

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name
Fund name
Period disclosure applies [dd/mm/yyyy]

1.0
Mercer FlexiSaver Offer number OFR10281
Mercer Balanced fund Fund number FND42
31/03/2024

Security code

Asset name	% of fund net assets	Security code
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	3.70	LU1653089133
Liquidity Identifier	2.60	
NZD BNP PARIBAS A/C	1.83	
FISHER & PAYKEL HEALTHCARE CORPORATION L	1.62	NZFAPE0001S2
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	1.24	DU0FSIGLINZ2
AUCKLAND INTERNATIONAL AIRPORT LTD	1.17	NZAIAE0002S6
MICROSOFT CORP	1.15	US5949181045
USD BNP PARIBAS A/C	1.08	
INFRATIL LIMITED	1.01	NZIFTE0003S3
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.95	NZGOVDT531C0
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.92	NZGOVDT429C7
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.92	NZGOVDT437C0
CONTACT ENERGY LIMITED	0.90	NZCENE0001S6
SPARK NEW ZEALAND LIMITED	0.89	NZTELE0001S4
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.86	NZGOVDT541C9
MAINFREIGHT LIMITED	0.80	NZMFTE0001S9
MERIDIAN ENERGY LT NPV	0.78	NZMELE0002S7
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.75	NZHNZD0625L3
NVIDIA CORP	0.72	US67066G1040
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.70	NZGOVDT427C1
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.67	NZGOVDT528C6
UNITED STATES DOLLAR	0.66	
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.64	NZGOVDT532C8
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.64	NZGOVDT534C4
APPLE INC	0.61	US0378331005
AMAZON COM INC	0.59	US0231351067
META PLATFORMS INC	0.58	US30303M1027
THE A2 MILK COMPANY LIMITED	0.57	NZATME0002S8
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.53	NZGOVDT530C2
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.48	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.47	NZIHBDT003C0
EBOS GROUP LIMITED	0.47	NZEBOE0001S6
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.46	NZGOVDT433C9
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.42	NZGOVDT554C2
SUMMERSET GROUP HOLDINGS LTD	0.42	NZSUME0001S0
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.41	
TAIWAN SEMICON MANUFACTURING CO LTD	0.40	TW0002330008
MERCURY NZ LIMITED	0.38	NZMRPE0001S2
MASTERCARD INC - CLASS A	0.38	US57636Q1040
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.38	
RYMAN HEALTHCARE LTD	0.37	NZRYME0001S4
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.35	NZLGFDT008C2
CSL LIMITED	0.34	AU000000CSL8
THE CIGNA GROUP	0.33	US1255231003
SWEDEN GOV. BD. 2.50% 12/05/2025	0.33	SE0005676608
ALPHABET INC CAP STK CL A	0.33	US02079K3059
CASH	0.32	
NOVO NORDISK ORD SHS CLASS B	0.32	DK0062498333
TENCENT HLDGS LIMITED	0.31	KYG875721634
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.31	DE0001030567
ASML HOLDING NV	0.31	NL0010273215
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.29	NZGOVDT530C2
FLETCHER BUILDING LTD	0.29	NZFBUE0001S0
DEXUS WHOLESALE PROPERTY FUNDAUT	0.28	
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.27	
FREIGHTWAYS GROUP LTD	0.27	NZFREE0001S0
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.26	NZIHBDT002C2
GOLDMAN SACHS GROUP INC.	0.26	US38141G1040
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.26	
SOFTBANK GROUP CORP	0.25	JP3436100006
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.25	NZAPTE0001S3
CONSTELLATION SOFTWARE COM	0.25	CA21037X1006
JP MORGAN CHASE & CO	0.25	US46625H1005
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.24	
SWEDEN GOV. BD. 3.50% 30/03/2039	0.24	SE0002829192
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.24	DE0001030559
AMERICAN EXPRESS USD	0.24	US0258161092
CHORUS LIMITED ORDINARY FULLY PAID	0.23	NZCNU0001S2

WI TREASURY N/B 2.5% 31/MAY/2024	0.23	US91282CER88
PORT OF TAURANGA LTD	0.23	NZPOTE000350
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.23	NZGOVDT526C0
LVMH MOET HENNESSY VUITTON SE	0.23	FR0000121014
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.23	NZGOVDT425C5
CSX CORP COM	0.22	US1264081035
SAMSUNG ELECTRONICS CO LTD	0.22	KR7005930003
INTACT FINANCIAL CORPORATION	0.22	CA45823T1066
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	0.22	NZWNZD0724L3
LOWE'S COS INC	0.22	US5486611073
HEWLETT PACKARD CO	0.21	US40434L1052
ISHARES MSCI SAUDI ARABIA ETF	0.20	US46434V4234
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB	0.20	NZLGFDT011C6
Accruals	0.20	
BERKSHIRE HATHAWAY INC - CLASS B	0.19	US0846707026
FUTURE MARGINS-USD	0.19	
PACKAGING CORP OF AMERICA	0.19	US6951561090
HCA HEALTHCARE INC	0.18	US40412C1018
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.18	NZHNZD0001L7
MICRON TECHNOLOGY INC USD	0.18	US5951121038
KROGER CO COM	0.17	US5010441013
ENGIE	0.17	FR0010208488
UNION PACIFIC CORP	0.17	US9078181081
KLA TENCOR CORPORATION COM	0.17	US4824801009
ROCHE HLDGS AD GENUSSCHEINE NPV	0.17	CH0012032048
AUTOMATIC DATA PROC.	0.17	US0530151036
SCHWAB (CHARLES) CORP	0.17	US8085131055
HMC WHF NO. 1 PTY LTD - AUDPE	0.17	
SAP AG	0.17	DE0007164600
MERCK & CO INC NEW COM	0.16	US58933Y1055
AUTOZONE INC	0.16	US0533321024
TJX COS INC	0.16	US8725401090
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.15	
PERFORMANCE FOOD GROUP CO	0.15	US71377A1034
TOTALENERGIES SE	0.15	FR0000120271
SKYCITY ENTERTAINMENT GROUP LIMITED	0.15	NZSKCE000152
JOHNSON & JOHNSON COM	0.15	US4781601046
UK. GILT 4.125% 29/01/2027	0.15	GB00BL6C7720
SHELL PLC ORD EUR0.07	0.15	GB00BP6MXD84
HDFC BANK LTD	0.14	US40415F1012
BRENNTAG SE	0.14	DE000A1DAHHO
WASTE CONNECTIONS COM NPV	0.14	CA94106B1013
CONSTELLATION BRANDS INC-A	0.14	US21036P1084
BNP PARIBAS NOMINEES	0.14	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.14	NZLGFDT014C0
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.14	
MCKESSON CORP	0.14	US58155Q1031
WASTE MANAGEMENT INC COM	0.13	US94106L1098
PINDUODUO INC	0.13	US7223041028
ARTHUR J GALLAGHER CO	0.13	US3635761097
BARRICK GOLD CORPORATION	0.13	CA0679011084
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.13	
CANADIAN GOV. BD. 4.00% 01/03/2029	0.13	CA135087Q988
KIWI BANK LTD 200924 2.155 CB	0.13	NZKIWD0924L1
KERING	0.13	FR0000121485
KKR QUARTZ CO-INVEST GP LLCPE	0.13	
KONINKLIJKE AHOLD DELHAIZE NV	0.13	NL0011794037
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE	0.13	NZTRPDO150L5
US. TSY. NOTE/BOND 4.25% 28/2/2031 2031 USD1000 H-2031	0.12	US91282CKC46
INFRALEMON SCA	0.12	
AFLAC INC	0.12	US0010551028
FINECOBANK BANCO FINECO SPA	0.12	IT0000072170
COMPASS GROUP ORD	0.12	GB00BD6K4575
MEITUAN	0.12	KYG596691041
BANK OF AMERICA CORPORATION	0.12	US0605051046
AMERICAN TWR REIT INC	0.12	US03027X1000
MTU AERO ENGINES AG	0.12	DE000A0D9PT0
INVESTOR AB SER B NPV	0.12	SE0015811963
ADOBE INC COM	0.12	US00724F1012
KIWI PROPERTY GROUP LIMITED	0.11	NZKPGEO00159
INTEL CORP	0.11	US4581401001
WELLS FARGO & COMPANY	0.11	US9497461015
SINGAPORE GOV. BD 2.875% 01/09/2030	0.11	SG7U32949426
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.11	NZHIBDT004C8
CDW CORP	0.11	US12514G1085
ALIBABA GROUP HOLDING LTD	0.11	KYG017191142
IQVIA HOLDINGS INC	0.11	US46266C1053
LILLY (ELI) & CO USD	0.11	US5324571083
KKR DIVERSIFIED CORE INFRA B SR	0.11	

INTESA SANPAOLO SPA	0.11	IT0000072618
GARTNER INC CL-A	0.11	US3666511072
VISA INC - A	0.11	US92826C8394
MOLINA HEALTHCARE INC	0.11	US60855R1005
PROCTER & GAMBLE COMPANY	0.11	US7427181091
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.11	
WESTPAC NEW ZEALAND LTD 080424 RCD	0.11	
NOVARTIS AG	0.11	CH0012005267
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.11	AU000000WOW2
ASB BANK LTD 240524 RCD	0.11	
SONY CORP	0.11	JP3435000009
NETFLIX INC	0.11	US64110L1061
T&D HOLDINGS INC NPV	0.10	JP3539220008
ELECTROCOMPONENTS PLC	0.10	GB0003096442
ENI SPA	0.10	US26874R1086
VAUBAN IP ENERGY SOLUTIONS	0.10	
GIP AQUARIUS FUND SECONDARY	0.10	
ITALY BUONI POLIEN 3.85% 15/09/2026	0.10	IT0005556011
COMCAST CORP	0.10	US20030N1019
VERISK ANALYTICS I COM	0.10	US92345Y1064
KKR TAURUS CO-INVEST LPPE	0.10	
ALIMENTATION COUCHE TARD INC	0.10	CA01626P1484
GOODMAN PROPERTY TRUST	0.10	NZCPT000159
WILLIAMS COMPANIES INC	0.10	US9694571004
ADYEN NV	0.10	NL0012969182
KEYENCE CORP NPV	0.10	JP3236200006
RESMED INC	0.09	AU000000RMD6
CLEAN HARBORS INC	0.09	US1844961078
IIF AUSTRALIA 1 TRUSTPE	0.09	
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.09	JP1400141M51
LONZA AG - REG	0.09	CH0013841017
NESTLE SA	0.09	CH0038863350
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.09	US7960508882
FUTURES MARGIN-NZD	0.09	
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.09	
APTIV PLC COM	0.09	JE00B783TY65
LKQ CORP COM	0.09	US5018892084
NEW ZEALAND GOVERNMENT 150524 0.50 GB	0.09	NZGOVD7524C5
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.09	
LULULEMON ATHLETIC	0.09	US5500211090
SHOPIFY INC COM NPV CL A	0.09	CA82509L1076
INTUITIVE SURGICAL INC	0.09	US46120E6023
MOTOROLA SOLUTIONS INC	0.09	US6200763075
AIA GROUP LTD	0.09	HK0000069689
SIKA AG	0.09	CH0418792922
US. TSY. NOTE/BON 4.875% 31/10/20288	0.09	US91282CF95
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.09	
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.09	US91282CJV46
GOODMAN GROUP	0.09	AU000000GMG2
WESTPAC NEW ZEALAND LTD 270624 RCD	0.09	
TESLA INC	0.09	US88160R1014
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.09	NZVHE0001S6
HON HAI PRECISION INDUSTRY	0.09	TW0002317005
GLOBE LIFE INC	0.09	US37959E1029
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.09	
AERCAP HOLDINGS NV	0.08	NL0000687663
SERKO LTD	0.08	NZSKOE0001S7
CORE INFRASTRUCTURE FUND IV SCA	0.08	
UNUMPROVIDENT CORPORATION	0.08	US91529Y1064
TRACTOR SUPPLY COMPANY	0.08	US8923561067
US TREASURY N/B 2.75% 15/AUG/2032	0.08	US91282CF32
MACQUARIE GROUP LTD	0.08	AU000000MQG1
MEDIATEK INC	0.08	TW0002454006
DANAHER CORP	0.08	US2358511028
ZOETIS INC	0.08	US98978V1035
SINGAPORE GOV. BD 2.875% 01/07/2029	0.08	SG3263998209
DEXCOM INC	0.08	US2521311074
Outstanding Settlement Receipts - USD	0.08	
ADVANCED MICRO DEV	0.08	US0079031078
JEFFERIES FINL GRP COM USD0.0001	0.08	US47233W1099
ALPHABET INC CAP CL C	0.08	US02079K1079
UNIPOL GRUPPO FINANZIARIO SPA	0.08	IT0004810054
TOKYO ELECTRON LTD JPY	0.08	JP3571400005
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08	
BHP GROUP LIMITED ORDINARY FULLY PAID	0.08	AU000000BHP4
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.08	
BP P.L.C	0.08	GB0007980591
XERO LIMITED ORDINARY FULLY PAID	0.08	NZXROE0001S2
WOLTERS KLUWER	0.08	NL0000395903

VERIZON COMMUNICATIONS	0.08	US92343V1044
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.08	US88033G4073
DUNEDIN CITY TREASURY 170624 PNOTE	0.08	NZDCTDT278C9
COPART INC	0.08	US2172041061
BANCO BICAYA ARGENTARIA SA	0.08	ES0113211835
INTEREST RATE SWAPS	0.08	
DR HORTON INC	0.08	US23331A1097
MAPFRE SA	0.08	ES0124244E34
VONTIER CORP	0.08	US9288811014
BOOKING HLDGS INC COM	0.08	US09857L1089
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08	
ASHTREAD GROUP PLC	0.07	GB0000536739
ENCORE WIRE CORP	0.07	US2925621052
TOURISM HOLDINGS LTD	0.07	NZHELE000159
UNITEDHEALTH GROUP INC COM STK	0.07	US91324P1021
CAPGEMINI SA	0.07	FR0000125338
CLOUDFLARE INC	0.07	US18915M1071
TRADE DESK INC	0.07	US88339J1051
Bank of China	0.07	
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07	IDG000015207
NIKE INC CL B	0.07	US6541061031
FIDELITY NATIONAL INFORMATION SERVICES I	0.07	US31620M1062
SPOTIFY TECHNOLOGY COM	0.07	LU1778762911
RABOBANK NEDERLA 280624 FRN	0.07	NZRABDT018C5
HAMILTON CITY COUNCIL 060524 PNOTE	0.07	NZHCCDT280C0
FAIR ISAAC CORPORATION	0.07	US3032501047
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.07	NZTFSDT869C5
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.07	US912828YS30
SIEMENS AG NPV EUR	0.07	DE0007236101
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.07	NZLGBDT322C1
ASB BANK LTD 190824 1.83 CB	0.07	NZABBDG004C8
MURPHY USA INC	0.07	US6267551025
TELSTRA CORPORATION LIMITED	0.07	AU000000TSL2
BANK OF NEW ZEALAND 130824 RCD	0.07	
ASB BANK LTD 200824 RCD	0.07	
TAIWAN SEMICONDUCT MANUFACTURING USD	0.07	US8740391003
RAMSAY HEALTH CARE	0.07	AU000000RHC8
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07	US91282CJE21
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.07	
PROLOGIS INC COM	0.07	US74340W1036
DELL TECHNOLOGIES INC	0.07	US24703L2025
INDRA SISTEMAS SA	0.07	ES0118594417
MOHAWK INDUSTRIES INC	0.07	US6081901042
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.07	US91282CCB54
DAIKIN INDUSTRIES	0.07	JP3481800005
PHILLIPS COM	0.07	US7185461040
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.06	
MERCER MITNZ	0.06	
ATLASSIAN CL A ORD	0.06	US0494681010
T MOBILE US INC COM	0.06	US8725901040
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06	
MACYS INC	0.06	US55616P1049
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.06	NZHNZD0008L2
MANHATTAN ASSOCIATES INC	0.06	US5627501092
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.06	JP1400161P53
HOULIHAN LOKEY INC	0.06	US4415931009
WORKDAY INC	0.06	US98138H1014
EQUINIX INC COM	0.06	US29444U7000
CANADIAN NATL RAILWAY CO	0.06	CA1363751027
AT & T INC	0.06	US00206R1023
STANDARD CHARTERED	0.06	GB0004082847
NAPIER PORT HOLDINGS LTD	0.06	NZNPHE0005S2
BANCO BPM SPA	0.06	IT0005218380
JAMES HARDIE INDUSTRIES PLC	0.06	AU000000JHX1
CISCO SYSTEMS INC	0.06	US17275R1023
POPULAR INC COM USD6 POST REV SPLIT	0.06	PR7331747001
PING AN INSURANCE GROUP OF CHINA LIMITED	0.06	CNE1000003X6
NIB HOLDINGS LTD	0.06	AU000000NHFO
WELLTOWER INC	0.06	US95040Q1040
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.06	US912828ZW33
IDP EDUCATION LTD	0.06	AU000000IEL5
BUILDERS FIRSTSOURCE INC	0.06	US12008R1077
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06	US91282CBJ99
CANADIAN GOV. BD. 2.50% 1/12/2032	0.06	CA135087P329
SCALES CORP LTD	0.06	NZSCLE0002S8
BAWAG GROUP AG	0.06	AT0000BAWAG2
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06	NZIBDT004C8
KKR AQUEDUCT CO-INVEST L.P.PE	0.06	
EDISON INTERNATIONAL	0.06	US2810201077

INTERMEDIATE CAPITAL GROUP PLC	0.06	GB00BYT1DJ19
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.06	US91282CAB72
DIF VI CO-INVEST PROJECT 3 C.V	0.06	
SES FDR	0.06	LU0088087324
MODERNA INC	0.06	US60770K1079
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06	JP1300791P79
SERVICE CORPORATION INTERNATIONAL	0.06	US8175651046
TAYLOR WIMPEY PLC GBP	0.05	GB0008782301
ORSTED AS	0.05	DK0060094928
FAST RETAILING CO LTD	0.05	JP3802300008
ASB BANK LTD 050624 6.12 TD	0.05	
ALTAMIRA CO-INVESTMENT SCA	0.05	
HERMES INTERNATIONAL	0.05	FR0000052292
CHINA CONSTRUCT NZ 300524 6.00 TD	0.05	
TERNA SPA	0.05	IT0003242622
SHIMANO INC	0.05	JP3358000002
ANZ BANK NEWZEALAND LTD 170424 RCD	0.05	
BANK RAKYAT INDONESIA	0.05	ID1000118201
UNITED UTILITIES GROUP PLC	0.05	GB00B39J2M42
Income Due - NZD	0.05	
WESTPAC NEW ZEALAND LTD 270524 RCD	0.05	
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05	US912810SL35
ASB BANK LTD 040624 RCD	0.05	
QBE INSURANCE GROUP LTD	0.05	AU000000QBE9
ONEMAIN HOLDINGS INC	0.05	US68268W1036
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.05	NZLGBDT307C2
COUPANG INC COM CL A SHS ORD	0.05	US22266T1097
CHEMED CORPORATION	0.05	US16359R1032
ENSTAR GROUP LTD	0.05	BMG3075P1014
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.05	US912828G385
DAITO TRUST CONSTRUCTION COMPANY LTD	0.05	JP3486800000
AXIUM INFRASTRUCTUPE	0.05	
SCHNEIDER ELECTRIC SE	0.05	FR0000121972
US. TSY. NOTE/BON 2.125% 15/5/2025	0.05	US912828XB14
HEWLETT PACKARD ENTERPRISE CO	0.05	US42824C1099
MERCADOLIBRE INC	0.05	US58733R1023
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.05	AU0000097495
MONDELEZ INTERNATIONAL INC	0.05	US6092071058
MEXICAN BONOS 7.75% 13/11/2042	0.05	MX0MGO0000R8
SKY NETWORK TELEVISION LTD	0.05	NZSKTE000156
JAPAN POST HOLDINGS CO LTD	0.05	JP3752900005
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.05	US912810SW99
Outstanding Settlement Receipts - JPY	0.05	
ELEVANCE HEALTH INC	0.05	US0367521038
GROUP 1 AUTOMOTIVE INC	0.05	US3989051095
VALE SA	0.05	US91912E1055
NATIONAL GRID	0.05	GB00BDR05C01
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.05	AU000000TLX2
MEXICAN BONOS 8.00% 7/11/2047	0.05	MX0MGO0000102
AXA	0.05	FR0000120628
SINGAPORE GOV. BD 2.375% 01/06/2025	0.05	SG31A0000001
ECP TERRA-GEN GROW	0.05	
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05	MYBMO1500010
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.05	NZHNZD0935L6
PEARSON PLC ORD	0.05	GB0006776081
JD.COM INC	0.05	KYG8208B1014
SILGAN HOLDINGS INC	0.05	US8270481091
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05	JP1103711P74
US. TSY. INFL. 2.125% IL 15/02/2041	0.05	US912810QP66
TRANE TECHNOLOGIES PLC	0.05	IE00BK9ZQ967
VALLOUREC SA	0.05	FR0013506730
HOME DEPOT INC	0.05	US4370761029
JAPAN PETROLEUM EXPLORATION	0.05	JP3421100003
MEDPACE HOLDINGS INC	0.05	US58506Q1094
AMDOCS LIMITED	0.05	GB0022569080
EURO	0.05	
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05	NZGOVDT429C7
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.04	US95000U3F88
ROSS STORES INC	0.04	US7782961038
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04	US912828ZQ64
SALESFORCE INC	0.04	US79466L3024
BROADCOM CORP COM	0.04	US11135F1012
NETEASE INC	0.04	KYG6427A1022
PETROLEO BRASILEIRO PETROBRAS SA	0.04	BRPETRACNPR6
TEAMVIEWER AG	0.04	DE000A2YN900
BANK CENTRAL ASIA TBK PT	0.04	ID1000109507
KYUSHU ELECTRIC POWER	0.04	JP3246400000
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04	MX0MGO0000B2
SOCIETE GENERALE SA	0.04	FR0000130809

JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.04	JP1051411KA2
THERMO FISHER SCIENTIFIC INC	0.04	US8835561023
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.04	US1696561059
IWATANI CORP	0.04	JP3151600008
GAP INC COM STK USD0.05	0.04	US3647601083
CANADIAN GOV. 1.75% 01/12/2053	0.04	CA135087M680
AVNET INC	0.04	US0538071038
ICU MEDICAL INC	0.04	US44930G1076
RABOBANK NEW ZEALAND LTD 280524 RCD	0.04	
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04	JP1103431G66
POSTS ITALIANE SPA	0.04	IT0003796171
US TREASURY N/B 4.12% 15/NOV/2032	0.04	US91282CFV81
NORWAY GOV. BD. 1.375% 19/08/2030	0.04	NO0010875230
WEICHOW MOUTAI CO LTD	0.04	CNE0000018R8
BANCA POPOL EMILIA ROMAGNA	0.04	IT0000066123
GENTRACK GROUP LIMITED ORDINARY SHARES	0.04	NZGTKE000259
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.04	US912797HH31
KOHL'S CORPORATION	0.04	US5002551043
JPM. CHASE F2F 1/6/20341000	0.04	US46647PDR47
PNC FINANCIAL SERVICES GROUP	0.04	US6934751057
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04	US91282CGP05
MONCLER SPA	0.04	IT0004965148
OMV AG	0.04	AT0000743059
VITAL HEALTHCARE PROPERTY TRUST	0.04	NZCHPE000154
SPAIN GOV. BD. 0.50% 30/04/2030	0.04	ES0000012F76
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04	
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.04	US91282CJZ59
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04	NL0010071189
ILLUMINA INC	0.04	US4523271090
NZ EXCHANGE LTD	0.04	NZNZXE000157
SKECHERS USA CL A	0.04	US8305661055
XEROX HLDGS CORP COM USD1.00	0.04	US98421M1062
TERADYNE INC	0.04	US8807701029
UNITED KINGDOM GI 0.625% 07/06/2025	0.04	GB00BK5CVX03
NU HOLDINGS LTD	0.04	KYG6683N1034
CRELAN F2F 23/01/20320	0.04	BE0002989706
AIR LIQUIDE	0.04	FR0000120073
CAR GROUP LIMITED ORDINARY FULLY PAID	0.04	AU000000CAR3
STANDARD BANK GROUP	0.04	ZAE000109815
MS. F2F 28/4/2032	0.04	US6174468X01
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04	US91282CAU53
AIR PROD & CHEMS INC COM USD	0.04	US0091581068
NORWAY GOV. BD. 1.50% 19/02/2026	0.04	NO0010757925
CHINATRUST FINANCIAL HOLDING CO LTD	0.04	TW0002891009
GSK PLC	0.04	GB00BN75WP63
LINDE PLC	0.04	IE000S9YS762
SEA LTD	0.04	US81141R1005
INFOSYS LTD	0.04	US4567881085
SCREEN HOLDINGS CONPV	0.04	JP3494600004
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04	
NASDAQ INC	0.04	US6311031081
JYSKE BANK - REG	0.04	DK0010307958
TRAVEL PLUS LEISUR CO	0.04	US8941641024
ASB BANK 120924 6.10 TD	0.04	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.04	
SCOR SE	0.04	FR0010411983
INVITATION HOMES INC	0.04	US46187W1071
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.04	CNE100003662
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.04	
SK HYNIX INC	0.04	KR7000660001
INTUIT INC	0.04	US4612021034
EXELON CORPORATION	0.04	US30161N1019
ANZ BANK NEWZEALAND LTD 110424 RCD	0.04	
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.04	AU0000018442
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.04	NZLGBDT309C8
RABOBANK NEW ZEALAND LTD 170424 RCD	0.04	
BANK OF AMERICA F2F 27/04/2033	0.04	US06051GKQ19
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.04	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.04	NZWRCDT272C1
WESTPAC NEW ZEALAND LTD 170524 RCD	0.04	
WELLINGTON CITY COUNCIL 180624 PNOTE	0.04	NZWCCDT526C7
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.04	JP1201301B94
SAGE GROUP	0.04	GB00B8C3BL03
APPLIED MATERIALS US	0.04	US0382221051
ISHARES MSCI QATAR CAPPED ETF	0.04	US46434V7799
ANZ BANK NEWZEALAND LTD 290724 RCD	0.04	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.04	
CIMB GROUP HOLDINGS BERHAD	0.03	MYL10230O000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03	CNE1000003G1

BRIGHTHOUSE FINANCIAL INC	0.03	US10922N1037
XYLEM INC COM	0.03	US98419M1009
MGIC INVESTMENT CORP	0.03	US5528481030
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03	US9128286T26
AGILENT TECHNOLOGIES INC	0.03	US00846U1016
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.03	AU000000TCL6
RABOBANK NEW ZEALAND LTD 210225 RCD	0.03	
CONSOLIDATED EDISON INC COM	0.03	US2091151041
CHINA MERCHANTS BANK CO LIMITED	0.03	CNE1000002M1
MEXICAN BONOS 8.50% 18/11/2038	0.03	MXOMG00000J5
CARLISLE COS INC	0.03	US1423391002
REPUBLIC SERVICES INC	0.03	US7607591002
BANGKOK DUSIT MEDICAL SERVICES PCL	0.03	TH0264010R10
DUNEDIN CITY TREASURY 210524 PNOTE	0.03	NZDCTDT277C1
CELESTICA INC	0.03	CA15101Q1081
WIENERBERGER AG	0.03	AT0000831706
AVANGRID INC COM NPV	0.03	US05351W1036
Outstanding Settlement Receipts - HKD	0.03	
ASB BANK LTD 310724 RCD	0.03	
mitsui fudosan co temp	0.03	JP3893200000
AMERICAN WATER WORKS CO INC	0.03	US0304201033
US. TSY. NOTE/BON 0.375% 30/4/2025	0.03	US912828ZL77
ACCENTURE PLC	0.03	IE00B4BNMY34
LENNAR CORPORATION CLASS A	0.03	US5260571048
ENEL SPA	0.03	IT0003128367
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.03	US912810TT51
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.03	NZWRCDT276C2
TOWER LIMITED	0.03	NZTWRE0011S2
GEN ELEC CO COM POST REV SPLIT	0.03	US3696043013
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03	MXP370711014
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.03	NO0010930522
INTERCONTINENTAL HOTELS GROUP PLC	0.03	GB00BHJYC057
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03	US91282CDY49
GENESIS ENERGY LTD	0.03	NZGNEE0001S7
NOVA LTD	0.03	IL0010845571
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.03	MYBMX1100044
BEIGENE LTD	0.03	US07725L1026
PINNACLE WEST CAPITAL	0.03	US7234841010
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.03	NZLGBDT319C7
BOE TECHNOLOGY GROUP CO LTD	0.03	CNE0000016L5
CHINA CONSTRUCTION BANK	0.03	CNE1000002H1
CORECIVIC INC COM USD0.01	0.03	US21871N1019
SNAM SPA	0.03	IT0003153415
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.03	BE0000304130
AT&T 3.95% 30/4/2031	0.03	XS2590758665
SEVERN TRENT PLC	0.03	GB00B1FH8J72
OMNES CO-INVEST TA G - EUR	0.03	
BIONTECH SE	0.03	US09075V1026
KOREA TSY. BD. 2.00% 10/06/2031	0.03	KR103502GB66
AON NORTH AMERICA 5.45% 1/3/2034	0.03	US03740MAD20
DIGITAL REALTY TRUST INC	0.03	US2538681030
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03	
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.03	AU3CB0214211
SAMSARA INC	0.03	US79589L1061
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.03	
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.03	AU3CB0223774
GETLINK SE	0.03	FR0010533075
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.03	
NORWAY GOV. BD. 2.00% 26/04/2028	0.03	NO0010821598
PHISON ELECTRONICS CORP	0.03	TW0008299009
LASERTEC CORP NPV	0.03	JP3979200007
VENTAS INC	0.03	US92276F1003
PORTLAND GENERAL ELECTRIC COMPANY	0.03	US7365088472
HYUNDAI MOBIS	0.03	KR7012330007
BLACKSTONE INC	0.03	US09260D1072
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.03	US55903VBE20
BRITISH STERLING POUND	0.03	
EBAY INC	0.03	US2786421030
DISCO CORPORATION NPV	0.03	JP3548600000
COMERICA INC USD5.00	0.03	US2003401070
ROBLOX CORPORATION COM CL A ORD SHS	0.03	US7710491033
ECOLAB LTD	0.03	US2788651006
STOCKLAND	0.03	AU000000SGP0
KSL CAPITAL PARTNERS CV I	0.03	
BE SEMICONDUCTOR EURO	0.03	NL0012866412
GENPACT LTD	0.03	BMG3922B1072
JPM. CHASE F2F 4/2/2032	0.03	US46647PBX33
ZIJIN MINING GROUP ORDINARY SHARES	0.03	CNE100000B24
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.03	US912828J272

TAUPO DISTRICT COUNCIL 050624 PNOTE	0.03	NZTDCDO157L1
EQUITY RESIDENTIAL	0.03	US29476L1070
WEICHAI POWER CO LTD	0.03	CNE1000000D4
HUGO BOSS AG NPV REGD	0.03	DE000A1PHFF7
ENBRIDGE 5.70% 8/3/2033	0.03	US29250NBR52
TELEFONICA BRASIL SA	0.03	BRVITACNORO
SPAIN GOV. BD. 1.85% 30/07/2035	0.03	ES0000012E69
HUATAI SECURITIES CO LTD	0.03	CNE100000LQ8
US. TSY. NOTE/BON 0.625% 15/10/2024	0.03	US91282CDB46
Outstanding Settlement Receipts - CHF	0.03	
THE ISRAEL CORPORATION LIMITED	0.03	IL0005760173
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.03	NZTRPDO137L2
KIWI BANK LTD 240524 RCD	0.03	
UK. GILT 1.75% 7/9/2037	0.03	GB00BZB26Y51
DEUTSCHE POST AG	0.03	DE0005552004
PROPERTY FOR INDUSTRY LTD	0.03	NZPFI0001S5
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03	IDG000013509
IVECO GROUP NV	0.03	NL0015000LU4
mitsui & CO LTD JPY	0.03	JP3893600001
FRAPORT AG	0.03	DE0005773303
YELP INC	0.03	US9858171054
CIGNA 5.25% 15/2/2034	0.03	US125523CV04
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.03	US912828ZN34
REPSOL SA	0.03	ES0173516115
VESTAS WIND SYSTEM	0.03	DK0061539921
AIB GROUP PLC	0.03	IE00BF0L3536
LANDIS AND GYR GROUP AG	0.03	CH0371153492
4.50% 15/04/2027	0.03	NZGOVDT427C1
ROPER TECHNOLOGIES INC	0.03	US7766961061
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03	US655844CU03
S&P 500 EMINI 2406 F	0.03	
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03	US91282CJN20
ABBOTT LABS	0.03	US0028241000
ENPHASE ENERGY INC	0.03	US29355A1079
BUZZARD MIDSTREAM	0.03	
AMGEN 5.25% 2/3/2033	0.03	US031162DR88
GOODMAN GRP.	0.03	AU000000GMG2
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03	JP1201111968
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.03	US4592001014
VISTA GROUP INTERNATIONAL LTD	0.03	NZVGLE000351
AUTODESK INC	0.03	US0527691069
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03	NZIBDT005C5
ELAN MICROELECTRONICS CORP	0.03	TW0002458007
ITOCHU CORP JPY	0.03	JP3143600009
COSTCO WHOLESALE CORP	0.03	US22160K1051
GBP BNP PARIBAS A/C	0.03	
XIAOMI CORP	0.03	KYG9830T1067
DATADOG INC	0.03	US23804L1035
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03	NZARXE000151
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.03	TW0002884004
FUJI ELECTRIC CO LTD	0.03	JP3820000002
TOKIO MARINE HOLDINGS INC	0.03	JP3910660004
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.03	BE0002939206
TELE2 AB	0.03	SE0005190238
TEXAS INSTRUMENTS	0.03	US8825081040
COREBRIDGE FINL. 5.75% 15/1/2034	0.03	US21871XAS80
BPCE F2F 19/10/2034	0.03	USF11494BZ77
ESSEX PROPERTY TRUST INC	0.03	US2971781057
RYDER SYSTEM 6.60% 01/12/2033	0.03	US78355HKY44
EIFFAGE INC	0.03	FR0000130452
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03	US91282CGC91
PUBLIC BANK BERHAD	0.03	MYL129500004
EXTRA SPACE STORAGE INC	0.03	US30225T1025
TEXAS INSTRUMENTS 4.85% 8/2/2034	0.03	US882508CH56
EVERSOURCE ENERGY 5.50% 01/01/2034	0.02	US30040WAX65
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.02	NZLGBDT296C7
KYB CORP	0.02	JP3220200004
KITE REALTY GRP. 5.50% 01/03/2034	0.02	US49803XAE31
ANZ BANK NEWZEALAND LTD 240524 RCD	0.02	
NATWEST GROUP PLC ORD	0.02	GB00BM8PJY71
BIMBO BAKERIES US 5.375% 09/01/2036	0.02	US09031WAE30
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02	
LEGAL & GENERAL GROUP PLC	0.02	GB0005603997
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02	
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.02	US744573AX43
MEXICAN BONOS 7.50% 03/06/2027	0.02	MX0MGO0000D8
KOREA TSY. BD. 1.25% 10/03/202600	0.02	KR103501GB34
NEXTERA ENERGY INC	0.02	US65339F1012
EOPTOLINK TECHNOLOGY INC ORD SHS A	0.02	CNE100002615

TOYOTA BOSHOKU CORPORATION	0.02	JP3635400009
NEW YORK TIMES CO CLASS A COM USD0.10	0.02	US6501111073
HUBBELL INC	0.02	US4435106079
FISERV 5.45% 15/3/2034	0.02	US337738BL17
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.02	AU3CB0241107
ING GROEP F2F 11/9/2034	0.02	US456837BH52
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.02	PLPZU0000011
WULIANGYE YIBIN CO LTD	0.02	CNE000000VQ8
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.02	US015271AN94
AISIN SEIKI CO LTD	0.02	JP3102000001
AVALONBAY COMMUNITIES INC	0.02	US0534841012
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02	AU3CB0237444
AIR NEW ZEALAND LTD	0.02	NZAIRE0001S2
PETROCHINA CO LTD H	0.02	CNE1000003W8
IBERDROLA SA	0.02	ES0144580Y14
TOYODA GOSEI CO LTD	0.02	JP3634200004
UNICREDIT 2.569% 22/9/2026	0.02	US904678AU32
ASSURED GUARANTY LTD	0.02	BMG0585R1060
LG CHEM LTD	0.02	KR7051910008
ABBVIE INC COM	0.02	US00287Y1091
PNC FINL. SERVS. GRP F2F 22/01/2035	0.02	US693475BW41
WK KELLOGG ORD SHS	0.02	US92942W1071
ENERGY TRANSFER 5.55% 15/05/2034	0.02	US29273VAY65
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02	AU000000ANZ3
ITAU UNIBANCO HOLDING SA	0.02	BRITUBACNPR1
CHICONY ELECTRONICS CO LTD	0.02	TW0002385002
SUZUKEN CO LTD	0.02	JP3398000004
EBARA CORP	0.02	JP3166000004
J M SMUCKER 6.20% 15/11/2033	0.02	US832696AX63
COMPASS GRP. 3.25% 6/2/2031	0.02	XS2758114321
VECTOR LIMITED	0.02	NZVCTE0001S7
US BANCORP F2F 12/6/2034	0.02	US91159HJN17
SUN COMMUNITIES INC	0.02	US8666741041
MERITAGE HOMES CORPORATION	0.02	US59001A1025
PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029	0.02	US69371RS801
DEUTSCHE BOERSE 3.875% 28/9/2033	0.02	DE000A351ZT4
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02	
GEELY AUTOMOBILE HOLDINGS LT	0.02	KYG3777B1032
ARGOSY PROPERTY LIMITED	0.02	NZARGE00010S7
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.02	JP1201631HC6
COLOMBIAN TES 7.50% 26/08/2026	0.02	COL17CT02625
BANCO SANTANDER F2V 14/09/2027D1000 114	0.02	US05964HAN52
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02	US91282CHK09
RWE AG	0.02	DE0007037129
WESTPAC BANKING CORPORATION	0.02	AU000000WBC1
MEXICAN BONOS 7.75% 23/11/2034	0.02	MX0MGO00000U2
WORLD CO LTD	0.02	JP3990210001
TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G	0.02	US89788MAK80
OLD REPUBLIC INTL CORP	0.02	US6802231042
COLOMBIAN TES 7.25% 18/10/2034	0.02	COL17CT03615
Income Due - USD	0.02	
BANK HAPOLIM LTD	0.02	IL0006625771
FIRSTSTRAND LTD	0.02	ZAE000066304
COCA COLA CO USD	0.02	US1912161007
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.02	BE6350704175
CELLNEX TELECOM SA	0.02	ES0105066007
PROCTER & GAMBLE 4.55% 29/01/2034	0.02	US742718GG89
L'OREAL	0.02	FR0000120321
BOSTON SCIENTIFIC CORP COM USD	0.02	US1011371077
COLOMBIAN TES 7.75% 18/09/2030	0.02	COL17CT03342
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.02	NZGOVDT433C9
COLOMBIAN TES 6.00% 28/4/2028	0.02	COL17CT02914
COSCO SHIPPING HOLDINGS CO LTD	0.02	CNE100000601
INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000	0.02	US46188BAE20
MR COOPER GROUP INC	0.02	US62482R1077
CHINA RESOURCES LAND LIMITED	0.02	KYG2108Y1052
RELX PLC	0.02	GB00B2B0DG97
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.02	JP1103641MA8
RED ROCK RESORTS INC	0.02	US75700L1089
GENERAL MOTORS CO	0.02	US37045V1008
MS. F2F 21/3/2035	0.02	XS2790333889
PEPSICO INC CAP 2/3	0.02	US7134481081
JPM. CHASE F2F 23/01/2030	0.02	US46647PEB85
GS. GRP. F2F 23/04/2029	0.02	US38141GWW21
CARLSBERG BREWERIE 4.25% 5/10/2033	0.02	XS2696089197
UNIBAIL RODAMCO WESTFIELD	0.02	FR0013326246
CHUBB INA HLDGS. 5.00% 15/03/2034	0.02	US171239AK24
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.02	CNE100001XQ1
QUANTA COMPUTER INC	0.02	TW0002382009

SOCIETE GENERALE F2V 19/01/202828	0.02	US83368RBH49
PFIZER INV. ENTS. 5.34% 19/05/2063	0.02	US716973AH54
MAKEMYTRIP LTD	0.02	MU0295500016
KMD BRANDS LIMITED	0.02	NZKMDE0001S3
CHINA PETROLEUM & CHEMICAL	0.02	CNE1000002Q2
Outstanding Settlement Receipts - TWD	0.02	
ICICI BANK SPON ADR	0.02	US45104G1040
CREDIT AGRICOLE 4.375% 27/11/2033	0.02	FR001400M4O2
SKELLERUP HOLDINGS LIMITED	0.02	NZSKXE0001S8
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02	US9128283F58
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02	NZHNZD0001L7
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.02	NZTFSDT871C1
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02	GB00BLH38158
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.02	JP3580200008
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02	US91282CBS98
MITSUBISHI UFJ FINAN F2V 19/01/2028	0.02	US606822CC61
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.02	XS2534786590
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02	NZLGFDT014C0
VALERO ENERGY CORP	0.02	US91913Y1001
JDE PEET S 4.50% 23/1/2034REGS	0.02	XS2728560959
DANSKE BANK 1.50% 2/9/2030	0.02	XS2225893630
S AND P GLOBAL INC COM	0.02	US78409V1044
DIAGEO FIN. 2.50% 27/3/2032100000	0.02	XS2147889690
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.02	US19828TAA43
REALTY INCOME CORPORATION	0.02	US7561091049
ASTRAZENECA PLC	0.02	GB0009895292
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.02	JP1103561KA2
ATHABASCA OIL CORP	0.02	CA04682R1073
DBS GROUP HOLDINGS LTD	0.02	SG1L01001701
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.02	US05583JAN28
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.02	US912797HF74
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.02	US80281LAS43
VERALTO ORD SHS	0.02	US92338C1036
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02	US91282CAV37
ELIA TRANSMISSION 3.75% 16/01/2036	0.02	BE6349118800
POWSZECHNA KASA OS	0.02	PLPKO0000016
BANK OF AMERICA F2F 20/12/2028	0.02	US06051GHD43
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02	US91282CCH25
DANSKE BANK F2F 09/01/2032	0.02	XS2741808898
TRI POINTS HOMES INC	0.02	US87265H1095
WABTEC STP 15/09/2028	0.02	US960386AM29
HEARTLAND GROUP HLPNV	0.02	NZHGHE0007S9
SIEMENS FINANCIER 3.125% 22/5/2032	0.02	XS2769894135
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.02	US110122EC85
PALO ALTO NETWORKS INC	0.02	US6974351057
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02	US912810QB70
RALPH LAUREN CORP COM	0.02	US7512121010
BANK OF AMERICA F2F 23/07/2030	0.02	US06051GHV41
US TREASURY N/B 4.0% 15/NOV/2042	0.02	US912810TM09
ORACLE 6.25% 09/11/2032	0.02	US68389XCJ28
Outstanding Settlement Receipts - KRW	0.02	
AMERICAN TOWER 5.20% 15/02/2029	0.02	US03027XCG34
VERIZON COMMS. 2.55% 21/03/2031	0.02	US92343VGJ70
CITIGROUP F2F 3/6/2031	0.02	US172967MS77
FUJI OIL CO LTD	0.02	JP3160300004
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02	US60687YBS72
RELX FIN. 3.375% 20/3/2033	0.02	XS2779010300
PBF ENERGY INC COM	0.02	US69318G1067
TAMRON CO LTD	0.02	JP3471800007
SEGRO PLC	0.02	GB00B5ZN1N88
CVS HEALTH 5.05% 25/03/2048	0.02	US126650CZ11
SAMSUNG SDI CO LTD	0.02	KR7006400006
DUKE ENERGY FLORI 5.875% 15/11/2033	0.02	US26444HAQ48
TOHOKU ELECTRIC POWER JPY	0.02	JP3605400005
MS. F2F 1/2/2029	0.02	US61747YFA82
NEVADA POWER 6.00% 15/3/2054	0.02	US641423CG18
MARATHON PETROL COM	0.02	US56585A1025
CARRIER GBL. 5.90% 15/3/2034	0.02	US14448CBC73
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.02	NZTDCDO123L3
ARVIDA GROUP LIMITED	0.02	NZARVE000155
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02	US91282CDJ71
SYMBOTIC ORD SHS CLASS A	0.02	US87151X1019
BROADCOM 3.137% 15/11/2035	0.02	US11135FBP53
AFT PHARMACEUTICALS LTD	0.02	NZAFTE000154
AUTOSTRIDE PER L I 2.25% 25/01/20322	0.02	XS2434702853
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02	US91282CHZ77
TOYOTA MOTOR CORP	0.02	JP3633400001
BANK OF NOVA SCOTI 5.65% 1/2/2034	0.02	US06418JAC53
PTT EXPLOR AND PROD PCL NVDR	0.02	TH0355010R16

CANADIAN GOV. BD. 2.25% 01/06/2025	0.02	CA135087D507
AA BD. 5.50% 31/07/2027	0.02	XS2106054443
US. TSY. NOTE/BON 1.125% 15/01/202525	0.02	US91282CDS70
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.02	XS2385393587
US TREASURY N/B 4.0% 31/OCT/2029	0.02	US91282CFT36
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.02	XS2613209670
CITIBANK COLAT	0.02	
JPY BNP PARIBAS A/C	0.02	
BOX INX	0.02	US10316T1043
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02	NZGOVD528C6
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02	US91282CDL28
BAIDU INC	0.02	KYG070341048
CHUGOKU ELECTRIC POWER CO	0.02	JP3522200009
ANTA SPORTS PRODUCTS LTD	0.02	KYG040111059
ITOCHU ENEX CO LTD	0.02	JP3144000001
ALEXANDRIA REAL ESTATE EQUITIES	0.02	US0152711091
KOREA TSY. BD. 1.50% 10/12/2030	0.02	KR103502GAC2
SAIC MOTOR CORP LTD	0.02	CNE000000TY6
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02	US91282CCS89
Outstanding Settlement Receipts - NZD	0.02	
EXELON 5.60% 15/03/2053	0.02	US30161NBL47
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02	US91282CJ118
NEXTERA ENERGY CAP 5.00% 15/7/2032	0.02	US65339KCJ79
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02	AU000XCLWAR9
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02	CA135087Q491
METROPOLITAN LIFE 4.85% 08/01/2029	0.02	US59217GFR56
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02	US91281ORJ97
JPM. CHASE F2F 23/06/2025	0.02	US46647PCK03
BNG BANK 5.25% 20/5/2024	0.02	AU3CB0216141
SCENTRE GROUP	0.02	AU000000SCG8
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.02	AU3FN0084703
BOHAI CAPITAL HOLDINGS CO LTD	0.02	CNE0000009B1
MAN GROUP PLC N ORD	0.02	JE00BJ1DLW90
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.02	US29379VCF85
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02	CA135087XG49
ING GROEP F2F 12/08/2029	0.02	XS2764264607
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02	US912810SZ21
ONEOK INC	0.02	US6826801036
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.02	AU3CB0234581
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02	
ASSICURAZIONI GENERALI SPA	0.02	IT0000062072
CITIC HEAVY INDUSTRIES ORD SHS A	0.02	CNE100001SX7
MCDONALD'S CORP	0.02	US5801351017
VICI PROPERTIES INC	0.02	US9256521090
BANK MANDIRI PERS IDR125	0.02	ID1000095003
AMBEV SA COM NPV	0.02	BRABEVACNOR1
BANCO SANTANDER CENTRAL HISP	0.02	ES0113900J37
CP ALL PCL NVDR	0.02	TH0737010R15
Income Due - JPY	0.02	
US TREASURY N/B 2.87% 15/MAY/2032	0.02	US91282CEP23
UNION ELECTRIC CO 5.25% 15/01/2054	0.02	US906548CX89
CHINA COAL XINJI ENERGY CO LTD	0.02	CNE1000008D7
AMERICAN TOWER COR 5.45% 15/02/2034	0.02	US03027XCH17
STRIDE STAPLED GRP NPV UNITS	0.02	NZSPGE0001S2
COLOMBIAN TES 7.00% 30/06/2032	0.02	COL17CT03490
UK. GILT 0.875% 22/10/2029	0.02	GB00BJMHB534
TARGA RESOURCES IN COM	0.02	US87612G1013
GS. GRP. F2F 24/02/2028	0.02	US38141GZK39
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02	US03522AAJ97
CAP. ONE FINL. F2F 30/10/2031	0.02	US14040HDC60
WELLINGTON CITY COUNCIL 160524 PNOTE	0.02	NZWCCDT521C8
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.02	US2027A1KK25
INDONESIA TSY. BD 8.375% 15/09/2026	0.02	IDG000009507
FEDERAL REALTY INVESTMENT TRUST	0.02	US3137451015
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000	0.02	XS2460043743
SEKISUI HOUSE	0.02	JP3420600003
AUCKLAND CITY COUNCIL 070624 PNOTE	0.02	NZAKCDT607C1
KINROSS GOLD CORP 4.5% 15/07/2027	0.02	US496902AQ09
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02	CA135087Q236
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.02	DE000A3823H4
STELLANTIS N V	0.02	NL00150001Q9
GFL ENVIRON. 6.75% 15/01/2031	0.02	US36168QAQ73
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02	US9128282A70
ORANO 5.375% 15/05/2027	0.02	FR001400DAO4
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.02	AU0000013740
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02	XS2617457127
DEUTSCHE BANK AG 5.0% 05/09/2030	0.02	DE000A30VT06
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02	DE0001102580
HCA 5.60% 01/04/2034	0.02	US404119CU12

TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS	0.02	US87936R2058
COGNA EDUCACAO SA NPV	0.02	BRCOGNACNOR2
THE WALT DISNEY CO	0.02	US2546871060
GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD	0.02	US37190AAA79
MOTABILITY OPERAT 3.875% 24/01/2034	0.02	XS2742660660
PACIFIC EDGE LTD NPV	0.02	NZPEBE000251
EUROGRID 3.915% 01/02/2034	0.02	XS2756342122
EAST WEST BANCORP INC	0.02	US27579R1041
SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005	0.02	XS2679878319
ESSILORLUXOTTICA	0.02	FR0000121667
AUTOZONE 6.55% 1/11/2033	0.02	US053332BH40
ALD 4.375% 23/11/2026	0.02	FR001400M8T2
SBM OFFSHORE NV	0.02	NL0000360618
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02	US91282CHT18
ORIENTAL LAND CO LTD	0.02	JP3198900007
WABTEC CORP	0.02	US9297401088
ALIMENTATION COUC 4.011% 12/02/2036	0.02	XS2764880667
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02	US91324PES74
SKYWEST INC	0.02	US8308791024
NATL. STORAGE REIT	0.02	AU000000NSR2
WPC EUROBOND 0.95% 1/6/2030000 SEC	0.02	XS2306082293
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02	US91282CBL46
UBS GRP. F2V 30/01/2027	0.02	US902613AC28
CENTERPOINT ENERGY 2.95% 01/03/2030D2000	0.02	US15189TAX54
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02	US91281OPT97
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02	US68327LAD82
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02	US91282BZ521
CPPIB CAPITAL INC 1.50% 23/06/2028	0.02	XS2356317177
KINDER MOR INC DEL COM	0.02	US49456B1017
ZIONS BANCORPORATION	0.02	US9897011071
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.02	US595017BA15
LAM RESEARCH CORPORATION	0.02	US5128071082
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02	XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.02	US11120VAJ26
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02	DE000DL19WN3
WESSEX WATER SERVS 1.50% 17/09/2029	0.02	XS2049737849
EUROFINS SCIENTIFIC	0.02	FR0014000MR3
US. TSY. NOTE/BON 0.625% 15/8/2030	0.02	US91282CAE12
CREDIT SAISON CO LIMITED	0.02	JP3271400008
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.02	US91282CBQ33
GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000	0.02	US37045XDW39
GS. GRP. F2F 22/04/2032	0.02	US38141GYB49
SCENTRE GRP.	0.02	AU000000SCG8
CHARTER COMMS. OPE 4.80% 01-03-50	0.02	US161175BT05
DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027	0.02	US25160PAN78
JPM. CHASE F2F 23/10/2034	0.02	US46647PDY97
MIGROS TICARET AS	0.02	TREMGTI00012
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.02	US91282CFE66
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.02	MYBMS1900047
CHUNGHWA TELECOM CO LTD	0.02	TW0002412004
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.02	US00084DBA72
JIANGSU YANGHE BREWERY JOINT STOCK CO LTD	0.02	CNE100000HB8
ORACLE CORP	0.02	US68389X1054
MITSUBISHI ESTATE	0.02	JP3899600005
CITIGROUP F2F 13/02/2030	0.02	US172967PF20
TOYOTA FIN NEW ZEALAND 230424 2.71 CB	0.02	NZTFSDT719C2
CRODA INTL	0.02	GB00BJFFLV09
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.02	XS2624017070
AEP TEXAS 5.40% 01/06/2033	0.02	US00108WAR16
BOUYGUES	0.02	FR0000120503
GODADDY INC	0.02	US3802371076
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02	
ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS	0.02	XS2330501995
EUR BNP PARIBAS A/C	0.02	
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02	XS2295335413
TRIPADVISOR INC COM USD0.001	0.02	US8969452015
US TREASURY N/B 1.25% 30/04/2028	0.02	US91282CBZ32
MEXICAN BONOS 7.75% 29/05/2031	0.02	MX0MGO0000P2
BECTON DICKINSON 5.11% 08/02/20341000	0.02	US075887CS63
NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000	0.02	US65535HAR03
BANGCHAK CORPORATI THB1NVDR	0.02	TH042001OR18
GACI FIRST INV. 5.25% 29/01/203434 USD200000 8	0.02	XS2755904799
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.02	AU3FN0084414
CONSTELLATION ENER 5.75% 15/03/2054	0.02	US210385AF78
WEA FINANCE LLC 2.87% 15/01/2027	0.02	US92928QAH11
TE CONNECTIVITY LTD	0.02	CH0102993182
PROVINCE OF BRITIS 4.25% 27/11/2024	0.02	AU3CB0221232
OTSUKA HOLDINGS CO LTD	0.02	US6891641010
US. TSY. NOTE/BON 1.375% 31/10/2028	0.02	US91282CDF59

ILLINOIS TOOL WORKS	0.02	US4523081093
BERKSHIRE HATHAWAY 1.50% 18/3/2030	0.02	
BANK OF AMERICA F2F 21/07/2032	0.02	US06051GKA66
UBS GROUP AG	0.02	CH0244767585
PRIMAX ELECTRONICS LTD	0.02	TW0004915004
PENTAIR PLC COM	0.02	IE00BL509M33
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.02	US91282CCY57
AIXTRON SE	0.02	DE000A0WMPJ6
ASUSTEK COMPUTER INC	0.02	TW0002357001
ROYAL BANK OF CANA 5.15% 01/02/2034	0.02	US78016HZW32
UNITED STATES TREA 2.00% 15/8/2025	0.02	US912828K742
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.02	US91282CCV19
SSAB AB SERIES B	0.02	SE0000120669
TARGA RES. PARTNER 6.50% 30/3/2034	0.02	US87612GAF81
G-III APPAREL GROUP LIMITED	0.02	US36237H1014
HITACHI	0.02	JP3788600009
SPAIN GOV. BD. 2.90% 31/10/2046	0.02	ES00000128C6
UNICREDIT SPA	0.02	US9046784065
EDISON INTL.	0.02	US2810201077
NIPPON YUSEN KK NPV	0.02	JP3753000003
US TREASURY N/B 3.5% 15/FEB/2033	0.02	US91282CGM73
WATERS CORPORATION	0.02	US9418481035
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01	US912828P469
PROVINCE OF MANITO 4.25% 03/03/2025	0.01	AU3CB0223584
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01	US912828V988
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01	COL17CT03862
CELLTRION INC	0.01	KR7068270008
BHP GROUP ORD	0.01	AU000000BHP4
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01	US912828R006
HOWMET AEROSPACE I COM USD	0.01	US4432011082
UNILEVER PLC	0.01	GB00B10RZP78
CNY BNP PARIBAS A/C	0.01	
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01	FR001400DQ92
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01	US91282CBW01
METTLER TOLEDO INTL	0.01	US5926881054
BLACKSTONE PROP. P 1.00% 20/10/2026	0.01	XS2398745922
SYMRISE AG	0.01	DE000SYM9999
SSAB AB - SERIES B	0.01	SE0000171100
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01	US91282CCF68
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
CATERPILLAR INC	0.01	US1491231015
NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000	0.01	US65535HAY53
DSM FIRMENICH AG EUR0.01	0.01	CH1216478797
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01	US60687YCZ07
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01	XS2728486536
ELECTRICITE DE FRA 4.75% 12/10/2034	0.01	FR001400D608
IG GROUP HOLDINGS PLC	0.01	GB00B06QFB75
P T ASTRA INTL	0.01	ID1000122807
ZURICH FINANCIAL SERVICES	0.01	CH0011075394
IDEX CORP	0.01	US45167R1041
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01	AU000XCLWAS7
ENBRIDGE INC	0.01	CA29250N1050
STANDARD CHARTERED F2V 06/07/20277	0.01	USG84228FU76
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01	XS2687917018
FEDERATED HERMES COM NPV CLASS B	0.01	US3142111034
JP MORGAN COLAT	0.01	
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01	MXP320321310
AFFIRM HOLDINGS INC	0.01	US00827B1061
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01	US91282CCW91
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01	US912828Z781
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.01	XS2484327999
VONOVIA SE NPV SUBS RTS DIV CASH	0.01	DE000A1ML7J1
QUALCOMM INC	0.01	US7475251036
AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000	0.01	US02361DAS99
BANCO BRADESCO SA-PREF	0.01	BRBBDACACNPR8
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01	SG31A8000003
QBE INS. GRP. F2V 2/12/2044	0.01	XS1144495808
FORTUM 4.50% 26/5/2033S	0.01	XS2606261597
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01	US91282CDW82
INTESA SANPAOLO SPA 144A 8.248% 21/11/2033	0.01	US46115HBV87
US TREASURY N/B 3.37% 15/MAY/2033	0.01	US91282CHC82
COMCAST 4.15% 15/10/2028	0.01	US20030NCT63
UNITED RENTALS INC	0.01	US9113631090
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01	US912828M565
MCDONALD S 4.125% 28/11/2035UR100000 22	0.01	XS2726263911
VULCAN STEEL AUSTRALIA PTY LTD	0.01	AU0000181984
STAR BULK CARRIERS CORP	0.01	MHY8162K2046
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01	US91282CCE93

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01	
ROGERS COMMS. 3.80% 15/3/2032	0.01	US775109CH22
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024	0.01	
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01	USG46747AB00
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01	US95000U3J01
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01	XS2300197030
UK. GILT 4.50% 07/12/2042	0.01	GB00B1VWPJ53
PEMBINA PIPELINE	0.01	CA7063271034
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.01	US0256762065
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01	
CARRIER GLOBAL COR COM	0.01	US14448C1045
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01	US91282CDP32
PERNOD RICARD 3.75% 15/9/2033REGS	0.01	FR001400KPC2
LINDE PLC 3.625% 12/6/2034	0.01	XS2634594076
AT&T 3.875% 15/01/2026	0.01	US00206RHT23
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01	US62954HAX61
NATWEST GRP. F2F 14/9/2029	0.01	XS2387060259
BPCE 0.625% 28/04/2025	0.01	FR0013509726
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01	USQ9194UAG78
BNG BANK NV 0.00% 31/08/2028	0.01	XS2381566616
CHINA LIFE INSURANCE CO LTD	0.01	CNE1000002L3
MERCEDES-BENZ GROUP AG	0.01	DE0007100000
XENIA HOTELS AND RESORTS INC	0.01	US9840171030
RECKITT BENCKISER 3.875% 14/09/2033	0.01	XS2681384041
CHINA PACIFIC INSURANCE GR H	0.01	CNE1000009Q7
CENTRAL EXCHANGE LIMITED	0.01	AU0000017840
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01	USQ8809VAH26
HUB24 LIMITED ORDINARY FULLY PAID	0.01	AU000000HUB4
HYUNDAI MOTOR CO LTD	0.01	KR7005380001
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	XS1418635337
HL MANDO CO LTD	0.01	KR7204320006
DOCEBO ORD SHS	0.01	CA25609L1058
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.01	USQ8053LAA28
BECTON DICKINSON 3.553% 13/9/20299	0.01	XS2585932275
US TREASURY N/B 2.75% 30/APR/2027	0.01	US91282CEN74
BEIJING TONGRENTANG CO LTD	0.01	CNE100001X92
SOUTHERN COPPER CORPORATION	0.01	US84265V1052
WESTPAC NZD COLL	0.01	
XIAMEN BANK CO LTD	0.01	CNE100004HT2
BELLWAY GBP0.125	0.01	GB0000904986
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.01	XS2468855593
VERIZON COMMS. 3.50% 28/06/2032	0.01	XS2770514789
ELIA GROUP SA/NV	0.01	BE0003822393
WATTS WATER TECHNOLOGIES INC	0.01	US9427491025
MS. F2F 21/4/2034	0.01	US61747YFE05
FERGUSON PLC NEW ORD GBP 0.10	0.01	JE00BJVNSS43
ASSOCIATED BANC CORP	0.01	US0454871056
MOTOMOTION CHINA CORP	0.01	CNE100004RH6
BNP PARIBAS SA	0.01	FR0000131104
ANGLOGOLD ASHANTI ORD USD1	0.01	GB00BRXH2664
MPLX 5.50% 15/02/2049	0.01	US55336VAT70
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.01	US05578AE465
KB FINANCIAL GROUP INC	0.01	KR7105560007
HOST HOTELS & RESORTS INC	0.01	US44107P1049
NIPPON SHOKUBAI CONPV TEMP	0.01	JP3715200006
MI HOMES INC	0.01	US55305B1017
CROWN HOLDINGS INC	0.01	US2283681060
CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033	0.01	
UK. GILT 3.50% 22/01/2045	0.01	GB00BN65R313
ANSYS INC	0.01	US03662Q1058
NIBC BANK 6.00% 16/11/2028	0.01	XS2713801780
REXFORD INDUSTRIAL REALTY INC	0.01	US76169C1009
AMERICAN HOMES 4 RENT	0.01	US02665T3068
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01	US91282CAL54
VICI PROPS. 4.95% 15/02/2030	0.01	US925650AC72
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01	JP1051471M45
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01	XS1485596511
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01	JP1051531N75
RLJ LODGING TRUST ORD	0.01	US74965L1017
MLS ORD SHS A	0.01	CNE100001X19
ANALOG DEVICES INCORPORATED COM	0.01	US0326541051
CJ LOGISTICS KRW5000	0.01	KR7000120006
SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000	0.01	US844741BK34
BANK PEKAO SA	0.01	PLPEKAO00016
CAPITEC BANK HOLDINGS LTD	0.01	ZAE000035861
VIRGIN MONEY UK F2V 23/08/2029	0.01	XS2667626233
UNITE GROUP PLC	0.01	GB0006928617
CISCO SYS. 5.05% 26/02/2034	0.01	US17275RBT86
TAKEDA PHARMACEUTICAL CO LTD	0.01	JP3463000004

KOREA TSY. BD. 2.625% 10/09/2035000	0.01	KR103502G594
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01	XS2486461523
RYDER SYS INC USD	0.01	US7835491082
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01	US91282CEB37
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01	US716973AB84
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01	XS2321520525
BJ ULTRAPOWER SW ORD A	0.01	CNE100000H51
FMC CORP 5.65% SNR NTS 18/05/2033 USD1000	0.01	US302491AX31
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01	US29103DAT37
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.01	BRTRPLACNPR1
T-MOBILE USA 3.875% 15/04/2030	0.01	US87264ABF12
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01	XS2730682528
SW FIN. I 7.375% 12/12/2041	0.01	XS2731297235
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01	US695114CZ98
MSTB03- WEST PAC	0.01	
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01	US912828YB05
LLOYDS BANKING GRP. F2F 17/03/2029	0.01	AU3CB0297802
DANSKE BANK F2V 1/3/203030	0.01	US23636ABH32
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.01	XS2576550672
SUN HUNG KAI PROPERTY HKD	0.01	HK0016000132
US TREASURY N/B 1.87% 28/FEB/2027	0.01	US91282CEC10
ALSEA SAB DE CV	0.01	MXP001391012
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS	0.01	XS1785147098
FORD MOTOR CREDIT 4.95% 28/05/2027	0.01	US345397C270
INABATA & CO LTD	0.01	JP3146000009
CREDIT AGRICOLE F2F 10/01/203030	0.01	US22535WAK36
SARTORIUS FINANCE 4.50% 14/9/2032	0.01	XS2676395317
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01	US91282CCJ80
UBS GROUP AG F2F 17/03/2032EGS	0.01	CH1255915014
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01	US91282CE561
PLAINS ALL AMERICA 4.50% 15/12/2026	0.01	US72650RBL50
TAYLOR MORRISON HOME CORP	0.01	US87724P1066
DANSKE BANK F2V 23/08/2028	0.01	XS2671666688
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01	US91282CDG33
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	AU3FN0085296
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	AU3FN0084224
COLES GROUP TREASURY FRN 27/08/2025	0.01	AU3FN0055695
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01	US91282CGH88
PROVINCE OF ONTARI 4.25% 22/08/2024	0.01	AU3CB0223402
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.01	JP1300461F39
SHOPPING CENTRES A 3.90% 07/06/2024	0.01	AU3CB0244861
LANDESKREDITBANK B 4.25% 07/08/2025	0.01	AU3CB0223097
PACCAR INC	0.01	US6937181088
TOPSEC TECHNOLOGIES GROUP INC	0.01	CNE1000009B9
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	AU3CB0247971
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.01	
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	AU3CB0248318
E.ON 4.125% 25/03/2044	0.01	XS2791960664
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.01	US89788MAJ18
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	AU3CB0249209
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.01	US23636ABF75
UNILEVER FIN. NETH 3.50% 15/2/2037	0.01	XS2767489391
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	AU3FN0060729
REPUBLIC OF POLAND 5.50% 18/3/2054	0.01	US731011AZ55
CPUK FIN. 6.136% 28/8/2031	0.01	XS2603557674
BELFIUS BANK S.A./N.V 4.125% SNR EMTN 12/09/29 EUR100000 REGS	0.01	BE0002963446
BANK OF CHINA LTD HK	0.01	CNE100000125
PIRELLI AND C SPA	0.01	IT0005278236
BIG YELLOW GROUP PLC	0.01	GB0002869419
TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003	0.01	XS2547609433
COLGATE PALMOLIVE	0.01	US1941621039
CHARTER HALL GRP.	0.01	AU000000CHCO
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01	US06675FAZ09
INFICON HOLDING AG-REG	0.01	CH0011029946
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270	0.01	IT0005390874
PFIZER INC COM	0.01	US7170811035
CREDIT AGRICOLE 3.75% 22/01/2034	0.01	FR001400N2M9
ARCADYAN TECHNOLOGY CORP	0.01	TW0003596003
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01	JP1051461M13
BUREAU VERITAS SA	0.01	FR0006174348
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01	US12513GBG38
EURONAV SA	0.01	BE0003816338
KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000	0.01	US49446RAX70
MS. F2F 10/12/2026	0.01	US6174468V45
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000	0.01	XS2457002538
ISRAEL GOVERNMENT 5.50% 12/03/2034	0.01	US46514BRL35
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01	US404280BX62
THE LINK REAL ESTATE INVESTMENT TRUST	0.01	HK0823032773

SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01	XS2601459162
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01	US91159HJK77
IBERDROLA FINANZAS SAU 4.871% 31/12/2049	0.01	XS2748213290
SES	0.01	LU0088087324
HSBC BANK CANADA 0.01% 14/09/202600 CBL5	0.01	XS2386287762
VOLKSWAGEN AG	0.01	DE0007664005
CITIGROUP F2F 29/01/2031	0.01	US172967ML25
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	DK0030394986
WINGSTOP INC	0.01	US9741551033
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01	US912810TV08
AT&T INC 3.65% 15/09/2059	0.01	US00206RLV23
WELLS FARGO F2F 30/10/2030	0.01	US95000U2G70
BPCE 3.875% 11/01/2029	0.01	FR001400N4L7
ELECTROLUX AB SER B NPV	0.01	SE0016589188
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.01	US86563VBG32
SOCIETE GENERALE F2V 21/01/2026	0.01	US83368RBG65
SERVICENOW INC	0.01	US81762P1021
SANOFI SA	0.01	FR0000120578
BMW US CAPITAL LL 3.375% 02/02/2034	0.01	DE000A3LT423
CITIGROUP F2F 20/03/2030	0.01	US172967ME81
CRESCENT POINT ENERGY CORP	0.01	CA22576C1014
US TREASURY N/B 3.25% 15/MAY/2042	0.01	US912810TH14
HELLENIC TELECOMMUNICATIONS	0.01	GRS260333000
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	JP1103401F97
BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS	0.01	XS2743029253
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	AU3CB0278653
GMS INC	0.01	US36251C1036
ORIX CORPORATION	0.01	JP3200450009
ALLSTATE CORP	0.01	US0200021014
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01	US91282CCR07
TRANSURBAN GRP.	0.01	AU000000TCL6
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.01	JP1300441E92
RECRUIT HLDGS CO LNPV	0.01	JP3970300004
CANADIAN APARTMENT PROPERTIES REITS	0.01	CA1349211054
ALPHA METALLURGICAL RESOURCES INC	0.01	US0207641061
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01	US91282CC223
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01	US294429AT25
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01	US138616AK34
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.01	US91282CDH16
PRESIDENT CHAIN STORE CORP	0.01	TW0002912003
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	AU3CB0268035
PILBARA MINERALS LTD	0.01	AU000000PLS0
REGENCY CENTERS CORPORATION	0.01	US7588491032
SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A	0.01	US81211KAX81
OREILLY AUTO NEW COM	0.01	US67103H1077
CROWDSTRIKE HOLDINGS INC	0.01	US22788C1053
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	FR0011883966
MALAYAN BANKING BHD	0.01	MYL1155O0000
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01	FR0013451507
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01	JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01	JP1051511N46
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01	US606822CN27
LG ENERGY Solutio 5.625% 25/09/2026	0.01	USY555CGAA01
SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031	0.01	US82620KBE29
UK. GILT 0.375% 22/10/2026	0.01	GB00BNNGP668
ABBVIE 4.05% 21/11/2039	0.01	US00287YCA55
F5 NETWORKS INC	0.01	US3156161024
FAR EASTONE CO LTD	0.01	TW0004904008
PACIFIC CORPORATION	0.01	KR7002790004
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01	US048303CJ83
HSBC HOLDINGS PLC	0.01	GB0005405286
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	US91282CBH34
FIRST SOLAR INC	0.01	US3364331070
CIP FNDG. PTY 3.026% 16/12/2027	0.01	AU3CB0285310
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	JP1103601LA4
MERCURY NZ 2.918% 17/11/2028	0.01	AU3CB0284677
SK ON 5.375% 11/5/2026	0.01	XS2612749908
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	US912828Z948
ING GROEP NV	0.01	NL0011821202
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	JP1103621M43
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01	US65364UAQ94
GEA GROUP AG	0.01	DE0006602006
JPM. CHASE F2F 23/04/2029	0.01	US46647PAR73
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	US912828ZV59
CHENIERE ENERGY INC	0.01	US16411R2085
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01	JP1103681NA2
UK. GILT 4.50% 7/6/2028	0.01	GB00BMF9LG83

FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01	FR0011317783
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01	
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01	US91282CJ80
KERRY GROUP PLC-A	0.01	IE0004906560
DEUTSCHE BANK 1.625% 20/01/2027	0.01	DE000DL19U23
AMGEN INC	0.01	US0311621009
BOSIDENG INTERNATIONAL HOLDING	0.01	KYG126521064
VONOVIA 0.00% 01/12/2025	0.01	DE000A3MP4T1
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	US912810SX72
SK TELECOM	0.01	KR7017670001
STOCKLAND TST. 2.30% 24/03/2028	0.01	AU3CB0278893
TAMPA ELEC. 4.90% 01/03/2029	0.01	US875127BM30
CAIXABANK F2F 13/09/2027	0.01	US12803RAB06
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01	XS2771661357
BARCLAYS PLC F2F 13/9/2027	0.01	US06738ECJ29
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01	US629377CN02
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01	NZOCAE000250
HUGEL INC	0.01	KR7145020004
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01	US912810TB44
WELLTOWER 3.10% 15/01/2030	0.01	US95040QAJ31
NSW ELECTRICITY N 2.732% 23/04/2029	0.01	AU3CB0279578
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01	US05964HAQ83
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01	US559222BA12
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01	JP1103691P11
SK Inc	0.01	KR7034730002
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01	US91282CCP41
BAYERISCHE MOTOREN WERKE AG	0.01	DE0005190003
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01	US23636ABE01
JAPAN GOV. THIRTY 0.40% 20/12/2049	0.01	JP1300651L15
VOLKSWAGEN INTL. FIN.049	0.01	XS2342732646
CISCO SYS. 4.85% 26/02/2029	0.01	US17275RBR21
SHELL PLC	0.01	GB00BP6MXD84
JOHN DEERE CAPITAL 4.50% 16/01/2029	0.01	US24422EXH79
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01	US233853AT77
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	XS2001183164
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	US65339KCM09
TERUMO CORP NPV TEMP	0.01	JP3546800008
VAR ENERGI 5.50% 04/05/2029REGS	0.01	XS2599156192
KINDER MORGAN INC 5.0% 01/02/2029	0.01	US494553AD27
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01	US15189YAG17
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01	JP1201031877
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.01	MYBMM1900030
UBER TECHNOLOGIES INC	0.01	US90353T1007
GLOBAL PAYMENTS INC 4.875% 17/03/2031	0.01	XS2597994065
Outstanding Settlement Receipts - AUD	0.01	
DAIWA SECURITIES GROUP INC.	0.01	JP3502200003
HSBC HOLDINGS PLC F2F 14/9/2031	0.01	XS2685873908
AVANGRID	0.01	US05351W1036
MORGAN STANLEY 5.173% -FRN SNR MTN 16/01/2030 USD1000 I	0.01	US61747YFK64
AENA SME 4.25% 13/10/2030	0.01	ES0205046008
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01	US771196CF76
CYBERARK SOFTWARE LTD	0.01	IL0011334468
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01	JP1103721PA1
ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99	0.01	XS2589260996
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01	IT0005240350
GEN. MILLS 5.50% 17/10/2028	0.01	US370334CW20
HUNTSMAN INTL. 4.50% 01/05/2029	0.01	US44701QBE17
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01	DE000BU22015
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024	0.01	US151191AZ66
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01	XS2561647368
BANK OF AMERICA F2F 25/04/2029	0.01	US06051GLG28
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01	JP1103591L73
MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A	0.01	US58769JAF49
URBAN OUTFITTERS INC	0.01	US9170471026
MORGAN STANLEY F2F 20/4/2029	0.01	US61747YFD22
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.01	US912810TG31
VAR ENERGI ASA 5.0% 18/05/2027	0.01	US92212WAA80
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01	AU3FN0079703
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01	US314890AC87
SEIBU HOLDINGS INC	0.01	JP3417200007
NBN 4.125% 15/3/2029	0.01	XS2590621103
NORTHERN GAS NETW 6.125% 2/6/2033	0.01	XS2619757185
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	XS2626691906
ORSTED A/S	0.01	DK0060094928
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01	US01309QAA67
CHARTER HALL LWR 2.656% 17/12/2029	0.01	AU3CB0280956
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01	US361841AQ25
BOISE CASCADE CO	0.01	US09739D1000
RIVIAN AUTOMOTIVE INC	0.01	US76954A1034

JAPAN GOVERNMENT 0.005% 20/09/2026	0.01	JP1051491MA0
AEGON BANK 3.375% 28/6/2030	0.01	XS2642546399
SPAIN GOV. BD. 4.70% 30/07/2041	0.01	ES0000012157
UTD. UTLS. GRP.	0.01	GB00839J2M42
AMERICAN WATER CAP 5.15% 01/03/2034	0.01	US03040WBD65
BNI FIN. 3.875% 01/12/2030UR100000	0.01	XS2726461986
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.01	XS2607040958
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01	AU000XCLWAU3
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7S81YAB11
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01	JP1103701P43
JPM. CHASE F2F 26/04/20284/2028	0.01	US46647PDA12
CORNING 3.875% 15/05/2026	0.01	XS2621757405
DANONE 3.706% 13/11/2029	0.01	FR001400LY92
CHINA GAS HOLDINGS LIMITED	0.01	BMG2109G1033
LEASYS 4.625% 16/2/2027	0.01	XS2720896047
SPRINT 7.125% 15/06/2024	0.01	US85207UAH86
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01	US9128286B18
EQUINIX 1.80% 15/07/2027	0.01	US29444UBG04
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD	0.01	CNE100003LY6
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01	FR001400H2O3
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01	XS2723549528
ROYAL BANK OF CANADA	0.01	CA7800871021
ORACLE CORP 2.5% 01/04/2025	0.01	US68389XBT19
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	XS2367816076
BPCE VAR 08/03/2033	0.01	FR001400OIX5
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01	FR0013286192
ABBVIE 4.95% 15/3/2031	0.01	US00287YDT38
INTESA SANPAOLO 7.00% 21/11/2025	0.01	US46115HBU05
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01	US95000U3H45
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01	XS2772266693
MICRONICS JAPAN CO LTD	0.01	JP3750400008
MS. F2F 21/03/2030	0.01	XS2790333707
FREEPORT-MCMORAN 4.375% 1/8/2028	0.01	US35671DCG88
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01	XS2745725155
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01	FR0012993103
CAPITAL ONE FINANCIAL CORPORATION	0.01	US14040H1059
CAIXABANK 1.00% 25/06/2024	0.01	ES0313307219
ASR NEDERLAND NV 3.625% 12/12/2028	0.01	XS2694995163
CENTURY COMMUNITIES INC	0.01	US1565043007
SHENZHEN HEUNGKONG HOLDING CO LTD	0.01	CNE000000WGW7
NOVO BANCO F2V 8/3/2028	0.01	PTNOBIOM0006
ELI LILLY 4.70% 09/02/2034	0.01	US532457CL03
CITIGROUP 4.30% 20/11/2026	0.01	US172967JC62
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.01	US91282CEQ06
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.01	US912828YY08
INTEL 4.875% 10/2/2028	0.01	US458140CE86
SEEGENE INC	0.01	KR7096530001
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01	US94876QAA40
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.01	US91282CDZ14
STANDARD CHARTERED F2V 14/01/2027	0.01	US853254BZ29
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP	0.01	XS2048709427
NATWEST MKTS. FRN 23/08/2028	0.01	AU3FN0080586
COGNEX CORP COM USD	0.01	US1924221039
NTT FIN CORP 1.162% 03/04/2026	0.01	US62954WAC91
UBS GRP. 2.746% 11/02/2033	0.01	US902613AK44
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	AU3CB0297711
ABN AMRO BANK 1.25% 28/5/202500000 280	0.01	XS2180510732
NAVER CORP	0.01	KR7035420009
KBC GRP. F2V 19-03-2034	0.01	BE0390118819
MITSUBISHI UFJ FINL GROUP INC 1.538% 20/07/2027	0.01	US606822BY90
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	AU3FN0069209
ALLIANZ SE-REG	0.01	DE0008404005
NEXTDC	0.01	AU000000NXT8
CREDIT SUISSE GRP. F2F 10/13/2026	0.01	CH1174335732
CITIGROUP INC USD	0.01	US1729674242
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	FR0013341682
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01	US9128285M81
TENNET HOLDING BV 2.374% 31/12/2049	0.01	XS2207430120
BRITISH LAND CO GBP	0.01	GB0001367019
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01	US46817M1071
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	US38869PAP99
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01	FR001400FYQ4
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	XS2202902636
SUMITOMO REALTY & DEVELOPMENT CO	0.01	JP3409000001
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01	US9128284V99
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	JP1103531K10
TRAVELERS COS INC / THE	0.01	US89417E1091
KUAISHOU TECHNOLOGY	0.01	KYG532631028
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01	US29273VAR15

US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01	US91282CBB63
CAP. ONE FINL. F2F 01/02/2035	0.01	US14040HDF91
XTEP INTERNATION HOLDINGS	0.01	KYG982771092
INFINEON TECHNOLOGIES AG	0.01	DE0006231004
HITACHI CONSTRUCTION MACHINE	0.01	JP3787000003
KILROY REALTY CORP	0.01	US49427F1084
TC ENERGY CORP	0.01	CA87807B1076
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01	US912828Y792
S-OIL CORPORATION	0.01	KR7010950004
ITALY BUONI POLIEN 1.35% 1/4/2030	0.01	IT0005383309
BLACKROCK INC	0.01	US09247X1019
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01	US912810TJ79
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01	US91282CBT71
BANK OF AMERICA F2F 13/02/2031	0.01	US06051GHZ54
FORD MOTOR COMPANY	0.01	US3453708600
BWP TST. 3.30% 10/04/2026	0.01	AU3CB0262350
CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026	0.01	XS2345982362
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	XS2672744013
WISDOM MARINE LINES CO LTD	0.01	KYG9721M1033
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01	ES0167050915
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	USG82296AG21
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01	FR0013313582
HOMECO DAILY NEEDS REIT	0.01	AU0000113136
CHARTER COMMS. OP 4.908% 23/07/2025	0.01	US161175AY09
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01	US06051GKW86
TERNA RETE ELETTRICA NAZIONALE	0.01	IT0003242622
HONDA MOTOR CO LTD	0.01	JP3854600008
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028	0.01	US86562MCG33
HSBC HOLDINGS PLC F2F 17/08/2029	0.01	US404280CV97
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01	XS2308313860
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01	AU3CB0302685
GOODMAN FIN. 4.375% 19/06/2024	0.01	XS1078750004
SUMITOMO RUBBER INDUSTRIES	0.01	JP3404200002
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01	US912810TD00
ENEOS HOLDINGS INC	0.01	JP3386450005
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01	US30217AAC71
PROGRESSIVE CORP	0.01	US7433151039
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01	JP1051481M76
BANK OF AMERICA F2F 22/04/2032	0.01	US06051GJT76
YABAO PHARMACEUTICAL GROUP ORD SHS A	0.01	CNE000001CM5
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.01	US302154CY36
CNA FINL. 4.50% 1/3/2026	0.01	US126117AT75
SOLVENTUM 5.60% 23/03/2034	0.01	US83444MAG69
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01	US29379VBW28
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01	FR0013131877
COMMONWEALTH BANK OF AUSTRALIA	0.01	AU000000CBA7
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01	US9128283W81
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01	JP1103511J74
SUNCORP-METWAY FRN 24/05/2027	0.01	AU3FN0083135
APT PIPELINES 4.20% 23/03/2025	0.01	USQ04578AD42
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01	US912828U246
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01	AU3FN0084828
CAIXABANK F2F 23/2/2033	0.01	XS2558978883
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01	US912810SQ22
REALTY INC. 4.125% 15/10/2026	0.01	US756109AR55
UNION PACIFIC 2.40% 05/02/2030	0.01	US907818FH61
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.01	US91282CEH07
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.01	US373334KQ30
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01	US875127BH45
MS. F2F 30/05/2025	0.01	US61747YEA91
AMANO CORP	0.01	JP3124400007
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01	XS1843459782
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01	US05253JAL52
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	USU10517AC12
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01	FR0013407236
FONTERRA SHAREHOLDER FUND	0.01	NZFSFE0001S5
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01	FR0000187635
MARCOPOLO SA	0.01	BRPOMOACNPR7
ENERGY TRANSFER OP 2.90% 15/05/2025	0.01	US29278NAP87
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01	US682680AW38
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01	US912810ST60
INDITEX	0.01	ES0148396007
STRYKER CORP	0.01	US8636671013
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01	COL17CT03813
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01	US6325C1D228
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01	XS2775728269
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01	US911365BM59
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01	US91282CBP59
SM INVESTMENTS CORPORATION	0.01	PHY806761029

CHEIL WORLDWIDE INC	0.01	KR7030000004
EDWARDS LIFESCIENCES CORP	0.01	US28176E1082
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01	US912810TA60
KIA CORPORATION	0.01	KR7000270009
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01	US9128286L99
NEXTERA ENERGY CAP 3.55% 1/5/2027	0.01	US65339KAT79
CHARTER HALL PRIME OFFICE FUND	0.01	
DP WORLD 2.375% 25/09/2026	0.01	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.01	US06738EBY05
INGENIA COMMUNITIES GRP.	0.01	AU000000INA9
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N	0.01	US74456QCH74
T-MOBILE USA 3.75% 15/04/2027	0.01	US87264ABD63
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01	USQ3958YAC77
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01	US9128284N73
SYSCO CORPORATION COM	0.01	US8718291078
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.01	CNE00001K73
DEERE & CO	0.01	US2441991054
BRISTOL MYERS SQUIBB COMPANY	0.01	US1101221083
CHANNEL INFRASTRUCTURE NZ LTD	0.01	NZNRZRE0001S9
CHF BNP PARIBAS A/C	0.01	
JPM. CHASE F2F 22/4/2026	0.01	US46647PBK12
MURPHY OIL CORP	0.01	US6267171022
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.01	XS2462324745
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01	US361841AR08
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01	US91282CEM91
SAAB AB-B	0.01	SE0000112385
KONINKLIJKE AHOLD 3.875% 11/03/2036	0.01	XS2780025511
UBS COLLATERAL A/C	0.01	
SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028	0.01	US828807DL84
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01	JP1103501J35
CATHAY FINANCIAL HOLDING CO	0.01	TW0002882008
CVS HEALTH 2.875% 1/6/2026	0.01	US126650CU24
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	US91282CAZ41
KOREA NATL. OIL 0.875% 05/10/2025	0.01	US50066RAM88
AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000	0.01	US05329WAQ50
COSCO SHIPPING SPECIALIZED CARRIERS ORDINARY SHARES	0.01	CNE000001B58
JOBY AVIATION INC	0.01	KYG651631007
Outstanding Settlement Receipts - BRL	0.01	
VERIZON COMMS. 1.45% 20/03/2026	0.01	US92343VGG32
CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028	0.01	XS2381671671
HF SINCLAIR CORPOR COM	0.01	US4039491000
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	US912810SY55
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01	US912810RH32
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01	CA135087Q723
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	US00774MAV72
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01	US22536PAH47
AIA GROUP LTD F2V 09/09/20330	0.01	XS2356311139
MORGAN STANLEY	0.01	US6174464486
BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000	0.01	US11135EAA29
MARKETAXESS HLDGS COM	0.01	US57060D1081
US TREASURY N/B 3.62% 15/FEB/2053	0.01	US912810TN81
MEDTRONIC PLC	0.01	IE00BTN1Y115
SCIENTIFIC GAMES CORP - A	0.01	US80874P1093
CENCORA INC COM	0.01	US03073E1055
WUXI TAIJI INDUSTRY LTD CORP	0.01	CNE000000B00
LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS	0.01	FR001400KJ00
TERRENO REALTY COR COM	0.01	US88146M1018
VEEVA SYSTEMS INC	0.01	US9224751084
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	JP1103671N74
NATL. BANK OF GREECE F2F 29/01/2029	0.01	XS2756298639
COMMERZBANK AG F2F 17/01/2031	0.01	DE000CZ43978
GRAINGER W W INC	0.01	US3848021040
STERIS PLC	0.01	IE00BFY8C754
TRELLEBORG AB-B SHS	0.01	SE0000114837
BARCLAYS F2V 22/03/2031	0.01	XS2321466133
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01	BE6350703169
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.01	US928668BE16
BERRY GBL. 1.57% 15/01/2026	0.01	US08576PAH47
FUT. U.S. T-BONDS JUN24	0.01	
SINO BIOPHARMACEUTICAL	0.01	KYG8167W1380
FURUKAWA ELECTRIC NPV	0.01	JP3827200001
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01	IT0001174611
RYOHIN KEIKAKU CO NPV	0.01	JP3976300008
ASTRAZENECA PLC SPONS ADR	0.01	US0463531089
KLEPIERRE	0.01	FR0000121964
PROMOTORA Y OPERADORA DE INFRSTRCTR	0.01	MX01PI000005
ALD 4.25% 18/1/2027	0.01	FR001400F6E7
ELECTRIC POWER DEVELOPMENT CO LTD	0.01	JP3551200003
XIAMEN CHANGELIGHT ORD SHS A	0.01	CNE100000SG4

NATL. GRID GAS 1.125% 14/1/2033	0.01	XS2284250284
P3 GRP. SARL 4.625% 13/02/2030	0.01	XS2764853425
B3 SA BRASIL BOLSA BALCAO	0.01	BRB3SAACNOR6
NTT FINANCE CORP 3.359% 12/03/2031	0.01	XS2778374129
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01	JP1201051891
PUMA FIN. PTY 1 A FRN 22/03/2055	0.01	AU3FN0082343
BLACKSTONE PROP. 1.625% 4/20/2030	0.01	XS2398746144
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	JP1051631PB2
EQUINOR ASA	0.01	NO0010096985
INVESTORE PROPERTY LTD	0.01	NZIPLE0001S3
SEVERN TRENT	0.01	GB00B1FH8J72
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	AU3CB0234029
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01	JP1051441L76
AKER BP 6.00% 13/6/2033	0.01	US00973RAM51
FLOWSERVE CORP	0.01	US34354P1057
KBC GRP. F2F 28/11/2029	0.01	BE0002987684
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000	0.01	US12527GAH65
SIMON PROP. GRP. 2.45% 13/09/2029	0.01	US828807DF17
CENTURIA INDUSTRIAL REIT	0.01	AU000000CIP0
FIFTH THIRD BANCORP F2F 27/7/2029	0.01	US316773DK32
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.01	US172967MQ12
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01	CNE100002BL6
CHUBB LIMITED ORD	0.01	CH0044328745
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01	US912810EY02
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.01	US29364WAX65
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.01	AU3FN0081790
INTESA SANPAOLO 7.80% 28/11/2053	0.01	US46115HCF29
STARBUCKS CORP	0.01	US8552441094
OTIS WORLDWIDE COR COM	0.01	US68902V1070
BUNDES OblIGATION 0.00% 11/04/20251	0.01	DE0001141810
LI AUTO INC	0.01	KYG5479M1050
AT&T INC 3.50% 15/9/2053	0.01	US00206RKJ04
MINTH GROUP LTD	0.01	KYG6145U1094
MITSUBISHI UFJ FINANCIAL	0.01	JP3902900004
MOTOROLA SOLUTIONS 5.40% 15/04/2034	0.01	US620076BZ10
ENERGY TRANSFER 5.75% 15/02/2033	0.01	US29273VAQ32
BLOCK INC	0.01	US8522341036
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01	US912810TW80
AGCO CORP	0.01	US0010841023
GEMTEK TECHNOLOGY CO LTD	0.01	TW0004906003
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01	BMG6891L1054
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01	US912810TL26
ADTALEM GLOBAL EDUCATION INC	0.01	US00737L1035
UK. GILT 1.625% 22-OCT-28	0.01	GB00BFX0ZL78
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01	US912828X885
LAUREATE EDUCATION INC	0.01	US5186132032
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01	AU0000217101
BANK OZK COM USD0.01	0.01	US06417N1037
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01	DE0001102507
ENERGY TRANSFER 6.55% 1/12/2033	0.01	US29273VAU44
WELLTOWER 2.75% 15/1/2031	0.01	US95040QAL86
THERMO FISHER SCIE 5.00% 31/01/2029	0.01	US883556DA77
UNITED PARCEL SERVICE - B	0.01	US9113121068
JPM. CHASE F2F 1/6/2029	0.01	US46647PCJ30
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01	US912810EV62
KERRY GROUP PLC	0.01	IE0004906560
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01	US91282CAM38
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.01	US879360AE54
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01	IDG000013806
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.01	JP1200971792
EQUITY LIFESTYLE PROPERTIES INC	0.01	US29472R1086
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01	US91282CBC47
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01	US866677AK36
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01	XS1960678255
BANK OF AMERICA F2F 25/04/2034	0.01	US06051GLH01
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01	US912810SS87
CITIGROUP F2F 25/01/2033	0.01	US17327CAQ69
HARTFORD FINANCIAL SERVICES GROUP INC	0.01	US4165151048
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01	JP1051451LA6
TRANSDIGM GROUP INC	0.01	US8936411003
CHARTER COMMS. OP 5.375% 01/05/2047	0.01	US161175BL78
CVS HEALTH CORP	0.01	US1266501006
MS. F2F 22/01/2031	0.01	US6174468L62
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01	FR001400AIN5
SHURGARD SELF STORAGE EUROPE SARL	0.01	GG00BQZCBZ44
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01	JP1201451D66
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026	0.01	US06406RBJ59
US. TSY. NOTE/BON 2.375% 15/08/2024	0.01	US912828D564

BARCLAYS F2F 21/03/2035	0.01	XS2790094523
CARDINAL HEALTH INC	0.01	US14149Y1082
MARSH & MCLENNAN COM	0.01	US5717481023
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01	US912810SP49
VERTEX PHARMACEUTICALS INC	0.01	US92532F1003
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01	AU3FN0082194
RENEW ENERGY GLOBAL PLC	0.01	GB00BNQMPN80
CENTENE CORPORATION	0.01	US15135B1017
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01	US91282CKD29
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01	XS2156510021
ABN AMRO BANK F2V PERPS	0.01	XS2131567138
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01	US83368TBQ04
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01	US64952WEY57
CUMMINS INC	0.01	US2310211063
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01	US91282CHU80
FIRST HORIZON CORP	0.01	US3205171057
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01	US224044CS42
YTL CORPORATION BERHAD	0.01	MYL4677OO000
BARCLAYS PLC	0.01	GB0031348658
JAPAN GOV. TEN YEA 0.60% 20/06/2024	0.01	JP1103341E67
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01	US91282CKA89
US. TSY. NOTE/BOND 2.00% 30/06/2024	0.01	US912828XX34
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01	US91282CJW29
US. TSY. NOTE/BON 2.125% 31/07/2024	0.01	US9128282N91
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	FR0014002WK3
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01	US91282CGQ87
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01	US91282CGL90
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01	US44891CCF86
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01	US91282CJX02
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01	JP1051541NA0
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01	FR001400CGA2
US TREASURY N/B 3.87% 15/JAN/2026	0.01	US91282CGE57
GS. GRP. 1.25% 7/2/2029	0.01	XS2441552192
GRUPO MEXICO SAB DE CV-SER B	0.01	MXP370841019
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01	US91282CFY21
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE	0.01	US912828YH74
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.01	AU3FN0080883
NATL. GRID 0.75% 1/9/2033	0.01	XS2381853436
THE TORONTO DOMINION BANK	0.01	CA8911605092
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	USN30707AN87
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01	US9128283V09
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024	0.01	US91282CCX74
US. TSY. NOTE/BON 2.875% 30/04/2025	0.01	US9128284M90
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01	US912828YV68
mitsui matsushima holdings co ltd	0.01	JP3894000003
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.01	US91282CDN83
US. TSY. NOTE/BON 1.375% 31/01/2025	0.01	US912828Z526
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01	US91282CED92
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01	JP1103571L10
WIN SEMICONDUCTORS CORP	0.01	TW0003105003
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01	US912810TR95
HANA FINANCIAL GROUP	0.01	KR7086790003
GAMING AND LEISURE P COM	0.01	US3646711088
US. TSY. NOTE/BON 1.125% 28/02/2025	0.01	US912828ZC78
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01	US91282CAY75
THAMES WATER UTILI 1.25% 31/1/20322	0.01	XS2438026366
UK. GILT 4.75% 07/12/2030	0.01	GB00B24FF097
VOLVO AB - B	0.01	SE0000115446
ORSTED AS F2V 14/03/3024	0.01	XS2778385240
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.01	CNE0000001D4
PAYCHEX INC	0.01	US7043261079
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01	US882384AD28
HCA 5.375% 01/02/2025	0.01	US404119BR91
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01	MXOMGO0001E4
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01	JP1103651N11
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01	
MUENCHENER RUECKVER RG-REG	0.01	DE0008430026
WAREHOUSES DE PAUWNPV	0.01	BE0974349814
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.01	XS2265531181
INTL. BUSINESS MAC 3.45% 19/02/2026	0.01	US459200JG74
KEURIG DR PEPPER INC	0.01	US49271V1008
RELX FIN. 3.75% 12/06/20310000	0.01	XS2631867533
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01	US9128286X38
MANAWA ENERGY LTD	0.01	NZTPXE000155
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	JP1103521JA8
GOLDEN ENTERTAINMENT INC	0.01	US3810131017
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01	US91282CEF41
CVS HEALTH 4.78% 25/03/2038	0.01	US126650CY46
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01	JP1201171A43

ROYAL BANK OF CANA 2.55% 16/07/2024	0.01	US78013XZU52
DEMETER INVESTMENTS F2F 8/15/2050	0.01	XS1261170515
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01	US9128287B09
REGENERON PHARMACEUTICALS INC	0.01	US75886F1075
UNILEVER FIN. NETH 3.25% 15/2/2032	0.01	XS2767489474
UK. GILT 1.50% 22/07/2026	0.01	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01	CA135087K379
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01	US912828R366
SPIRAX SARCO ENG ORD	0.01	GB00BWFQGN14
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01	CA135087K940
UNITED STATES TREA 0.25% 31/08/2025/2025 USD1000 AC-2025	0.01	US91282CAJ09
UK. GILT 5.00% 07/03/2025	0.01	GB0030880693
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01	JP1103611M11
FISERV INC COM	0.01	US3377381088
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01	US912810SU34
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.01	JP1400061D58
MANULIFE FINANCIAL CORP	0.01	CA56501R1064
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01	IT0001444378
SPAIN GOV. BD. 1.30% 31/10/2026	0.01	ES00000128H5
CITIGROUP INC FRN 17/MAR/2026	0.01	US172967NL16
BP CAP. MKTS. 5.773% 25/5/2038	0.01	XS2629395612
US. TSY. NOTE/BOND 0.25% 31/10/2025/2025 USD1000 AF-2025	0.01	US91282CAT80
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01	FR0013516549
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01	US912828YQ73
MACQUARIE BANK 2.30% 22/01/2025	0.01	US55608RBE99
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01	XS2606297864
HALLENSTEIN GLASSON HOLDINGS LTD	0.01	NZHLGE000154
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01	US912828YU85
3I GROUP PLC	0.01	GB00B1YW4409
CAIXABANK SA 6.87% 25/OCT/2033	0.01	XS2579488201
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01	US912810QL52
POWERSCHOOL HOLDINGS INC	0.01	US73939C1062
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01	XS2528656080
BERRY GBL. 5.50% 15/04/2028	0.01	US08576PAL58
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01	JP1051431L45
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01	US91282CF001
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01	US912810TS78
CHOW TAI FOOK JEWEL	0.01	KYG211461085
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01	US91282CAH43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01	FR0013250560
KBC GROUP NV	0.01	BE0003565737
BANCO DE CHILE	0.01	CLP0939W1081
WESTPAC BANKING F2V 23/11/2031/2031 USD2000	0.01	US961214DF70
TURNERS AUTOMOTIVE GROUP LIMITED	0.01	NZVNL0000151
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01	JP1103491HC4
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.01	AU3FN0083036
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01	US74251VAM46
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01	XS2553798443
LAFARGEHOLCIM LTD	0.01	CH0012214059
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01	AU3CB0283638
BANK OF IRELAND GRP. F2V 06/12/2032	0.01	XS2528657567
COVENTRY B/SOC. F2V 12/3/2030	0.01	XS2777468674
INTL FLAVORS & FRAGRANCES USD	0.01	US4595061015
NOMAD FOODS LTD	0.01	VGG6564A1057
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.01	XS2562941927
CREDIT AGRICOLE SA	0.01	FR0000045072
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	JP1103551K72
BANK OF AMERICA 3.248% 21/10/2027	0.01	US06051GGA13
PULTE GROUP INC	0.01	US7458671010
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01	US461070AQ74
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01	US303901BM35
VERIZON COMMS. 2.10% 22/03/2028	0.01	US92343VGH15
CJ CORPORATION	0.01	KR7001040005
TELEFONICA EMISIO 4.895% 6/03/2048	0.01	US87938WAW38
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01	US11120VAC72
NASDAQ 4.50% 15/02/2032	0.01	XS2643673952
CENCOSUD SA	0.01	CL0000000100
EUROBANK ERGASIAS SERVICES AND	0.01	GRS323003012
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	FR0010773192
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01	US912810FT08
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01	US912828ZE35
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01	XS2611221032
ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000	0.01	US682680AZ68
HKD BNP PARIBAS A/C	0.01	
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01	US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01	US912810TU25
ASTELLAS PHARMA NPV	0.01	JP3942400007
SHINSEGAE CO LTD	0.01	KR7004170007
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01	US303901BJ06

BANK OF AMERICA CORP F2F 22/7/2027	0.01	US06051GJS93
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01	USU0901RAB34
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01	FR0013415627
AMAZON.COM 4.70% 1/12/2032	0.01	US023135CR56
HYUNDAI DEVELOPMEN KRW5000	0.01	KR7294870001
BGF RETAIL CO LTD	0.01	KR7282330000
CADENT FIN. 5.625% 11/01/2036	0.01	XS2743029923
VERIZON COMMUNICA 3.875% 01/03/2052	0.01	US92343VGP31
INTEL CORP 4.875% 10/02/2026	0.01	US458140CD04
FORTINET INC COM	0.01	US34959E1091
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01	US912810QE10
TETRA TECH INC	0.01	US88162G1031
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01	US91282CJR34
JACK IN THE BOX INC	0.01	US4663671091
MARS INC 4.55% 20/04/2028	0.01	US571676AT26
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.01	CNE10000C07
IHG FIN. 4.375% 28/11/2029	0.01	XS2723593187
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.01	US13607HVE97
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01	US912810SE91
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01	US91282CAD39
ENGIE 4.25% 6/3/2044	0.01	FR0014000JE3
DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029	0.01	DE000A351Z56
STX PAN OCEAN CO LTD (KRW)	0.01	KR7028670008
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01	JP1103661N43
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01	FR0010916924
BP PLC -SPONS ADR	0.01	US0556221044
UK. GILT 3.50% 22/10/2025	0.01	GB00BPCJD880
HSBC HLDGS. F2F 11/8/2028	0.01	US404280DG12
VISA 4.30% 14/12/2045	0.01	US92826CAF95
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01	FR0014007L00
BANCO SANTANDER SA 6.938% 07/11/2033	0.01	US05964HAZ82
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01	JP1103481H98
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01	US26884TAW27
BELLUNA CO LTD	0.01	JP3835650007
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.01	US55903VBA08
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01	DE000BU22007
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01	FR001400BKZ3
DERWENT LONDON PLC	0.01	GB0002652740
KERING 3.625% 05/09/2031	0.01	FR001400KHW7
3SBIO INC	0.01	KYG8875G1029
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01	US771196BY74
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01	XS2767246908
ARCADIS NV	0.01	NL0006237562
CAVCO INDUSTRIES INC	0.01	US1495681074
SPAIN GOV. BD. 0.60% 31/10/2029	0.01	ES0000012F43
SIEMENS FINANCIER 3.625% 22/2/2044	0.01	XS2769892600
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01	US958254AK08
UK. GILT 4.25% 07/06/2032	0.01	GB0004893086
ASR NEDERLAND F2V 7/12/2043	0.01	XS2554581830
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01	US912810SF66
TARGET CORPORATION	0.01	US87612E1064
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01	US912810QD37
NBN 3.75% 22/3/2034	0.01	XS2788379472
PROXIMUS SADP 3.75% 27/03/2034	0.01	BE0390123868
CUBESMART COM	0.01	US2296631094
US TREASURY N/B 2.37% 15/FEB/2042	0.01	US912810TF57
STATNETT SF 3.375% 26/2/2036	0.01	XS2768793676
ALD 3.875% 22/02/2027	0.01	FR001400O457
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72	0.01	US65339KCQ13
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01	XS2785465860
UK. GILT 1.00% 31/01/2032	0.01	GB00BM8Z2T38
MARATHON PETROLEUM 3.80% 01/04/2028	0.01	US56585ABD37
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01	US06051GKD06
CREDIT SUISSE GRP. F2F 1/3/2029	0.01	CH1214797172
GILEAD SCIENCES INC	0.01	US3755581036
TENNET HLDG. TENNET HLDG. F2V PERP	0.01	XS2783649176
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.01	US05584KAH14
US TREASURY N/B 4.5% 15/NOV/2025	0.01	US91282CFW64
COGNIZANT TECH SOLUTIONS A	0.01	US1924461023
BAYCURRENT CONSULT NPV	0.01	JP3835250006
SERCOMM CORP	0.01	TW0005388003
GS. GRP. F2F 10/8/2026	0.01	US38145GAM24
RED ELECTRICA FINA 3.00% 17/01/2034	0.01	XS2744299335
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01	US912810SH23
ATHORA HOLDING LT 6.625% 16/6/2028	0.01	XS2628821790
LG HOUSEHOLD HEALTH CARE	0.01	KR7051900009
ENERGY TRANSFER 5.55% 15/2/2028	0.01	US29273VAP58
NISSHINBO HOLDINGS INC	0.01	JP3678000005
DUKE ENERGY 2.65% 01/09/2026	0.01	US26441CAS44

PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A	0.01	US709599BT09
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01	US91529YAN67
STELLANTIS 4.25% 16/6/2031	0.01	XS2634690114
CAPITAL ONE FINANCA F2F 1/2/2029	0.01	US14040HCX17
SPAIN GOV. BD. 3.55% 31/10/2033	0.01	ES0000012L78
NEXTERA ENERGY CAP 4.95% 29/01/2026	0.01	US65339KCS78
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01	US912810TQ13
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01	DE0001141869
UK. GILT 4.25% 07/12/2027	0.01	GB00B16NNR78
BANCO BILBAO VIZCAYA - SP ADR	0.01	US05946K1016
SYNOPTSYS INC	0.01	US8716071076
AMERICOLD REALTY TRUST INC	0.01	US03064D1081
SPAIN GOV. BD. 4.90% 30/7/2040	0.01	ES00000120N0
TUI TOPCO LIMITED - ORDINARY SHARES	0.01	
CADENCE DESIGN SYSTEMS INC	0.01	US1273871087
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.01	US91282CGN56
ANGLO AMERICAN PLC (SA LINE)	0.01	GB00B1XZS820
MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A	0.01	US233851EC41
US TREASURY N/B 2.62% 31/MAY/2027	0.01	US91282CET45
ROCHE HLDGS. 5.593% 13/11/2033	0.01	US771196CH33
LIFESTYLE COMMUNITIES	0.01	AU000000LIC9
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01	US912810SK51
TOWA CORP	0.01	JP3555700008
MBANK F2F 11/09/2027	0.01	XS2680046021
UK. GILT 0.125% 30/01/2026	0.01	GB00BL68HJ26
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.01	US29278GAV05
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01	US9128282B95
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01	IT0003535157
JPM. CHASE F2F 21/03/2034	0.01	XS2791972248
Income Due - KRW	0.01	
NEWMONT NEWCREST F 5.30% 15/03/2026	0.01	US65163LAN91
AMPRION 0.625% 23/9/2033EGS	0.01	DE000A3E5VX4
K & S AG SHS	0.01	DE000KSAG888
JAPANESE YEN	0.01	
Outstanding Settlement Receipts - EUR	0.01	
VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000	0.01	US929160AS87
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01	CNE1000012B3
VINCI SA	0.01	FR0000125486
NATL. GRID NORTH 4.151% 12/9/2027	0.01	XS2680745119
SOFTBANK CORP	0.01	JP3732000009
UK. GILT 0.375% 22/10/2030	0.01	GB00BL68HH02
XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A	0.01	CNE100001740
VERIZON COMMS. 4.125% 16/03/2027	0.01	US92343VDY74
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01	US72650RBM34
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01	JP12009917C3
BUNDESobligation 2.40% 19/10/2028.01 .188	0.01	DE000BU25018
AXA SA F2F 11/7/2043	0.01	XS2610457967
DARLING INGREDIENTS INC	0.01	US2372661015
SHERWIN WILLIAMS COM	0.01	US8243481061
SABRA HEALTHCARE REIT INC	0.01	US78573L1061
INTESA SANPAOLO 5.125% 29/08/2031	0.01	XS2673808726
MS & AD INSURANCE GP TEMP	0.01	JP3890310000
SHIN-ETSU CHEMICAL NPV	0.01	JP3371200001
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01	XS2682093526
FRANCE GOV. BD. 0.50% 25/05/2025	0.01	FR0012517027
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01	US912810QH41
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.01	XS2264978623
CHIPMOS TECHNOLOGIES INC	0.01	TW0008150004
AMPOL FRN 02/12/2081	0.01	AU3FN0064739
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01	US91282CHB00
OLD MUTUAL LTD NPV	0.01	ZAE000255360
VOLVO TSY. 2.625% 20/2/2026	0.01	XS2534276717
TARGA RES. 6.50% 15/2/2053	0.01	US87612GAD34
SANFORD LTD	0.01	NZSANE0001S0
LG ELECTRONICS INC	0.01	KR7066570003
NATL. AUSTRALIA BANK F2F 03/08/2032	0.01	AU3CB0291284
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028	0.01	US91282CHE49
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CH0210483332
DEUTSCHE BAHN FIN. 4.00% 23/11/2043	0.01	XS2722190795
AKER BP ASA 5.60% 13/6/2028	0.01	US00973RAL78
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01	US91282CHW47
HCA 5.45% 1/4/2031	0.01	US404119CT49
BANCO SANTANDER F2V 4/10/2032	0.01	XS2393518597
FRANCE GOV. BD. 4.75% 25/04/2035	0.01	FR0010070060
WABASH NATIONAL CORP	0.01	US9295661071
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01	US91282CHD65
HSBC HLDGS. F2F 23/5/2033	0.01	XS2621539910
UK. GILT 4.50% 7/9/2034	0.01	GB00B52WS153

SUNCORP GRP. FRN 27/06/2034	0.01	AU3FN0081386
BDO UNIBANK INC	0.01	PHY077751022
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01	US91282CHR51
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01	US912810QC53
DISCOVER FINANCIAL SERVICES	0.01	US2547091080
CITIBANK NA 5.803% 29/9/2028	0.01	US17325FBB31
CREDIT AGRICOLE FRN 01/06/2028	0.01	AU3FN0078515
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	JP1201101944
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01	FR0013154044
BAOSHAN IRON & STEEL	0.01	CNE0000015R4
CGI INC	0.01	CA12532H1047
DELTA ELECTRONICS INC	0.01	TW0002308004
HSBC HLDGS. F2F 21/03/2034	0.01	AU3CB0307890
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01	US91282CFZ95
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01	XS2677642717
LOEWS CORP	0.01	US5404241086
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01	US91282CJM47
SHENZHEN WOER HEAT SHRINKABLE MATERIAL CO	0.01	CNE1000000C6
NEWCASTLE GREATER MU FRN 14/02/2029	0.01	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.01	AU3FN0079372
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01	DE0008303504
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01	US05964HAS40
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01	XS1312953596
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.01	AU3FN0055687
NEW ORIENTAL EDUCA	0.01	KYG6470A1168
AT&T INC 3.55% 15/09/2055	0.01	US00206RLJ94
QPH FIN. PTY 2.30% 29/7/2027	0.01	AU3CB0273365
UBS AG/AUSTRALIA FRN 24/11/2026	0.01	AU3FN0083150
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01	US42250PAA12
INS. AUSTRALIA GRP. FRN 15/06/2045	0.01	AU3FN0047544
WESTPAC BANKING FRN 27/01/2027	0.01	AU3FN0074563
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01	US912810QY73
JBS USA LUX JBS US 3.00% 2/2/2029	0.01	US46590XAN66
INTERCONTINENTAL EXCHANGE INC	0.01	US45866F1049
ASMEDIA TECHNOLOGY INC	0.01	TW0005269005
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.01	US35805BAC28
NETAPP INC	0.01	US64110D1046
TORONTO-DOMINION BAN FRN 28/7/2025	0.01	AU3FN0070173
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01	DE000DL19VB0
BANCO SANTANDER FRN 23/01/2029	0.01	AU3FN0084307
ESTACIO PARTICIPACOES SA	0.01	BRYDUQACNOR3
CANADIAN PAC KANS COM NPV	0.01	CA13646K1084
COOPERATIEVE RABOBAN FRN 22/05/2026	0.01	AU3FN0078150
SUPER MICRO COMPUTER INC	0.01	US86800U1043
CANADIAN IMPERIAL BA FRN 21/04/2026	0.01	AU3FN0077574
JOHN DEERE FINL. 4.90% 28/07/2025	0.01	AU3CB0291078
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.01	AU3FN0076170
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.01	US24422EWX39
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01	
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01	AU3FN0079117
NBN 4.75% 28/09/2026	0.01	AU3CB0292597
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01	US9128285C00
DBS BANK FRN 26/06/2026	0.01	AU3FN0079018
MACQUARIE BANK FRN 1/3/2034	0.01	AU3FN0085171
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01	US91282CJQ50
NEW TERMINAL FINC. P FRN 12/07/2024	0.01	AU3FN0036984
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.01	AU3FN0085361
ZF EUR. FIN. 4.75% 31/01/2029	0.01	XS2757520965
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01	US91282CJG78
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16	0.01	XS1082471423
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.01	NL0015001BV1
ENGIE 3.625% 6/12/2026	0.01	FR001400MF78
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.01	AU3CB0233856
SOUTHERN CO COM USD	0.01	US8425871071
BNP PARIBAS 3.625% 1/9/2029	0.01	FR001400CFW8
IOCHPE MAXION SA	0.01	BRMYPKACNOR7
UNUM GROUP 4.125% 15/06/2051	0.01	US91529YAR71
VICTORIA POWER NETWO FRN 21/04/2026	0.01	AU3FN0059994
GPT WHOLESALE SHO 3.993% 11/09/2024	0.01	AU3CB0246890
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01	US912810SD19
AOFRIO LTD	0.01	NZWDTE0002S1
ETSA UTILITIES FIN 3.50% 29/08/2024	0.01	AU3CB0246544
SGSP AUSTRALIA ASS 3.75% 27/09/2024	0.01	AU3CB0247393
PACCAR FINL. PTY 0.75% 24/05/2024	0.01	AU3CB0280402
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.01	AU3CB0247401
BARCLAYS PLC FRN 20/05/2027	0.01	AU3FN0060448
KBC BANK 3.125% 22/2/2027	0.01	BE0002924059
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	JP1103631M74
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01	DE000A3LWGF9

CNH CAPITAL AUS 1.75% 08/07/2024	0.01	AU3CB0281418
METROPOLITAN LIFE GB FRN 01/12/2025	0.01	AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.01	AU3CB0289932
NIPPON TEL AND TEL CP NPV	0.01	JP3735400008
COOPERATIEVE RABOBAN F2V 22/8/2028 4.655% 22/08/2028	0.01	US749775DR04
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01	US91282CGJ45
BOOKING HLDGS. 3.50% 1/3/2029	0.01	XS2776511060
LINDE 3.00% 14/2/2028	0.01	XS2765559799
ADVANCED DRAINAGE SYTEMS INC	0.01	US00790R1041
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.01	AU3CB0232288
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01	US912810RG58
UK. GILT 0.25% 31/07/2031	0.01	GB00BMGR2809
NBN 4.20% 14/04/20274/2027	0.01	AU3CB0288397
DBNGP FIN. PTY 4.225% 28/05/2025	0.01	AU3CB0253417
ASIAN DEV. BANK 1.10% 15/08/2024	0.01	AU3CB0265726
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01	FR0013508470
MITSUBISHI CORP	0.01	JP3898400001
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01	JP1051561P27
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01	US446150BD56
CME GROUP INC COM	0.01	US12572Q1058
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.01	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.01	AU3CB0261576
TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639	0.01	XS2655865546
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.01	AU3CB0287605
DUKE ENERGY CORP COM	0.01	US26441C2044
KBC GROUP NV F2V 18/09/2029	0.01	BE0002290592
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.01	AU300ENL0021
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01	US912810S188
N/WIDE. B/SOC. 4.50% 1/11/2026	0.01	XS2710354544
STANTEC INC	0.01	CA85472N1096
NATWEST GROUP PLC F2V 14/09/2032	0.01	XS2382950330
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01	IT0004286966
YANGZJIANG SHIPBUILDING NPV	0.01	SG1U76934819
WESTERN POWER DIS 3.949% 20/9/2032	0.01	XS2528341766
PIONEER NATURAL RESOURCES CO	0.01	US7237871071
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01	US26443TAB26
ALLISON TRANSMISSION HOLDINGS INC	0.01	US01973R1014
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01	
VOLVO TSY. 3.125% 08/09/2026	0.01	XS2760218185
MICROSOFT 2.921% 17/03/2052	0.01	US594918CE21
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01	FR0000571218
DEXUS FIN. PTY 4.25% 11/05/2027	0.01	AU3CB0244168
PARKER HANNIFIN CORP	0.01	US7010941042
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01	US912828ZT04
LOTES CO LTD ORD	0.01	TW0003533006
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01	US912810QT88
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.01	AU3CB0242139
UK. GILT 2.00% 7/9/2025	0.01	GB00BTHH2R79
INTERCONTINENTAL H 3.75% 14/8/2025	0.01	XS1275957121
RCI BANQUE 4.625% 02/10/2026	0.01	FR001400KXW4
MITSUBISHI ELECTRIC	0.01	JP3902400005
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01	US912810QK79
VICINITY CENTRES T 2.60% 27/06/2025	0.01	AU3CB0264505
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01	US17133Q5027
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01	US25278XAV10
FRENCH REPUBLIC GO 2.25% 25/05/2024	0.01	FR0011619436
BANCO SANTANDER 5.375% 17/01/2031	0.01	XS2748853194
GEN. PROP. TST. 3.657% 24/08/2026	0.01	
WOOLWORTHS GRP. 1.85% 20/5/2025	0.01	AU3CB0272219
EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027	0.01	BE6338167909
KUBOTA CORPORATION	0.01	JP3266400005
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.01	AU3FN0082608
INTL. BANK FOR REC 3.30% 14/08/2028	0.01	AU3CB0250652
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01	CNE000001DV4
BRISBANE AIRPORT P 3.10% 30/6/2026	0.01	AU3CB0272847
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01	IDG000014101
UFP INDUSTRIES INC COM USD1.00	0.01	US90278Q1085
TESCO ORD	0.01	GB00BLGZ9862
KOMMUNALBANKEN 3.40% 24/07/2028	0.01	AU3CB0250132
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01	DE0001102432
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01	JP1103581L42
WESTERN POWER DIST 3.53% 20/9/2028	0.01	XS2528341501
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01	US912828YG91
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01	IT0003934657
SHINHAN BANK 5.00% 30/08/2028	0.01	AU3CB0256113
SHIZUOKAGAS CO	0.01	JP3351150002
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01	CA135087Q806
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.01	JP1300521693

AZIMUT HOLDING SPA	0.01	IT0003261697
ARISTA NETWORKS IN COM	0.01	US0404131064
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.01	DE0001135226
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01	US912810QS06
REALTY INC. 2.85% 15/12/2032	0.01	US756109BL76
FUJI PHARMA CO LTD	0.01	JP3816200004
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01	PTBCPHOM0066
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01	US91282CEE75
SWO USD RCV SOFR 1D PAY 3.8 080824	0.01	
AVI LTD	0.01	ZAE000049433
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.01	AU3CB0239754
PARAMOUNT GLOBAL 2.90% 15/01/202700	0.01	US124857AR43
POHANG IRON & STEEL COMPANY LIMITED	0.01	KR7005490008
DANSKE BANK F2V 13/4/2027	0.01	XS2586741543
KINGSPAN GROUP PLC	0.01	IE0004927939
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01	FR0013234333
LONSDALE FIN. PTY 2.45% 20/11/2026	0.01	AU3CB0268548
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01	JP1300351B93
UK. GILT 1.25% 22/07/2027	0.01	GB00BDRHNP05
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01	XS2488626610
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.01	JP1300731N17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01	DE0001102556
KCC CORPORATION KRW5000	0.01	KR7002380004
DEUTSCHE BANK F2F 23/02/2028	0.01	DE000DL19WL7
AT&T INC 4.25% 1/6/2043	0.01	XS0932036154
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.01	JP1051421L13
ARENA REIT	0.01	AU000000ARF6
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01	DE0001102606
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01	US912810RD28
PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000	0.01	US709629AR06
ADENTRA INC COM NPV	0.01	CA00686A1084
INTL. BUSINESS MA 4.875% 06/02/2038	0.01	XS2583743047
UK. GILT 3.25% 31/1/2033	0.01	GB00BMV7TC88
DANSKE BANK F2V 22/9/202626	0.01	US236368BE83
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01	JP1051581P56
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01	XS2322289385
COLOMBIAN PESO	0.01	
DEUTSCHE TELEKOM AG DEM	0.01	DE0005557508
HENAN YUGUANG GOLD AND LEAD ORD SHS A	0.01	CNE000001C16
CSPC PHARMACEUTICAL GROUP	0.01	HK1093012172
PHARMARESEARCH CO KRW500	0.01	KR7214450009
COCA COLA FEMSA SAB DE CV	0.01	US1912411089
SM ENERGY COMPANY	0.01	US78454L1008
NESTLE HLDGS. 5.25% 13/3/2026	0.01	USU64106CD47
COMCAST CORP 2.887% 1/11/2051	0.01	US20030NDS71
SPAIN GOV. BD. 0.00% 31/01/2026	0.01	ES0000012G91
IQVIA 6.25% 01/02/2029	0.01	US46266TAF57
KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A	0.01	US496902AR81
YUM! BRANDS INC	0.01	US9884981013
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.01	AU3FN0083648
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01	US912810QU51
SOGECAP F2F 16/05/2044GS	0.01	FR001400M1X9
AGI FINANCE PTY L 2.119% 24/06/2027	0.01	AU3CB0281145
CEZ AS 2.37% 06/APR/2027	0.01	XS2461786829
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01	US693475BU84
FINANCIAL PRODUCTS GROUP CO LTD	0.01	JP3166990006
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01	US912810RE01
RIO TINTO PLC ORD	0.01	GB0007188757
BP CAPITAL MARKETS PLC 3.625% 31/12/2049	0.01	XS2193662728
DAI ICHI LIFE HOLD NPV	0.01	JP3476480003
E.ON SE	0.01	DE000ENAG999
CABOT OIL AND GAS CORP	0.01	US1270971039
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01	DE0001102424
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01	JP1201081914
UPM KYMMENE CORP	0.01	FI0009005987
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01	US29279FAA75
CBRE GROUP INC CLASS A	0.01	US12504L1098
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01	IT0005321325
HENAN ZHONGFU INDUSTRIAL ORD SHS A	0.01	CNE000001BQ8
CHROMA ATE INC	0.01	TW0002360005
WELLS FARGO & CO 1.375% 26/10/2026	0.01	XS1400169931
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.01	DK0030506886
LONSDALE FIN. PTY 2.10% 15/10/2027	0.01	AU3CB0275253
SUBSEA 7 SA	0.01	LU0075646355
SANWA HOLDINGS CORPORATION	0.01	JP3344400001
WIZZ AIR FIN. 1.00% 19/01/2026	0.01	XS2433361719
NIPPON BUILDING FUND INC	0.01	JP3027670003
AALBERTS INDUSTRIES NV	0.01	NL0000852564
ABB LTD	0.01	CH0012221716

KEYERA CORP COM	0.01	CA4932711001
MERLIN PROPERTIES SOCIMI SA	0.01	ES0105025003
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01	FR0014007PV3
AEGON F2F 11/04/2048	0.01	US007924AJ23
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01	MX01AC100006
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01	US912810RU43
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01	XS2432130610
NNN REIT INC	0.01	US6374171063
MEGA FINANCIAL HOLDING CO LTD	0.01	TW0002886009
PEBBLEBROOK HOTEL TRUST	0.01	US70509V1008
NATIONAL VISION HOLDINGS INC	0.01	US63845R1077
DBS BANK 0.375% 21/11/20240 6	0.01	XS1720526737
OTP BANK NYRT F2V 05/10/2027	0.01	XS2698603326
LX INTERNATIONAL CORP	0.01	KR7001120005
BUZZI S.P.A	0.01	IT0001347308
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01	CA135087L930
AIRBNB INC	0.01	US0090661010
PAYPAL HOLDINGS INC	0.01	US70450Y1038
PENSKE TRUCK LEASING 1.70% 15/06/2026/06/2026 USD1000 144A	0.01	US709599BM55
ELECTRANET PTY L 2.4737% 15/12/2028	0.01	AU3CB0283034
VISUAL PHOTONICS EPITAXY CO LTD	0.01	TW0002455003
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01	US912810QW18
CITIGROUP F2F 01/05/2032	0.01	US172967MY46
FOX CORP 6.5% SNR NTS 13/10/2033 USD1000	0.01	US35137LAN55
JPMORGAN CHASE & CO F2F 08/11/2032	0.01	US46647PCR55
ORACLE 3.85% 1/4/2060	0.01	US68389XBY04
SNAM	0.01	IT0003153415
SHENZHEN OVERSEAS CHINESE TOWN CO LTD	0.01	CNE000000SS0
VIER GAS TRANSPOR 4.625% 26/9/2032	0.01	XS2535725159
MIRVAC GRP.	0.01	AU000000MGR9
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01	US9128284F40
WELLS FARGO & CO F2F 24/04/2034	0.01	US95000U3D31
GRINM ADVANCED MATERIALS ORD SHS A	0.01	CNE000000YF5
CHINA LESSO GROUP	0.01	KYG2157Q1029
SPAIN GOV. BD. 1.25% 31/10/2030	0.01	ES0000012G34
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.01	US58769JAS69
STEDIN HOLDING NV 1.5% 31/12/2040	0.01	XS2314246526
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01	US91282CHJ36
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01	US912810QN19
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.01	US678858BU41
KONECRANES OYJ	0.01	FI0009005870
UK. GILT 4.00% 22/1/2060	0.01	GB00B54QLM75
UK. GILT 0.50% 31/1/2029	0.01	GB00BLPK7227
FERGUSON PLC	0.01	JE00BJVNSS43
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.01	USW8454EAR90
SPAIN GOV. BD. 6.00% 31/01/2029	0.01	ES0000011868
ORANGE SA 3.25% 15/JAN/2032	0.01	FR0013396538
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.01	US015271AY59
US BANCORP	0.01	US9029733048
JBS USA LUX JBS US 5.75% 1/4/2033	0.01	US46590XAY22
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01	US91282CGS44
PARKLAND CORP	0.01	CA70137W1086
BEIJING SIFANG AUTOMATION ORD SHS A	0.01	CNE100000YL2
MITSUBISHI HVY IND NPV TEMP	0.01	JP3900000005
UNIVERSAL HEALTH SERVICES - CLASS B	0.01	US9139031002
ONEOK INC 6.05% 1/9/2033	0.01	US682680BL63
Income Due - AUD	0.01	
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01	JP1103391F65
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01	US912810RB61
APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9	0.01	XS2164646304
MARRIOTT INTL INCUSD	0.01	US5719032022
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.01	US06849UAD72
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.01	US25160PAJ66
MAPLE TREE INDUSTRIAL TRUST	0.01	SG2C32962814
DWPF FIN. PTY 1.90% 04/08/2028	0.01	AU3CB0282010
TDF INFRA. SASU 5.625% 21/7/2028	0.01	FR001400J861
BANCO DE CHILE ADR	0.01	US0595201064
BECTON DICKINSON AND COMPANY	0.01	US0758871091
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01	JP1201861PA6
ENGIE 4.25% 6/9/2034	0.01	FR001400KHH8
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.01	BE0002977586
CINTAS CORP	0.01	US1729081059
SUMITOMO MITSUI FINANCIAL GROUP	0.01	JP3890350006
MAKALOT INDUSTRIAL	0.01	TW0001477008
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.01	FR001400FDC8
AUTOZONE 4.75% 01/02/2033	0.01	US053332BD36
RYMAN HOSPITALITY PROPERTIES INC	0.01	US78377T1079
AON PLC IE COM CL A	0.01	IE00BLP1HW54
DOMINO'S PIZZA GRP ORD GBP0.00520833	0.01	GB00BYN59130

BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01	DE0001102499
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01	US912810QZ49
PVH CORP COM USD1.00	0.01	US6936561009
GS. GRP. 4.223% 5/1/2029	0.01	US38141GWZ35
SPAIN GOV. BD. 1.40% 30/07/2028	0.01	ES0000012B88
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.01	US853254CG39
BROADSTONE NET LEA COM	0.01	US11135E2037
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.01	XS2022084367
AMGEN 5.60% 2/3/2043	0.01	US031162DS61
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01	DE0001135481
ENTERP 4.5 02/15/45 144A	0.01	US26884TAN28
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01	FR001400H7V7
VICINITY CENTRES	0.01	AU000000VCX7
WIHLBORGS FAST. AB NPV	0.01	SE0018012635
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01	US912828Y958
FREEPORT MCMORAN INC	0.01	US35671D8570
AT&T INC 2.9% 04/DEC/2026	0.01	XS1879223565
FRANCE GOV. BD. 0.25% 25/11/2026	0.01	FR0013200813
COX COMMS. 5.45% 15/09/202815/09/2028	0.01	US224044CR68
T ROWE PRICE GROUP	0.01	US74144T1088
KDDI CORP	0.01	JP3496400007
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01	IT0001278511
FRANCE GOV. BD. 3.25% 25/05/2045	0.01	FR0011461037
WUXI ETEK MICROELECTRONICS CO LTD	0.01	CNE1000050Y5
MORGAN STANLEY F2F 04/05/2027	0.01	US61772BAB99
ORACLE 5.80% 10/11/2025	0.01	US68389XCF06
COMCAST 3.75% 1/4/2040	0.01	US20030NDH17
SPAIN GOV. BD. 3.25% 30/4/2034	0.01	ES0000012M85
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01	CA135087L518
Income Due - GBP	0.01	
MS. F2F 21/07/2034	0.01	US61747YFG52
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01	US912810RT79
BARCLAYS PLC F2F 24/01/2026	0.01	XS1757394322
Outstanding Settlement Receipts - CLP	0.01	
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.01	CNE1000030S9
DL E&C CO LTD KRW500	0.01	KR7375500006
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.01	DE000A3LQ952
VODACOM GROUP PTY LTD	0.01	ZAE000132577
NATL. GRID ELECTR 5.818% 31/07/2041	0.01	XS2659226943
GREENBRIER COMPANY INC	0.01	US3936571013
CHARTER COMM OPT L 3.50% 01/06/2041	0.01	US161175B264
VIER GAS TRANSPORT GMBH 4% SNR NTS 26/09/2027 EUR100000 4 REGS	0.01	XS2535724772
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01	US303075AAA30
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.01	US74456QCK04
TRANSURBAN FINANC 3.974% 12/03/2036	0.01	XS2778764188
NSW ELECTRICITY N 2.543% 23/9/2030	0.01	AU3CB0274645
MOODYS CORPORATION	0.01	US6153691059
ENI 3.875% 15/1/2034	0.01	XS2739132897
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01	JP1201471DC6
BOOKING HOLDINGS 4.00% 15/11/2026	0.01	XS2555218291
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01	US23311VAK35
ARVAL SERVICE LEASE 4.25% SNR EMTN 11/11/2025 EUR100000 REGS	0.01	FR001400H8D3
SOCIEDAD QUIIMICA Y MINERA DE CHILE SA	0.01	CLP8716X1082
ENN ENERGY HOLDINGS LTD	0.01	KYG3066L1014
ORANO SA 4.00% 12/03/2031	0.01	FR0014000M36
BANK OF AMERICA F2F 7/2/2030	0.01	US06051GHQ55
FDXEX CORP COM	0.01	US31428X1063
CREDIT AGRICOLE ASSURANCES F2V PERP	0.01	FR0012222297
EMERSON ELECTRIC CO	0.01	US2910111044
AMPRION GMBH 3.45% SNR NTS 22/09/27 EUR100000 2 REGS	0.01	DE000A30VPL3
DISCOVERY COMMS. 3.95% 15/06/2025	0.01	US25470DBE85
TOTALENERGIES SE 3.25% PERP	0.01	XS2432131188
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01	US912810RK60
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01	US969457BY52
HENAN PINGGAO ELECTRIC CO LTD	0.01	CNE000001774
BAXTER INTL. 1.915% 1/2/2027USD1000	0.01	US071813CL19
ARCBEST CORP	0.01	US03937C1053
SHANGHAI DATUN ENERGY RESOURCES CO LTD	0.01	CNE000001915
ASM INTERNATIONAL NV	0.01	NL0000334118
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01	US91324PEX69
FISERV 5.15% 15/03/2027	0.01	US337738BJ60
ROGERS COMMS. 5.30% 15/02/2034	0.01	US775109DF56
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01	US91282CHF14
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01	IT0004889033
MOL HUNGARIAN OIL	0.01	HU0000153937
MPLX 4.125% 1/3/2027	0.01	US55336VAK61
PORTLAND GEN. ELEC.	0.01	US7365088472
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01	US29273RBK41
AXCELIS TECHNOLOGIES INC	0.01	US0545402085

SOGECAP SOGECAP F2V PERP	0.01	FR0012383982
ICPF FINANCE PTY 2.725% 11/10/2030	0.01	AU3CB0283646
HYUNDAI CONSTRUCTION EQUIPMENT	0.00	KR7267270007
CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C	0.00	US209111GG25
NORTHAM PLATINUM H NPV	0.00	ZAE000298253
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00	US912810RX81
THE AARONS COMPAN COM USD0.5 WI	0.00	US00258W1080
AMERICA MOVIL SAB COM SER B NPV	0.00	MX01AM050019
FOOT LOCKER INC	0.00	US3448491049
UK. GILT 4.25% 07/12/2040	0.00	GB00B6460505
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.00	FR0014007TY9
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00	XS2320438653
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	FR0010171975
TOPBUILD CORP COM USD0.01 WI	0.00	US89055F1030
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00	XS2021481663
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00	US9128283Z13
GECINA	0.00	FR0010040865
MONSTER BEVERAGE SHS ORD	0.00	US61174X1090
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00	DE0001102341
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00	IT0005560948
WESSEX WATER SERV 5.125% 31/10/2032	0.00	XS2569776136
VOLKSWAGEN INTL. FIN. F2V PERP	0.00	XS1799939027
SHIRE ACQUISITIONS 3.20% 23/09/2026	0.00	US82481LAD10
GEN. MOTORS 5.20% 1/4/2045	0.00	US37045VAJ98
HILTON WORLDWIDE H COM	0.00	US43300A2033
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00	US00108WAP59
AGREE REALTY CORP	0.00	US0084921008
BANK OF NEW ZEALAND	0.00	
NATIONAL AUSTRALIA BANK LIMITED	0.00	AU000000NAB4
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS	0.00	FR0013510823
APT MEDICAL ORD A	0.00	CNE100004C45
VAIL RESORTS INC	0.00	US91879Q1094
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00	US912810SN90
AIB GRP. F2V 30/5/2031000 5	0.00	XS2230399441
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	JP1300391D69
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00	US65473QBB86
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	JP1300301940
SHANGHAI ORIENTAL PEARL MEDIA CO LTD	0.00	CNE0000004Z1
WELLS FARGO F2F 11/02/2031	0.00	US95000U2J10
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00	DE0001102408
UK. GILT 0.25% 31/01/2025	0.00	GB00BLPK7110
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	US785592AV86
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00	JP1201571G68
SEALED AIR 1.573% 15/10/2026D2000	0.00	US81211KAZ30
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00	US485134BQ27
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
US TREASURY N/B 3.37% 15/AUG/2042	0.00	US912810TK43
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00	US46647PCU84
SIME DARBY BERHAD	0.00	MYL41970O009
SUN LIFE FINANCIAL INC	0.00	CA8667961053
ZHEJIANG SEMIR GARMENT CO LTD	0.00	CNE100001104
GINKGO BIOWORKS HOLDINGS INC	0.00	US37611X1000
COMCAST 3.999% 01/11/2049	0.00	US20030NCE94
NXP SEMICONDUCTORS	0.00	NL0009538784
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	ES0000012411
BANK OF MONTREAL CAD	0.00	CA0636711016
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	JP1300341B39
BOSTON PROPERTIES INC	0.00	US1011211018
SANTANDER UK GRP. HLDGS. F2V PERP	0.00	XS1592884123
DECKERS OUTDOOR CORP	0.00	US2435371073
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00	US984851AG07
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00	US912810RN00
WHIRLPOOL 5.75% 01/03/2034	0.00	US963320BC98
APARTMENT INCOME R COM	0.00	US03750L1098
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00	FR0014003513
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
CVS HEALTH 5.125% 20/07/2045	0.00	US126650CN80
NRW BANK 0.25% 26/01/2032	0.00	DE000NWB0AQ0
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00	XS1984257029
AMPOL LIMITED ORDINARY FULLY PAID	0.00	AU0000088338
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	JP1201831P14
CAPITALAND INTEGRATED COMMERCIAL	0.00	SG1M51904654
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00	US00084DBC39
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00	US912810SR05
HYOSUNG TNC CORP	0.00	KR7298020009
KKR AND CO INC	0.00	US48251W1045
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00	US694308JN86
JAPAN POST BANK CO LTD	0.00	JP3946750001

UK. GILT 4.25% 12/7/2049	0.00	GB00B39R3707
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00	US744448CQ27
US. TSY. NOTE/BON 2.125% 30/9/2024	0.00	US9128282Y56
FRANCE GOV. BD. 1.00% 25/11/2025	0.00	FR0012938116
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.00	US9128283D01
UNITED STATES TRE 3.875% 30/09/2029	0.00	US91282CF100
UK. GILT 4.75% 07/12/2038	0.00	GB00B00NY175
MARVELL TECHNOLOGY COM	0.00	US5738741041
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	DE0001102614
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00	US9128283P31
AFREECATV CO LTD	0.00	KR7067160002
STANDARD CHARTERED F2V 16/11/2028	0.00	USG84228FL77
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00	US91324PDU30
CRH PLC LONDON LISTING	0.00	IE0001827041
LOGITECH INTERNATIONAL SA	0.00	CH0025751329
ULTA BEAUTY INC COM	0.00	US9038453031
INSULET CORP	0.00	US45784P1012
MARKEL GRP. 5.00% 05/04/2046	0.00	US570535AQ71
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00	US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00	US9128285J52
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00	CA135087M276
NVR INC	0.00	US62944T1051
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00	JP1201761M45
TOKYO ELECTRON LTD	0.00	US8891101029
INTEL 5.60% 21/2/2054	0.00	US458140CM03
US TREASURY N/B 3.25% 30/JUN/2029	0.00	US91282CEV90
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00	US37733W2044
PECO ENERGY 4.60% 15/05/2052	0.00	US693304BD82
UK. GILT 4.25% 07/03/2036	0.00	GB0032452392
OVINTIV 5.65% 15/5/2028	0.00	US69047QAB86
CONSTELLATION ENERGY CORP	0.00	US21037T1097
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	US912810RQ31
MERCK & CO INC 1.875% 15/10/2026	0.00	XS1028941117
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00	US9128286A35
AMPHENOL CORP CL A	0.00	US0320951017
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	US91282CGZ86
IROBOT CORP	0.00	US4627261005
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00	AU000000CWY3
GS RETAIL CO LTD	0.00	KR7007070006
NORFOLK SOUTHERN CORP USD	0.00	US6558441084
UK. GILT 3.75% 22/07/2052	0.00	GB00B6RNH572
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00	US912810RS96
TIANDI SCIENCE TECHNOLOGY CO LTD	0.00	CNE000001B90
BRL BNP PARIBAS A/C	0.00	
OVINTIV 5.65% 15/05/2025	0.00	US69047QAA04
OTIS WORLDWIDE 2.565% 15/2/2030	0.00	US68902VAK35
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00	US87612KAA07
KUNLUN ENERGY COMPANY LIMITED	0.00	BMG5320C1082
URBAN EDGE PPTYS COM USD	0.00	US91704F1049
SOUTHWESTERN ENERGY CO	0.00	US8454671095
3M CO	0.00	US88579Y1010
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00	IT0003256820
ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD	0.00	US68268NAP87
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00	US25746UCC18
CARRIER GBL. 4.375% 29/5/2025	0.00	XS2751688743
ALLY FINANCIAL INC	0.00	US02005N1000
STELLANTIS 3.50% 19/9/2030	0.00	XS2787827190
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00	CA135087H722
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00	FR0000571150
UK. GILT 3.75% 22/10/2053	0.00	GB00BPCJD997
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00	US446150BC73
FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A	0.00	US33767BAB53
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00	FR0014006TQ7
CJ ENM CO LTD	0.00	KR7035760008
SHAFTESBURY CAPITAL PLC	0.00	GB00B62G9D36
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00	
PUBLICIS GROUPE	0.00	FR0000130577
POYA CO LTD	0.00	TW0005904007
COCA-COLA 2.50% 15/3/2051	0.00	US191216DC18
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00	US912810SC36
CAIXABANK F2F 15/03/2030	0.00	US12803RAG92
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	US0641594A17
JAPAN HOTEL REIT INVESTMENT CORP	0.00	JP3046400002
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00	US912810RM27
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00	US91282CFJ53
SPAIN GOV. BD. 5.15% 31/10/2028	0.00	ES00000124C5
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US74977SDJ87
MARFRIG GLOBAL FOODS SA	0.00	BRMRFGACNORO

US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	US912810RP57
CIGNA CORP 4.375% 15/10/2028	0.00	US125523AH38
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	US82620KAZ66
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00	US912810RY64
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00	US984851AF24
HOLDING D INFRASTRUCTURE 1.47% 18/JAN/2031	0.00	XS2433135543
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00	IT0005273013
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00	AU3TB0000168
AMERICAN INTERNATIONAL GROUP	0.00	US0268747849
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	JP1300281845
WILLIAMS PARTNERS 3.75% 15/6/2027	0.00	US96949LAD73
VENTAS REALTY LIMITED PARTNERSHIP 4.4% GTD SNR NTS15/01/2029 USD2000	0.00	US92277GAN79
LIBERTY MUTUAL GROUP 5.5% SNR NTS 15/06/2052 USD1000 144A	0.00	US53079EBN31
COMMONWEALTH EDISON 2.75% 1MTG BDS 01/09/2051 USD2000 131	0.00	US202795JU55
JPMORGAN CHASE & CO F2F 22/04/2032	0.00	US46647PCC86
NEXTRACKER INC	0.00	US65290E1010
APPLE INC 3.95% SNR NTS 08/08/2052 USD1000	0.00	US037833EQ92
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00	AU3TB0000135
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00	CH0015803239
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.00	XS2238792332
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00	AU0000106411
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00	DE0001102457
RCI BANQUE 4.875% 14/6/2028	0.00	FR001400IEQ0
DAIICHI SANKYO COMPANY LIMITED	0.00	JP3475350009
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591179
STATE STREET	0.00	
SPAIN GOV. BD. 5.15% 31/10/2044	0.00	ES00000124H4
BANK OF NOVA SCOTIA CAD	0.00	CA0641491075
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	DE000BU22031
SANTOS FIN. 6.875% 19/09/20333	0.00	US803014AB57
MARUBENI CORPORATION	0.00	JP3877600001
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	SG31A7000004
GLENCORE PLC	0.00	JE00B4T3BW64
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	AU3TB0000150
LONDON STOCK EXCHANG	0.00	GB00B0SWJX34
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	IT0005024234
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00	US11120VAH69
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00	DE000BU22015
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
FERRARI NV COM	0.00	NL0011585146
ING GROEP F2F 11/09/2027	0.00	US456837BF96
DAIWA HOUSE REIT I REIT	0.00	JP3046390005
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.00	DE000BU22007
TEREGA SA 0.87% 17/SEP/2030	0.00	FR0013534500
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
CASTELLUM AB	0.00	SE0000379190
FRANCE GOV. BD. 1.75% 25/11/2024	0.00	FR0011962398
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	GB00BM8Z2521
NINTENDO CO LTD	0.00	JP3756600007
PROLOGIS 1.75% 1/2/2031	0.00	US74340XCA72
POWERTECH TECHNOLOGY INC	0.00	TW0006239007
CHINASOFT INTERNATIONAL LTD	0.00	KYG2110A1114
UK. GILT 4.25% 07/09/2039	0.00	GB00B3KJDS62
NEC CORPORATION	0.00	JP3733000008
THAMES WATER UTILI 8.25% 25/4/2040	0.00	XS2707822644
BUNDESobligation 0.00% 18/10/2024	0.00	DE0001141802
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	FR0010371401
CAPITALAND INVE NPV	0.00	SGXE62145532
BARCLAYS PLC F2F 6/11/2029	0.00	XS2711945878
WHITBREAD PLC	0.00	GB00B1KJ408
COUSINS PROPERTIES INC	0.00	US2227955026
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	JP1201531F68
ONEOK 4.85% 01/02/2049	0.00	US682680BZ59
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00	US694308HY69
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
HOCHSCHILD MINING PLC	0.00	GB00B1FW5029
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00	US110122DH81
SHENYANG XINGQI PHARMACEUTICAL CO LTD	0.00	CNE100002DV1
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00	US912810SA79
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
DOW CHEM. 6.90% 15/5/2053	0.00	US260543DH36
EDP RENOVAVEIS SA	0.00	ES0127797019

TSINGTAO BREWERY COMPANY LIMITED	0.00	CNE1000004K1
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	IT0005323032
CANADIAN NATL RY CO NT 6.125% 01/11/2053	0.00	US136375DJ88
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	JP1300711M79
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE0001S6
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
INDO RUPIAH	0.00	
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00	US23338VAE65
KOLON INDUSTRIES INC	0.00	KR7120110002
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
BUNDESobligation 0.00% 10/10/2025	0.00	DE0001141828
CAD BNP PARIBAS A/C	0.00	
TRUIST FINL CORP COM	0.00	US89832Q1094
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A	0.00	US709599BU71
SAFESTORE HOLDINGS PLC	0.00	GB00B1N7Z094
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00	
REGAL REXNORD CORP 6.05% 15/FEB/2026	0.00	US758750AC76
BARCLAYS PLC F2F 12/03/2028	0.00	US06738ECP88
PROLOGIS PROPERTY MEXICO SA DE CV	0.00	MXCFF1170008
ULTRAPAR PARTICIPACOM NPV	0.00	BRUGPAACNOR8
BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS	0.00	XS1650033571
BUNDESobligation 0.0% 10/04/2026	0.00	DE0001141836
TUPRAS TURKIYE PETROL RAFINE	0.00	TRATUPRS91E8
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.00	US571903B114
MARS 3.60% 01/04/203444A	0.00	US571676AC90
UK. GILT 0.625% 31/7/2035	0.00	GB00BMGR2916
FMC CORP 5.15% SNR NTS 18/05/2026 USD1000	0.00	US302491AW57
T-MOBILE USA 3.00% 15/02/2041	0.00	US87264ABL89
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00	US084423AT91
OSOTSPA PCL NVDR	0.00	TH8752010R16
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
METLIFE INC	0.00	US59156R1086
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	JP1201841P46
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	JP1300581J30
BASF SE	0.00	DE000BASF111
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	FR001400FTH3
BUNDESobligation 0.0% 16/APR/2027	0.00	DE0001141851
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00	DE0001135275
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
GENUS PLC	0.00	GB0002074580
NITTO DENKO CORPORATION	0.00	JP3684000007
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00	AU000000VCX7
VERIZON COMMS. 5.50% 23/02/2054	0.00	US92343VGVW81
PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A	0.00	US709599BN39
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	JP1300321A34
ORACLE 3.60% 1/4/2050	0.00	US68389XBX21
PROSUS NV	0.00	NL0013654783
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00	JP1300371C98
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00	US11133T1034
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00	MXP001661018
SPAIN GOV. BD. 4.65% 30-07-2025	0.00	ES00000122E5
UK. GILT 3.25% 22/1/2044	0.00	GB00B8429V04
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00	GRS426003000
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	SG3254976487
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00	JP1201691K75
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
FORD MOTOR CREDIT 5.80% 08/03/2029	0.00	US345397E581
BATH AND BODY WORKS INC	0.00	US0708301041
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	XS2100788780
EXPERIAN GROUP LTD	0.00	GB00B19NLV48
US TREASURY N/B 3.87% 31/DEC/2029	0.00	US91282CGB19
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00	IT0005274805
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00	IT0005521981
COCA-COLA FEMSA S.UNITS	0.00	MX01KO000002
ORANGE SA	0.00	FR0000133308
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	NL0009446418
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	JP1201811N77
RETAIL OPPORTUNITY INVESTMENT	0.00	US76131N1019
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00	US9128284R87
COREBRIDGE FINL. 3.65% 5/4/2027	0.00	US21871XAD12
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00	DE0001102549
GPT	0.00	AU000000GPT8
AKAMAI TECHNOLOGIES	0.00	US00971T1016
ZTE CORP-H	0.00	CNE1000004Y2
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00	IT0005413171
WELLS FARGO F2F 30/4/2041	0.00	US95000U2Q52

US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00	US9128284Z04
TOTAL SA	0.00	US89151E1091
KOC HOLDING AS	0.00	TRAKCHOL91Q8
COLUMBIA PIPELINE 6.497% 15/8/2043043	0.00	US19828TAE64
KENVUE INC	0.00	US49177J1025
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
SK HYNIX 5.50% 16/01/2027	0.00	USY8085FBT67
JYSKE BANK A/S F2F 26/10/2028	0.00	XS2615271629
SPAIN GOV. BD. 2.80% 31/5/2026	0.00	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
QUIMICA Y MINERA CHIL-SP ADR	0.00	US8336351056
SWEDBANK 6.136% 12/09/2026	0.00	XS2678312112
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00	ES0000012J15
TRUIST FINL. F2F 30/10/2029	0.00	US89788MAQ50
M&G F2V 20/10/2048	0.00	XS1888930150
SK HYNIX 6.25% 17/1/2026	0.00	USY8085FBJ85
IHH HEALTHCARE BHD	0.00	MYL5225O0007
MILLICOM INTL CELLULAR-SDR	0.00	SE0001174970
NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
SPAIN GOV. BD. 2.15% 31/10/2025	0.00	ES00000127G9
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00	US41068X1000
THAMES WATER UTILI 3.50% 25/2/2028	0.00	XS1371533867
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31
JOHNSON CONTROLS INTERNATIONAL PLC	0.00	IE00BY7QL619
USINAS SIDER MINAS GERAIS SA	0.00	BRUSIMACNPA6
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00	US797440BW34
UK. GILT 1.25% 22/10/2041	0.00	GB00BJQWYH73
HEALTHCARE REALTY TRUST INC	0.00	US42226K1051
YAZICILAR HOLDING AS	0.00	TRAYAZIC91Q6
AMERICAN ELECTRIC POWER COMPANY INC	0.00	US0255371017
OTSUKA HLDGS CO NPV	0.00	JP3188220002
NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	US65559D2C22
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
ALLIANZ F2F 25/06/2053	0.00	DE000A351U49
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00	US912810RV26
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00	NL0000102234
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00	IT0004923998
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00	US912810QX90
SYNCHRONY FINANCIAL	0.00	US87165B1035
NUCOR CORP	0.00	US6703461052
CHINA RAILWAY GROUP	0.00	CNE1000007Z2
WESFARMERS LIMITED	0.00	AU000000WES1
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00	US92277GAW78
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
PRYSMIAN SPA	0.00	IT0004176001
PRINCIPAL FINANCIAL GROUP	0.00	US74251V1026
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00	DE0001102390
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	US912828YX25
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00	DE0001102531
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	US912828YD60
INGERSOLL RAND INC	0.00	US45687V1061
AMERIPRISE FINANCIAL INC	0.00	US03076C1062
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.00	JP1103351E98
MICROCHIP TECHNOLOGY INC	0.00	US5950171042
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	FR0010870956
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00	AU0000095457
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	AU000XCLWAI8
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.00	PHY411571011
AMGEN 5.65% 2/3/2053	0.00	US031162DT45
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	US05971KAE91
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
PUBLIC STORAGE	0.00	US74460D1090
DANONE	0.00	FR0000120644
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
SEKISUI HOUSE REIT INC	0.00	JP3047820000
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
APOLLO GLOBAL MANA COM	0.00	US03769M1062
HEIDELBERGCEMENT AG	0.00	DE0006047004
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416

JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K	0.00	US65339KB49
SEMPRA ORD	0.00	US8168511090
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	FR0013404969
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00	US20030NEG25
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	US830505AZ66
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
BANCO SANTANDER 4.875% 18/10/2031	0.00	XS2705604234
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
GENERAL MILLS INC	0.00	US3703341046
CCP INITIAL MARGIN	0.00	
GLP JREIT REIT	0.00	JP3047510007
PIONEER NATURAL RE 5.10% 29/3/2026	0.00	US723787AV90
MULTICHOICE GROUP LTD	0.00	ZAE000265971
CROWN CASTLE INTL CORP	0.00	US22822V1017
TARGA RES. 6.125% 15/3/2033	0.00	US87612GAC50
INDUSTRIAS PENOLES SAB DE CV	0.00	MPX554091415
COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A	0.00	US224044CT25
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00	US29278NAR44
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	JP1201461D98
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	ES00000123C7
ANGLO AMERICAN PLATINUM LIMITED	0.00	ZAE000013181
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00	US2017122050
NOMURA HOLDINGS INC	0.00	JP3762600009
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	US29670E1073
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
NISSAN MOTOR CO	0.00	JP3672400003
HCA 5.25% 15/04/2025	0.00	US404119BQ19
CAIXABANK F2F 15/06/2035	0.00	US12803RAH75
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443
ADVANTEST CORP	0.00	JP3122400009
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00	AU000XCLWAQ1
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	US476556DC60
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00	CA0194561027
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
AMETEK INC	0.00	US0311001004
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	JP1201231AC0
BUNDESobligation 2.20% 13/4/2028	0.00	DE000BU25000
FASTENAL CO	0.00	US3119001044
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00	US55903VBD47
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	NL0010721999
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BE0000357666
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	FR001400GGZ0
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
NORTHERN TRUST CORP	0.00	US6658591044
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	AU3FN0069027
DOLLAR GENERAL	0.00	US2566771059
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00	AU0000087454
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00	JP1201281B64
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00	JP1201551FC0
SIMON PROPERTY GROUP INC USD	0.00	US8288061091
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00	JP1201731L76
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
COINBASE GLOBAL INC	0.00	US19260Q1076
ATLAS COPCO AB	0.00	SE0017486889
ASHTREAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
SNOWFLAKE INC	0.00	US8334451098
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
DOMINION ENERGY INC	0.00	US25746U1097
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
Income Due - EUR	0.00	
WASION HOLDINGS LT HKD	0.00	KYG9463P1081
UK. GILT 4.25% 7/12/2055	0.00	GB00B06YGN05
OLD DOMINION FGHT COM USD 0.10 TEMP	0.00	US6795801009
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	AU000000NSR2
EXPEDIA GROUP INC	0.00	US30212P3038
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
SPAIN GOV. BD. 2.75% 31/10/2024	0.00	ES00000126B2
SGD BNP PARIBAS A/C	0.00	
ITALY BUONI POLIEN 2.50% 01-12-2024	0.00	IT0005045270

MIZUHO FINANCIAL GROUP INC	0.00	JP3885780001
SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A	0.00	CNE0000007W1
BANK OF NEW YORK MELLON CORP	0.00	US0640581007
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	IT0005365165
HUMANA INC	0.00	US4448591028
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00	DE0001102622
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	IT0005421703
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP15075AH06
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00	JP13002918A0
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	JP1201521F37
VIRGIN MONEY UK F2F 18/3/2028	0.00	XS2757511113
CHINA RAILWAY GROUP LTD	0.00	CNE100000866
NEXTDC LIMITED ORDINARY FULLY PAID	0.00	AU000000NXT8
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
INDUSTRIAL AND INFRAEIT	0.00	JP3046500009
TELEFONICA SA	0.00	ES0178430E18
COX COMMS. 2.60% 15/06/2031 16% 15/06/2031	0.00	US224044CN54
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES0000012621
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00	US345397D674
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
UK. GILT 2.50% 7/22/2065	0.00	GB00BYMZX75
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00	CNE000000PY4
AVIO SPA	0.00	IT0005119810
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00	DE0001135366
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00	JP1201501E99
TARGA RES. 4.20% 01/02/2033	0.00	US87612GAA94
BUNDESREPUBLIK DEU 0.50% 15/02/2025	0.00	DE0001102374
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	IT0005403396
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00	US958667AC17
ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000	0.00	US049560BA22
UNION PACIFIC 5.15% 20/01/20630	0.00	US907818GD49
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00	US15135UAX72
SPAIN GOV. BD. 0.00% 31/01/2025	0.00	ES0000012F92
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00	BE0000334434
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00	US828807DQ71
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
PANAMA GOV. INTL. 8.00% 01/03/2038	0.00	US698299BY91
IDEXX LABORATORIES INC	0.00	US45168D1046
CORTEVA INC	0.00	US22052L1044
CANADIAN GOV. 1.50% 01/12/2031	0.00	CA135087N266
UK. GILT 1.125% 31/1/2039	0.00	GB00BLPK7334
SPAIN GOV. BD. 0.00% 31/01/2028	0.00	ES0000012I08
CEMENTOS ARGOS SA COP6	0.00	COD38PA00046
CAP. ONE FINL. F2F 01/02/2030	0.00	US14040HDE27
SPAIN GOV. BD. 0.00% 31/5/2025	0.00	ES0000012K38
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00	XS2178957077
AMBEV SA ADR EACH REPR ORD SPONS	0.00	US02319V1035
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
CEZ AS	0.00	CZ0005112300
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00	
MSCI INC	0.00	US55354G1004
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00	
KOREA TSY. BD. 3.00% 10/09/2024	0.00	KR103502G495
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	CA135087M847
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFP71
ALIMENTATION COUC 5.267% 12/2/20344	0.00	US01626PAU03
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00	IT0005519787
NIKE 3.25% 27/03/2040	0.00	US654106AL77
HUMANA 4.95% 01/10/2044	0.00	US444859BE13
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.00	IT0005210650
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MK0
DKK BNP PARIBAS A/C	0.00	
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	IT0005363111
SOMPO HOLDINGS INC NPV TEMP	0.00	JP3165000005
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00	XS2641927574
ANADOLU EFES BIRACILIK VE MALT SANA	0.00	TRAAEFES91A9
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00	US00115AAN90
QUANTA SERVICES INC	0.00	US74762E1029
WHITECAP RESOURCES INC	0.00	CA96467A2002
UDR INC	0.00	US9026531049
HENNES & MAURITZ	0.00	SE0000106270
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00	AU000XCLWAG2
UK. GILT 4.25% 07/12/2046	0.00	GB00B128DP45
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00	BE0000341504
WSP GLOBAL INC	0.00	CA92938W2022
ARKEMA	0.00	FR0010313833
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00	US629377CP59

UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
AGCO 5.80% 21/03/2034	0.00	US001084AS13
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	US084659AF84
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	US015271BC21
LLOYDS BANKING GROUP PLC	0.00	GB0008706128
BUNDESobligation 0.00% 09/10/2026	0.00	DE0001141844
HALMA PLC	0.00	GB0004052071
COMMERZBANK AG NPV	0.00	DE000CBK1001
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
BNP PARIBAS F2V 31/03/2032EGS	0.00	FR0014009HA0
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033	0.00	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598
IRON MTN INC NEW COM NPV	0.00	US46284V1017
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00
PALANTIR TECHNOLOGIES INC	0.00	US69608A1088
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	FR0013515806
GERDAU SA	0.00	BRGGBRACNPR8
CLEVELAND CLIFFS COM USD	0.00	US1858991011
EMPRESAS COPEC SA	0.00	CLP7847L1080
WIWYNN CORP	0.00	TW0006669005
RECKITT BENCKISER GROUP PLC	0.00	GB00B24CGK77
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	US92277GAU13
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	JP1201771M76
UK. GILT 4.75% 22/10/2043	0.00	GB00BPJJKP77
HOYA CORPORATION JPY	0.00	JP3837800006
OMNICOM GROUP	0.00	US6819191064
GOODMAN PROP. TST.	0.00	NZCPT0001S9
DOLLAR TREE INC	0.00	US2567461080
GIVAUDAN - REG	0.00	CH0010645932
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	JP1300331A99
JAPAN EXCHANGE GROUP INC	0.00	JP3183200009
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00	MYBM02000028
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GCO
KATITAS CO LTD	0.00	JP3932950003
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.00	FR0014002JM6
ZIJIN MINING GROUP CO LTD	0.00	CNE100000502
DEUTSCHE BOERSE AG	0.00	DE0005810055
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
ALCON AG	0.00	CH0432492467
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	US20826FBH82
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
PRUDENTIAL FINANCIAL INC	0.00	US7443201022
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
COMPAGNIE DE SAINT-GOBAIN	0.00	FR0000125007
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
HEALTHPEAK PROPERTIES INC	0.00	US42250P1030
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	ES0000012K53
VASTNED RETAIL NV	0.00	NL0000288918
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	DE0001135176
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	DE0001102382
SEVEN AND I HOLDINGS NPV	0.00	JP3422950000
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	CA135087J397
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNGP775
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
BUONI POLIENALI D 0.25% 15/03/2028EGS	0.00	IT0005433690
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	IT0004532559
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00	JP1300771P16
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00	BE0000331406
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00	US9128285T35
HOKUETSU INDUSTRIES CO LTD	0.00	JP3841400009
WESTROCK CO COM	0.00	US96145D1054
SPAIN GOV. BD. 3.90% 30/07/2039	0.00	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
CANADIAN IMP BANK COM NPV	0.00	CA1360691010
JEFFRIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00	JP1300141445
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00	DE0001102473
GLOBAL INDUSTRIAL COM USD0.01	0.00	US37892E1029
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00	IT0004513641
MAPLETREE LOGISTICS TRUST	0.00	SG1503926213
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	IT0005273013

PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	US720186AN51
DAIWA HOUSE INDUSTRY JPY	0.00	JP3505000004
HUAKAI YIBAI TECHNOLOGY CO LTD	0.00	CNE100002MT6
COSTAR GROUP INC COM	0.00	US22160N1090
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	US68389XBP96
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	IT0005094088
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	IT0005467482
DENSO CORP NPV	0.00	JP3551500006
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	JP1201821NA5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00	SG3261987691
CITIGROUP F2F 25/5/2034	0.00	US17327CAR43
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00	US98462YAF79
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00	JP1300631K78
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	JP1201661JA3
KYOCERA CORP	0.00	JP3249600002
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00	US912810FP85
NEWMONT CORP / NEW 5.35% 15/03/20344	0.00	US65163LAP40
DOW INC	0.00	US2605571031
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00	HK0688002218
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	US8426EPAC26
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	CA135087F825
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	DK0009922320
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	IT0005345183
DEUTSCHE BANK AG (REG)	0.00	DE0005140008
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	AU0000075681
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
KEYCORP F2F 06/03/2035	0.00	US49326EEP43
MISUMI GROUP INC	0.00	JP3885400006
VITAL HEALTHCARE PROP. TST.	0.00	NZCHPE000154
I MOBILE CO LTD NPV	0.00	JP3105210003
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
LEG IMMOBILIEN 0.875% 17/01/2029	0.00	DE000A3MQNP4
FLORIDA POWER & LI 3.95% 01/03/2048	0.00	US341081FQ54
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
CHECK POINT SOFTWARE TECH	0.00	IL0010824113
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
WEG SA	0.00	BRWEGEACNORO
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	IT0005422891
OIL STATES INTERNATIONAL INC	0.00	US6780261052
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	US958254AF13
ETSY INC	0.00	US29786A1060
PLAYTIKA HOLDING CORP	0.00	US72815L1070
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	JP1300361C33
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	US15189WAJ99
CHINA LONGYUAN POWER GROUP CORP LTD	0.00	CNE100000HD4
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66
JABIL INC	0.00	US4663131039
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	IT0005083057
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	DE0001102465
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	JP12011419C6
UK. GILT 3.75% 29/01/2038	0.00	GB00BQC4R999
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	JP1201801N46
BUONI POLIENALI D 0.95% 01/12/2031	0.00	IT0005449969
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	US912810PX00
UTD. AIRLINES 4.375% 15/04/2026	0.00	US90932LAG23
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00	JP3515400004
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	JP1201131990
AMPHASTAR PHARMACEUTICALS INC	0.00	US03209R1032
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000228
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
SWISS RE AG	0.00	CH0126881561
AVIVA ORD	0.00	GB00BPQY8M80
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00	BE0000291972
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	US0394831020
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00	CA135087K528
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	ES00000127A2
ESTEE LAUDER COMPANIES	0.00	US5184391044
JEFFRIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	US47233JGT97
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567
REALTEK SEMICONDUCTOR CORP	0.00	TW0002379005

ARCH CAPITAL GROUPCOM	0.00	BMG0450A1053
KOREA ELECTRIC POWER CORPORATION	0.00	KR7015760002
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
GLOBAL PAYMENTS INC	0.00	US37940X1028
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	US960413AY89
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	DE0001102481
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
Outstanding Settlement Receipts - TRY	0.00	
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	US161175B522
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
CPFL ENERGIA SA	0.00	BRCPFACNORO
PARTNERS GROUP	0.00	CH0024608827
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
FIRST INDUSTRIAL REALTY TRUST	0.00	US32054K1034
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
CANON INC	0.00	JP3242800005
SECOM CO LTD	0.00	JP3421800008
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
Outstanding Settlement Receipts - IDR	0.00	
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
MARTIN MARIETTA MATERIALS	0.00	US5732841060
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	JP1200841615
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
JAPAN GOV. TWENTY 2.10% 20/9/2024	0.00	JP1200721494
GE HEALTHCARE HOLDING LLC	0.00	US36266G1076
NESTE OYJ	0.00	FI0009013296
ANTHEM 3.60% 15/03/2051	0.00	US036752AS28
STANLEY BLACK & DECKER INC	0.00	US8545021011
NCSOFT CORPORATION	0.00	KR7036570000
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00	XS2063540038
BRF SA	0.00	US10552T1079
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
HYUNDAI ENGINEERING & CONSTRUCTION	0.00	KR7000720003
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
PG AND E CORP	0.00	US69331C1080
GOLD FIELDS LTD	0.00	ZAE000018123
BEIERSDORF AG	0.00	DE0005200000
AP MOELLER MAERSK AS	0.00	US00202F1021
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
SSAB AB	0.00	SE0000171100
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
ADIDAS AG	0.00	DE000A1EWWWO
DUPONT DE NEMOURS INC	0.00	US26614N1028
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
IDR BNP PARIBAS A/C	0.00	
CONSENSUS CLOUD SOLUTIONS INC	0.00	US20848V1052
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00	IT0004644735
DOORDASH INC	0.00	US25809K1051
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00	JP1103381F34
JAPAN GOV. TEN YEA 0.50% 20/12/2024	0.00	JP1103361EC6
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
SMC CORP	0.00	JP3162600005
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	IT0005582421
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	JP1103441G98
UK. GILT 1.75% 22-JUL-57	0.00	GB00BD0XH204
KRAFT HEINZ CO COM	0.00	US5007541064
ASROCK INC	0.00	TW0003515003
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BE0000333428
PPG INDUSTRIES INC	0.00	US6935061076
BEST BUY CO INC	0.00	US0865161014
EQUIFAX INC	0.00	US2944291051

HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
MTN GROUP LTD	0.00	ZAE000042164
RELIANCE INC	0.00	US7595091023
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A	0.00	US644188BH66
ROCKWELL AUTOMATION INC	0.00	US7739031091
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
VULCAN MATERIALS CO	0.00	US9291601097
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
MARRIOTT VACATIONS WORLDWIDE CORP	0.00	US57164Y1073
SPAIN GOV. BD. 0.25% 30-JUL-24	0.00	ES0000012E85
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	IT0005542797
ITALY BUONI POLIEN 1.45% 15/11/2024	0.00	IT0005282527
PETRONAS DAGANGAN BHD	0.00	MYL56810O001
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	JP1201641J38
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	CA46071W2058
ISUZU MOTORS	0.00	JP3137200006
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
ELECTRONIC ARTS INC	0.00	US2855121099
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	IT0005474330
UK. GILT 0.625% 22/10/2050	0.00	GB00BMBL1F74
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012132
ANGLO AMERICAN PLC	0.00	GB00B1XZS820
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	IT0005493298
T-MOBILE USA INC 5.50% 15/01/2055	0.00	US87264ADG76
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
INVINCIBLE INVESTMENT CORP REIT	0.00	JP3046190009
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	NL0011220108
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
ROYAL CARIBBEAN GROUP	0.00	LR0008862868
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
NEXT PLC	0.00	GB0032089863
QUALICORP SA COM NPV	0.00	BRQUALACNOR6
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
ON SEMICONDUCTOR CORPORATION	0.00	US6821891057
SWISSCOM AG	0.00	CH0008742519
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	US74456QCG91
THE HERSHEY COMPANY	0.00	US4278661081
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
HONG KONG EXCHANGE & CLEAR	0.00	HK0388045442
SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033	0.00	XS2445344570
NWIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
LAN AIRLINES GROUP SA	0.00	CL0000000423
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
XCEL ENERGY INC	0.00	US98389B1008
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	US46590XAP15
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
INVENTEC CORP	0.00	TW0002356003
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
DASSAULT SYSTEMES SE	0.00	FR0014003TT8
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
ASPEN GROUP LTD/AUSTRALIA	0.00	AU000000AP28
VERTIV HOLDINGS CO	0.00	US92537N1081
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
NATL BK OF GREECE EUR	0.00	GRS003003035
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0

LEMTECH HOLDINGS ORD SHS	0.00	KYG545091079
SUBARU CORP	0.00	JP3814800003
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
STMICROELECTRONICS NV	0.00	NL0000226223
VISHAY PRECISION GROUP INC	0.00	US92835K1034
BRISTOL-MYERS SQUI 5.20% 22/02/2034	0.00	US110122EH72
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
MONOLITHIC POWER SYSTEMS INC	0.00	US6098391054
LEGRAND SA	0.00	FR0010307819
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00	US299808AJ43
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00	US837004CJ73
TECK RES. 5.40% 01/02/2043USD1000	0.00	US878742A284
BUONI POLIENALI D 0.60% 01/08/2031	0.00	IT0005436693
BAYER AG	0.00	DE000BAY0017
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	NL0013332430
KOREA GAS CORPORATION	0.00	KR7036460004
HENKEL AG & CO KGAA NON VTG PREF	0.00	DE0006048432
NAFCO CO LTD	0.00	JP3651160008
DSV A/S	0.00	DK0060079531
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
SIBANYE STILLWATER LTD	0.00	ZAE000259701
MARATHON OIL CORP	0.00	US5658491064
AKZO NOBEL NV	0.00	NL0013267909
KIMBERLY CLARK CORP	0.00	US4943681035
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00	US7445731067
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
NISSAN MOTOR CO LTD	0.00	US6547444082
CIA ENERGETICA MINAS GER-PRF	0.00	BRCMIGACNPR3
TONGCHENG TRAVEL HOLDINGS LTD	0.00	KYG8918W1069
EVOLUTION AB	0.00	SE0012673267
JUNIPER NETWORK INC	0.00	US48203R1041
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
NEWMONT CORP	0.00	US6516391066
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
SANTOS BRASIL PARTICIPACOES SA	0.00	BRSTBPACNOR3
MURATA MANUFACTURING CO	0.00	JP3914400001
RAYMOND JAMES FINL	0.00	US7547301090
IMI ORD GBP0.2857	0.00	GB00BGLP8L22
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
COMERICA F2F 30/01/2030	0.00	US200340AW72
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
HK INNO N CORP	0.00	KR7195940002
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
AGNICO EAGLE MINES	0.00	CA0084741085
BANK OF XI AN CO LTD	0.00	CNE100003JB8
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00	SE0017486897
HEALTHCO REIT	0.00	AU0000169302
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
COMPAL ELECTRONICS	0.00	TW0002324001
NORDEA BANK ABP	0.00	FI4000297767
WILLIS TOWERS WATS COM	0.00	IE00BDB6Q211
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
CHARTER COMMUN INC COM	0.00	US16119P1084
ZTO EXPRESS CAYMAN INC	0.00	US98980A1051
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
HD HYUNDAI INFRACORE CO LTD	0.00	KR7042670000
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	JP1201511EC7
BUNZL PLC	0.00	GB00B0744B38
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
BARRICK GOLD CORP	0.00	CA0679011084
UK. GILT 1.625% 10/22/2054	0.00	GB00BJLR0J16
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	IT0005425233
KONE CORPORATION NEW	0.00	FI0009013403

JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
AMADEUS IT HLDGS	0.00	ES0109067019
BNY USD COLLATERAL	0.00	
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
BIOGEN INC	0.00	US09062X1037
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ439B6
KOMATSU LTD JPY	0.00	JP3304200003
VESUVIUS PLC ORD GBP 0.00	0.00	GB00882YXW83
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
INTERPUBLIC GROUP COS INC USD	0.00	US4606901001
PRUDENTIAL PLC	0.00	GB0007099541
HANNOVER RUECK SE	0.00	DE0008402215
RURAL GRP.	0.00	AU000000RFF5
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
BRF BRASIL FOODS SA	0.00	BRBRFSACNOR8
VERISIGN INC	0.00	US92343E1029
HUBSPOT INC	0.00	US4435731009
SANDVIK AB	0.00	SE0000667891
FORTESCUE LTD ORDINARY FULLY PAID	0.00	AU000000FMG4
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
ASSA ABLOY AB	0.00	SE0007100581
UNITED INC	0.00	JP3758130003
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
M & T BANK CORPORATION	0.00	US55261F1049
NUTRIEN LTD COM NPV	0.00	CA67077M1086
BANCOLOMBIA SA - ADR	0.00	US05968L1026
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	PTBCP20M0058
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	IT0005534141
WALGREENS BOOTS AL COM	0.00	US9314271084
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE00000350596
KIMCO REALTY CORP	0.00	US49446R1095
JD LOGISTICS INC	0.00	KYG5074S1012
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	XS2438026440
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00	US78440P3064
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
HALEON PLC	0.00	GB00BMX86B70
Outstanding Settlement Receipts - PLN	0.00	
STATE STREET CORP USD	0.00	US8574771031
MERCK KGAA	0.00	DE0006599905
TYSON FOODS 5.70% 15/3/2034	0.00	US902494BM45
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE0000332412
CITIGROUP INC 2.52% BDS 03/11/32 USD1000	0.00	US172967NE72
Income Due - BRL	0.00	
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
RIO TINTO LIMITED	0.00	AU000000RIO1
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	US29364WBB37
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
MICHELIN CGDE	0.00	FR001400AJ45
FANUC CORP NPV	0.00	JP3802400006
GUANGDONG CHJ INDUSTRY CO LTD	0.00	CNE100000KZ1
FIFTH THIRD BANCORP	0.00	US3167731005
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	US65339KCA60
GS. GRP. F2F 27/01/2032	0.00	US38141GXR00
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES00000128Q6
KIMCO REALTY 2.25% 01/12/2031	0.00	US49446RAY53
FUJIFILM HOLDINGS NPV TEMP	0.00	JP3814000000
UNIVERSAL MUSIC GROUP NV	0.00	NL00150001Y2
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
KEYSIGHT TECHNOLOGCOM USD	0.00	US49338L1035
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
BANCO SANTANDER CHILE	0.00	CLP1506A1070
WEYERHAEUSER CO USD	0.00	US9621661043
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36
INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
OVERSEA-CHINESE BANKING CORP	0.00	SG1504926220
DOVER CORPORATION COM	0.00	US2600031080
AXON ENTERPRISE I COM USD 0.00001	0.00	US05464C1018
CHUGAI PHARMACEUTICAL JPY	0.00	JP3519400000
Income Due - TWD	0.00	

OBAYASHI CORPORATION	0.00	JP319000004
SSE PLC	0.00	GB0007908733
COCA-COLA EUROPACIFIC PARTNERS	0.00	GB00BDCPN049
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
ARGENX SE	0.00	NL0010832176
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMCN652
SIEMENS ENERGY AG	0.00	DE000ENER6Y0
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
SEIKO EPSON CORP	0.00	US81603X1081
HEXAGON AB	0.00	SE0015961909
GEORGE WESTON LTD	0.00	CA9611485090
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
SUMITOMO CORP JPY	0.00	JP3404600003
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
KONINKLIJKE KPN NV	0.00	NL0000009082
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	DE0001135044
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00	CNE100005XJ7
KAJEMA CORP	0.00	JP3210200006
WEST PHARMACEUTICAL SERVICES	0.00	US9553061055
LYONDELLBASELL INDUSTRIES	0.00	NL0009434992
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000LS8
LEADCORP INC	0.00	KR7012700001
EL PUERTO DE LIVERPOOL SAB DE CV	0.00	MXP369181377
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
AEON CO LTD	0.00	JP3388200002
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
STEEL DYNAMICS INC	0.00	US8581191009
TECK RES. 6.00% 15/8/2040SD1000	0.00	US878742AS42
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
MOWI ASA	0.00	NO0003054108
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
MONGODB INC	0.00	US60937P1066
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
GENUINE PARTS CO USD	0.00	US3724601055
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
SBA COMMUNICATIONS COM	0.00	US78410G1040
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
SUMITOMO ELECTRIC	0.00	JP3407400005
GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	0.00	MX01GC2M0006
CHINA VANKE CO RES	0.00	CNE100001SR9
GENIUS ELECTRONIC OPTICAL CO LTD	0.00	TW0003406005
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	US8740541094
NEC ELECTRONICS CORP	0.00	JP3164720009
WEC ENERGY GROUP INC	0.00	US92939U1060
HAILILAO INTERNATIONAL HOLDING LTD	0.00	KYG4290A1013
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
APPLE HOSPITALITY REIT INC	0.00	US03784Y2000
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	JP1400071E55
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	JP1400111J52
Income Due - THB	0.00	
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	JP1300601JA9
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
BANCO DE SABADELL SA 5.5% 08/09/2029	0.00	XS2677541364
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	JP1300671L78
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	ES0000012M51
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	NZGOVDT437C0
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BE0000324336
VODAFONE GROUP ORD	0.00	GB00BH4HKS39
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	IT0005508590
Outstanding Settlement Receipts - THB	0.00	
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950
LENNOX INTL INC COM	0.00	US5261071071
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	US912810FM54
CORNING INC	0.00	US2193501051
ROCHE HOLDING AG	0.00	CH0012032113
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	US299808AH86
LOBLAW COMPANIES LTD	0.00	CA5394811015

ALIGN TECHNOLOGY INC	0.00	US0162551016
UTD. AIRLINES 4.625% 15/04/2029	0.00	US90932LAH06
EVERSOURCE ENERGY COM	0.00	US30040W1080
MAIRE TECNIMONT SPA	0.00	IT0004931058
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	JP1201421D22
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	IT0005580094
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	JP1201341C38
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
SUNCOR ENERGY INC	0.00	CA8672241079
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
BRIDGESTONE CORP	0.00	JP3830800003
SHIONOGI & CO LTD	0.00	JP3347200002
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44
FAIRFAX FINL HOLDINGS LTD CAD	0.00	CA3039011026
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	DE0001102366
RENAULT SA	0.00	FR0000131906
Income Due - CAD	0.00	
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
WESTERN DIGITAL CORP	0.00	US9581021055
REGIONS FINANCIAL CORP	0.00	US7591EP1005
NEWS CORP	0.00	US65249B1098
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	IT0005327306
SELP FIN. SARL 3.75% 10/8/2027	0.00	XS2511906310
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	JP1024441P12
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	ES0000012K95
ENTERGY CORP NEW	0.00	US29364G1031
ASSURANT INC	0.00	US04621X1081
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
PTT PUBLIC COMPANY THB1 ALIEN	0.00	TH0646010Z18
FERROVIAL SE EUR0.01	0.00	NL0015001F58
CORPAY INC COM USD 0.001	0.00	US2199481068
VISTRA CORP	0.00	US92840M1027
CRITERIA CAIXACORP SA	0.00	ES0140609019
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
FIRST STATE BENEDICT SARLPE	0.00	
LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
HENRY SCHEIN CORP COM	0.00	US8064071025
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
CHURCH & DWIGHT CO	0.00	US1713401024
UNION CHIMIQUE UCB SA	0.00	BE00003739530
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
JPM. CHASE F2F 22/02/2048	0.00	US46647PAA49
INTEL CORP 5.625% 10/02/2043	0.00	US458140CH18
NOKIA OYJ	0.00	FI0009000681
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
PINTEREST INC	0.00	US72352L1061
NIPPON ACCOMMODATIONS FUND	0.00	JP3046440008
NOVOZYMES A S	0.00	DK0060336014
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
C.H. ROBINSON WORLDWIDE INC	0.00	US12541W2098
HUNTINGTON BANCSHARES INC	0.00	US4461501045
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
DEN DANSKE BANK AS DKK	0.00	DK0010274414
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
ROBERT HALF INC	0.00	US7703231032
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
BORGWARNER INC	0.00	US0997241064
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
BERKLEY WR CORP COM	0.00	US0844231029
MIPS AB	0.00	SE0009216278
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
GENMAB AS	0.00	DK0010272202
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	
SEKISUI JUSHI CORPORATION	0.00	JP3420200002
NATIONAL BANK OF CANADA	0.00	CA6330671034
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
GEBERIT AG-REG	0.00	CH0030170408
SWISS LIFE HOLDING AG	0.00	CH0014852781
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR NTS 15/01/2033 USD1000	0.00	US866677AJ62
MERCK 5.15% 17/05/2063	0.00	US58933YBN40
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
INTERCONEXION ELECTRICA SA ESP	0.00	COE15PA00026

WARNER BROS DISCOVERY INC	0.00	US9344231041
PORSCHE AUTOMOBIL HOLDING SE	0.00	DE000PAH0038
LAND SECURITIES GROUP PLC	0.00	GB00BYWOPQ60
MARKEL CORPORATION	0.00	US5705351048
FMC CORP	0.00	US3024913036
CHICONY POWER TECHNOLOGY CO LTD	0.00	TW0006412000
BNK FINANCIAL GROUP INC	0.00	KR7138930003
GRACO INC	0.00	US3841091040
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	IT0005433195
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	DK0009923138
EXELON 5.45% 15/3/2034	0.00	US30161NBN03
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	AU0000249302
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
NIPPON STEEL CORPORATION	0.00	JP3381000003
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
DNB BANK ASA	0.00	NO0010161896
ASR NEDERLAND NV	0.00	NL0011872643
FIRSTENERGY CORP USD	0.00	US3379321074
ABBVIE 4.50% 14/05/2035	0.00	US00287YAR09
TURK TRAKTOR VE ZIRAAT MAKINELERI AS	0.00	TRETRK00010
SAINSBURY (J) PLC	0.00	GB00B019KW72
WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
BROWN BROWN INC	0.00	US1152361010
BAXTER INTL INC COM	0.00	US0718131099
MCCORMICK AND COMPANY INC	0.00	US5797802064
HCA 5.125% 15/6/2039	0.00	US404119BY43
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU0000CLWAR9
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU0000CLWAM0
CF INDUSTRIES INC 5.375% 15/03/2044	0.00	US12527GAE35
SWEDISH KRONA	0.00	
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00	US95000U2M49
ABBVIE 4.70% 14/05/2045	0.00	US00287YAS81
BROADCOM 3.50% 15/02/2041	0.00	US11335FBJ93
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
TYSON FOODS INC CLASS A	0.00	US9024941034
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
NVIDIA ORD SHS	0.00	US67066G1040
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
ARES MANAGEMNT COR COM	0.00	US03990B1017
ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000	0.00	US68389XAV73
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
KINGDEE INTERN SFTWR	0.00	KYG525681477
ARDINE MATHESON HOLDINGS LTD	0.00	US4711154025
UNITED OVERSEAS BANK	0.00	SG1M31001969
CBOE GLOBAL MARKET	0.00	US12503M1080
Income Due - MYR	0.00	
REALTY INC. 1.80% 15/03/2033	0.00	US756109BA12
CIGNA CORP 4.80% 15/7/2046	0.00	US125523CF53
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	NL00150012X2
DAVITA INC	0.00	US23918K1088
CITIZENS FINANCIAL GROUP INC	0.00	US1746101054
HENKEL AG & CO KGAA	0.00	DE0006048408
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00	US303901BL51
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
SUN COMMUNITIES OPER LP 4.2% 15/APR/2032	0.00	US866677AH07
CINCINNATI FINANCIAL CORP	0.00	US1720621010
EVEREST GROUP LTD	0.00	BMG3223R1088
KAO CORPORATION	0.00	JP3205800000
COCA COLA HBC AG ORD	0.00	CH0198251305
RANDSTAD NV	0.00	NL0000379121
ATMOS ENERGY CORP	0.00	US0495601058
DOLLARAMA INC	0.00	CA25675T1075
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
FRANKLIN RESOURCES INC	0.00	US3546131018
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
DTE ENERGY CO USD	0.00	US2333311072
SWISS PRIME SITE AG	0.00	CH0008038389
ORKLA ASA	0.00	NO0003733800
HOTEL PROP. INVS.	0.00	
GREAT WEST LIFECO	0.00	CA39138C1068

AENA SME S.A.	0.00	ES0105046009
NIDEC CORPORATION	0.00	JP3734800000
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
AMEREN CORP	0.00	US0236081024
ABBVIE 5.40% 15/3/2054	0.00	US00287YDW66
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	US05329WAR34
HASBRO INC	0.00	US4180561072
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
COLOPLAST	0.00	DK0060448595
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
BAYERISCHE MOTOREN WERKE-PFD	0.00	DE0005190037
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00	US202795JR27
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
KELLANOVA	0.00	US4878361082
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
EXPEDITORS INTL WASH INC	0.00	US3021301094
CHARTER HALL SOCIAL INFRASTRUCTURE REIT	0.00	
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
ZSCALER INC	0.00	US98980G1022
MACQUARIE MERCER INFRASTRUCTURE TRUST 1AFS	0.00	
SKANDINAVISKA ENSKIL SEK	0.00	SE0000148884
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A	0.00	US571676AN55
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
WILLIAMS-SONOMA INC	0.00	US9699041011
TDK CORPORATION	0.00	JP3538800008
ERICSSON LM - B SHS	0.00	SE0000108656
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117
PTC INC	0.00	US69370C1009
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	
STRAUMANN HLDG	0.00	CH1175448666
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	
PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS	0.00	AU3FN0050126
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
CNH INDUSTRIAL NV COM	0.00	NL0010545661
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
OKTA INC	0.00	US6792951054
LIVE NATION INC	0.00	US5380341090
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
CELANESE CORP SERIES A	0.00	US1508701034
EPAM SYSTEMS INC	0.00	US29414B1044
ENTEGRIS INC	0.00	US29362U1043
UMICORE NPV	0.00	BE0974320526
EPIROC AB	0.00	SE0015658109
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006
RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00	JP3293200006
BERKELEY GP HLDGS ORD GBP0.054141	0.00	GB00BLJNL82
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
GARMIN ORD	0.00	CH0114405324
COLES GROUP LTD	0.00	AU0000030678
ENERGIAS DE PORTUGAL SA	0.00	PTEDPOAM0009
OLYMPUS CORP	0.00	JP3201200007
CARNIVAL CORP USD	0.00	PA1436583006

VERIZON COMMS. 3.40% 22/03/20411000	0.00	US92343VGK44
CLOROX CO DEL	0.00	US1890541097
KEYCORP	0.00	US4932671088
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
CELSIUS HOLDINGS INC	0.00	US15118V2079
ROLLINS INC	0.00	US7757111049
EQT AB	0.00	SE0012853455
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	DE000BU2D004
NICE LTD	0.00	IL0002730112
CONAGRA BRANDS INC	0.00	US2058871029
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	NL0010733424
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
AUTO TRADER GROUP PLC	0.00	GB00BVYVFW23
LAMB WESTON HOLDINGS INC	0.00	US5132721045
POOL CORPORATION	0.00	US73278L1052
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
VAT GROUP AG	0.00	CH0311864901
PPL CORPORATION	0.00	US69351T1060
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	AU000XCLWAP3
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
AMUNDI SA	0.00	FR0004125920
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
MAZDA MOTOR CORP	0.00	JP3868400007
TYLER TECHNOLOGIES INC	0.00	US9022521051
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012107
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
TRANSUNION	0.00	US89400J1079
EDENRED	0.00	FR0010908533
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522I1034
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
ABBVIE 5.50% 15/3/2064	0.00	US00287YDX40
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	US958667AE72
WHARF REAL ESTATE HKD	0.00	KYG9593A1040
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
COCHLEAR LIMITED	0.00	AU000000COH5
TAISEI CORP	0.00	JP3443600006
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
EQUITABLE HLDGS IN COM	0.00	US29452E1010
ERSTE GROUP BANK AG	0.00	AT0000652011
RPM INTERNATIONAL INC	0.00	US7496851038
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00	CNE100000F46
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	
THE JM SMUCKER COMPANY	0.00	US8326964058
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863
OWENS CORNING INC	0.00	US6907421019
SNAP ON INC	0.00	US8330341012
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
SUZUKI MOTOR CORP NPV TEMP	0.00	JP3397200001
PRESS KOGYO CO	0.00	JP3833600004
INTERTEK GROUP INC	0.00	GB0031638363
PERSIMMON PLC	0.00	GB0006825383
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
MTR CORP	0.00	HK0066009694
AMERCO COM	0.00	US0235865062
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
NRG ENERGY INC	0.00	US6293775085
SUNCORP GROUP LTD	0.00	AU000000SUN6
SWEDBANK AB	0.00	SE0000242455
SS AND C TECHNOLOGIES HOLDINGS	0.00	US78467J1007
ALSTOM SA	0.00	FR0010220475
HOLOGIC INC	0.00	US4364401012

1ST SOURCE CORPORATION	0.00	US3369011032
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
SAMPO PLC NPV A	0.00	FI4000552500
BURLINGTON STORES INC	0.00	US1220171060
TELIA COMPANY AB	0.00	SE0000667925
VIATRIS INC	0.00	US92556V1061
VOLVO AB	0.00	SE0000115420
TOKYO GAS CO LTD	0.00	JP3573000001
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
DEXUS	0.00	AU000000DXS1
PAN PACIFIC INTL H NPV	0.00	JP3639650005
FORTIS INC	0.00	CA3495531079
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001XZ6
CITIGROUP CCP	0.00	
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
NORDSON CORP	0.00	US6556631025
RESONA HOLDINGS INC	0.00	JP3500610005
KOREAN WON	0.00	
WATSCO INC	0.00	US9426222009
NORSK HYDRO ASA	0.00	NO0005052605
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
AES CORP	0.00	US00130H1059
CARREFOUR SA	0.00	FR0000120172
SEIKO EPSON CORPORATION	0.00	JP3414750004
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
SCHINDLER-HLDG AG REG	0.00	CH0024638212
JPM CCP EUR BROKER ACCOUNT	0.00	
PAYCOM SOFTWARE INC	0.00	US70432V1026
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
TRIMBLE INC COM NPV	0.00	US8962391004
MXN BNP PARIBAS A/C	0.00	
SYENSQO SA NPV	0.00	BE0974464977
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000	0.00	US049560AR65
METRO INC - A	0.00	CA59162N1096
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
SCHROEDERS PLC ORD GB	0.00	GB00BP9LHF23
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00	US161175BV50
TOYOTA TSUSHO CORP	0.00	JP3635000007
A P MOLLER-MAERSK B	0.00	DK0010244508
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
NEWMONT CORPORATION	0.00	AU0000297962
SAUL CENTERS INC	0.00	US8043951016
W P CAREY INC	0.00	US92936U1097
CMS ENERGY CORP	0.00	US1258961002
NORTONLIFELOCK	0.00	US6687711084
RICOH CO	0.00	JP3973400009
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
WISE CL A ORD SHS	0.00	GB00BL9YR756
DOCUSIGN INC	0.00	US2561631068
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00	US1598641074
HORMEL FOODS CORPORATION	0.00	US4404521001
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	
MONDI PLC ORD EUR0.22	0.00	GB00BMWC6P49
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
TRADEWEB MARKETS INC	0.00	US8926721064
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
INFORMA PLC	0.00	GB00BMJ6DW54
SKYWORKS SOLUTIONS INC	0.00	US83088M1027
MOSAIC CO COM	0.00	US61945C1036
SEI INVESTMENTS COMPANY	0.00	US7841171033
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
MAGNA INTERNATIONAL INC	0.00	CA5592224011
UNI CHARM CORPORATION	0.00	JP3951600000
BANK OF IRELAND GR EUR1	0.00	IE00BD1RP616
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
SNAP INC	0.00	US83304A1060
JULIUS BAER GROUP LTD	0.00	CH0102484968
REVVITY INC	0.00	US7140461093
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
BLUESCOPE STEEL LIMITED	0.00	AU000000BSL0
TOPPAN HOLDINGS INC	0.00	JP3629000005
DR ING HC F PORSCHE AG	0.00	DE000PAG9113

JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00	CNE000000X25
BANK LEUMI LE-ISRAEL	0.00	IL0006046119
TALANX AG	0.00	DE000TLX1005
SANDOZ GROUP ORD SHS	0.00	CH1243598427
SARTORIUS STEDIM B EUR0.1666	0.00	FR0013154002
SMURFIT KAPPA GROUP PLC	0.00	IE00B1RR8406
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BE0000361700
EXOR NV	0.00	NL0012059018
TELENOR ASA	0.00	NO0010063308
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	JP1300481F92
ESSITY AB SER B NPV	0.00	SE0009922164
NN GROUP NV	0.00	NL0010773842
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099
PANDORA	0.00	DK0060252690
SARTORIUS AG VORZUG	0.00	DE0007165631
SINGAPORE TELECOMM NPV B/L 100	0.00	SG1T75931496
BARRATT DEVELOPMENTS PLC	0.00	GB0000811801
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GC0
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
COVESTRO AG	0.00	DE0006062144
YARA INTERNATIONAL ASA	0.00	NO0010208051
CANADIAN DOLLAR	0.00	
EXACT SCIENCES CORP	0.00	US30063P1057
AMCOR PLC COM USD	0.00	JE00BJ1F3079
Income Due - IDR	0.00	
BRAMBLES LIMITED	0.00	AU000000BxB1
TORO CO	0.00	US8910921084
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
TIS INC	0.00	JP3104890003
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
EASTMAN CHEMICAL COM	0.00	US2774321002
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042
SONOVA HOLDING AG - REG	0.00	CH0012549785
SGS SA	0.00	CH1256740924
TFI INTERNATIONAL INC	0.00	CA87241L1094
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001
DYNATRACE INC	0.00	US2681501092
ESSENTIAL UTILS	0.00	US29670G1022
YASKAWA ELECTRIC CORP	0.00	JP3932000007
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	
FX OPTIONS	0.00	
FOX CORP	0.00	US35137L1052
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
SEK BNP PARIBAS A/C	0.00	
WPP PLC	0.00	JE00B8KF9B49
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
ROBINHOOD MARKETS INC	0.00	US7707001027
BIO TECHNE CORP	0.00	US09073M1045
SODEXO	0.00	FR0000121220
HYATT HOTELS CORP-CL A	0.00	US4485791028
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00	US049560AS49
MINERAL RESOURCES LTD	0.00	AU000000MIN4
NOK BNP PARIBAS A/C	0.00	
CARLYLE GROUP INC	0.00	US14316J1088
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
TWILIO INC	0.00	US90138F1021
EVERGY INC COM NPV	0.00	US30034W1062
FRESENIUS SE CO KGAA	0.00	DE0005785604
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
FORTUNE BRANDS HOME AND SECURITY	0.00	US34964C1062
POWER CORP OF CANADA CAD	0.00	CA7392391016
COMPUTERSHARE LTD	0.00	AU000000CPUS
MASCO CORP USD	0.00	US5745991068
BT GROUP PLC	0.00	GB0030913577
LUNDIN MINING CORP	0.00	CA5503721063
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
ROYALTY PHARMA PLC	0.00	GB00BMVP7Y09
TOAST INC	0.00	US8887871080

EMS CHEMIE HLDS REG	0.00	CH0016440353
CATALENT INC	0.00	US1488061029
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
M3 INC NPV	0.00	JP3435750009
DAYFORCE INC	0.00	US1567711088
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
ERIE INDEMNITY CO	0.00	US29530P1021
REPLIGEN CORPORATION	0.00	US7599161095
OTSUKA CORP NPV TEMP	0.00	JP3188200004
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
CAMPBELL SOUP CO USD	0.00	US1344291091
APPLOVIN CORP	0.00	US03831W1080
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927
NTT DATA GROUP CORPORATION	0.00	JP3165700000
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	SE0004517290
STANDARD LIFE ABERDEEN PLC	0.00	GB00BF8Q6K64
NSK LTD JPY	0.00	JP3720800006
UNIQA INSURANCE GROUP AG	0.00	AT0000821103
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	JP1400081F45
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
FTSE 100 IDX 2406 FU	0.00	GB00KHLXFX30
QUEST DIAGNOSTICS	0.00	US74834L1008
REA GROUP LTD	0.00	AU000000REA9
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BE0000344532
LIBERTY GLOBAL LTD USD 0.01 C	0.00	BMG611881274
CENTERPOINT ENERGY INC	0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	NL0015001WM6
EMPIRE CO LIMITED	0.00	CA2918434077
NITORI CO LTD	0.00	JP3756100008
OBIC CO LTD	0.00	JP3173400007
ADMIRAL GROUP PLC	0.00	GB00B02J6398
CAPCOM CO LTD NPV TEMP	0.00	JP3218900003
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
ALLIANT ENERGY CORP	0.00	US0188021085
UIPATH INC	0.00	US90364P1057
AZBIL CORP	0.00	JP3937200008
AGEAS NPV POST SPLIT	0.00	BE0974264930
IVANHOE MINES LTD COM NPV CL A	0.00	CA46579R1047
EISAI CO LTD JPY	0.00	JP3160400002
SHIMIZU CORPORATION	0.00	JP3358800005
UNITED THERAPEUTICS CORP	0.00	US91307C1027
FIDELITY NATL FINL FNF GROUP	0.00	US31620R3030
BOLIDEN ORD SHS	0.00	SE0020050417
BIOMERIEUX NPV	0.00	FR0013280286
BOC HONG KONG (HOLDINGS) LIMITED	0.00	HK2388011192
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
INTL PAPER CO	0.00	US4601461035
CENTRICA PLC	0.00	GB00B033F229
MISC BHD	0.00	MYL3816O0005
DCC PLC	0.00	IE0002424939
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
KANSAI ELECTRIC POWER JPY	0.00	JP3228600007
PAYLOCITY HOLDING CORP	0.00	US70438V1061
BROTHER INDUSTRIES LTD	0.00	JP3830000000
HULIC CO LTD	0.00	JP3360800001
VERBUND AG	0.00	AT0000746409
Income Due - ZAR	0.00	
LOTUS BAKERIES NV	0.00	BE0003604155
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
OSAKA GAS CO LTD JPY	0.00	JP3180400008
MATCH GRP INC	0.00	US57667L1070
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00	CNE000000GG0
INSURANCE AUSTRALIA GROUP LIMITED	0.00	AU000000IAG3
KNIGHT SWIFT TRANS CL A COM STK	0.00	US4990491049
AEDIFICA SA	0.00	BE0003851681
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
INCYTE CORP	0.00	US45337C1027
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
TELEPERFORMANCE	0.00	FR0000051807
EURAZEO	0.00	FR0000121121
CAMDEN PROPERTY TRUST	0.00	US1331311027
RECORDATI SPA - NEW	0.00	IT0003828271
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
SMITH & NEPHEW PLC	0.00	GB0009223206
AEGON ORD SHS	0.00	BMG0112X1056
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007

ACCIONA SA	0.00	ES0125220311
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
ORION OYJ	0.00	FI0009014377
SWATCH GROUP AG	0.00	CH0012255144
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
HONG KONG CHINA GA	0.00	HK0003000038
COVIVIO	0.00	FR0000064578
DAIFUKU CO LTD NPV	0.00	JP3497400006
DELTA AIR LINES INC	0.00	US2473617023
ROKU INC	0.00	US77543R1023
INDUTRADE AB	0.00	SE0001515552
KEPPEL LTD	0.00	SG1U68934629
OPEN TEXT CORP	0.00	CA6837151068
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	SG31A9000002
IMCD NV	0.00	NL0010801007
JFE HOLDINGS INC	0.00	JP3386030005
BOLLORE SE	0.00	FR0000039299
BENTLEY SYSTEMS INC	0.00	US08265T2087
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	CA135087C939
SMITHS GROUP PLC	0.00	GB00B1WY2338
A P MOLLER MAERSK AS	0.00	DK0010244425
ALTAGAS INCOME LTD	0.00	CA0213611001
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	SE0017832488
WEST JAPAN RAILWAY NPV TEMP	0.00	JP3659000008
ISRAEL DISCOUNT BANK	0.00	IL0006912120
SKANSKA AB	0.00	SE0000113250
SALMAR ASA	0.00	NO0010310956
ZAR BNP PARIBAS A/C	0.00	
TOTO LTD	0.00	JP3596200000
METSO CORPORATION	0.00	FI0009014575
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
SYSEMEX CORP TEMP	0.00	JP3351100007
HANG SENG BANK	0.00	HK0011000095
VIVENDI SE	0.00	FR0000127771
QORVO INC	0.00	US74736K1016
NEXON CO LTD	0.00	JP3758190007
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
GPE BRUXELLES LAM NPV	0.00	BE0003797140
LIFCO AB SER B NPV	0.00	SE0015949201
LEAR CORP	0.00	US5218652049
UNITY SOFTWARE INC	0.00	US91332U1016
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
ALBERTSONS COMPANIES INC	0.00	US0130911037
LEG IMMOBILIEN SE	0.00	DE000LEG1110
CENOVUS ENERGY 6.75% 15/11/2039	0.00	US15135UAF66
SKF AB	0.00	SE0000108227
YAMAHA MOTOR CO	0.00	JP3942800008
BURBERRY GROUP PLC	0.00	GB0031743007
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
WIX COM LTD	0.00	IL0011301780
MAKITA CORPORATION	0.00	JP3862400003
NEXI SPA ORD	0.00	IT0005366767
KOBE BUSSAN CO LTD	0.00	JP3291200008
ZALANDO SE NPV	0.00	DE000ZAL1111
NORTHLAND POWER INC	0.00	CA6665111002
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00	AU000000SHL7
TELEFLEX INC	0.00	US8793691069
ZILLOW GROUP INC	0.00	US98954M2008
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
BILL COM HOLDINGS INC	0.00	US0900431000
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00	JP3897700005
ST JAMESS PLACE PLC	0.00	GB0007669376
LIBERTY BROADBAND	0.00	US5303073051
ENDESA SA	0.00	ES0130670112
STORA ENSO OYJ-R SHS	0.00	FI0009005961
SAGAX AB	0.00	SE0005127818
CONFLUENT INC	0.00	US20717M1036
SINGAPORE AIRLINES LTD	0.00	SG1V61937297
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BE0000340498
RED ELECTRICA DE ES	0.00	ES0173093024
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUC	0.00	
FOX CORP COM	0.00	US35137L2043
BEIJER REF AB SER 'B' NPV	0.00	SE0015949748
DELIVERY HERO SE	0.00	DE000A2E4K43

FUT 06 JUN 24 EURX EUR-BOBL	0.00	
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
ASX LIMITED	0.00	AU000000ASX7
NIPPON SANSO HOLDINGS CORP	0.00	JP3711600001
APA GROUP	0.00	AU000000APA1
FRESENIUS MEDICAL CARE AG & CO	0.00	DE0005785802
ENDEAVOUR MINING PLC	0.00	GB00BL6K5J42
FUTURES MARGIN-GBP	0.00	
Outstanding Settlement Receipts - CAD	0.00	
CIGNA 2.40% 15/03/2030	0.00	US125523CL22
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
Income Due - SEK	0.00	
LY CORPORATION	0.00	JP3933800009
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
MINEBEA MITSUMI INC	0.00	JP3906000009
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
ASAHI KASEI CORPORATION	0.00	JP3111200006
CONTINENTAL AG	0.00	DE0005439004
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
PARAMOUNT GLOBAL	0.00	US92556H2067
RAKUTEN GROUP INC	0.00	JP3967200001
TREND MICRO INCORPORATED	0.00	JP3637300009
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	IE00B4Q5ZN47
FUTURES MARGIN-EURO	0.00	
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
RATIONAL AG	0.00	DE0007010803
ZOZO INC	0.00	JP3399310006
KINROSS GOLD CORP	0.00	CA4969024047
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00	US035240AN09
GRAB HOLDINGS LTD	0.00	KYG4124C1096
SCHINDLER HOLDING-PART CERT	0.00	CH0024638196
MONDAY COM LTD	0.00	IL0011762130
IPSEN PROMESSES SA	0.00	FR0010259150
SEEK LIMITED	0.00	AU000000SEK6
BALOISE HOLDING-REG	0.00	CH0012410517
Income Due - CHF	0.00	
TRYG AS	0.00	DK0060636678
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
REXEL SA	0.00	FR0010451203
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
ONEX CORP	0.00	CA68272K1030
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
KNORR BREMSE AG	0.00	DE000KBX1006
ADEVINTA ASA	0.00	NO0010844038
QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
MEIJI HOLDINGS CO NPV	0.00	JP3918000005
KESKO OYJ-B SHS	0.00	FI0009000202
NEMETSCHEK AG	0.00	DE0006452907
FUTURES MARGIN-HKD	0.00	
ICL GROUP LTD	0.00	IL0002810146
SWATCH GROUP	0.00	CH0012255151
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
INVESTMENT AB LATOUR	0.00	SE0010100958
YAKULT HONSHA	0.00	JP3931600005
HYDRO ONE LTD	0.00	CA4488112083
OMRON CORP	0.00	JP3197800000
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	US5312297899
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKF1C65
FUTURES MARGIN-JPY	0.00	
EMERA INC	0.00	CA2908761018
BCE INC	0.00	CA05534B7604
KINTETSU GROUP HOLDINGS CO LTD	0.00	JP3260800002
SEB SA	0.00	FR0000121709
FORTUM OYJ	0.00	FI0009007132
JSR CORP	0.00	JP3385980002
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
ZENSHO HOLDINGS CO LTD	0.00	JP3429300001
INDUSTRIVARDEN AB	0.00	SE0000190126
TOROMONT INDUSTRIES LTD	0.00	CA8911021050
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
INFRASTRUTTURE WIR NPV	0.00	IT0005090300
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK	0.00	
WORLDLINE SA	0.00	FR0011981968

NEW ZEALAND DOLLAR	0.00	
BLOCK INC CDI	0.00	AU0000187353
PAN AMERICAN SILVER CORP	0.00	CA6979001089
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
SIRIUS XM HLDGS INC	0.00	US8296881035
PUMA SE	0.00	DE0006969603
SG HOLDINGS CO LTD	0.00	JP3162770006
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
GLOBAL E ONLINE ORD	0.00	IL0011741688
WEST FRASER TIMBER CO	0.00	CA9528451052
IBIDEN CO LTD	0.00	JP3148800000
DIASORIN SPA	0.00	IT0003492391
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
KYOWA KIRIN CO LTD	0.00	JP3256000005
HCA 3.50% 15/7/2051	0.00	US404119CB31
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	
SOFINA SA	0.00	BE0003717312
VOESTALPINE AG	0.00	AT0000937503
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
KOITO MFG CO LTD NPV	0.00	JP3284600008
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
TWD BNP PARIBAS A/C	0.00	
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
BKW AG	0.00	CH0130293662
TORAY INDS INC	0.00	JP3621000003
TOKYU CORP NPV	0.00	JP3574200006
OCADO GROUP PLC	0.00	GB00B3MBS747
SEVEN GROUP HOLDINGS LIMITED	0.00	AU000000SVW5
AURIZON HOLDINGS LIMITED	0.00	AU000000AZ11
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
SECURITAS AB	0.00	SE0000163594
BUONI POLIENALI D 2.15% 01/03/2072	0.00	IT0005441883
MONOTARO CO LTD	0.00	JP3922950005
MINI TPX IDX 2406 F	0.00	
FUTU HOLDINGS LTD	0.00	US36118L1061
REECE LIMITED	0.00	AU000000REH4
KENEDIX OFFICE INVESTMENT CORP	0.00	JP3046270009
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
ELEMENT FINANCIAL CORP	0.00	CA2861812014
NISSAN CHEMICAL CORPORATION	0.00	JP3670800006
IGM FINANCIAL INC	0.00	CA4495861060
SAPUTO INC	0.00	CA8029121057
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
WH GROUP LTD	0.00	KYG960071028
ORICA LIMITED	0.00	AU000000OR11
SEATRIUM LIMITED	0.00	SG1H97877952
COREBRIDGE FINANCIAL ORD	0.00	US21871X1090
NISOURCE INC	0.00	US65473P1057
ENAGAS	0.00	ES0130960018
DEMANT A S	0.00	DK0060738599
SQUARE ENIX HOLDINGS CO LTD	0.00	JP3164630000
OCI NV	0.00	NL0010558797
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	US5312297220
ESR CAYMAN LTD	0.00	KYG319891092
GETINGE AB-B	0.00	SE0000202624
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
DROPBOX INC	0.00	US26210C1045
MIRVAC GROUP PROPERTY TRUST	0.00	AU000000MGR9
CITY DEVELOPMENTS	0.00	SG1R89002252
HUSQVARNA AB - B SHARES	0.00	SE0001662230
HONGKONG LAND HOLDINGS LTD	0.00	BMG4587L1090
Futures Margin - AUD	0.00	
NOMURA REAL EST MA REIT	0.00	JP3048110005
HAMAMATSU PHOTONICS KK	0.00	JP3771800004
MCDONALDS HOLDINGS CO JAPAN	0.00	JP3750500005
SBI HOLDINGS INC NPV	0.00	JP3436120004
TEMENOS AG	0.00	CH0012453913
SHIMADZU CORP	0.00	JP3357200009
DENTSU GROUP INC	0.00	JP3551520004
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK	0.00	
CLARIANT AG REG	0.00	CH0012142631
GILDAN ACTIVEWEAR INC	0.00	CA3759161035

RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK	0.00	
MITSUI CHEMICALS INC	0.00	JP3888300005
SCOUT24 SE	0.00	DE000A12DM80
JDE PEETS BV	0.00	NL0014332678
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK	0.00	
GPT GROUP	0.00	AU000000GPT8
SWIRE PACIFIC	0.00	HK0019000162
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK	0.00	
KEISEI ELECTRIC RAILWAY CO	0.00	JP3278600006
SWO_CD X ITRAXX EUROPE SERIES 41 0.575 150524	0.00	
SWO_CD X CDX.NA.IG.42 (5Y) DEFAU 0.55 150524	0.00	
SINO LAND CO LTD HKG	0.00	HK0083000502
TOBU RAILWAY CO LTD	0.00	JP3597800006
CHIBA BANK LTD JPY	0.00	JP3511800009
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
VOLVO CAR AB	0.00	SE0016844831
ROHM CO LTD	0.00	JP3982800009
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
Income Due - CLP	0.00	
ILS BNP PARIBAS A/C	0.00	
ODAKYU ELECTRIC RAILWAY CO	0.00	JP3196000008
GRIFOLS SA	0.00	ES0171996087
AZRIELI GROUP	0.00	IL0011194789
RCI BANQUE 4.125% 04/04/2031	0.00	FR001400P3E2
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
IIDA GROUP HOLDING NPV	0.00	JP3131090007
YAMATO HOLDINGS CO LTD	0.00	JP3940000007
BECHTLE AG	0.00	DE0005158703
ORACLE CORPORATION JAPAN	0.00	JP3689500001
HOSHIZAKI CORP	0.00	JP3845770001
Income Due - ILS	0.00	
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	
CCL INDUSTRIES INC	0.00	CA1249003098
MACQUARIE MERCER INFRASTRUCTURE TRUST 2AFS	0.00	
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
HIROSE ELECTRIC JPY	0.00	JP3799000009
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	SE0000108847
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00	GB00B669WX96
SPI 200 2406 FUT	0.00	
FUT 06 JUN 24 EURX E-SCHATZ	0.00	
HIKARI TSUSHIN INC	0.00	JP3783420007
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	HK0000093390
CONCORDIA FINANCIAL GROUP LTD	0.00	JP3305990008
FUTURES MARGIN-SGD	0.00	
TELECOM ITALIA SPA	0.00	IT0003497168
FUT. CBT 5Y T-NOTE JUN24	0.00	
CZK BNP PARIBAS A/C	0.00	
WESTPAC	0.00	
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
CK INFRASTRUCTURE	0.00	BMG2178K1009
Income Due - NOK	0.00	
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	NZGOVDT551C8
CREDIT MUTUEL ARK 3.625% 3/10/2033	0.00	FR001400P1Y4
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
TOHO CO LTD JPY	0.00	JP3598600009
ORANGE ORANGE F2V PERP	0.00	FR001400XS4
MAPLE TREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	
JARDINE CYCLE & CARR	0.00	SG1B51001017
SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054	0.00	
ROCKWOOL A/S	0.00	DK0010219153
TRY BNP PARIBAS A/C	0.00	
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
MACQUARIE ASIA INFRASTRUCTURE FUND INVESTMENT TRUST PEX	0.00	
SITC INTERNATIONAL	0.00	KYG8187G1055
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
MYR BNP PARIBAS A/C	0.00	
DJ EUR ST50 2406 FU	0.00	DE000C6XKBW6
LLOYDS BANKING GRP. F2V 04/10/2030	0.00	XS2796587280
AUSTRALIAN PRIME PROPERTY FUND RETAIL AFS	0.00	
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00	XS2794482351
CLP BNP PARIBAS	0.00	
AMERCO INC	0.00	US0235861004
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
PHP BNP PARIBAS A/C	0.00	
TOPIX INDEX 2406 FU	0.00	

PLN BNP PARIBAS A/C	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
FINABLR PLC	0.00	GB00BJ7HWMW26
HANG MINI 2404 FUT	0.00	
FEE REBATES	0.00	
SIRIUSPOINT 7.00% 05/04/2029	0.00	US82969BAA08
K-REIT ASIA	0.00	SG1T22929874
SWISS FRANC	0.00	
DANISH KRONE	0.00	
VESTIS CORPORATION	0.00	US29430C1027
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	
POLISH ZLOTY	0.00	
JQW PLC ORD NPV	0.00	JE00BGCZHC53
SMURFIT KAPPA TSY 5.438% 03/04/2034	0.00	US83272GAC50
BMW US CAP. 4.90% 02/04/2029	0.00	USU09513JW07
Income Due - SGD	0.00	
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00	
Income Due - HKD	0.00	
NEW ISRAELI SHEQEL	0.00	
WESTPAC BANKING FRN 03/04/2034	0.00	
SINGAPORE DOLLAR	0.00	
NORWEGIAN KRONOR	0.00	
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	DE000BU2Z023
MEXICAN PESO	0.00	
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00	US06759MAA99
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00	US75907PAA84
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00	US57109TAB26
KRW BNP PARIBAS A/C	0.00	
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00	US38137PAN06
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	
GAZPROM PJSC-SPON ADR	0.00	US3682872078
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00	US38137MAF41
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	
NK LUKOIL PAO	0.00	US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00	US80585Y3080
GINNIE MAE II POOL 3.50% 20/1/2048	0.00	US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00	US36179Q6Q92
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00	US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00	US3140F8BQ97
FANNIE MAE POOL 3.00% 01/12/2051	0.00	US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00	US3133KJQ67
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00	US6074091090
PHOSAGRO PJSC GDR	0.00	US71922G3083
FANNIE MAE POOL 2.50% 01/05/2051	0.00	US3140QKV11
FANNIE MAE POOL 3.00% 01/10/2051	0.00	US3140XGRG68
FANNIE MAE POOL 2.00% 1/5/2036	0.00	US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00	US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00	US3140M9MX25
FANNIE MAE POOL 3.00% 01/08/2050	0.00	US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00	US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00	US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00	US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00	US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00	US3133L7V795
GINNIE MAE II POOL 3.00% 20/9/2051	0.00	US36179WNF13
HUF BNP PARIBAS A/C	0.00	
NOVATEK PJSC	0.00	US6698881090
FANNIE MAE POOL 2.00% 01/02/2051	0.00	US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00	US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00	US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00	US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00	US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00	US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00	US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00	US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00	US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00	US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00	US3140XMMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00	US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00	US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00	US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00	US3132DWB881
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00	US3132DWC872
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00	US3133KH4890
FREDDIE MAC POOL 3.00% 1/8/2051	0.00	US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00	US3132DQHA76
GINNIE MAE II POOL 2.00% 20/10/2050	0.00	US36179VWX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00	US36179WDS44

GINNIE MAE II POOL 3.50% 20/04/2048	0.00	US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00	US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00	US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00	US36179Q3K59
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00	BE6344703309
ABIOMED INC NPV	0.00	US003CVR0169
ARDIAN INFRASTRUCT	0.00	
CBL CORPORATION LTD TEMP	0.00	NZCBLE0001S6
COP BNP PARIBAS A/C	0.00	
GAZPROM NEFT PJSC	0.00	US36829G1076
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00	
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00	US71922G4073
WYNYARD GROUP LTD TEMP	0.00	NZWYNE0001S2
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	US3132M9BZ64
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	US3132WJEV96
REDUCED INPUT TAX CREDIT	0.00	
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00	
US TREASURY N/B 4.12% 31/MAR/2029	0.00	US91282CKG59
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00	
YMM4 FUT JUN 24 SFE 3Y T-BOND 17/06/2024	0.00	
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00	
ANZ BANK NZ 11AM A/C	0.00	
MSCI SING 2404 FUT	0.00	SGXDB1465622
FUT. ME 10Y CDN BND JUN24	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.625 1505242I65BYEE1	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 41 0.65 1505242I666VDJ1	0.00	
FUT. US 2YR T-NOTE JUN24	0.00	
CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2I65BRZH6	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
BARCLAYS CCP	0.00	
NYL MSCI EMER 2406 F	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
FUT. DEC 24 90 DAY B-BILLS	0.00	
FUT. YR T-NOTES JUN24	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	
FUT. EURO-OAT FUTURE EUX JUN24	0.00	
Outstanding Settlement Payments - CZK	0.00	
Outstanding Settlement Payments - CHF	0.00	
FUT 06 JUN 24 EURO BUXL BND	0.00	
CDS_IX ITRAXX EUROPE SENIOR 1% 202906202I667DCP7	0.00	
Outstanding Settlement Payments - PLN	0.00	
Outstanding Settlement Payments - CLP	0.00	
FUT. CBT UL T-BONDS JUN24	0.00	
JPM CCP	0.00	
Outstanding Settlement Payments - SEK	0.00	
Outstanding Settlement Payments - GBP	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00	
CDS_IX CDX.NA.IG.42 1% 202906202I65BYEE1	0.00	DCS0YHYS
FUT. EURO-BUND FUTURE EUX JUN24	0.00	
Outstanding Settlement Payments - ZAR	0.00	
Outstanding Settlement Payments - TRY	0.00	
Outstanding Settlement Payments - THB	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	-0.01	
ANZ COLLATERAL	-0.01	
COMMONWEALTH BANK OF	-0.01	
OTC DER CASH COLL COLLATERAL PAY	-0.01	
Outstanding Settlement Payments - NOK	-0.01	
BNZ NZD COLL	-0.01	
Outstanding Settlement Payments - BRL	-0.01	
Outstanding Settlement Payments - CAD	-0.01	
MORGAN STANLEY COLAT	-0.01	
MSCI INDIA 2406 FUT	-0.01	DE000C6FTBE2
FUT. CBT ULT TNOTE JUN24	-0.01	
STANDARD CHARTERED C	-0.01	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.01	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01	
CDS_IX ITRAXX EUROPE SERIES 1% 202906202I666VDJ1	-0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.01	
RBS COLLATERAL AC	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01	
Outstanding Settlement Payments - CNY	-0.01	
FUT. LIF LONG GILT JUN24	-0.02	
FUT 06 JUN 24 EUX EURO-BTP	-0.02	
Outstanding Settlement Payments - TWD	-0.02	
Outstanding Settlement Payments - KRW	-0.02	

FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.03	
Outstanding Settlement Payments - HKD	-0.03	
Outstanding Settlement Payments - EUR	-0.03	
Outstanding Settlement Payments - AUD	-0.05	
Outstanding Settlement Payments - USD	-0.06	
Outstanding Settlement Payments - JPY	-0.06	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.07	
SOC GEN COLLATERAL	-0.07	
JPM CCP USD BROKER ACCOUNT	-0.08	
Outstanding Settlement Payments - NZD	-0.36	
FX POSITIONS	-0.90	