

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0
 New Zealand Defence
 Force FlexiSaver
 Scheme Offer number OFR10288
 Mercer Growth fund Fund number FND57
 31/03/2024

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

Security code

Asset name	% of fund net assets	Security code
Liquidity Identifier	3.79	
NZD BNP PARIBAS A/C	2.22	
FISHER & PAYKEL HEALTHCARE CORPORATION L	2.05	NZFAPE0001S2
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	1.85	DU0FSIGLINZ2
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	1.82	LU1653089133
USD BNP PARIBAS A/C	1.51	
MICROSOFT CORP	1.50	US5949181045
AUCKLAND INTERNATIONAL AIRPORT LTD	1.48	NZAIIE0002S6
INFRATIL LIMITED	1.28	NZIFTE0003S3
CONTACT ENERGY LIMITED	1.13	NZCENE0001S6
SPARK NEW ZEALAND LIMITED	1.12	NZTELE0001S4
MAINFREIGHT LIMITED	1.02	NZMFTE0001S9
MERIDIAN ENERGY LT NPV	0.99	NZMELE0002S7
NVIDIA CORP	0.94	US67066G1040
APPLE INC	0.78	US0378331005
AMAZON COM INC	0.76	US0231351067
META PLATFORMS INC	0.75	US30303M1027
THE A2 MILK COMPANY LIMITED	0.72	NZATME0002S8
EBOS GROUP LIMITED	0.59	NZEBOE0001S6
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.58	
TAIWAN SEMICON MANUFACTURING CO LTD	0.57	TW0002330008
SUMMERSET GROUP HOLDINGS LTD	0.53	NZSUME0001S0
MASTERCARD INC - CLASS A	0.50	US57636Q1040
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.49	
MERCURY NZ LIMITED	0.49	NZMRPE0001S2
RYMAN HEALTHCARE LTD	0.47	NZRYME0001S4
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.47	NZGOVDT531C0
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.46	NZGOVDT429C7
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.45	
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.45	NZGOVDT437C0
UNITED STATES DOLLAR	0.45	
TENCENT HLDGS LIMITED	0.44	KYG875721634
THE CIGNA GROUP	0.43	US1255231003
ALPHABET INC CAP STK CL A	0.43	US02079K3059
CSL LIMITED	0.43	AU000000CSL8
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.42	NZGOVDT541C9
NOVO NORDISK ORD SHS CLASS B	0.42	DK0062498333
ASML HOLDING NV	0.40	NL0010273215
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.37	NZHNZD0625L3
FLETCHER BUILDING LTD	0.36	NZFBUE0001S0
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.35	NZGOVDT427C1
FREIGHTWAYS GROUP LTD	0.34	NZFREE0001S0
GOLDMAN SACHS GROUP INC.	0.34	US38141G1040
DEXUS WHOLESALE PROPERTY FUNDAUUT	0.33	
SOFTBANK GROUP CORP	0.33	JP3436100006
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.33	NZGOVDT528C6
CONSTELLATION SOFTWARE COM	0.32	CA21037X1006
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.32	NZAPTE0001S3
JP MORGAN CHASE & CO	0.32	US46625H1005
SAMSUNG ELECTRONICS CO LTD	0.32	KR7005930003
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.32	NZGOVDT532C8
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.31	NZGOVDT534C4
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.31	
AMERICAN EXPRESS USD	0.31	US0258161092
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.31	
LVMH MOET HENNESSY VUITTON SE	0.30	FR0000121014
CHORUS LIMITED ORDINARY FULLY PAID	0.30	NZCNUE0001S2
CSX CORP COM	0.29	US1264081035
PORT OF TAURANGA LTD	0.29	NZPOTE0003S0
ISHARES MSCI SAUDI ARABIA ETF	0.29	US46434V4234
INTACT FINANCIAL CORPORATION	0.29	CA45823T1066

CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.29	
LOWE'S COS INC	0.28	US5486611073
HEWLETT PACKARD CO	0.28	US40434L1052
FUTURE MARGINS-USD	0.26	
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.26	NZGOVDT530C2
PACKAGING CORP OF AMERICA	0.25	US6951561090
BERKSHIRE HATHAWAY INC - CLASS B	0.25	US0846707026
HCA HEALTHCARE INC	0.24	US40412C1018
MICRON TECHNOLOGY INC USD	0.24	US5951121038
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.23	NZIIBDT003C0
KROGER CO COM	0.23	US5010441013
CASH	0.23	
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.23	NZGOVDT433C9
ENGIE	0.23	FR0010208488
UNION PACIFIC CORP	0.22	US9078181081
KLA TENCOR CORPORATION COM	0.22	US4824801009
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.22	CH0012032048
AUTOMATIC DATA PROC.	0.22	US0530151036
SCHWAB (CHARLES) CORP	0.22	US8085131055
SAP AG	0.22	DE0007164600
MERCK & CO INC NEW COM	0.21	US58933Y1055
AUTOZONE INC	0.21	US0533321024
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.21	NZGOVDT554C2
TJX COS INC	0.21	US8725401090
HMC WHF NO. 1 PTY LTD - AUDPE	0.20	
PERFORMANCE FOOD GROUP CO	0.20	US71377A1034
TOTALENERGIES SE	0.20	FR0000120271
JOHNSON & JOHNSON COM	0.19	US4781601046
SKYCITY ENTERTAINMENT GROUP LIMITED	0.19	NZSKCE0001S2
SHELL PLC ORD EUR0.07	0.19	GB00BP6MXD84
HDFC BANK LTD	0.19	US40415F1012
BRENNTAG SE	0.18	DE000A1DAHH0
WASTE CONNECTIONS COM NPV	0.18	CA94106B1013
CONSTELLATION BRANDS INC-A	0.18	US21036P1084
BNP PARIBAS NOMINEES	0.18	
PINDUODUO INC	0.18	US7223041028
MCKESSON CORP	0.18	US58155Q1031
WASTE MANAGEMENT INC COM	0.18	US94106L1098
ARTHUR J GALLAGHER CO	0.17	US3635761097
BARRICK GOLD CORPORATION	0.17	CA0679011084
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.17	NZLGFD008C2
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOMEFUND	0.17	
KERING	0.17	FR0000121485
KONINKLIJKE AHOLD DELHAIZE NV	0.17	NL0011794037
MEITUAN	0.16	KYG596691041
SWEDEN GOV. BD. 2.50% 12/05/2025	0.16	SE0005676608
AFLAC INC	0.16	US0010551028
FINECOBANK BANCO FINECO SPA	0.16	IT0000072170
ALIBABA GROUP HOLDING LTD	0.16	KYG017191142
COMPASS GROUP ORD	0.16	GB00BD6K4575
BANK OF AMERICA CORPORATION	0.16	US0605051046
MTU AERO ENGINES AG	0.15	DE000A0D9PT0
AMERICAN TWR REIT INC	0.15	US03027X1000
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.15	
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.15	DE0001030567
INVESTOR AB SER B NPV	0.15	SE0015811963
ADOBE INC COM	0.15	US00724F1012
INTEL CORP	0.15	US4581401001
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.15	
WELLS FARGO & COMPANY	0.15	US9497461015
KIWI PROPERTY GROUP LIMITED	0.15	NZKPG0001S9
CDW CORP	0.14	US12514G1085
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.14	NZGOVDT530C2
IQVIA HOLDINGS INC	0.14	US46266C1053
INTESA SANPAOLO SPA	0.14	IT0000072618
GARTNER INC CL-A	0.14	US3666511072
KKR QUARTZ CO-INVEST GP LLCPE	0.14	
LILLY (ELI) & CO USD	0.14	US5324571083
MOLINA HEALTHCARE INC	0.14	US60855R1005
VISA INC - A	0.14	US92826C8394
PROCTER & GAMBLE COMPANY	0.14	US7427181091
NOVARTIS AG	0.14	CH0012005267
SONY CORP	0.14	JP3435000009
NETFLIX INC	0.14	US64110L1061

T&D HOLDINGS INC NPV	0.14	JP3539220008
ELECTROCOMPONENTS PLC	0.14	GB0003096442
INFRALEMON SCA	0.14	
ENI SPA	0.14	IT0003132476
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.13	AU000000WOW2
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.13	NZIIBDT002C2
VERISK ANALYTICS I COM	0.13	US92345Y1064
COMCAST CORP	0.13	US20030N1019
ALIMENTATION COUCHE TARD INC	0.13	CA01626P1484
WILLIAMS COMPANIES INC	0.13	US9694571004
ADYEN NV	0.13	NL0012969182
KEYENCE CORP NPV	0.13	JP3236200006
UNUMPROVIDENT CORPORATION	0.12	US91529Y1064
GOODMAN PROPERTY TRUST	0.12	NZCPTE0001S9
CLEAN HARBORS INC	0.12	US1844961078
LONZA AG - REG	0.12	CH0013841017
HON HAI PRECISION INDUSTRY	0.12	TW0002317005
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.12	US7960508882
FUTURES MARGIN-NZD	0.12	
KKR DIVERSIFIED CORE INFRA B SR	0.12	
APTIV PLC COM	0.12	JE00B783TY65
NESTLE SA	0.12	CH0038863350
LKQ CORP COM	0.12	US5018892084
LULULEMON ATHLETIC	0.12	US5500211090
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.12	
RESMED INC	0.12	AU000000RMD6
SHOPIFY INC COM NPV CL A	0.12	CA82509L1076
AIA GROUP LTD	0.12	HK0000069689
JEFFERIES FINL GRP COM USD0.0001	0.12	US47233W1099
MOTOROLA SOLUTIONS INC	0.12	US6200763075
INTUITIVE SURGICAL INC	0.12	US46120E6023
SIKA AG	0.12	CH0418792922
SWEDEN GOV. BD. 3.50% 30/03/2039	0.12	SE0002829192
MEDIATEK INC	0.12	TW0002454006
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.12	DE0001030559
UNIPOL GRUPPO FINANZIARIO SPA	0.12	IT0004810054
VAUBAN IP ENERGY SOLUTIONS	0.12	
WI TREASURY N/B 2.5% 31/MAY/2024	0.12	US91282CER88
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.12	US88033G4073
GIP AQUARIUS FUND SECONDARY	0.11	
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.11	NZGOVDT526C0
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.11	NZGOVDT425C5
TESLA INC	0.11	US88160R1014
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.11	
GLOBE LIFE INC	0.11	US37959E1029
MAPFRE SA	0.11	ES0124244E34
GOODMAN GROUP	0.11	AU000000GMG2
AERCAP HOLDINGS NV	0.11	NL0000687663
VONTIER CORP	0.11	US9288811014
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.11	NZVHTE0001S6
KKR TAURUS CO-INVEST LPPE	0.11	
TRACTOR SUPPLY COMPANY	0.11	US8923561067
ENCORE WIRE CORP	0.11	US2925621052
DANAHER CORP	0.11	US2358511028
ZOETIS INC	0.11	US98978V1035
Outstanding Settlement Receipts - USD	0.11	
SERKO LTD	0.11	NZSKOE0001S7
DEXCOM INC	0.11	US2521311074
IIF AUSTRALIA 1 TRUSTPE	0.11	
TOKYO ELECTRON LTD JPY	0.11	JP3571400005
MACQUARIE GROUP LTD	0.11	AU000000MQG1
ADVANCED MICRO DEV	0.10	US0079031078
BP P.L.C	0.10	GB0007980591
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10	
ALPHABET INC CAP CL C	0.10	US02079K1079
WOLTERS KLUWER	0.10	NL0000395903
VERIZON COMMUNICATIONS	0.10	US92343V1044
BHP GROUP LIMITED ORDINARY FULLY PAID	0.10	AU000000BHP4
COPART INC	0.10	US2172041061
BANCO BICAYA ARGENTARIA SA	0.10	ES0113211835
XERO LIMITED ORDINARY FULLY PAID	0.10	NZXROE0001S2
DR HORTON INC	0.10	US23331A1097
Accruals	0.10	
INDRA SISTEMAS SA	0.10	ES0118594417

BOOKING HLDGS INC COM	0.10	US09857L1089
ASHTREAD GROUP PLC	0.10	GB0000536739
MERCER MITNZ	0.10	
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.10	
CAPGEMINI SA	0.10	FR0000125338
UNITEDHEALTH GROUP INC COM STK	0.10	US91324P1021
CLOUDFLARE INC	0.10	US18915M1071
TRADE DESK INC	0.09	US88339J1051
TAIWAN SEMICONDUCT MANUFACTURING USD	0.09	US8740391003
CORE INFRASTRUCTURE FUND IV SCA	0.09	
NIKE INC CL B	0.09	US6541061031
SPOTIFY TECHNOLOGY COM	0.09	LU1778762911
FIDELITY NATIONAL INFORMATION SERVICES I	0.09	US31620M1062
MACYS INC	0.09	US55616P1049
TOURISM HOLDINGS LTD	0.09	NZHELE0001S9
FAIR ISAAC CORPORATION	0.09	US3032501047
SIEMENS AG NPV EUR	0.09	DE0007236101
MANHATTAN ASSOCIATES INC	0.09	US5627501092
MURPHY USA INC	0.09	US6267551025
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.09	
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.09	
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.09	NZHNZD0001L7
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.09	
TELSTRA CORPORATION LIMITED	0.09	AU000000TLS2
BANCO BPM SPA	0.09	IT0005218380
RAMSAY HEALTH CARE	0.09	AU000000RHC8
DELL TECHNOLOGIES INC	0.09	US24703L2025
POPULAR INC COM USD6 POST REV SPLIT	0.09	PR7331747001
MOHAWK INDUSTRIES INC	0.09	US6081901042
BUILDERS FIRSTSOURCE INC	0.09	US12008R1077
DAIKIN INDUSTRIES	0.09	JP3481800005
BAWAG GROUP AG	0.09	AT0000BAWAG2
PHILLIPS COM	0.08	US7185461040
EDISON INTERNATIONAL	0.08	US2810201077
ATLASSIAN CL A ORD	0.08	US0494681010
PING AN INSURANCE GROUP OF CHINA LIMITED	0.08	CNE1000003X6
SES FDR	0.08	LU0088087324
T MOBILE US INC COM	0.08	US8725901040
PROLOGIS INC COM	0.08	US74340W1036
ORSTED AS	0.08	DK0060094928
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB	0.08	NZLGFD011C6
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	0.08	NZWNZD0724L3
HOULIHAN LOKEY INC	0.08	US4415931009
TERNA SPA	0.08	IT0003242622
WORKDAY INC	0.08	US98138H1014
UNITED UTILITIES GROUP PLC	0.08	GB00B39J2M42
CANADIAN NATL RAILWAY CO	0.08	CA1363751027
AT & T INC	0.08	US00206R1023
STANDARD CHARTERED	0.08	GB0004082847
CISCO SYSTEMS INC	0.08	US17275R1023
NAPIER PORT HOLDINGS LTD	0.08	NZNPHE0005S2
JAMES HARDIE INDUSTRIES PLC	0.08	AU000000JHX1
EQUINIX INC COM	0.08	US29444U7000
NIB HOLDINGS LTD	0.08	AU000000NHFO
BANK RAKYAT INDONESIA	0.08	ID1000118201
IDP EDUCATION LTD	0.07	AU000000IEL5
INTERMEDIATE CAPITAL GROUP PLC	0.07	GB00BYT1DJ19
SCALES CORP LTD	0.07	NZSCLE0002S8
WELLTOWER INC	0.07	US95040Q1040
GROUP 1 AUTOMOTIVE INC	0.07	US3989051095
MODERNA INC	0.07	US60770K1079
SERVICE CORPORATION INTERNATIONAL	0.07	US8175651046
UK. GILT 4.125% 29/01/2027	0.07	GB00BL6C7720
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07	
TAYLOR WIMPEY PLC GBP	0.07	GB0008782301
FAST RETAILING CO LTD	0.07	JP3802300008
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07	
NATIONAL GRID	0.07	GB00BDR05C01
VALE SA	0.07	US91912E1055
HERMES INTERNATIONAL	0.07	FR0000052292
SHIMANO INC	0.07	JP3358000002
ONEMAIN HOLDINGS INC	0.07	US68268W1036
COUPANG INC COM CL A SHS ORD	0.07	US22266T1097
CHEMED CORPORATION	0.07	US16359R1032

ENSTAR GROUP LTD	0.07	BMG3075P1014
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.07	NZLGFDT014C0
DAITO TRUST CONSTRUCTION COMPANY LTD	0.07	JP3486800000
VALLOUREC SA	0.07	FR0013506730
Outstanding Settlement Receipts - JPY	0.07	
SCHNEIDER ELECTRIC SE	0.07	FR0000121972
QBE INSURANCE GROUP LTD	0.07	AU000000QBE9
MEDPACE HOLDINGS INC	0.07	US58506Q1094
JD.COM INC	0.07	KYG8208B1014
HEWLETT PACKARD ENTERPRISE CO	0.07	US42824C1099
AMDOCS LIMITED	0.07	GB0022569080
MERCADOLIBRE INC	0.07	US58733R1023
Income Due - NZD	0.07	
MONDELEZ INTERNATIONAL INC	0.07	US6092071058
JAPAN PETROLEUM EXPLORATION	0.07	JP3421100003
JAPAN POST HOLDINGS CO LTD	0.07	JP3752900005
ELEVANCE HEALTH INC	0.06	US0367521038
CANADIAN GOV. BD. 4.00% 01/03/2029	0.06	CA135087Q988
KYUSHU ELECTRIC POWER	0.06	JP3246400000
SKY NETWORK TELEVISION LTD	0.06	NZSKTE0001S6
IWATANI CORP	0.06	JP3151600008
GAP INC COM STK USD0.05	0.06	US3647601083
KKR AQUEDUCT CO-INVEST L.P.PE	0.06	
AVNET INC	0.06	US0538071038
AXA	0.06	FR0000120628
NETEASE INC	0.06	KYG6427A1022
DIF VI CO-INVEST PROJECT 3 C.V	0.06	
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.06	AU000000TLX2
PETROLEO BRASILEIRO PETROBRAS SA	0.06	BRPETRACNPR6
BANK CENTRAL ASIA TBK PT	0.06	ID1000109507
BANCA POPOL EMILIA ROMAGNA	0.06	IT0000066123
PEARSON PLC ORD	0.06	GB0006776081
ALTAMIRA CO-INVESTMENT SCA	0.06	
SILGAN HOLDINGS INC	0.06	US8270481091
KOHL'S CORPORATION	0.06	US5002551043
TRANE TECHNOLOGIES PLC	0.06	IE00BK9ZQ967
TEAMVIEWER AG	0.06	DE000A2YN900
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.06	US91282CKC46
WEICHOW MOUTAI CO LTD	0.06	CNE0000018R8
HOME DEPOT INC	0.06	US4370761029
ROSS STORES INC	0.06	US7782961038
SKECHERS USA CL A	0.06	US8305661055
XEROX HLDGS CORP COM USD1.00	0.06	US98421M1062
AXIUM INFRASTRUCTUPE	0.06	
SALESFORCE INC	0.06	US79466L3024
SOCIETE GENERALE SA	0.06	FR0000130809
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.06	US1696561059
THERMO FISHER SCIENTIFIC INC	0.06	US8835561023
ICU MEDICAL INC	0.06	US44930G1076
POSTS ITALIANE SPA	0.06	IT0003796171
SINGAPORE GOV. BD 2.875% 01/09/2030	0.06	SG7U32949426
BROADCOM CORP COM	0.06	US11135F1012
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.06	NZIIBDT004C8
STANDARD BANK GROUP	0.05	ZAE000109815
TRAVEL PLUS LEISUR CO	0.05	US8941641024
SCOR SE	0.05	FR0010411983
PNC FINANCIAL SERVICES GROUP	0.05	US6934751057
CHINATRUST FINANCIAL HOLDING CO LTD	0.05	TW0002891009
ECP TERRA-GEN GROW	0.05	
MONCLER SPA	0.05	IT0004965148
OMV AG	0.05	AT0000743059
JYSKE BANK - REG	0.05	DK0010307958
EXELON CORPORATION	0.05	US30161N1019
GENTRACK GROUP LIMITED ORDINARY SHARES	0.05	NZGTKE0002S9
ILLUMINA INC	0.05	US4523271090
NU HOLDINGS LTD	0.05	KYG6683N1034
VITAL HEALTHCARE PROPERTY TRUST	0.05	NZCHPE0001S4
TERADYNE INC	0.05	US8807701029
SK HYNIX INC	0.05	KR7000660001
BRIGHTHOUSE FINANCIAL INC	0.05	US10922N1037
MGIC INVESTMENT CORP	0.05	US5528481030
AIR LIQUIDE	0.05	FR0000120073
CONSOLIDATED EDISON INC COM	0.05	US2091151041

NZ EXCHANGE LTD	0.05	NZNXE0001S7
ISHARES MSCI QATAR CAPPED ETF	0.05	US46434V7799
AVANGRID INC COM NPV	0.05	US05351W1036
ITALY BUONI POLIEN 3.85% 15/09/2026	0.05	IT0005556011
CIMB GROUP HOLDINGS BERHAD	0.05	MYL1023OO000
AIR PROD & CHEMS INC COM USD	0.05	US0091581068
INFOSYS LTD	0.05	US4567881085
CELESTICA INC	0.05	CA15101Q1081
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.05	CNE1000003G1
SEA LTD	0.05	US81141R1005
GSK PLC	0.05	GB00BN7SWP63
CHINA MERCHANTS BANK CO LIMITED	0.05	CNE1000002M1
LINDE PLC	0.05	IE000S9YS762
CAR GROUP LIMITED ORDINARY FULLY PAID	0.05	AU000000CAR3
SCREEN HOLDINGS CONPV	0.05	JP3494600004
ENEL SPA	0.05	IT0003128367
BANGKOK DUSIT MEDICAL SERVICES PCL	0.05	TH0264010R10
NASDAQ INC	0.05	US6311031081
PINNACLE WEST CAPITAL	0.05	US7234841010
Outstanding Settlement Receipts - HKD	0.05	
KIWIBANK LTD 200924 2.155 CB	0.05	NZKIWD0924L1
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.05	CNE100003662
NOVA LTD	0.05	IL0010845571
WIENERBERGER AG	0.05	AT0000831706
SNAM SPA	0.05	IT0003153415
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.05	JP1400141M51
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.05	MXP370711014
SEVERN TRENT PLC	0.05	GB00B1FH8J72
INTUIT INC	0.05	US4612021034
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE	0.05	NZTRPDO150L5
SAGE GROUP	0.05	GB00B8C3BL03
APPLIED MATERIALS US	0.05	US0382221051
CORECIVIC INC COM USD0.01	0.05	US21871N1019
NEW ZEALAND GOVERNMENT 150524 0.50 GB	0.05	NZGOVDT524C5
GETLINK SE	0.05	FR0010533075
XYLEM INC COM	0.05	US98419M1009
AGILENT TECHNOLOGIES INC	0.05	US00846U1016
PORTLAND GENERAL ELECTRIC COMPANY	0.05	US7365088472
BOE TECHNOLOGY GROUP CO LTD	0.05	CNE0000016L5
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04	
INVITATION HOMES INC	0.04	US46187W1071
CHINA CONSTRUCTION BANK	0.04	CNE1000002H1
REPUBLIC SERVICES INC	0.04	US7607591002
US. TSY. NOTE/BON 4.875% 31/10/20288	0.04	US91282CJF95
CARLISLE COS INC	0.04	US1423391002
COMERICA INC USD5.00	0.04	US2003401070
AMERICAN WATER WORKS CO INC	0.04	US0304201033
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.04	US91282CJV46
PHISON ELECTRONICS CORP	0.04	TW0008299009
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.04	AU000000TCL6
HYUNDAI MOBIS	0.04	KR7012330007
LENNAR CORPORATION CLASS A	0.04	US5260571048
BEIGENE LTD	0.04	US07725L1026
ACCENTURE PLC	0.04	IE00B4BNMY34
INTERCONTINENTAL HOTELS GROUP PLC	0.04	GB00BHJYC057
HUGO BOSS AG NPV REGD	0.04	DE000A1PHFF7
GEN ELEC CO COM POST REV SPLIT	0.04	US3696043013
FRAPORT AG	0.04	DE0005773303
THE ISRAEL CORPORATION LIMITED	0.04	IL0005760173
GENPACT LTD	0.04	BMG3922B1072
TOWER LIMITED	0.04	NZTWRE0011S2
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04	
YELP INC	0.04	US9858171054
WEICHAI POWER CO LTD	0.04	CNE1000000D4
US TREASURY N/B 2.75% 15/AUG/2032	0.04	US91282CFF32
GENESIS ENERGY LTD	0.04	NZGNEE0001S7
MITSUMI FUDOSAN CO TEMP	0.04	JP3893200000
HUATAI SECURITIES CO LTD	0.04	CNE100000LQ8
BIONTECH SE	0.04	US09075V1026
SAMSARA INC	0.04	US79589L1061
SINGAPORE GOV. BD 2.875% 01/07/2029	0.04	SG3263998209
TELEFONICA BRASIL SA	0.04	BRVIVTACNOR0
WESTPAC NEW ZEALAND LTD 080424 RCD	0.04	
EBAY INC	0.04	US2786421030

LASERTEC CORP NPV	0.04	JP3979200007
BLACKSTONE INC	0.04	US09260D1072
ASB BANK LTD 240524 RCD	0.04	
ECOLAB LTD	0.04	US2788651006
DISCO CORPORATION NPV	0.04	JP3548600000
LANDIS AND GYR GROUP AG	0.04	CH0371153492
ROBLOX CORPORATION COM CL A ORD SHS	0.04	US7710491033
BE SEMICONDUCTOR EURO	0.04	NL0012866412
DIGITAL REALTY TRUST INC	0.04	US2538681030
ZIJIN MINING GROUP ORDINARY SHARES	0.04	CNE100000B24
IVECO GROUP NV	0.04	NL0015000LU4
INTEREST RATE SWAPS	0.04	
ELAN MICROELECTRONICS CORP	0.04	TW0002458007
XIAOMI CORP	0.04	KYG9830T1067
IEFFAGE INC	0.04	FR0000130452
Outstanding Settlement Receipts - CHF	0.04	
DEUTSCHE POST AG	0.04	DE0005552004
VENTAS INC	0.04	US92276F1003
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.04	TW0002884004
mitsui & CO LTD JPY	0.04	JP3893600001
KYB CORP	0.04	JP3220200004
REPSOL SA	0.04	ES0173516115
VESTAS WIND SYSTEM	0.04	DK0061539921
STOCKLAND	0.04	AU000000SGP0
EQUITY RESIDENTIAL	0.04	US29476L1070
PUBLIC BANK BERHAD	0.04	MYL129500004
TOYTA BOSHOKU CORPORATION	0.04	JP3635400009
NEW YORK TIMES CO CLASS A COM USD0.10	0.04	US6501111073
PROPERTY FOR INDUSTRY LTD	0.04	NZPFIE0001S5
ROPER TECHNOLOGIES INC	0.04	US7766961061
AIB GROUP PLC	0.04	IE00BF0L3536
INDONESIA TSY. BD. 6.50% 15/02/2031	0.04	IDG000015207
S&P 500 EMINI 2406 F	0.04	
TOYODA GOSEI CO LTD	0.04	JP3634200004
ENPHASE ENERGY INC	0.04	US29355A1079
OMNES CO-INVEST TA G - EUR	0.03	
AUTODESK INC	0.03	US0527691069
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.03	US912828YS30
ABBOTT LABS	0.03	US0028241000
WK KELLOGG ORD SHS	0.03	US92942W1071
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.03	PLPZU0000011
WULIANGYE YIBIN CO LTD	0.03	CNE000000VQ8
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03	
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.03	
ITOCHU CORP JPY	0.03	JP3143600009
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.03	US4592001014
SUZUKEN CO LTD	0.03	JP3398000004
PETROCHINA CO LTD H	0.03	CNE1000003W8
EBARA CORP	0.03	JP3166000004
DATADOG INC	0.03	US23804L1035
LG CHEM LTD	0.03	KR7051910008
FUJI ELECTRIC CO LTD	0.03	JP3820000002
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.03	US91282CJE21
TOKIO MARINE HOLDINGS INC	0.03	JP3910660004
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.03	
TELE2 AB	0.03	SE0005190238
RWE AG	0.03	DE0007037129
VISTA GROUP INTERNATIONAL LTD	0.03	NZVGL0003S1
GBP BNP PARIBAS A/C	0.03	
ITAU UNIBANCO HOLDING SA	0.03	BRITUBACNPR1
CHICONY ELECTRONICS CO LTD	0.03	TW0002385002
WORLD CO LTD	0.03	JP3990210001
COSTCO WHOLESALE CORP	0.03	US22160K1051
KSL CAPITAL PARTNERS CV I	0.03	
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03	NZARXE0001S1
TEXAS INSTRUMENTS	0.03	US8825081040
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.03	
GEELEY AUTOMOBILE HOLDINGS LT	0.03	KYG3777B1032
LEGAL & GENERAL GROUP PLC	0.03	GB0005603997
WESTPAC NEW ZEALAND LTD 270624 RCD	0.03	
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.03	US91282CCB54
NATWEST GROUP PLC ORD	0.03	GB00BM8PJY71
HUBBELL INC	0.03	US4435106079
GOODMAN GRP.	0.03	AU000000GMG2

MR COOPER GROUP INC	0.03	US62482R1077
RED ROCK RESORTS INC	0.03	US75700L1089
EOPTOLINK TECHNOLOGY INC ORD SHS A	0.03	CNE100002615
FIRSTSTRAND LTD	0.03	ZAE000066304
NEXTERA ENERGY INC	0.03	US65339F1012
CELLNEX TELECOM SA	0.03	ES0105066007
AISIN SEIKI CO LTD	0.03	JP3102000001
ESSEX PROPERTY TRUST INC	0.03	US2971781057
IBERDROLA SA	0.03	ES0144580Y14
COSCO SHIPPING HOLDINGS CO LTD	0.03	CNE100000601
ASSURED GUARANTY LTD	0.03	BMG0585R1060
CHINA RESOURCES TONG LIMITED	0.03	KYG2108Y1052
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.03	JP3580200008
EXTRA SPACE STORAGE INC	0.03	US30225T1025
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.03	NZHNZD0008L2
QUANTA COMPUTER INC	0.03	TW0002382009
MAKEMYTRIP LTD	0.03	MU0295S00016
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03	JP1400161P53
CHINA PETROLEUM & CHEMICAL	0.03	CNE1000002Q2
Outstanding Settlement Receipts - TWD	0.03	
AIR NEW ZEALAND LTD	0.03	NZAIRE0001S2
MERITAGE HOMES CORPORATION	0.03	US59001A1025
BUZZARD MIDSTREAM	0.03	
AVALONBAY COMMUNITIES INC	0.03	US0534841012
ABBVIE INC COM	0.03	US00287Y1091
TRI POINTS HOMES INC	0.03	US87265H1095
RALPH LAUREN CORP COM	0.03	US7512121010
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03	AU000000ANZ3
Income Due - USD	0.03	
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.03	
VECTOR LIMITED	0.03	NZVCTE0001S7
OLD REPUBLIC INTL CORP	0.03	US6802231042
FUJI OIL CO LTD	0.03	JP3160300004
PBF ENERGY INC COM	0.03	US69318G1067
TAMRON CO LTD	0.03	JP3471800007
POWSZECHNA KASA OS	0.03	PLPKO0000016
BANK HAPOLIM LTD	0.03	IL0006625771
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.03	US912828ZW33
TOHOKU ELECTRIC POWER JPY	0.03	JP3605400005
SUN COMMUNITIES INC	0.03	US8666741041
ICICI BANK SPON ADR	0.03	US45104G1040
ARGOSY PROPERTY LIMITED	0.03	NZARGE0010S7
BOSTON SCIENTIFIC CORP COM USD	0.03	US1011371077
DUNEDIN CITY TREASURY 170624 PNOTE	0.03	NZDCTDT278C9
WESTPAC BANKING CORPORATION	0.03	AU000000WBC1
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03	US91282CBJ99
CANADIAN GOV. BD. 2.50% 1/12/2032	0.03	CA135087P329
Outstanding Settlement Receipts - KRW	0.03	
L'OREAL	0.03	FR0000120321
RELX PLC	0.03	GB00B2B0DG97
GENERAL MOTORS CO	0.03	US37045V1008
COCA COLA CO USD	0.03	US1912161007
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.03	CNE100001XQ1
CITIBANK COLAT	0.03	
BOX INX	0.03	US10316T1043
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.03	NZIIBDT004C8
CHUGOKU ELECTRIC POWER CO	0.03	JP3522200009
ITOCHU ENEX CO LTD	0.03	JP3144000001
SAMSUNG SDI CO LTD	0.03	KR7006400006
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.03	
PTT EXPLOR AND PROD PCL NVDR	0.03	TH0355010R16
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.03	US91282CAB72
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.03	JP1300791P79
PEPSICO INC CAP 2/3	0.03	US7134481081
VERALTO ORD SHS	0.03	US92338C1036
BOHAI CAPITAL HOLDINGS CO LTD	0.03	CNE0000009B1
DBS GROUP HOLDINGS LTD	0.03	SG1L01001701
MAN GROUP PLC N ORD	0.03	JE00BJ1DLW90
KMD BRANDS LIMITED	0.03	NZKMDE0001S3
S AND P GLOBAL INC COM	0.03	US78409V1044
ATHABASCA OIL CORP	0.03	CA04682R1073
BAIDU INC	0.03	KYG070341048
ANTA SPORTS PRODUCTS LTD	0.03	KYG040111059
SKELLERUP HOLDINGS LIMITED	0.03	NZSKXE0001S8

SAIC MOTOR CORP LTD	0.03	CNE000000TY6
VALERO ENERGY CORP	0.03	US91913Y1001
Bank of China	0.03	
UNIBAIL RODAMCO WESTFIELD	0.03	FR0013326246
ASTRAZENECA PLC	0.03	GB0009895292
CHINA COAL XINJI ENERGY CO LTD	0.03	CNE1000008D7
RABOBANK NEDERLA 280624 FRN	0.03	NZRABDT018C5
PALO ALTO NETWORKS INC	0.03	US6974351057
HAMILTON CITY COUNCIL 060524 PNOTE	0.03	NZHCCDT280C0
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.03	US912810SL35
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.03	NZTFSDT869C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.03	NZLGBDT322C1
ASB BANK LTD 190824 1.83 CB	0.03	NZABBDG004C8
BANK OF NEW ZEALAND 130824 RCD	0.03	
BANK MANDIRI PERS IDR125	0.03	ID1000095003
AMBEV SA COM NPV	0.03	BRABEVACNOR1
ASB BANK LTD 200824 RCD	0.03	
CP ALL PCL NVDR	0.03	TH0737010R15
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.03	US912828G385
REALTY INCOME CORPORATION	0.03	US7561091049
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.03	
HEARTLAND GROUP HLNPV	0.03	NZHGHE0007S9
SYMBOTIC ORD SHS CLASS A	0.03	US87151X1019
EAST WEST BANCORP INC	0.03	US27579R1041
US. TSY. NOTE/BON 2.125% 15/5/2025	0.03	US912828XB14
BRITISH STERLING POUND	0.03	
SBM OFFSHORE NV	0.03	NL0000360618
TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS	0.02	US87936R2058
COGNA EDUCACAO SA NPV	0.02	BRCOGNACNOR 2
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02	AU0000097495
MARATHON PETROL COM	0.02	US56585A1025
SKYWEST INC	0.02	US8308791024
MEXICAN BONOS 7.75% 13/11/2042	0.02	MXOMGO0000R8
ARVIDA GROUP LIMITED	0.02	NZARVE0001S5
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.02	US912810SW99
AFT PHARMACEUTICALS LTD	0.02	NZAFTE0001S4
SEGRO PLC	0.02	GB00B5ZN1N88
Income Due - JPY	0.02	
JPY BNP PARIBAS A/C	0.02	
TOYOTA MOTOR CORP	0.02	JP3633400001
ZIONS BANCORPORATION	0.02	US9897011071
EURO	0.02	
MEXICAN BONOS 8.00% 7/11/2047	0.02	MXOMGO000102
CREDIT SAISON CO LIMITED	0.02	JP3271400008
CITIC HEAVY INDUSTRIES ORD SHS A	0.02	CNE100001SX7
ASSICURAZIONI GENERALI SPA	0.02	IT0000062072
Outstanding Settlement Receipts - NZD	0.02	
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02	SG31A0000001
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.02	MYBMO1500010
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02	NZHNZD0935L6
SEKISUI HOUSE	0.02	JP3420600003
BANCO SANTANDER CENTRAL HISP	0.02	ES0113900J37
ALEXANDRIA REAL ESTATE EQUITIES	0.02	US0152711091
ONEOK INC	0.02	US6826801036
MCDONALD'S CORP	0.02	US5801351017
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.02	JP1103711P74
STELLANTIS N V	0.02	NL00150001Q9
US. TSY. INFL. 2.125% IL 15/02/2041	0.02	US912810QP66
SCENTRE GROUP	0.02	AU000000SCG8
MIGROS TICARET AS	0.02	TREMGTI00012
TRIPADVISOR INC COM USD0.001	0.02	US8969452015
STRIDE STAPLED GRP NPV UNITS	0.02	NZSPGE0001S2
CHUNGHWA TELECOM CO LTD	0.02	TW0002412004
JIANGSU YANGHE BREWERY JOINT STOCK CO LTD	0.02	CNE100000HB8
TARGA RESOURCES IN COM	0.02	US87612G1013
AIXTRON SE	0.02	DE000A0WMPJ6
SSAB AB SERIES B	0.02	SE0000120669
G-III APPAREL GROUP LIMITED	0.02	US36237H1014
VICI PROPERTIES INC	0.02	US9256521090
WABTEC CORP	0.02	US9297401088
ESSILORLUXOTTICA	0.02	FR0000121667
ORIENTAL LAND CO LTD	0.02	JP3198900007
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02	NZGOVDT429C7

BANGCHAK CORPORATI THB1NVDR	0.02	TH0420010R18
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02	US95000U3F88
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02	US912828ZQ64
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02	
PRIMAX ELECTRONICS LTD	0.02	TW0004915004
THE WALT DISNEY CO	0.02	US2546871060
ASUSTEK COMPUTER INC	0.02	TW0002357001
FEDERAL REALTY INVESTMENT TRUST	0.02	US3137451015
PACIFIC EDGE LTD NPV	0.02	NZPEBE0002S1
EUROFINS SCIENTIFIC	0.02	FR0014000MR3
SSAB AB - SERIES B	0.02	SE0000171100
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.02	MX0MGO0000B2
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.02	JP1051411KA2
IG GROUP HOLDINGS PLC	0.02	GB00B06QFB75
CELLTRION INC	0.02	KR7068270008
BHP GROUP ORD	0.02	AU000000BHP4
LAM RESEARCH CORPORATION	0.02	US5128071082
CANADIAN GOV. 1.75% 01/12/2053	0.02	CA135087M680
FEDERATED HERMES COM NPV CLASS B	0.02	US3142111034
CNY BNP PARIBAS A/C	0.02	
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02	JP1103431G66
US TREASURY N/B 4.12% 15/NOV/2032	0.02	US91282CFV81
KINDER MOR INC DEL COM	0.02	US49456B1017
CRODA INTL	0.02	GB00BJFFLV09
NORWAY GOV. BD. 1.375% 19/08/2030	0.02	NO0010875230
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.02	US912797HH31
P T ASTRA INTL	0.02	ID1000122807
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.02	US0256762065
GODADDY INC	0.02	US3802371076
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.02	MXP320321310
BOUYGUES	0.02	FR0000120503
BANCO BRADESCO SA-PREF	0.02	BRBBDACACNPR8
JPM. CHASE F2F 1/6/20341000	0.02	US46647PDR47
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02	US91282CGP05
NATL. STORAGE REIT	0.02	AU000000NSR2
PENTAIR PLC COM	0.02	IE00BLS09M33
TE CONNECTIVITY LTD	0.02	CH0102993182
ASB BANK LTD 050624 6.12 TD	0.02	
EUR BNP PARIBAS A/C	0.02	
STAR BULK CARRIERS CORP	0.02	MHY8162K2046
OTSUKA HOLDINGS CO LTD	0.02	US6891641010
ELIA GROUP SA/NV	0.02	BE0003822393
DOCEBO ORD SHS	0.02	CA25609L1058
CHINA CONSTRUCT NZ 300524 6.00 TD	0.02	
XIAMEN BANK CO LTD	0.02	CNE100004HT2
BELLWAY GBP0.125	0.02	GB0000904986
ORACLE CORP	0.02	US68389X1054
SPAIN GOV. BD. 0.50% 30/04/2030	0.02	ES0000012F76
WATERS CORPORATION	0.02	US9418481035
ASSOCIATED BANC CORP	0.02	US0454871056
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.02	US91282CJZ59
ILLINOIS TOOL WORKS	0.02	US4523081093
JP MORGAN COLAT	0.02	
ANZ BANK NEWZEALAND LTD 170424 RCD	0.02	
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02	NL0010071189
CHINA LIFE INSURANCE CO LTD	0.02	CNE1000002L3
MOTOMOTION CHINA CORP	0.02	CNE100004RH6
UBS GROUP AG	0.02	CH0244767585
NIPPON YUSEN KK NPV	0.02	JP3753000003
CHINA PACIFIC INSURANCE GR H	0.02	CNE1000009Q7
WESTPAC NEW ZEALAND LTD 270524 RCD	0.02	
NIPPON SHOKUBAI CONPV TEMP	0.02	JP3715200006
MI HOMES INC	0.02	US55305B1017
HITACHI	0.02	JP3788600009
ASB BANK LTD 040624 RCD	0.02	
UNICREDIT SPA	0.02	US9046784065
MINITUBISHI ESTATE	0.02	JP3899600005
HYUNDAI MOTOR CO LTD	0.02	KR7005380001
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.02	NZLGBDT307C2
HL MANDO CO LTD	0.02	KR7204320006
SOUTHERN COPPER CORPORATION	0.02	US84265V1052
SYMRISE AG	0.02	DE000SYM9999
SCENTRE GRP.	0.02	AU000000SCG8

METTLER TOLEDO INTL	0.02	US5926881054
HOWMET AEROSPACE I COM USD	0.02	US4432011082
DSM FIRMENICH AG EUR0.01	0.02	CH1216478797
UNITED KINGDOM GI 0.625% 07/06/2025	0.02	GB00BK5CVX03
RLJ LODGING TRUST ORD	0.02	US74965L1017
ANGLOGOLD ASHANTI ORD USD1	0.02	GB00BRXH2664
KB FINANCIAL GROUP INC	0.02	KR7105560007
IDEX CORP	0.02	US45167R1041
UNILEVER PLC	0.02	GB00B10RZP78
CRELAN F2F 23/01/20320	0.02	BE0002989706
RYDER SYS INC USD	0.02	US7835491082
ZURICH FINANCIAL SERVICES	0.02	CH0011075394
MS. F2F 28/4/2032	0.02	US6174468X01
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02	US91282CAU53
AFFIRM HOLDINGS INC	0.02	US00827B1061
NORWAY GOV. BD. 1.50% 19/02/2026	0.02	NO0010757925
CJ LOGISTICS KRW5000	0.02	KR7000120006
UNITED RENTALS INC	0.02	US9113631090
BANK PEKAO SA	0.02	PLPEKAO00016
CAPITEC BANK HOLDINGS LTD	0.02	ZAE000035861
INABATA & CO LTD	0.02	JP3146000009
CATERPILLAR INC	0.02	US1491231015
TAYLOR MORRISON HOME CORP	0.02	US87724P1066
CARRIER GLOBAL COR COM	0.02	US14448C1045
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.02	BRTRPLACNPR1
ENBRIDGE INC	0.02	CA29250N1050
TOPSEC TECHNOLOGIES GROUP INC	0.02	CNE1000009B9
XENIA HOTELS AND RESORTS INC	0.02	US9840171030
QUALCOMM INC	0.02	US7475251036
PIRELLI AND C SPA	0.02	IT0005278236
ALSEA SAB DE CV	0.02	MXP001391012
WATTS WATER TECHNOLOGIES INC	0.02	US9427491025
MERCEDES-BENZ GROUP AG	0.02	DE0007100000
VULCAN STEEL AUSTRALIA PTY LTD	0.02	AU0000181984
BEIJING TONGRENTANG CO LTD	0.02	CNE100001X92
EURONAV SA	0.02	BE0003816338
FERGUSON PLC NEW ORD GBP 0.10	0.02	JE00BJVNS543
PEMBINA PIPELINE	0.02	CA7063271034
VONOVIA SE NPV SUBS RTS DIV CASH	0.02	DE000A1ML7J1
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.02	AU0000018442
CROWN HOLDINGS INC	0.02	US2283681060
BANK OF AMERICA F2F 27/04/2033	0.02	US06051GKQ19
WINGSTOP INC	0.02	US9741551033
ANSYS INC	0.02	US03662Q1058
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02	
BANK OF CHINA LTD HK	0.02	CNE1000001Z5
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.02	JP1201301B94
ELECTROLUX AB SER B NPV	0.02	SE0016589188
CENTRAL EXCHANGE LIMITED	0.02	AU0000017840
CRESCENT POINT ENERGY CORP	0.02	CA22576C1014
HUB24 LIMITED ORDINARY FULLY PAID	0.02	AU000000HUB4
BNP PARIBAS SA	0.02	FR0000131104
ARCADYAN TECHNOLOGY CORP	0.02	TW0003596003
MLS ORD SHS A	0.02	CNE100001X19
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02	US9128286T26
EDISON INTL.	0.02	US2810201077
TAKEDA PHARMACEUTICAL CO LTD	0.02	JP3463000004
HELLENIC TELECOMMUNICATIONS	0.02	GRS260333000
ANALOG DEVICES INCORPORATED COM	0.02	US0326541051
BJ ULTRAPOWER SW ORD A	0.02	CNE100000H51
MEXICAN BONOS 8.50% 18/11/2038	0.02	MX0MGO0000J5
HOST HOTELS & RESORTS INC	0.02	US44107P1049
PRESIDENT CHAIN STORE CORP	0.02	TW0002912003
MALAYAN BANKING BHD	0.02	MYL1155OO000
FAR EASTONE CO LTD	0.02	TW0004904008
US. TSY. NOTE/BON 0.375% 30/4/2025	0.02	US912828ZL77
PACIFIC CORPORATION	0.02	KR7002790004
REXFORD INDUSTRIAL REALTY INC	0.02	US76169C1009
GMS INC	0.02	US36251C1036
AMERICAN HOMES 4 RENT	0.02	US02665T3068
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.02	US912810TT51
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.02	NO0010930522
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.02	US91282CDY49
PACCAR INC	0.02	US6937181088

MALAYSIA GOV. BD. 4.232% 30/06/2031	0.02	MYBMX1100044
BOSIDENG INTERNATIONAL HOLDING	0.02	KYG126521064
UNITE GROUP PLC	0.02	GB0006928617
SK TELECOM	0.02	KR7017670001
INFICON HOLDING AG-REG	0.02	CH0011029946
COLGATE PALMOLIVE	0.02	US1941621039
BUREAU VERITAS SA	0.02	FR0006174348
RABOBANK NEW ZEALAND LTD 280524 RCD	0.02	
HUGEL INC	0.02	KR7145020004
SK Inc	0.02	KR7034730002
SUN HUNG KAI PROPERTY HKD	0.02	HK0016000132
VOLKSWAGEN AG	0.02	DE0007664005
URBAN OUTFITTERS INC	0.02	US9170471026
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.02	BE0000304130
SEIBU HOLDINGS INC	0.02	JP3417200007
AT&T 3.95% 30/4/2031	0.02	XS2590758665
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.02	AU3CB0214211
BOISE CASCADE CO	0.02	US09739D1000
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.02	AU3CB0223774
KOREA TSY. BD. 2.00% 10/06/2031	0.02	KR103502GB66
AON NORTH AMERICA 5.45% 1/3/2034	0.02	US03740MAD20
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.02	
ORIX CORPORATION	0.02	JP3200450009
ALLSTATE CORP	0.02	US0200021014
ALPHA METALLURGICAL RESOURCES INC	0.02	US0207641061
PFIZER INC COM	0.02	US7170811035
F5 NETWORKS INC	0.02	US3156161024
RECRUIT HLDGS CO LNPV	0.02	JP3970300004
NORWAY GOV. BD. 2.00% 26/04/2028	0.02	NO0010821598
SANOFI SA	0.02	FR0000120578
FIRST SOLAR INC	0.01	US3364331070
BIG YELLOW GROUP PLC	0.01	GB0002869419
GEA GROUP AG	0.01	DE0006602006
CENTURY COMMUNITIES INC	0.01	US1565043007
SHENZHEN HEUNGKONG HOLDING CO LTD	0.01	CNE000000WG7
SERVICENOW INC	0.01	US81762P1021
CHINA GAS HOLDINGS LIMITED	0.01	BMG2109G1033
OREILLY AUTO NEW COM	0.01	US67103H1077
CROWDSTRIKE HOLDINGS INC	0.01	US22788C1053
THE LINK REAL ESTATE INVESTMENT TRUST	0.01	HK0823032773
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01	US55903VBE20
KERRY GROUP PLC-A	0.01	IE0004906560
PILBARA MINERALS LTD	0.01	AU000000PLS0
CHARTER HALL GRP.	0.01	AU000000CHC0
ING GROEP NV	0.01	NL0011821202
JPM. CHASE F2F 4/2/2032	0.01	US46647PBX33
HSBC HOLDINGS PLC	0.01	GB0005405286
CANADIAN APARTMENT PROPERTIES REITS	0.01	CA1349211054
SEEGENE INC	0.01	KR7096530001
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.01	US912828J272
REGENCY CENTERS CORPORATION	0.01	US7588491032
NAVER CORP	0.01	KR7035420009
BAYERISCHE MOTOREN WERKE AG	0.01	DE0005190003
TERUMO CORP NPV TEMP	0.01	JP3546800008
SHELL PLC	0.01	GB00BP6MXD84
ENBRIDGE 5.70% 8/3/2033	0.01	US29250NBR52
SPAIN GOV. BD. 1.85% 30/07/2035	0.01	ES0000012E69
US. TSY. NOTE/BON 0.625% 15/10/2024	0.01	US91282CDB46
CHENIERE ENERGY INC	0.01	US16411R2085
CYBERARK SOFTWARE LTD	0.01	IL0011334468
AMGEN INC	0.01	US0311621009
UK. GLT 1.75% 7/9/2037	0.01	GB00BZB26Y51
KUAISHOU TECHNOLOGY	0.01	KYG532631028
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01	IDG000013509
DAIWA SECURITIES GROUP INC.	0.01	JP3502200003
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01	NZOCAE0002S0
SUMITOMO RUBBER INDUSTRIES	0.01	JP3404200002
XTEP INTERNATION HOLDINGS	0.01	KYG982771092
YABAO PHARMACEUTICAL GROUP ORD SHS A	0.01	CNE000001CM5
CIGNA 5.25% 15/2/2034	0.01	US125523CV04
S-OIL CORPORATION	0.01	KR7010950004
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01	US912828ZN34
AMANO CORP	0.01	JP3124400007
RIVIAN AUTOMOTIVE INC	0.01	US76954A1034

WISDOM MARINE LINES CO LTD	0.01	KYG9721M1033
Outstanding Settlement Receipts - AUD	0.01	
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD	0.01	CNE100003LY6
ASB BANK 120924 6.10 TD	0.01	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.01	
UBER TECHNOLOGIES INC	0.01	US90353T1007
4.50% 15/04/2027	0.01	NZGOVDT427C1
UBS COLLATERAL A/C	0.01	
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01	US655844CU03
US. TSY. NOTE/BON 4.375% 30/11/2028	0.01	US91282CJN20
MICRONICS JAPAN CO LTD	0.01	JP3750400008
SES	0.01	LU0088087324
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.01	
COGNEX CORP COM USD	0.01	US1924221039
MARCOPOLO SA	0.01	BRPOMOACNPR7
AMGEN 5.25% 2/3/2033	0.01	US031162DR88
ANZ BANK NEWZEALAND LTD 110424 RCD	0.01	
MURPHY OIL CORP	0.01	US6267171022
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.01	NZLGBDT309C8
RABOBANK NEW ZEALAND LTD 170424 RCD	0.01	
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.01	JP1201111968
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.01	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.01	NZWRCDT272C1
WESTPAC NEW ZEALAND LTD 170524 RCD	0.01	
CAPITAL ONE FINANCIAL CORPORATION	0.01	US14040H1059
TRANSURBAN GRP.	0.01	AU000000TCL6
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.01	NZIIBDT005C5
SM INVESTMENTS CORPORATION	0.01	PHY806761029
CHEIL WORLDWIDE INC	0.01	KR7030000004
WELLINGTON CITY COUNCIL 180624 PNOTE	0.01	NZWCCDT526C7
COSCO SHIPPING SPECIALIZED CARRIERS ORDINARY SHARES	0.01	CNE000001B58
KIA CORPORATION	0.01	KR7000270009
ROYAL BANK OF CANADA	0.01	CA7800871021
ANZ BANK NEWZEALAND LTD 290724 RCD	0.01	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.01	
SCIENTIFIC GAMES CORP - A	0.01	US80874P1093
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01	US46817M1071
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.01	BE0002939206
CATHAY FINANCIAL HOLDING CO	0.01	TW0002882008
FURUKAWA ELECTRIC NPV	0.01	JP3827200001
RYOHIN KEIKAKU CO NPV	0.01	JP3976300008
HITACHI CONSTRUCTION MACHINE	0.01	JP3787000003
Outstanding Settlement Receipts - BRL	0.01	
TRAVELERS COS INC / THE	0.01	US89417E1091
INFINEON TECHNOLOGIES AG	0.01	DE0006231004
RABOBANK NEW ZEALAND LTD 210225 RCD	0.01	
ELECTRIC POWER DEVELOPMENT CO LTD	0.01	JP3551200003
COREBRIDGE FINL. 5.75% 15/1/2034	0.01	US21871XAS80
BPCE F2F 19/10/2034	0.01	USF11494BZ77
ALLIANZ SE-REG	0.01	DE0008404005
RYDER SYSTEM 6.60% 01/12/2033	0.01	US78355HKY44
US. TSY. NOTE/BON 3.875% 31/12/2027	0.01	US91282CGC91
DUNEDIN CITY TREASURY 210524 PNOTE	0.01	NZDCTDT277C1
CITIGROUP INC USD	0.01	US1729674242
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01	ES0167050915
TEXAS INSTRUMENTS 4.85% 8/2/2034	0.01	US882508CH56
FLOWSERVE CORP	0.01	US34354P1057
ASB BANK LTD 310724 RCD	0.01	
FORD MOTOR COMPANY	0.01	US3453708600
SINO BIOPHAMACEUTICAL	0.01	KYG8167W1380
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01	CNE100002BL6
EVERSOURCE ENERGY 5.50% 01/01/2034	0.01	US30040WAX65
PROMOTORA Y OPERADORA DE INFRSTRCTR	0.01	MX01PI000005
KITE REALTY GRP. 5.50% 01/03/2034	0.01	US49803XAE31
BIMBO BAKERIES US 5.375% 09/01/2036	0.01	US09031WAE30
TC ENERGY CORP	0.01	CA87807B1076
HONDA MOTOR CO LTD	0.01	JP3854600008
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.01	AU3CB0241107
B3 SA BRASIL BOLSA BALCAO	0.01	BRB3SAACNOR6
MEXICAN BONOS 7.50% 03/06/2027	0.01	MX0MGO0000D8

WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.01	NZWRCDT276C2
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.01	US744573AX43
KOREA TSY. BD. 1.25% 10/03/202600	0.01	KR103501GB34
BRITISH LAND CO GBP	0.01	GB0001367019
BANK OZK COM USD0.01	0.01	US06417N1037
BLACKROCK INC	0.01	US09247X1019
SUMITOMO REALTY & DEVELOPMENT CO	0.01	JP3409000001
FISERV 5.45% 15/3/2034	0.01	US337738BL17
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.01	AU3CB0237444
ING GROEP F2F 11/9/2034	0.01	US456837BH52
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.01	US015271AN94
ENEOS HOLDINGS INC	0.01	JP3386450005
KILROY REALTY CORP	0.01	US49427F1084
AVANGRID	0.01	US05351W1036
NEXTDC	0.01	AU000000NXT8
PROGRESSIVE CORP	0.01	US7433151039
INDITEX	0.01	ES0148396007
MINH GROUP LTD	0.01	KYG6145U1094
EDWARDS LIFESCIENCES CORP	0.01	US28176E1082
COMMONWEALTH BANK OF AUSTRALIA	0.01	AU000000CBA7
GEMTEK TECHNOLOGY CO LTD	0.01	TW0004906003
UNICREDIT 2.569% 22/9/2026	0.01	US904678AU32
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.01	CNE000001K73
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.01	NZLGBDT319C7
FONTERRA SHAREHOLDER FUND	0.01	NZFSFE0001S5
ORSTED A/S	0.01	DK0060094928
CHF BNP PARIBAS A/C	0.01	
UTD. UTLS. GRP.	0.01	GB00B39J2M42
FIRST HORIZON CORP	0.01	US3205171057
SAAB AB-B	0.01	SE0000112385
PNC FINL. SERVS. GRP F2F 22/01/2035	0.01	US693475BW41
SYSCO CORPORATION COM	0.01	US8718291078
STRYKER CORP	0.01	US8636671013
JOBY AVIATION INC	0.01	KYG651631007
MARKETAXESS HLDGS COM	0.01	US57060D1081
LI AUTO INC	0.01	US50202M1027
ENERGY TRANSFER 5.55% 15/05/2034	0.01	US29273VAY65
J M SMUCKER 6.20% 15/11/2033	0.01	US832696AX63
COMPASS GRP. 3.25% 6/2/2031	0.01	XS2758114321
US BANCORP F2F 12/6/2034	0.01	US91159HJN17
HOME CO DAILY NEEDS REIT	0.01	AU0000113136
RENEW ENERGY GLOBAL PLC	0.01	GB00BNQMPN80
WUXI TAIJI INDUSTRY LTD CORP	0.01	CNE000000B00
STERIS PLC	0.01	IE00BFY8C754
PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029	0.01	US69371RS801
CENCORA INC COM	0.01	US03073E1055
CHANNEL INFRASTRUCTURE NZ LTD	0.01	NZNZRE0001S9
MITSUI MATSUSHIMA HOLDINGS CO LTD	0.01	JP3894000003
ASTRAZENECA PLC SPONS ADR	0.01	US0463531089
DEUTSCHE BOERSE 3.875% 28/9/2033	0.01	DE000A351ZT4
DEERE & CO	0.01	US2441991054
VEEVA SYSTEMS INC	0.01	US9224751084
BRISTOL MYERS SQUIBB COMPANY	0.01	US1101221083
TRELLEBORG AB-B SHS	0.01	SE0000114837
YTL CORPORATION BERHAD	0.01	MYL4677OO000
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.01	JP1201631HC6
COLOMBIAN TES 7.50% 26/08/2026	0.01	COL17CT02625
GRAINGER W W INC	0.01	US3848021040
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01	US05964HAN52
HF SINCLAIR CORPOR COM	0.01	US4039491000
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.01	US91282CHK09
MEXICAN BONOS 7.75% 23/11/2034	0.01	MX0MGO0000U2
GRUPO MEXICO SAB DE CV-SER B	0.01	MXP370841019
XIAMEN CHANGELIGHT ORD SHS A	0.01	CNE100000SG4
TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G	0.01	US89788MAK80
GOLDEN ENTERTAINMENT INC	0.01	US3810131017
COLOMBIAN TES 7.25% 18/10/2034	0.01	COL17CT03615
MORGAN STANLEY	0.01	US6174464486
EQUINOR ASA	0.01	NO0010096985
MEDTRONIC PLC	0.01	IE00BTN1Y115
WIN SEMICONDUCTORS CORP	0.01	TW0003105003
HANA FINANCIAL GROUP	0.01	KR7086790003
AGCO CORP	0.01	US0010841023

CHARTER HALL PRIME OFFICE FUND	0.01	
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.01	CNE0000001D4
ADTALEM GLOBAL EDUCATION INC	0.01	US00737L1035
LAUREATE EDUCATION INC	0.01	US5186132032
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01	BE6350704175
INGENIA COMMUNITIES GRP.	0.01	AU000000INA9
PROCTER & GAMBLE 4.55% 29/01/2034	0.01	US742718GG89
COLOMBIAN TES 7.75% 18/09/2030	0.01	COL17CT03342
KERRY GROUP PLC	0.01	IE0004906560
COLOMBIAN TES 6.00% 28/4/2028	0.01	COL17CT02914
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01	NZGOVDT433C9
INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000	0.01	US46188BAE20
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01	BMG6891L1054
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01	JP1103641MA8
BLOCK INC	0.01	US8522341036
TAUPO DISTRICT COUNCIL 050624 PNOTE	0.01	NZTDCDO157L1
OTIS WORLDWIDE COR COM	0.01	US68902V1070
TERRENO REALTY COR COM	0.01	US88146M1018
MS. F2F 21/3/2035	0.01	XS2790333889
INVESTORE PROPERTY LTD	0.01	NZIPLE0001S3
JPM. CHASE F2F 23/01/2030	0.01	US46647PEB85
GS. GRP. F2F 23/04/2029	0.01	US38141GWW21
CARLSBERG BREWERIE 4.25% 5/10/2033	0.01	XS2696089197
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01	NZHNZD0001L7
KLEPIERRE	0.01	FR0000121964
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01	US171239AK24
SOCIETE GENERALE F2V 19/01/202828	0.01	US83368RBH49
TERNA RETE ELETTRICA NAZIONALE	0.01	IT0003242622
PFIZER INV. ENTS. 5.34% 19/05/2063	0.01	US716973AH54
TRANSDIGM GROUP INC	0.01	US8936411003
HARTFORD FINANCIAL SERVICES GROUP INC	0.01	US4165151048
CHUBB LIMITED ORD	0.01	CH0044328745
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.01	NZLGFD014C0
CREDIT AGRICOLE 4.375% 27/11/2033	0.01	FR001400M4O2
CHOW TAI FOOK JEWEL	0.01	KYG211461085
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.01	NZTRPDO137L2
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01	US9128283F58
KIWI BANK LTD 240524 RCD	0.01	
BANCO DE CHILE	0.01	CLP0939W1081
STARBUCKS CORP	0.01	US8552441094
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01	GB00BLH38158
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01	US91282CBS98
MITSUBISHI UFJ FINANCIAL	0.01	JP3902900004
MITSUBISHI UFJ FINAN F2V 19/01/2028	0.01	US606822CC61
CARDINAL HEALTH INC	0.01	US14149Y1082
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.01	XS2534786590
JDE PEET S 4.50% 23/1/2034REGS	0.01	XS2728560959
DANSKE BANK 1.50% 2/9/2030	0.01	XS2225893630
UNITED PARCEL SERVICE - B	0.01	US9113121068
JACK IN THE BOX INC	0.01	US4663671091
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.01	CNE10000C07
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.01	US912797HF74
CUMMINS INC	0.01	US2310211063
DIAGEO FIN. 2.50% 27/3/2032100000	0.01	XS2147889690
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01	US19828TAA43
CENTENE CORPORATION	0.01	US15135B1017
CJ CORPORATION	0.01	KR7001040005
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01	JP1103561KA2
CENCOSUD SA	0.01	CL0000000100
EUROBANK ERGASIAS SERVICES AND	0.01	GRS323003012
BARCLAYS PLC	0.01	GB0031348658
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01	US05583JAN28
CVS HEALTH CORP	0.01	US1266501006
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.01	US80281LAS43
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01	US91282CAV37
BELLUNA CO LTD	0.01	JP3835650007
SHINSEGAE CO LTD	0.01	KR7004170007
ELIA TRANSMISSION 3.75% 16/01/2036	0.01	BE6349118800
CENTURIA INDUSTRIAL REIT	0.01	AU000000CIP0
HYUNDAI DEVELOPMEN KRW5000	0.01	KR7294870001
BGF RETAIL CO LTD	0.01	KR7282330000
MARSH & MCLENNAN COM	0.01	US5717481023
VERTEX PHARMACEUTICALS INC	0.01	US92532F1003
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01	US91282CCH25

EQUITY LIFESTYLE PROPERTIES INC	0.01	US29472R1086
BANK OF AMERICA F2F 20/12/2028	0.01	US06051GHD43
DANSKE BANK F2F 09/01/2032	0.01	XS2741808898
WABTEC STP 15/09/2028	0.01	US960386AM29
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01	US912810QB70
SIEMENS FINANCIER 3.125% 22/5/2032	0.01	XS2769894135
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01	US110122EC85
STX PAN OCEAN CO LTD (KRW)	0.01	KR7028670008
VOLVO AB - B	0.01	SE0000115446
SHURGARD SELF STORAGE EUROPE SARL	0.01	GG00BQZCBZ44
PAYCHEX INC	0.01	US7043261079
BANK OF AMERICA F2F 23/07/2030	0.01	US06051GHV41
US TREASURY N/B 4.0% 15/NOV/2042	0.01	US912810TM09
ORACLE 6.25% 09/11/2032	0.01	US68389XCJ28
AMERICAN TOWER 5.20% 15/02/2029	0.01	US03027XCG34
VERIZON COMMS. 2.55% 21/03/2031	0.01	US92343VVGJ70
SPIRAX SARCO ENG ORD	0.01	GB00BWFQGN14
CITIGROUP F2F 3/6/2031	0.01	US172967MS77
3SBIO INC	0.01	KYG8875G1029
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.01	US60687YBS72
RELX FIN. 3.375% 20/3/2033	0.01	XS2779010300
THE TORONTO DOMINION BANK	0.01	CA8911605092
NISSHINBO HOLDINGS INC	0.01	JP3678000005
POWERSCHOOL HOLDINGS INC	0.01	US73939C1062
CVS HEALTH 5.05% 25/03/2048	0.01	US126650CZ11
MUENCHENER RUECKVER RG-REG	0.01	DE0008430026
DUKE ENERGY FLORI 5.875% 15/11/2033	0.01	US26444HAQ48
MS. F2F 1/2/2029	0.01	US61747YFA82
NEVADA POWER 6.00% 15/3/2054	0.01	US641423CG18
CARRIER GBL. 5.90% 15/3/2034	0.01	US14448CBC73
KEURIG DR PEPPER INC	0.01	US49271V1008
MANULIFE FINANCIAL CORP	0.01	CA56501R1064
KBC GROUP NV	0.01	BE0003565737
NOMAD FOODS LTD	0.01	VGG6564A1057
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.01	US91282CDJ71
BROADCOM 3.137% 15/11/2035	0.01	US11135FBP53
K & S AG SHS	0.01	DE000KSAG888
3I GROUP PLC	0.01	GB00B1YW4409
MANAWA ENERGY LTD	0.01	NZTPXE0001S5
SERCOMM CORP	0.01	TW0005388003
AUTOSTRAD PER L I 2.25% 25/01/20322	0.01	XS2434702853
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.01	US91282CHZ77
LG HOUSEHOLD HEALTH CARE	0.01	KR7051900009
BANK OF NOVA SCOTI 5.65% 1/2/2034	0.01	US06418JAC53
CREDIT AGRICOLE SA	0.01	FR0000045072
CANADIAN GOV. BD. 2.25% 01/06/2025	0.01	CA135087D507
INTL FLAVORS & FRAGRANCES USD	0.01	US4595061015
US. TSY. NOTE/BON 1.125% 15/01/202525	0.01	US91282CDS70
GAMING AND LEISURE P COM	0.01	US36467J1088
AA BD. 5.50% 31/07/2027	0.01	XS2106054443
US TREASURY N/B 4.0% 31/OCT/2029	0.01	US91282CFT36
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.01	XS2385393587
REGENERON PHARMACEUTICALS INC	0.01	US75886F1075
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.01	XS2613209670
SEVERN TRENT	0.01	GB00B1FH8J72
ANGLO AMERICAN PLC (SA LINE)	0.01	GB00B1XZS820
WAREHOUSES DE PAUWNPV	0.01	BE0974349814
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.01	NZGOVDT528C6
FISERV INC COM	0.01	US3377381088
PULTE GROUP INC	0.01	US7458671010
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.01	US91282CDL28
HALLNSTEIN GLASSON HOLDINGS LTD	0.01	NZHLGE0001S4
LAFARGEHOLCIM LTD	0.01	CH0012214059
KOREA TSY. BD. 1.50% 10/12/2030	0.01	KR103502GAC2
ASTELLAS PHARMA NPV	0.01	JP3942400007
TETRA TECH INC	0.01	US88162G1031
WABASH NATIONAL CORP	0.01	US9295661071
JPM. CHASE F2F 23/06/2025	0.01	US46647PCK03
Income Due - KRW	0.01	
TURNERS AUTOMOTIVE GROUP LIMITED	0.01	NZVNLE0001S1
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.01	US91282CCS89
BNG BANK 5.25% 20/5/2024	0.01	AU3CB0216141
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01	AU3FN0084703

EXELON 5.60% 15/03/2053	0.01	US30161NBL47
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01	US91282CJJ18
SHENZHEN WOER HEAT SHRINKABLE MATERIAL CO	0.01	CNE1000000C6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.01	NZLGBDT296C7
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.01	AU000XCLWAR9
NEXTERA ENERGY CAP 5.00% 15/7/2032	0.01	US65339KCJ79
ANZ BANK NEWZEALAND LTD 240524 RCD	0.01	
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01	US912810RJ97
CANADIAN GOV. BD. 3.25% 1/9/2028	0.01	CA135087Q491
METROPOLITAN LIFE 4.85% 08/01/2029	0.01	US59217GFR56
CHIPMOS TECHNOLOGIES INC	0.01	TW0008150004
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01	CNE1000012B3
ING GROEP F2F 12/08/2029	0.01	XS2764264607
ARCADIS NV	0.01	NL0006237562
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01	AU3CB0234581
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01	CA135087XG49
CAVCO INDUSTRIES INC	0.01	US1495681074
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01	US29379VCF85
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01	US912810SZ21
BP PLC -SPONS ADR	0.01	US0556221044
FORTINET INC COM	0.01	US34959E1091
BDO UNIBANK INC	0.01	PHY077751022
HKD BNP PARIBAS A/C	0.01	
LG ELECTRONICS INC	0.01	KR7066570003
BAOSHAN IRON & STEEL	0.01	CNE0000015R4
NEW ORIENTAL EDUCA	0.01	KYG6470A1168
US TREASURY N/B 2.87% 15/MAY/2032	0.01	US91282CEP23
ALLISON TRANSMISSION HOLDINGS INC	0.01	US01973R1014
UNION ELECTRIC CO 5.25% 15/01/2054	0.01	US906548CX89
COLOMBIAN TES 7.00% 30/06/2032	0.01	COL17CT03490
Outstanding Settlement Receipts - EUR	0.01	
AMERICAN TOWER COR 5.45% 15/02/2034	0.01	US03027XCH17
UK. GILT 0.875% 22/10/2029	0.01	GB00BJMHB534
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01	US2027A1KK25
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000	0.01	XS2460043743
GS. GRP. F2F 24/02/2028	0.01	US38141GZK39
IOCHPE MAXION SA	0.01	BRMYPKACNOR7
UFP INDUSTRIES INC COM USD1.00	0.01	US90278Q1085
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01	US03522AAJ97
CAP. ONE FINL. F2F 30/10/2031	0.01	US14040HDC60
INDONESIA TSY. BD 8.375% 15/09/2026	0.01	IDG000009507
BAYCURRENT CONSULT NPV	0.01	JP3835250006
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01	CA135087Q236
KINROSS GOLD CORP 4.5% 15/07/2027	0.01	US496902AQ09
COGNIZANT TECH SOLUTIONS A	0.01	US1924461023
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01	DE000A3823H4
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01	US9128282A70
GFL ENVIRON. 6.75% 15/01/2031	0.01	US36168QAQ73
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.01	AU0000013740
ORANO 5.375% 15/05/2027	0.01	FR001400DAO4
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01	XS2617457127
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01	DE0001102580
DEUTSCHE BANK AG 5.0% 05/09/2030	0.01	DE000A30VT06
BANCO BILBAO VIZCAYA - SP ADR	0.01	US05946K1016
HCA 5.60% 01/04/2034	0.01	US404119CU12
LOTES CO LTD ORD	0.01	TW0003533006
FUJI PHARMA CO LTD	0.01	JP3816200004
TARGET CORPORATION	0.01	US87612E1064
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01	US17133Q5027
GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD	0.01	US37190AAA79
TOWA CORP	0.01	JP3555700008
MOTABILITY OPERAT 3.875% 24/01/2034	0.01	XS2742660660
DARLING INGREDIENTS INC	0.01	US2372661015
DERWENT LONDON PLC	0.01	GB0002652740
GILEAD SCIENCES INC	0.01	US3755581036
OLD MUTUAL LTD NPV	0.01	ZAE000255360
EUROGRID 3.915% 01/02/2034	0.01	XS2756342122
ADENTRA INC COM NPV	0.01	CA00686A1084
SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005	0.01	XS2679878319
XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A	0.01	CNE100001740
HENAN YUGUANG GOLD AND LEAD ORD SHS A	0.01	CNE000001C16
SOFTBANK CORP	0.01	JP3732000009
AUTOZONE 6.55% 1/11/2033	0.01	US053332BH40

ALD 4.375% 23/11/2026	0.01	FR001400M8T2
CUBESMART COM	0.01	US2296631094
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01	US91282CHT18
SM ENERGY COMPANY	0.01	US78454L1008
ALIMENTATION COUC 4.011% 12/02/2036	0.01	XS2764880667
MS & AD INSURANCE GP TEMP	0.01	JP3890310000
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.01	US91324PES74
AVI LTD	0.01	ZAE000049433
POHANG IRON & STEEL COMPANY LIMITED	0.01	KR7005490008
DELTA ELECTRONICS INC	0.01	TW0002308004
SYNOPTSYS INC	0.01	US8716071076
WPC EUROBOND 0.95% 1/6/2030000 SEC	0.01	XS2306082293
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01	US91282CBL46
KCC CORPORATION KRW5000	0.01	KR7002380004
CADENCE DESIGN SYSTEMS INC	0.01	US1273871087
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01	US912810PT97
UBS GRP. F2V 30/01/2027	0.01	US902613AC28
CENTERPOINT ENERGY 2.95% 01/03/2030D2000	0.01	US15189TAX54
ESTACIO PARTICIPACOES SA	0.01	BRYDUQACNOR3
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01	XS2356317177
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.01	US68327LAD82
SUBSEA 7 SA	0.01	LU0075646355
SANWA HOLDINGS CORPORATION	0.01	JP3344400001
CGI INC	0.01	CA12532H1047
CSPC PHARMACEUTICAL GROUP	0.01	HK1093012172
PHARMARESEARCH CO KRW500	0.01	KR7214450009
VINCI SA	0.01	FR0000125486
COCA COLA FEMSA SAB DE CV	0.01	US1912411089
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01	US912828ZS21
ASMEDIA TECHNOLOGY INC	0.01	TW0005269005
AMERICOLD REALTY TRUST INC	0.01	US03064D1081
PEBBLEBROOK HOTEL TRUST	0.01	US70509V1008
ADVANCED DRAINAGE SYTEMS INC	0.01	US00790R1041
LOEWS CORP	0.01	US5404241086
SHERWIN WILLIAMS COM	0.01	US8243481061
NETAPP INC	0.01	US64110D1046
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.01	US595017BA15
SHIN-ETSU CHEMICAL NPV	0.01	JP3371200001
DISCOVER FINANCIAL SERVICES	0.01	US2547091080
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.01	XS1944390597
BUZZI S.P.A	0.01	IT0001347308
SANFORD LTD	0.01	NZSANE0001S0
BRIXMOR OPERATING 4.05% 1/7/2030	0.01	US11120VAJ26
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01	DE000DL19WN3
WESSEX WATER SERVS 1.50% 17/09/2029	0.01	XS2049737849
STANTEC INC	0.01	CA85472N1096
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01	US91282CAE12
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CH0210483332
GRINM ADVANCED MATERIALS ORD SHS A	0.01	CNE000000YF5
NIPPON TEL AND TEL CP NPV	0.01	JP3735400008
KONECRANES OYJ	0.01	FI0009005870
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01	US91282CBQ33
GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000	0.01	US37045XDW39
SUPER MICRO COMPUTER INC	0.01	US86800U1043
GS. GRP. F2F 22/04/2032	0.01	US38141GYB49
SABRA HEALTHCARE REIT INC	0.01	US78573L1061
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01	MX01AC100006
YANGZJIANG SHIPBUILDING NPV	0.01	SG1U76934819
CHARTER COMMS. OPE 4.80% 01-03-50	0.01	US161175BT05
DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027	0.01	US25160PAN78
PIONEER NATURAL RESOURCES CO	0.01	US7237871071
MEGA FINANCIAL HOLDING CO LTD	0.01	TW0002886009
LIFESTYLE COMMUNITIES	0.01	AU000000LIC9
JPM. CHASE F2F 23/10/2034	0.01	US46647PDY97
LX INTERNATIONAL CORP	0.01	KR7001120005
KUBOTA CORPORATION	0.01	JP3266400005
INTERCONTINENTAL EXCHANGE INC	0.01	US45866F1049
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01	US91282CFE66
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.01	NZTFSDT871C1
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.01	MYBMS1900047
VISUAL PHOTONICS EPITAXY CO LTD	0.01	TW0002455003
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.01	US00084DBA72
CANADIAN PAC KANS COM NPV	0.01	CA13646K1084

ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01	CNE000001DV4
MITSUBISHI ELECTRIC	0.01	JP3902400005
SHENZHEN OVERSEAS CHINESE TOWN CO LTD	0.01	CNE000000SS0
AOFRIO LTD	0.01	NZWDT0002S1
CITIGROUP F2F 13/02/2030	0.01	US172967PF20
CHINA LESSO GROUP	0.01	KYG2157Q1029
SOUTHERN CO COM USD	0.01	US8425871071
PVH CORP COM USD1.00	0.01	US6936561009
SHIZUOKAGAS CO	0.01	JP3351150002
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01	AU3FN0084414
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.01	XS2624017070
TESCO ORD	0.01	GB00BLGZ9862
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01	DE0008303504
AZIMUT HOLDING SPA	0.01	IT0003261697
AEP TEXAS 5.40% 01/06/2033	0.01	US00108WAR16
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01	AU3CB0221232
MITSUBISHI CORP	0.01	JP3898400001
ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS	0.01	XS2330501995
CME GROUP INC COM	0.01	US12572Q1058
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01	XS2295335413
US TREASURY N/B 1.25% 30/04/2028	0.01	US91282CBZ32
MEXICAN BONOS 7.75% 29/05/2031	0.01	MX0MGO0000P2
KINGSPAN GROUP PLC	0.01	IE0004927939
DUKE ENERGY CORP COM	0.01	US26441C2044
BECTON DICKINSON 5.11% 08/02/20341000	0.01	US075887CS63
NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000	0.01	US65535HAR03
GACI FIRST INV. 5.25% 29/01/203434 USD200000 8	0.01	XS2755904799
BANCO DE CHILE ADR	0.01	US0595201064
CONSTELLATION ENER 5.75% 15/03/2054	0.01	US210385AF78
WEA FINANCE LLC 2.87% 15/01/2027	0.01	US92928QAH11
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01	US91282CDF59
PARKER HANNIFIN CORP	0.01	US7010941042
GREENBRIER COMPANY INC	0.01	US3936571013
MAKALOT INDUSTRIAL	0.01	TW0001477008
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01	US91282CCY57
BERKSHIRE HATHAWAY 1.50% 18/3/2030	0.01	
BANK OF AMERICA F2F 21/07/2032	0.01	US06051GKA66
ROYAL BANK OF CANA 5.15% 01/02/2034	0.01	US78016HZW32
UNITED STATES TREA 2.00% 15/8/2025	0.01	US912828K742
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01	US91282CCV19
TARGA RES. PARTNER 6.50% 30/3/2034	0.01	US87612GAF81
SPAIN GOV. BD. 2.90% 31/10/2046	0.01	ES00000128C6
PROVINCE OF MANITO 4.25% 03/03/2025	0.01	AU3CB0223584
ARCBEST CORP	0.01	US03937C1053
SHANGHAI DATUN ENERGY RESOURCES CO LTD	0.01	CNE000001915
CHROMA ATE INC	0.01	TW0002360005
US TREASURY N/B 3.5% 15/FEB/2033	0.01	US91282CGM73
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01	US912828P469
ARISTA NETWORKS IN COM	0.01	US0404131064
FINANCIAL PRODUCTS GROUP CO LTD	0.01	JP3166990006
Outstanding Settlement Receipts - CLP	0.01	
AXCELIS TECHNOLOGIES INC	0.01	US0545402085
DL E&C CO LTD KRW500	0.01	KR7375500006
CABOT OIL AND GAS CORP	0.01	US1270971039
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01	US912828V988
AALBERTS INDUSTRIES NV	0.01	NL0000852564
THE AARONS COMPAN COM USD0.5 WI	0.01	US00258W1080
TUI TOPCO LIMITED - ORDINARY SHARES	0.01	
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01	COL17CT03862
YUM! BRANDS INC	0.01	US9884981013
HENAN ZHONGFU INDUSTRIAL ORD SHS A	0.01	CNE000001BQ8
NATIONAL VISION HOLDINGS INC	0.01	US63845R1077
UPM KYMMENE CORP	0.01	FI0009005987
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01	US912828R06
CBRE GROUP INC CLASS A	0.01	US12504L1098
DAI ICHI LIFE HOLD NPV	0.01	JP3476480003
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01	CLP8716X1082
ENN ENERGY HOLDINGS LTD	0.01	KYG3066L1014
E.ON SE	0.01	DE000ENAG999
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01	FR001400DQ92
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01	US60687YCZ07
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01	US91282CBW01
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.01	NZTDCDO123L3
BLACKSTONE PROP. P 1.00% 20/10/2026	0.01	XS2398745922

DEUTSCHE TELEKOM AG DEM	0.01	DE0005557508
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
MOL HUNGARIAN OIL	0.01	HU0000153937
NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000	0.01	US65535HAY53
HYUNDAI CONSTRUCTION EQUIPMENT	0.01	KR7267270007
STANDARD CHARTERED F2V 06/07/20277	0.01	USG84228FU76
NORTHAM PLATINUM H NPV	0.01	ZAE000298253
AMERICA MOVIL SAB COM SER B NPV	0.01	MX01AM050019
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.01	XS2728486536
ELECTRICITE DE FRA 4.75% 12/10/2034	0.01	FR001400D6O8
FERGUSON PLC	0.01	JE00BJVNSS43
RIO TINTO PLC ORD	0.01	GB0007188757
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.01	AU000XCLWAS7
QBE INS. GRP. F2V 2/12/2044	0.01	XS1144495808
ZHEJIANG SEMIR GARMENT CO LTD	0.01	CNE100001104
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.01	XS2687917018
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01	US91282CCW91
BEIJING SIFANG AUTOMATION ORD SHS A	0.01	CNE100000YL2
COMCAST 4.15% 15/10/2028	0.01	US20030NCT63
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
UNIVERSAL HEALTH SERVICES - CLASS B	0.01	US9139031002
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01	SG31A8000003
AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000	0.01	US02361DAS99
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024	0.01	
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01	USG46747AB00
ABB LTD	0.01	CH0012221716
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01	US91282CDW82
FORTUM 4.50% 26/5/2033S	0.01	XS2606261597
KEYERA CORP COM	0.01	CA4932711001
US TREASURY N/B 3.37% 15/MAY/2033	0.01	US91282CHC82
INTESA SANPAOLO SPA 144A 8.248% 21/11/2033	0.01	US46115HBV87
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01	US912828M565
MCDONALD S 4.125% 28/11/2035UR100000 22	0.01	XS2726263911
ARENA REIT	0.01	AU000000ARF6
SHANGHAI ORIENTAL PEARL MEDIA CO LTD	0.01	CNE0000004Z1
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01	US91282CCE93
MITSUBISHI HVY IND NPV TEMP	0.01	JP3900000005
AT&T 3.875% 15/01/2026	0.01	US00206RHT23
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.01	
NATWEST GRP. F2F 14/9/2029	0.01	XS2387060259
ROGERS COMMS. 3.80% 15/3/2032	0.01	US775109CH22
BPCE 0.625% 28/04/2025	0.01	FR0013509726
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01	USQ9194UAG78
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.01	US95000U3J01
DOMINO S PIZZA GRP ORD GBP0.00520833	0.01	GB00BYN59130
AIRBNB INC	0.01	US0090661010
UK. GILT 4.50% 07/12/2042	0.01	GB00B1VWPJ53
PAYPAL HOLDINGS INC	0.01	US70450Y1038
GALAXY PIPELINE AS 2.94% 30/09/2040	0.01	XS2300197030
BNG BANK NV 0.00% 31/08/2028	0.01	XS2381566616
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.01	
SIME DARBY BERHAD	0.01	MYL4197OO009
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01	US91282CDP32
NIPPON BUILDING FUND INC	0.01	JP3027670003
PERNOD RICARD 3.75% 15/9/2033REGS	0.01	FR001400KPC2
VODACOM GROUP PTY LTD	0.01	ZAE000132577
LINDE PLC 3.625% 12/6/2034	0.01	XS2634594076
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.01	US62954HAX61
MERLIN PROPERTIES SOCIMI SA	0.01	ES0105025003
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01	USQ8809VAH26
WUXI ETEK MICROELECTRONICS CO LTD	0.01	CNE1000050Y5
Income Due - AUD	0.01	
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	XS1418635337
NNN REIT INC	0.01	US6374171063
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.01	USQ8053LAA28
US BANCORP	0.01	US9029733048
PARKLAND CORP	0.01	CA70137W1086
T ROWE PRICE GROUP	0.01	US74144T1088
RECKITT BENCKISER 3.875% 14/09/2033	0.01	XS2681384041
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.01	XS2468855593
MARRIOTT INTL INCUSD	0.01	US5719032022

GIGADEVICE SEMICONDUCTOR BEIJING INC	0.01	CNE1000030S9
HYOSUNG TNC CORP	0.01	KR7298020009
KDDI CORP	0.01	JP3496400007
Income Due - GBP	0.01	
US TREASURY N/B 2.75% 30/APR/2027	0.01	US91282CEN74
BECTON DICKINSON 3.553% 13/9/20299	0.01	XS2585932275
WESTPAC NZD COLL	0.01	
BECTON DICKINSON AND COMPANY	0.01	US0758871091
CINTAS CORP	0.01	US1729081059
TIANDI SCIENCE TECHNOLOGY CO LTD	0.01	CNE000001B90
SUMITOMO MITSUI FINANCIAL GROUP	0.01	JP3890350006
AFREECATV CO LTD	0.01	KR7067160002
VERIZON COMMS. 3.50% 28/06/2032	0.01	XS2770514789
AON PLC IE COM CL A	0.01	IE00BLP1HW54
BRL BNP PARIBAS A/C	0.01	
MS. F2F 21/4/2034	0.01	US61747YFE05
SOUTHWESTERN ENERGY CO	0.01	US8454671095
HENAN PINGGAO ELECTRIC CO LTD	0.01	CNE000001774
NIBC BANK 6.00% 16/11/2028	0.01	XS2713801780
MPLX 5.50% 15/02/2049	0.01	US55336VAT70
FREEPORT MCMORAN INC	0.01	US35671D8570
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.01	US05578AE465
MAPLETREE INDUSTRIAL TRUST	0.01	SG2C32962814
WELLINGTON CITY COUNCIL 160524 PNOTE	0.01	NZWCCDT521C8
AUCKLAND CITY COUNCIL 070624 PNOTE	0.01	NZAKCDDT607C1
FOOT LOCKER INC	0.01	US3448491049
MIRVAC GRP.	0.01	AU000000MGR9
UK. GILT 3.50% 22/01/2045	0.01	GB00BN65R313
CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033	0.01	
TOPBUILD CORP COM USD0.01 WI	0.01	US89055F1030
GS RETAIL CO LTD	0.01	KR7007070006
RYMAN HOSPITALITY PROPERTIES INC	0.01	US78377T1079
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01	XS1485596511
ASM INTERNATIONAL NV	0.01	NL0000334118
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01	US91282CAL54
BROADSTONE NET LEA COM	0.01	US11135E2037
KUNLUN ENERGY COMPANY LIMITED	0.01	BMG5320C1082
MOODYS CORPORATION	0.01	US6153691059
WIHLBORGS FAST. AB NPV	0.01	SE0018012635
VICI PROPS. 4.95% 15/02/2030	0.01	US925650AC72
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01	JP1051471M45
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01	JP1051531N75
APT MEDICAL ORD A	0.01	CNE100004C45
FDXEX CORP COM	0.01	US31428X1063
CJ ENM CO LTD	0.01	KR7035760008
EMERSON ELECTRIC CO	0.01	US2910111044
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01	US716973AB84
POYA CO LTD	0.01	TW0005904007
VAIL RESORTS INC	0.01	US91879Q1094
SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000	0.01	US844741BK34
VIRGIN MONEY UK F2V 23/08/2029	0.01	XS2667626233
CISCO SYS. 5.05% 26/02/2034	0.01	US17275RBT86
MARFRIG GLOBAL FOODS SA	0.01	BRMRFGACNOR0
KOREA TSY. BD. 2.625% 10/09/2035000	0.01	KR103502G594
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01	XS2730682528
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01	US91282CEB37
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.01	XS2486461523
VICINITY CENTRES	0.01	AU000000VCX7
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.01	XS2321520525
MSTB03- WEST PAC	0.01	
GINKGO BIOWORKS HOLDINGS INC	0.01	US37611X1000
LLOYDS BANKING GRP. F2F 17/03/2029	0.01	AU3CB0297802
FMC CORP 5.65% SNR NTS 18/05/2033 USD1000	0.01	US302491AX31
EMERA US FIN. 2.639% 15/6/2031USD1000	0.01	US29103DAT37
T-MOBILE USA 3.875% 15/04/2030	0.01	US87264ABF12
MONSTER BEVERAGE SHS ORD	0.01	US61174X1090
SUN LIFE FINANCIAL INC	0.01	CA8667961053
SW FIN. I 7.375% 12/12/2041	0.01	XS2731297235
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS	0.01	XS1785147098
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.01	US695114CZ98
DECKERS OUTDOOR CORP	0.01	US2435371073
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01	US912828YB05

HILTON WORLDWIDE H COM		0.01	US43300A2033
US TREASURY N/B 1.87% 28/FEB/2027		0.01	US91282CEC10
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
NATIONAL AUSTRALIA BANK LIMITED		0.01	AU000000NAB4
GECINA		0.01	FR0010040865
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
FORD MOTOR CREDIT 4.95% 28/05/2027		0.01	US345397C270
PROVINCE OF ONTARI 4.25% 22/08/2024		0.01	AU3CB0223402
SHOPPING CENTRES A 3.90% 07/06/2024		0.01	AU3CB0244861
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026		0.01	US91282CCJ80
LANDESKREDITBANK B 4.25% 07/08/2025		0.01	AU3CB0223097
GSK PLC SPON ADS EACH REP 2 ORD SHS		0.01	US37733W2044
CREDIT AGRICOLE F2F 10/01/203030		0.01	US22535WAK36
SARTORIUS FINANCE 4.50% 14/9/2032		0.01	XS2676395317
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029		0.01	US91282CES61
JAPAN POST BANK CO LTD		0.01	JP3946750001
UBS GROUP AG F2F 17/03/2032EGS		0.01	CH1255915014
UTD. ENERGY DIST. 3.85% 23/10/2024		0.01	AU3CB0247971
PLAINS ALL AMERICA 4.50% 15/12/2026		0.01	US72650RBL50
US. TSY. NOTE/BON 1.125% 31/10/2026		0.01	US91282CDG33
AUSGRID FIN. PTY 3.75% 30/10/2024		0.01	AU3CB0248318
DANSKE BANK F2V 23/08/2028		0.01	XS2671666688
INSULET CORP		0.01	US45784P1012
ENERGY P/SHIP. GA 3.642% 11/12/2024		0.01	AU3CB0249209
SNAM		0.01	IT0003153415
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD		0.01	AU3FN0060729
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028		0.01	US91282CGH88
JAPAN GOV. THIRTY 1.50% 20/03/2045		0.01	JP1300461F39
LOGITECH INTERNATIONAL SA		0.01	CH0025751329
AGREE REALTY CORP		0.01	US0084921008
CLEANAWAY WASTE MANAGEMENT LIMITED		0.01	AU000000CWY3
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33		0.01	
TOKYO ELECTRON LTD		0.01	US8891101029
NXP SEMICONDUCTORS		0.01	NL0009538784
POWERTECH TECHNOLOGY INC		0.01	TW0006239007
CHINASOFT INTERNATIONAL LTD		0.01	KYG2110A1114
BANK OF MONTREAL CAD		0.01	CA0636711016
E.ON 4.125% 25/03/2044		0.01	XS2791960664
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026		0.01	US89788MAJ18
BOSTON PROPERTIES INC		0.01	US1011211018
DANSKE BANK F2V 09/01/20266.466% 09/01/2026		0.01	US23636ABF75
UNILEVER FIN. NETH 3.50% 15/2/2037		0.01	XS2767489391
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
ULTA BEAUTY INC COM		0.01	US90384S3031
TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003		0.01	XS2547609433
AMPOL LIMITED ORDINARY FULLY PAID		0.01	AU0000088338
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000		0.01	XS2457002538
HOCHSCHILD MINING PLC		0.01	GB00B1FW5029
IROBOT CORP		0.01	US4627261005
NVR INC		0.01	US62944T1051
KINGDOM OF BELGIUM 1.60% 22/06/2047		0.01	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270		0.01	IT0005390874
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026		0.01	US06675FAZ09
HSBC BANK CANADA 0.01% 14/09/202600 CBL5		0.01	XS2386287762
JAPAN (5 YEAR ISSU 0.10% 20/12/2025		0.01	JP1051461M13
CREDIT AGRICOLE 3.75% 22/01/2034		0.01	FR001400N2M9
KKR AND CO INC		0.01	US48251W1045
NYKREDIT REALKRED 3.875% 09/07/2029		0.01	DK0030394986
CDW LLC/CDW FIN. 2.67% 01/12/2026		0.01	US12513GBG38
TSINGTAO BREWERY COMPANY LIMITED		0.01	CNE1000004K1
KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000		0.01	US49446RAX70
MS. F2F 10/12/2026		0.01	US6174468V45
MARVELL TECHNOLOGY COM		0.01	US5738741041
ISRAEL GOVERNMENT 5.50% 12/03/2034		0.01	US46514BRL35
HSBC HOLDINGS PLC F2F 12/09/20260000		0.01	US404280BX62
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
KOLON INDUSTRIES INC		0.01	KR7120110002
IBERDROLA FINANZAS SAU 4.871% 31/12/2049		0.01	XS2748213290

APARTMENT INCOME R COM	0.01	US03750L1098
CRH PLC LONDON LISTING	0.01	IE0001827041
CITIGROUP F2F 29/01/2031	0.01	US172967ML25
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
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	AU3CB0278653
ALLY FINANCIAL INC	0.01	US02005N1000
WELLS FARGO F2F 30/10/2030	0.01	US95000U2G70
CAPITALAND INTEGRATED COMMERCIAL	0.01	SG1M51904654
BPCE 3.875% 11/01/2029	0.01	FR001400N4L7
ULTRAPAR PARTICIPACOM NPV	0.01	BRUGPAACNOR8
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
TOYOTA FIN NEW ZEALAND 230424 2.71 CB	0.01	NZTFSDT719C2
TUPRAS TURKIYE PETROL RAFINE	0.01	TRATUPRS91E8
CONSTELLATION ENERGY CORP	0.01	US21037T1097
PUBLICIS GROUPE	0.01	FR0000130577
US TREASURY N/B 3.25% 15/MAY/2042	0.01	US912810TH14
BMW US CAPITAL LL 3.375% 02/02/2034	0.01	DE000A3LT423
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	JP1103401F97
CITIGROUP F2F 20/03/2030	0.01	US172967ME81
AMPHENOL CORP CL A	0.01	US0320951017
BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS	0.01	XS2743029253
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
NEXTRACKER INC	0.01	US65290E1010
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01	US91282CCR07
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.01	JP1300441E92
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	AU3CB0268035
OSOTSPA PCL NVDR	0.01	TH8752010R16
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01	GRS426003000
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01	US91282CCZ23
NORFOLK SOUTHERN CORP USD	0.01	US6558441084
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
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.01	US91282CDH16
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	USY5S5CGAA01
3M CO	0.01	US88579Y1010
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	FR0011883966
SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A	0.01	US81211KAX81
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
CIP FNDG. PTY 3.026% 16/12/2027	0.01	AU3CB0285310
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
MINITUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01	US606822CN27
SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031	0.01	US82620KBE29
STATE STREET	0.01	
UK. GILT 0.375% 22/10/2026	0.01	GB00BNNGP668
MERCURY NZ 2.918% 17/11/2028	0.01	AU3CB0284677
SK ON 5.375% 11/5/2026	0.01	XS2612749908
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.01	MXP001661018
ABBVIE 4.05% 21/11/2039	0.01	US00287YCA55
PORTLAND GEN. ELEC.	0.01	US7365088472
MILLICOM INTL CELLULAR-SDR	0.01	SE0001174970
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	US91282CBH34
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01	US048303CJ83
COCA-COLA FEMSA S.UNITS	0.01	MX01KO000002
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	JP1103601LA4
URBAN EDGE PPTYS COM USD	0.01	US91704F1049
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	US912828Z948
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	JP1103621M43
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01	US65364UAQ94
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	US912828ZV59
JPM. CHASE F2F 23/04/2029	0.01	US46647PAR73
ZTE CORP-H	0.01	CNE1000004Y2
MARUBENI CORPORATION	0.01	JP3877600001
STOCKLAND TST. 2.30% 24/03/2028	0.01	AU3CB0278893
KOC HOLDING AS	0.01	TRAKCHOL91Q8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01	JP1103681NA2
SHAFTESBURY CAPITAL PLC	0.01	GB00B62G9D36
AMERICAN INTERNATIONAL GROUP	0.01	US0268747849
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01	FR0011317783
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01	

UK. GILT 4.50% 7/6/2028	0.01	GB00BMF9LG83
NEC CORPORATION	0.01	JP3733000008
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01	US91282CJK80
QUIMICA Y MINERA CHIL-SP ADR	0.01	US8336351056
JAPAN HOTEL REIT INVESTMENT CORP	0.01	JP3046400002
DEUTSCHE BANK 1.625% 20/01/2027	0.01	DE000DL19U23
NSW ELECTRICITY N 2.732% 23/04/2029	0.01	AU3CB0279578
EDP RENOVAVEIS SA	0.01	ES0127797019
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01	US05964HAQ83
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	US912810SX72
SHENYANG XINGQI PHARMACEUTICAL CO LTD	0.01	CNE100002DV1
VONOVIA 0.00% 01/12/2025	0.01	DE000A3MP4T1
IHH HEALTHCARE BHD	0.01	MYL5225OO007
DAIICHI SANKYO COMPANY LIMITED	0.01	JP3475350009
WHITBREAD PLC	0.01	GB00B1KJJ408
TAMPA ELEC. 4.90% 01/03/2029	0.01	US875127BM30
CAIXABANK F2F 13/09/2027	0.01	US12803RAB06
BANK OF NOVA SCOTIA CAD	0.01	CA0641491075
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
USINAS SIDER MINAS GERAIS SA	0.01	BRUSIMACNPA6
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01	US912810TB44
CISCO SYS. 4.85% 26/02/2029	0.01	US17275RBR21
YAZICILAR HOLDING AS	0.01	TRAYAZIC91Q6
WELLTOWER 3.10% 15/01/2030	0.01	US95040QAJ31
GLENCORE PLC	0.01	JE00B4T3BW64
LONDON STOCK EXCHANG	0.01	GB00B0SWJX34
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01	JP1103691P11
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01	US233853AT77
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01	US559222BA12
FERRARI NV COM	0.01	NL0011585146
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.01	US91282CCP41
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	XS2001183164
JAPAN GOV. THIRTY 0.40% 20/12/2049	0.01	JP1300651L15
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	US65339KCM09
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01	US23636ABE01
VOLKSWAGEN INTL. FIN.049	0.01	XS2342732646
CHINA RAILWAY GROUP	0.01	CNE1000007Z2
JOHN DEERE CAPITAL 4.50% 16/01/2029	0.01	US24422EXH79
NINTENDO CO LTD	0.01	JP3756600007
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01	US771196CF76
DAIWA HOUSE REIT I REIT	0.01	JP3046390005
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
GEN. MILLS 5.50% 17/10/2028	0.01	US370334CW20
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.01	MYBMI1900030
GENUS PLC	0.01	GB0002074580
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024	0.01	US151191AZ66
GLOBAL PAYMENTS INC 4.875% 17/03/2031	0.01	XS2597994065
BANK OF AMERICA F2F 25/04/2029	0.01	US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.01	US61747YFD22
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01	AU3FN0079703
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01	PHY411571011
HSBC HOLDINGS PLC F2F 14/9/2031	0.01	XS2685873908
CASTELLUM AB	0.01	SE0000379190
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01	JP1103721PA1
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
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01	IT0005240350
ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99	0.01	XS2589260996
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	XS2626691906
THE WAREHOUSE GROUP LIMITED	0.01	NZWHSE0001S6
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
HUNTSMAN INTL. 4.50% 01/05/2029	0.01	US44701QBE17
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01	DE000BU2Z015
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01	JP1103591L73
AEGON BANK 3.375% 28/6/2030	0.01	XS2642546399
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01	XS2561647368
MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A	0.01	US58769JAF49
CAPITALAND INVE NPV	0.01	SGXE62145532

US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.01	US912810TG31
CAD BNP PARIBAS A/C	0.01	
VAR ENERGI ASA 5.0% 18/05/2027	0.01	US92212WAA80
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01	US314890AC87
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7S81YAB11
COUSINS PROPERTIES INC	0.01	US2227955026
CORNING 3.875% 15/05/2026	0.01	XS2621757405
NBN 4.125% 15/3/2029	0.01	XS2590621103
NORTHERN GAS NETW 6.125% 2/6/2033	0.01	XS2619757185
TRUIST FINL CORP COM	0.01	US89832Q1094
SPRINT 7.125% 15/06/2024	0.01	US85207UAH86
NITTO DENKO CORPORATION	0.01	JP3684000007
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01	JP1051491MA0
EQUINIX 1.80% 15/07/2027	0.01	US29444UBG04
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01	US361841AQ25
SPAIN GOV. BD. 4.70% 30/07/2041	0.01	ES00000121S7
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01	XS2723549528
ORACLE CORP 2.5% 01/04/2025	0.01	US68389XBT19
MULTICHOICE GROUP LTD	0.01	ZAE000265971
AMERICAN WATER CAP 5.15% 01/03/2034	0.01	US03040WBD65
BNI FIN. 3.875% 01/12/2030UR100000	0.01	XS2726461986
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	XS2367816076
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.01	XS2607040958
INDUSTRIAS PENOLES SAB DE CV	0.01	MXP554091415
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01	AU000XCLWAW3
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01	JP1103701P43
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01	US11133T1034
JPM. CHASE F2F 26/04/20284/2028	0.01	US46647PDA12
DANONE 3.706% 13/11/2029	0.01	FR001400LY92
LEASYS 4.625% 16/2/2027	0.01	XS2720896047
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01	US9128286B18
BATH AND BODY WORKS INC	0.01	US0708301041
ANGLO AMERICAN PLATINUM LIMITED	0.01	ZAE000013181
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.01	US2017122050
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01	FR001400H2O3
CAIXABANK 1.00% 25/06/2024	0.01	ES0313307219
INTESA SANPAOLO 7.00% 21/11/2025	0.01	US46115HBU05
AKAMAI TECHNOLOGIES	0.01	US00971T1016
ORANGE SA	0.01	FR0000133308
BPCE VAR 08/03/2033	0.01	FR001400OIX5
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01	FR0013286192
TOTAL SA	0.01	US89151E1091
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.01	US41068X1000
SAFESTORE HOLDINGS PLC	0.01	GB00B1N7Z094
ABBVIE 4.95% 15/3/2031	0.01	US00287YDT38
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01	US95000U3H45
METLIFE INC	0.01	US59156R1086
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01	XS2772266693
MS. F2F 21/03/2030	0.01	XS2790333707
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01	FR0012993103
CITIGROUP 4.30% 20/11/2026	0.01	US172967JC62
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
BASF SE	0.01	DE000BASF111
PROLOGIS PROPERTY MEXICO SA DE CV	0.01	MXCFF1170008
INTEL 4.875% 10/2/2028	0.00	US458140CE86
ASR NEDERLAND NV 3.625% 12/12/2028	0.00	XS2694995163
PROSUS NV	0.00	NL0013654783
NOVO BANCO F2V 8/3/2028	0.00	PTNOB10M0006
ELI LILLY 4.70% 09/02/2034	0.00	US532457CL03
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP	0.00	XS2048709427
NATWEST MKTS. FRN 23/08/2028	0.00	AU3FN0080586
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.00	US91282CEQ06
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00	AU3CB0297711
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00	US912828YY08
ABN AMRO BANK 1.25% 28/5/202500000 280	0.00	XS2180510732
WESTPAC BANKING FRN 20/05/202505/2025	0.00	AU3FN0069209
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00	US91282CDZ14
WEIR GROUP PLC (T 2.20% 13/05/2026	0.00	US94876QAA40
KENVUE INC	0.00	US49177J1025
STANDARD CHARTERED F2V 14/01/2027	0.00	US853254BZ29
EXPERIAN GROUP LTD	0.00	GB00B19NLV48
NTT FIN CORP 1.162% 03/04/2026	0.00	US62954WAC91
UBS GRP. 2.746% 11/02/2033	0.00	US902613AK44

VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00	AU000000VCX7
KBC GRP. F2V 19-03-2034	0.00	BE0390118819
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00	US38869PAP99
MITSUBISHI UFJ FINL GROUP INC 1.538% 20/07/2027	0.00	US606822BY90
OTSUKA HLDGS CO NPV	0.00	JP3188220002
DE VOLKSBANK F2V 22/10/2030924 REGS	0.00	XS2202902636
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00	FR0013341682
CREDIT SUISSE GRP. F2F 10/13/2026	0.00	CH1174335732
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00	US9128285M81
TENNET HOLDING BV 2.374% 31/12/2049	0.00	XS2207430120
SYNCHRONY FINANCIAL	0.00	US87165B1035
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00	FR001400FYQ4
PRINCIPAL FINANCIAL GROUP	0.00	US74251V1026
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00	US9128284V99
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00	JP1103531K10
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00	CNE000000PY4
PRYSMIAN SPA	0.00	IT0004176001
RETAIL OPPORTUNITY INVESTMENT	0.00	US76131N1019
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00	US91282CBB63
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.00	US29273VAR15
WHITECAP RESOURCES INC	0.00	CA96467A2002
CAP. ONE FINL. F2F 01/02/2035	0.00	US14040HDF91
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
JOHNSON CONTROLS INTERNATIONAL PLC	0.00	IE00BY7QL619
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00	US912828Y792
BWP TST. 3.30% 10/04/2026	0.00	AU3CB0262350
MIZUHO FINL. GRP. F2F 28/08/2029	0.00	XS2672744013
AMERICAN ELECTRIC POWER COMPANY INC	0.00	US0255371017
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00	IT0005383309
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00	USG82296AG21
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00	US912810TJ79
CHARTER COMMS. OP 4.908% 23/07/2025	0.00	US161175AY09
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00	US91282CBT71
NUCOR CORP	0.00	US6703461052
AMBEV SA ADR EACH REPR ORD SPONS	0.00	US02319V1035
WESFARMERS LIMITED	0.00	AU000000WES1
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00	XS2308313860
BANK OF AMERICA F2F 13/02/2031	0.00	US06051GHZ54
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00	AU3CB0302685
CEZ AS	0.00	CZ0005112300
GOODMAN FIN. 4.375% 19/06/2024	0.00	XS1078750004
CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026	0.00	XS2345982362
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.00	US302154CY36
HEIDELBERGCEMENT AG	0.00	DE0006047004
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00	FR0013313582
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
SUNCORP-METWAY FRN 24/05/2027	0.00	AU3FN0083135
GPT	0.00	AU000000GPT8
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.00	US06051GKW86
HEALTHCARE REALTY TRUST INC	0.00	US42226K1051
APT PIPELINES 4.20% 23/03/2025	0.00	USQ04578AD42
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028	0.00	US86562MCG33
ANADOLU EFES BIRACILIK VE MALT SANA	0.00	TRAAEFES91A9
HSBC HOLDINGS PLC F2F 17/08/2029	0.00	US404280CV97
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00	AU3FN0084828
INGERSOLL RAND INC	0.00	US45687V1061
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00	US912810TD00
AMERIPRISE FINANCIAL INC	0.00	US03076C1062
MICROCHIP TECHNOLOGY INC	0.00	US5950171042
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00	JP1051481M76
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.00	US30217AAC71
NISSAN MOTOR CO	0.00	JP3672400003
MS. F2F 30/05/2025	0.00	US61747YEA91
BANK OF AMERICA F2F 22/04/2032	0.00	US06051GJT76
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00	FR0013131877
CNA FINL. 4.50% 1/3/2026	0.00	US126117AT75
SOLVENTUM 5.60% 23/03/2034	0.00	US83444MAG69
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00	XS1843459782
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00	US9128283W81
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00	US29379VBW28
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00	JP1103511J74
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00	US05253JAL52
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00	USU10517AC12
CAIXABANK F2F 23/2/2033	0.00	XS2558978883

US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00	US912828U246
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00	US912810SQ22
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.00	US91282CEH07
PUBLIC STORAGE	0.00	US74460D1090
REALTY INC. 4.125% 15/10/2026	0.00	US756109AR55
DANONE	0.00	FR0000120644
UNION PACIFIC 2.40% 05/02/2030	0.00	US907818FH61
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00	US6325C1D228
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.00	US373334KQ30
APOLLO GLOBAL MANA COM	0.00	US03769M1062
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00	US875127BH45
NOMURA HOLDINGS INC	0.00	JP3762600009
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00	US911365BM59
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00	FR0013407236
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00	FR0000187635
ENERGY TRANSFER OP 2.90% 15/05/2025	0.00	US29278NAP87
GERDAU SA	0.00	BRGGBRACNPR8
SEMPRA ORD	0.00	US8168511090
ADVANTEST CORP	0.00	JP3122400009
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00	US682680AW38
EMPRESAS COPEC SA	0.00	CLP7847L1080
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00	US912810ST60
WIWYNN CORP	0.00	TW0006669005
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00	COL17CT03813
GENERAL MILLS INC	0.00	US3703341046
CROWN CASTLE INTL CORP	0.00	US22822V1017
DP WORLD 2.375% 25/09/2026	0.00	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.00	US06738EY05
NORTHERN TRUST CORP	0.00	US6658591044
SEVERN TRENT UTILI 4.00% 5/3/2034	0.00	XS2775728269
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.00	US91282CBP59
T-MOBILE USA 3.75% 15/04/2027	0.00	US87264ABD63
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00	US912810TA60
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00	USQ3958YAC77
Income Due - EUR	0.00	
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00	US9128286L99
WASION HOLDINGS LT HKD	0.00	KYG9463P1081
SEKISUI HOUSE REIT INC	0.00	JP3047820000
NEXTERA ENERGY CAP 3.55% 1/5/2027	0.00	US65339KAT79
JPM. CHASE F2F 22/4/2026	0.00	US46647PBK12
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.00	XS2462324745
SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A	0.00	CNE0000007W1
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00	US9128284N73
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N	0.00	US74456QCH74
HUAKAI YIBAI TECHNOLOGY CO LTD	0.00	CNE100002MT6
GLP JREIT REIT	0.00	JP3047510007
CHINA RAILWAY GROUP LTD	0.00	CNE100000866
CVS HEALTH 2.875% 1/6/2026	0.00	US126650CU24
KOREA NATL. OIL 0.875% 05/10/2025	0.00	US50066RAM88
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00	US91282CEM91
AMETEK INC	0.00	US0311001004
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.00	US361841AR08
VERIZON COMMS. 1.45% 20/03/2026	0.00	US92343VGG32
FASTENAL CO	0.00	US3119001044
AVIO SPA	0.00	IT0005119810
KONINKLIJKE AHOLD 3.875% 11/03/2036	0.00	XS2780025511
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00	JP1103501J35
EXPEDIA GROUP INC	0.00	US30212P3038
SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028	0.00	US828807DL84
DOLLAR GENERAL	0.00	US2566771059
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00	US00774MAV72
TELEFONICA SA	0.00	ES0178430E18
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	US29670E1073
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00	US22536PAH47
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00	US91282CAZ41
SIMON PROPERTY GROUP INC USD	0.00	US8288061091
AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000	0.00	US05329WAQ50
COINBASE GLOBAL INC	0.00	US19260Q1076
ATLAS COPCO AB	0.00	SE0017486889
SGD BNP PARIBAS A/C	0.00	
SNOWFLAKE INC	0.00	US8334451098
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00	US912810SY55

CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028	0.00	XS2381671671
I MOBILE CO LTD NPV	0.00	JP3105210003
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00	US912810RH32
DOMINION ENERGY INC	0.00	US25746U1097
CEMENTOS ARGOS SA COP6	0.00	COD38PA00046
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00	CA135087Q723
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00	CA0194561027
DKK BNP PARIBAS A/C	0.00	
AIA GROUP LTD F2V 09/09/20330	0.00	XS2356311139
NATL. BANK OF GREECE F2F 29/01/2029	0.00	XS2756298639
OLD DOMINION FGHT COM USD 0.10 TEMP	0.00	US6795801009
BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000	0.00	US11135EAA29
US TREASURY N/B 3.62% 15/FEB/2053	0.00	US912810TN81
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.00	US928668BE16
ZIJIN MINING GROUP CO LTD	0.00	CNE100000502
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
MIZUHO FINANCIAL GROUP INC	0.00	JP3885780001
BANK OF NEW YORK MELLON CORP	0.00	US0640581007
LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS	0.00	FR001400KJ00
HUMANA INC	0.00	US4448591028
PLAYTIKA HOLDING CORP	0.00	US72815L1070
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00	JP1103671N74
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00	HK0688002218
COMMERZBANK AG F2F 17/01/2031	0.00	DE000CZ439T8
BARCLAYS F2V 22/03/2031	0.00	XS2321466133
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.00	BE6350703169
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00	IT0001174611
BERRY GBL. 1.57% 15/01/2026	0.00	US08576PAH47
FUT. U.S. T-BONDS JUN24	0.00	
SOMPO HOLDINGS INC NPV TEMP	0.00	JP3165000005
PUMA FIN. PTY 1 A FRN 22/03/2055	0.00	AU3FN0082343
HALMA PLC	0.00	GB0004052071
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	AU000000NSR2
ALD 4.25% 18/1/2027	0.00	FR001400F6E7
HENNES & MAURITZ	0.00	SE0000106270
WSP GLOBAL INC	0.00	CA92938W2022
WEG SA	0.00	BRWEGEACNOR0
NATL. GRID GAS 1.125% 14/1/2033	0.00	XS2284250284
ARKEMA	0.00	FR0010313833
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00	AU3CB0234029
P3 GRP. SARL 4.625% 13/02/2030	0.00	XS2764853425
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00	JP1201051891
IDEXX LABORATORIES INC	0.00	US45168D1046
KBC GRP. F2F 28/11/2029	0.00	BE0002987684
CORTEVA INC	0.00	US22052L1044
NTT FINANCE CORP 3.359% 12/03/2031	0.00	XS2778374129
IRON MTN INC NEW COM NPV	0.00	US46284V1017
NEXTDC LIMITED ORDINARY FULLY PAID	0.00	AU000000NXT8
KATITAS CO LTD	0.00	JP3932950003
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00	AU3FN0081790
BLACKSTONE PROP. 1.625% 4/20/2030	0.00	XS2398746144
INDUSTRIAL AND INFREAREIT	0.00	JP3046500009
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00	JP1051631PB2
COMMERZBANK AG NPV	0.00	DE000CBK1001
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00	JP1051441L76
MSCI INC	0.00	US55354G1004
AKER BP 6.00% 13/6/2033	0.00	US00973RAM51
CHINA LONGYUAN POWER GROUP CORP LTD	0.00	CNE100000HD4
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000	0.00	US12527GAH65
SIMON PROP. GRP. 2.45% 13/09/2029	0.00	US828807DF17
FIFTH THIRD BANCORP F2F 27/7/2029	0.00	US316773DK32
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.00	US172967MQ12
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00	US912810EY02
CLEVELAND CLIFFS COM USD	0.00	US1858991011
OMNICOM GROUP	0.00	US6819191064
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00	US29364WAX65
INTESA SANPAOLO 7.80% 28/11/2053	0.00	US46115HCF29
QUANTA SERVICES INC	0.00	US74762E1029
BUNDESobligation 0.00% 11/04/20251	0.00	DE0001141810
THERMO FISHER SCIE 5.00% 31/01/2029	0.00	US883556DA77
JAPAN EXCHANGE GROUP INC	0.00	JP3183200009
AT&T INC 3.50% 15/9/2053	0.00	US00206RKJ04
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00	US912810TW80

MOTOROLA SOLUTIONS 5.40% 15/04/2034	0.00	US620076BZ10
ENERGY TRANSFER 5.75% 15/02/2033	0.00	US29273VAQ32
LLOYDS BANKING GROUP PLC	0.00	GB0008706128
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00	US912810TL26
UK. GILT 1.625% 22-OCT-28	0.00	GB00BFX0ZL78
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00	US912828X885
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00	AU0000217101
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00	DE0001102507
VASTNED RETAIL NV	0.00	NL0000288918
REALTEK SEMICONDUCTOR CORP	0.00	TW0002379005
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00	XS1960678255
ENERGY TRANSFER 6.55% 1/12/2033	0.00	US29273VAU44
WELLTOWER 2.75% 15/1/2031	0.00	US95040QAL86
KOREA ELECTRIC POWER CORPORATION	0.00	KR7015760002
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00	US912810EV62
JPM. CHASE F2F 1/6/2029	0.00	US46647PCJ30
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00	US91282CAM38
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
UDR INC	0.00	US9026531049
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
PALANTIR TECHNOLOGIES INC	0.00	US69608A1088
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.00	US879360AE54
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00	IDG000013806
HOKUETSU INDUSTRIES CO LTD	0.00	JP3841400009
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00	JP1200971792
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00	US91282CBC47
RECKITT BENCKISER GROUP PLC	0.00	GB00B24CGK77
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00	US912810SS87
SUN COMMUNITIES OP 5.50% 15/01/20299	0.00	US866677AK36
Outstanding Settlement Receipts - TRY	0.00	
BANK OF AMERICA F2F 25/04/2034	0.00	US06051GLH01
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.00	JP1051451LA6
CITIGROUP F2F 25/01/2033	0.00	US17327CAQ69
GLOBAL INDUSTRIAL COM USD0.01	0.00	US37892E1029
HOYA CORPORATION JPY	0.00	JP3837800006
DOLLAR TREE INC	0.00	US2567461080
GIVAUDAN - REG	0.00	CH0010645932
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00	AU3FN0082194
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00	FR001400AIN5
WESTROCK CO COM	0.00	US96145D1054
CHARTER COMMS. OP 5.375% 01/05/2047	0.00	US161175BL78
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00	XS2156510021
MS. F2F 22/01/2031	0.00	US6174468L62
ABN AMRO BANK F2V PERPS	0.00	XS2131567138
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00	US83368TBQ04
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00	JP1201451D66
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00	US64952WEY57
US. TSY. NOTE/BON 2.375% 15/08/2024	0.00	US912828D564
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026	0.00	US06406RBJ59
CPFL ENERGIA SA	0.00	BRCPFACNOR0
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00	US912810SP49
DEUTSCHE BOERSE AG	0.00	DE0005810055
BARCLAYS F2F 21/03/2035	0.00	XS2790094523
ALCON AG	0.00	CH0432492467
DAIWA HOUSE INDUSTRY JPY	0.00	JP3505000004
PRUDENTIAL FINANCIAL INC	0.00	US7443201022
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00	US91282CKD29
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00	US44891CCF86
Outstanding Settlement Receipts - IDR	0.00	
COMPAGNIE DE SAINT-GOBAIN	0.00	FR0000125007
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.00	FR001400CGA2
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00	US91282CHU80
MISUMI GROUP INC	0.00	JP3885400006
GS. GRP. 1.25% 7/2/2029	0.00	XS2441552192
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00	US224044CS42
KYOCERA CORP	0.00	JP3249600002
SEVEN AND I HOLDINGS NPV	0.00	JP3422950000
JAPAN GOV. TEN YEA 0.60% 20/06/2024	0.00	JP1103341E67
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00	US91282CKA89
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00	AU3FN0080883
US. TSY. NOTE/BOND 2.00% 30/06/2024	0.00	US912828XX34

US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00	US91282CJW29
ENEL FIN. INTL. 4.25% 15/6/2025	0.00	USN30707AN87
US. TSY. NOTE/BON 2.125% 31/07/2024	0.00	US9128282N91
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00	FR0014002WK3
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00	US91282CGQ87
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00	US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00	US91282CJX02
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00	JP1051541NA0
US TREASURY N/B 3.87% 15/JAN/2026	0.00	US91282CGE57
CANADIAN IMP BANK COM NPV	0.00	CA1360691010
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00	US91282CFY21
NCISOFT CORPORATION	0.00	KR7036570000
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE	0.00	US912828YH74
BRF SA	0.00	US10552T1079
HYUNDAI ENGINEERING & CONSTRUCTION	0.00	KR7000720003
HEALTHPEAK PROPERTIES INC	0.00	US42250P1030
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.00	US9128283V09
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024	0.00	US91282CCX74
US. TSY. NOTE/BON 2.875% 30/04/2025	0.00	US9128284M90
NATL. GRID 0.75% 1/9/2033	0.00	XS2381853436
GOLD FIELDS LTD	0.00	ZAE000018123
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.00	US912828YV68
ETSY INC	0.00	US29786A1060
OIL STATES INTERNATIONAL INC	0.00	US6780261052
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.00	US91282CDN83
COSTAR GROUP INC COM	0.00	US22160N1090
DENSO CORP NPV	0.00	JP3551500006
US. TSY. NOTE/BON 1.375% 31/01/2025	0.00	US912828Z526
GOODMAN PROP. TST.	0.00	NZCPTE0001S9
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.00	US91282CED92
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00	JP1103571L10
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00	US912810TR95
CHECK POINT SOFTWARE TECH	0.00	IL0010824113
US. TSY. NOTE/BON 1.125% 28/02/2025	0.00	US912828ZC78
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00	US91282CAY75
UK. GILT 4.75% 07/12/2030	0.00	GB00B24FF097
INTL. BUSINESS MAC 3.45% 19/02/2026	0.00	US459200JG74
THAMES WATER UTILI 1.25% 31/1/20322	0.00	XS2438026366
ORSTED AS F2V 14/03/3024	0.00	XS2778385240
DOW INC	0.00	US2605571031
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00	MX0MGO0001E4
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.00	US882384AD28
HCA 5.375% 01/02/2025	0.00	US404119BR91
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00	JP1103651N11
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00	JP3515400004
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00	
DEUTSCHE BANK AG (REG)	0.00	DE0005140008
JABIL INC	0.00	US4663131039
AMPHASTAR PHARMACEUTICALS INC	0.00	US03209R1032
MAPLETREE LOGISTICS TRUST	0.00	SG1S03926213
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
ROYAL BANK OF CANA 2.55% 16/07/2024	0.00	US78013XZU52
ASROCK INC	0.00	TW0003515003
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000Z28
DEMETER INVESTMENTS F2F 8/15/2050	0.00	XS1261170515
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.00	XS2265531181
IDR BNP PARIBAS A/C	0.00	
AVIVA ORD	0.00	GB00BPQY8M80
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00	US9128286X38
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00	JP1103521JA8
MTN GROUP LTD	0.00	ZAE000042164
RELX FIN. 3.75% 12/06/20310000	0.00	XS2631867533
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00	US91282CEF41
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00	JP1201171A43
CVS HEALTH 4.78% 25/03/2038	0.00	US126650CY46
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00	US9128287B09
CITIGROUP INC FRN 17/MAR/2026	0.00	US172967NL16
UK. GILT 1.50% 22/07/2026	0.00	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00	CA135087K379
UNILEVER FIN. NETH 3.25% 15/2/2032	0.00	XS2767489474
MACQUARIE BANK 2.30% 22/01/2025	0.00	US55608RBE99
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.00	XS2606297864
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00	US912828R366
CAIXABANK SA 6.87% 25/OCT/2033	0.00	XS2579488201

CANADIAN GOV. BD. 0.50% 1/09/2025	0.00	CA135087K940
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.00	US91282CAJ09
UK. GILT 5.00% 07/03/2025	0.00	GB0030880693
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00	JP1103611M11
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00	US912810SU34
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	JP1400061D58
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00	IT0001444378
SPAIN GOV. BD. 1.30% 31/10/2026	0.00	ES00000128H5
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.00	US91282CAT80
BERRY GBL. 5.50% 15/04/2028	0.00	US08576PAL58
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00	FR0013516549
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00	US961214DF70
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00	US912828YQ73
BP CAP. MKTS. 5.773% 25/5/2038	0.00	XS2629395612
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00	US912828YU85
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00	AU3FN0083036
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00	US912810QL52
PETRONAS DAGANGAN BHD	0.00	MYL5681OO001
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00	XS2528656080
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.00	XS2553798443
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.00	JP1051431L45
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00	US91282CFC01
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00	US912810TS78
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00	AU3CB0283638
BANK OF IRELAND GRP. F2V 06/12/2032	0.00	XS2528657567
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00	US91282CAH43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00	FR0013250560
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.00	XS2562941927
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00	JP1103491HC4
SWISS RE AG	0.00	CH0126881561
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	US0394831020
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.00	US74251VAM46
ESTEE LAUDER COMPANIES	0.00	US5184391044
BANK OF AMERICA 3.248% 21/10/2027	0.00	US06051GGA13
VERIZON COMMS. 2.10% 22/03/2028	0.00	US92343VGH15
COVENTRY B/SOC. F2V 12/3/2030	0.00	XS2777468674
SECOM CO LTD	0.00	JP3421800008
ARCH CAPITAL GROUPCOM	0.00	BMG0450A1053
VITAL HEALTHCARE PROP. TST.	0.00	NZCHPE0001S4
GLOBAL PAYMENTS INC	0.00	US37940X1028
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00	JP1103551K72
QUALICORP SA COM NPV	0.00	BRQUALACNOR6
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00	XS2611221032
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.00	US461070AQ74
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.00	US303901BM35
TELEFONICA EMISIO 4.895% 6/03/2048	0.00	US87938WAW38
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.00	US11120VAC72
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00	USU0901RAB34
NASDAQ 4.50% 15/02/2032	0.00	XS2643673952
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00	FR0010773192
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00	US912810FT08
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00	US912828ZE35
LAN AIRLINES GROUP SA	0.00	CL0000000423
STANLEY BLACK & DECKER INC	0.00	US8545021011
ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000	0.00	US682680AZ68
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00	US912810RC45
AP MOELLER MAERSK AS	0.00	US00202F1021
MARS INC 4.55% 20/04/2028	0.00	US571676AT26
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00	US912810TU25
CANON INC	0.00	JP3242800005
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00	US13607HVE97
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.00	FR0013415627
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00	US303901BJ06
PARTNERS GROUP	0.00	CH0024608827
BANK OF AMERICA CORP F2F 22/7/2027	0.00	US06051GJS93
SSAB AB	0.00	SE0000171100
AMAZON.COM 4.70% 1/12/2032	0.00	US023135CR56
BEIERSDORF AG	0.00	DE0005200000
CADENT FIN. 5.625% 11/01/2036	0.00	XS2743029923
INVENTEC CORP	0.00	TW0002356003
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00	US912810QE10
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00	US91282CJR34
VERIZON COMMUNICA 3.875% 01/03/2052	0.00	US92343VGP31

INTEL CORP 4.875% 10/02/2026	0.00	US458140CD04
CONSENSUS CLOUD SOLUTIONS INC	0.00	US20848V1052
HSBC HLDGS. F2F 11/8/2028	0.00	US404280DG12
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00	US912810SE91
IHG FIN. 4.375% 28/11/2029	0.00	XS2723593187
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00	US91282CAD39
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00	US55903VBA08
MARTIN MARIETTA MATERIALS	0.00	US5732841060
ENGIE 4.25% 6/3/2044	0.00	FR001400OJE3
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00	JP1103661N43
DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029	0.00	DE000A351ZS6
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00	FR0010916924
NATL BK OF GREECE EUR	0.00	GRS003003035
UK. GILT 3.50% 22/10/2025	0.00	GB00BPCJD880
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00	FR0014007L00
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00	JP1103481H98
GE HEALTHCARE HOLDING LLC	0.00	US36266G1076
VISA 4.30% 14/12/2045	0.00	US92826CAF95
NESTE OYJ	0.00	FI0009013296
BANCO SANTANDER SA 6.938% 07/11/2033	0.00	US05964HAZ82
BEST BUY CO INC	0.00	US0865161014
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00	DE000BU2Z007
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00	US26884TAW27
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00	FR001400BKZ3
KERING 3.625% 05/09/2031	0.00	FR001400KHW7
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00	US771196BY74
FIRST INDUSTRIAL REALTY TRUST	0.00	US32054K1034
FORD MOTOR CREDIT 4.445% 14/02/2030	0.00	XS2767246908
SPAIN GOV. BD. 0.60% 31/10/2029	0.00	ES0000012F43
PG AND E CORP	0.00	US69331C1080
UK. GILT 4.25% 07/06/2032	0.00	GB0004893086
SIEMENS FINANCIER 3.625% 22/2/2044	0.00	XS2769892600
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00	US958254AK08
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00	US912810SFF6
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00	US912810QD37
ASR NEDERLAND F2V 7/12/2043	0.00	XS2554581830
NBN 3.75% 22/3/2034	0.00	XS2788379472
US TREASURY N/B 2.37% 15/FEB/2042	0.00	US912810TF57
PROXIMUS SADP 3.75% 27/03/2034	0.00	BE0390123868
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00	US05584KAH14
STATNETT SF 3.375% 26/2/2036	0.00	XS2768793676
RELIANCE INC	0.00	US7595091023
ALD 3.875% 22/02/2027	0.00	FR001400O457
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72	0.00	US65339KCQ13
UK. GILT 1.00% 31/01/2032	0.00	GB00BM8Z2T38
ADIDAS AG	0.00	DE000A1EWWW0
DUPONT DE NEMOURS INC	0.00	US26614N1028
GS. GRP. F2F 10/8/2026	0.00	US38145GAM24
TOYOTA FINANCE AU 3.434% 18/06/2026	0.00	XS2785465860
MARATHON PETROLEUM 3.80% 01/04/2028	0.00	US56585ABD37
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00	US06051GKD06
DOORDASH INC	0.00	US25809K1051
CREDIT SUISSE GRP. F2F 1/3/2029	0.00	CH1214797172
ATHORA HOLDING LT 6.625% 16/6/2028	0.00	XS2628821790
US TREASURY N/B 4.5% 15/NOV/2025	0.00	US91282CFW64
TENNET HLDG. TENNET HLDG. F2V PERP	0.00	XS2783649176
KOREA GAS CORPORATION	0.00	KR7036460004
SMC CORP	0.00	JP3162600005
CAPITAL ONE FINANCIA F2F 1/2/2029	0.00	US14040HCX17
NEXTERA ENERGY CAP 4.95% 29/01/2026	0.00	US65339KCS78
KRAFT HEINZ CO COM	0.00	US5007541064
ISUZU MOTORS	0.00	JP3137200006
BANK OF XI AN CO LTD	0.00	CNE100003JB8
SIBANYE STILLWATER LTD	0.00	ZAE000259701
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00	US912810SH23
PPG INDUSTRIES INC	0.00	US6935061076
RED ELECTRICA FINA 3.00% 17/01/2034	0.00	XS2744299335
EQUIFAX INC	0.00	US2944291051
ENERGY TRANSFER 5.55% 15/2/2028	0.00	US29273VAP58
DUKE ENERGY 2.65% 01/09/2026	0.00	US26441CAS44
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A	0.00	US709599BT09
SPAIN GOV. BD. 3.55% 31/10/2033	0.00	ES0000012L78

UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00	US91529YAN67
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00	US912810TQ13
STELLANTIS 4.25% 16/6/2031	0.00	XS2634690114
MBANK F2F 11/09/2027	0.00	XS2680046021
BUNDESobligation 1.30% 15/10/2027.01 .186	0.00	DE0001141869
CIA ENERGETICA MINAS GER-PRF	0.00	BRCMIGACNPR3
UK. GILT 4.25% 07/12/2027	0.00	GB00B16NNR78
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00	US29278GAV05
ROCKWELL AUTOMATION INC	0.00	US7739031091
SPAIN GOV. BD. 4.90% 30/7/2040	0.00	ES00000120N0
VULCAN MATERIALS CO	0.00	US9291601097
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.00	US91282CGN56
US TREASURY N/B 2.62% 31/MAY/2027	0.00	US91282CET45
MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A	0.00	US233851EC41
NATL. GRID NORTH 4.151% 12/9/2027	0.00	XS2680745119
SANTOS BRASIL PARTICIPACOES SA	0.00	BRSTBPACNOR3
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00	US912810SK51
ROCHE HLDGS. 5.593% 13/11/2033	0.00	US771196CH33
UK. GILT 0.125% 30/01/2026	0.00	GB00BL68HJ26
VERIZON COMMS. 4.125% 16/03/2027	0.00	US92343VDY74
SWISSCOM AG	0.00	CH0008742519
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00	US912828ZB95
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00	IT0003535157
JPM. CHASE F2F 21/03/2034	0.00	XS2791972248
HK INNO N CORP	0.00	KR7195940002
JAPANESE YEN	0.00	
NEWMONT NEWCREST F 5.30% 15/03/2026	0.00	US65163LAN91
AMPRION 0.625% 23/9/2033EGS	0.00	DE000A3E5VX4
VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000	0.00	US929160AS87
RAIFFEISEN BANK INTL F2F 15/09/2028	0.00	XS2682093526
UK. GILT 0.375% 22/10/2030	0.00	GB00BL68HH02
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00	XS2264978623
AMPOL FRN 02/12/2081	0.00	AU3FN0064739
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00	JP12009917C3
BUNDESobligation 2.40% 19/10/2028.01 .188	0.00	DE000BU25018
VOLVO TSY. 2.625% 20/2/2026	0.00	XS2534276717
NEXT PLC	0.00	GB0032089863
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.00	US72650RBM34
ELECTRONIC ARTS INC	0.00	US2855121099
COMPAL ELECTRONICS	0.00	TW0002324001
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00	AU3CB0291284
AXA SA F2F 11/7/2043	0.00	XS2610457967
ANGLO AMERICAN PLC	0.00	GB00B1XZS820
VESUVIUS PLC ORD GBP 0.00	0.00	GB00B82YXW83
INTESA SANPAOLO 5.125% 29/08/2031	0.00	XS2673808726
FRANCE GOV. BD. 0.50% 25/05/2025	0.00	FR0012517027
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00	US912810QH41
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00	US91282CHB00
BANCO SANTANDER F2V 4/10/2032	0.00	XS2393518597
ZTO EXPRESS CAYMAN INC	0.00	US98980A1051
MARRIOTT VACATIONS WORLDWIDE CORP	0.00	US57164Y1073
TARGA RES. 6.50% 15/2/2053	0.00	US87612GAD34
HD HYUNDAI INFRACORE CO LTD	0.00	KR7042670000
SUNCORP GRP. FRN 27/06/2034	0.00	AU3FN0081386
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028	0.00	US91282CHE49
CITIBANK NA 5.803% 29/9/2028	0.00	US17325FBB31
CREDIT AGRICOLE FRN 01/06/2028	0.00	AU3FN0078515
ROYAL CARIBBEAN GROUP	0.00	LR0008862868
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	CA46071W2058
LEMTECH HOLDINGS ORD SHS	0.00	KYG545091079
DEUTSCHE BAHN FIN. 4.00% 23/11/2043	0.00	XS2722190795
HSBC HLDGS. F2F 21/03/2034	0.00	AU3CB0307890
AKER BP ASA 5.60% 13/6/2028	0.00	US00973RAL78
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00	US91282CHW47
NEWCASTLE GREATER MU FRN 14/02/2029	0.00	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.00	AU3FN0079372
FRANCE GOV. BD. 4.75% 25/04/2035	0.00	FR0010070060
HCA 5.45% 1/4/2031	0.00	US404119CT49
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00	XS1312953596
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00	AU3FN0055687
ON SEMICONDUCTOR CORPORATION	0.00	US6821891057

US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.00	US91282CHD65
QPH FIN. PTY 2.30% 29/7/2027	0.00	AU3CB0273365
UBS AG/AUSTRALIA FRN 24/11/2026	0.00	AU3FN0083150
UK. GILT 4.50% 7/9/2034	0.00	GB00B52WS153
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00	AU3FN0047544
WESTPAC BANKING FRN 27/01/2027	0.00	AU3FN0074563
HSBC HLDGS. F2F 23/5/2033	0.00	XS2621539910
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	US35805BAC28
THE HERSHEY COMPANY	0.00	US4278661081
TORONTO-DOMINION BAN FRN 28/7/2025	0.00	AU3FN0070173
VISHAY PRECISION GROUP INC	0.00	US92835K1034
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00	DE000DL19VB0
SUBARU CORP	0.00	JP3814800003
BANCO SANTANDER FRN 23/01/2029	0.00	AU3FN0084307
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00	US91282CHR51
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00	US912810QC53
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00	AU3FN0078150
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00	AU3FN0077574
JOHN DEERE FINL. 4.90% 28/07/2025	0.00	AU3CB0291078
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00	JP1201101944
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00	AU3FN0076170
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00	FR0013154044
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00	US24422EWX39
EXPORT-IMPORT BANK O FRN 26/06/2026	0.00	AU3FN0079117
NBN 4.75% 28/09/2026	0.00	AU3CB0292597
DBS BANK FRN 26/06/2026	0.00	AU3FN0079018
HONG KONG EXCHANGE & CLEAR	0.00	HK0388045442
MACQUARIE BANK FRN 1/3/2034	0.00	AU3FN0085171
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00	US91282CFZ95
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00	US91282CJM47
NEW TERMINAL FINC. P FRN 12/07/2024	0.00	AU3FN0036984
PANORAMA AUTO TST. 2024-1 A FRN 15/06/20322	0.00	AU3FN0085361
ZF EUR. FIN. 4.75% 31/01/2029	0.00	XS2757520965
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00	XS2677642717
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16	0.00	XS1082471423
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	NL0015001BV1
ENGIE 3.625% 6/12/2026	0.00	FR001400MF78
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00	AU3CB0233856
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.00	US05964HAS40
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00	US912810QY73
AT&T INC 3.55% 15/09/2055	0.00	US00206RLJ94
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.00	US42250PAA12
INVINCIBLE INVESTMENT CORP REIT	0.00	JP3046190009
BNP PARIBAS 3.625% 1/9/2029	0.00	FR001400CFW8
XCEL ENERGY INC	0.00	US98389B1008
VICTORIA POWER NETWO FRN 21/04/2026	0.00	AU3FN0059994
GPT WHOLESALE SHO 3.993% 11/09/2024	0.00	AU3CB0246890
JBS USA LUX JBS US 3.00% 2/2/2029	0.00	US46590XAN66
ETSA UTILITIES FIN 3.50% 29/08/2024	0.00	AU3CB0246544
SGSP AUSTRALIA ASS 3.75% 27/09/2024	0.00	AU3CB0247393
PACCAR FINL. PTY 0.75% 24/05/2024	0.00	AU3CB0280402
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.00	AU3CB0247401
BARCLAYS PLC FRN 20/05/2027	0.00	AU3FN0060448
KBC BANK 3.125% 22/2/2027	0.00	BE0002924059
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00	DE000A3LWGF9
CNH CAPITAL AUS 1.75% 08/07/2024	0.00	AU3CB0281418
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00	
METROPOLITAN LIFE GB FRN 01/12/2025	0.00	AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00	AU3CB0289932
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00	US9128285C00
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	US74977SDR04
BOOKING HLDGS. 3.50% 1/3/2029	0.00	XS2776511060
LINDE 3.00% 14/2/2028	0.00	XS2765559799
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00	US91282CJQ50
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00	US91282CJG78
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00	AU3CB0232288
NBN 4.20% 14/04/20274/2027	0.00	AU3CB0288397
BRF BRASIL FOODS SA	0.00	BRBRFSACNOR8
DBNGP FIN. PTY 4.225% 28/05/2025	0.00	AU3CB0253417
ASIAN DEV. BANK 1.10% 15/08/2024	0.00	AU3CB0265726
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00	US912810SD19
DASSAULT SYSTEMES SE	0.00	FR0014003TT8
NAFCO CO LTD	0.00	JP3651160008

UNUM GROUP 4.125% 15/06/2051	0.00	US91529YAR71
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00	AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00	AU3CB0287605
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00	JP1103631M74
KBC GROUP NV F2V 18/09/2029	0.00	BE0002290592
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00	AU300ENL0021
VERTIV HOLDINGS CO	0.00	US92537N1081
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00	US91282CGJ45
HENKEL AG & CO KGAA NON VTG PREF	0.00	DE0006048432
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00	US912810RG58
UK. GILT 0.25% 31/07/2031	0.00	GB00BMGR2809
MARATHON OIL CORP	0.00	US5658491064
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00	FR0013508470
VOLVO TSY. 3.125% 08/09/2026	0.00	XS2760218185
DEXUS FIN. PTY 4.25% 11/05/2027	0.00	AU3CB0244168
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00	AU3CB0242139
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00	JP1051561P27
INTERCONTINENTAL H 3.75% 14/8/2025	0.00	XS1275957121
VICINITY CENTRES T 2.60% 27/06/2025	0.00	AU3CB0264505
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00	US446150BD56
BANCOLOMBIA SA - ADR	0.00	US05968L1026
TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639	0.00	XS2655865546
STMICROELECTRONICS NV	0.00	NL0000226223
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00	US912810SJ88
GEN. PROP. TST. 3.657% 24/08/2026	0.00	
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00	AU3CB0272219
NISSAN MOTOR CO LTD	0.00	US6547444082
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00	IT0004286966
N/WIDE. B/SOC. 4.50% 1/11/2026	0.00	XS2710354544
NATWEST GROUP PLC F2V 14/09/2032	0.00	XS2382950330
TONGCHENG TRAVEL HOLDINGS LTD	0.00	KYG8918W1069
EVOLUTION AB	0.00	SE0012673267
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	AU3FN0082608
AKZO NOBEL NV	0.00	NL0013267909
INTL. BANK FOR REC 3.30% 14/08/2028	0.00	AU3CB0250652
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00	
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	AU3CB0272847
WESTERN POWER DIS 3.949% 20/9/2032	0.00	XS2528341766
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00	US26443TAB26
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00	FR0000571218
MONOLITHIC POWER SYSTEMS INC	0.00	US6098391054
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.00	US912828ZT04
LEGRAND SA	0.00	FR0010307819
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00	US912810QT88
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	AU3CB0250132
MICROSOFT 2.921% 17/03/2052	0.00	US594918CE21
JD LOGISTICS INC	0.00	KYG5074S1012
UK. GILT 2.00% 7/9/2025	0.00	GB00BTHH2R79
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00	US912810QK79
RCI BANQUE 4.625% 02/10/2026	0.00	FR001400KXW4
JUNIPER NETWORK INC	0.00	US48203R1041
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00	US78440P3064
FRENCH REPUBLIC GO 2.25% 25/05/2024	0.00	FR0011619436
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00	US25278XAV10
SHINHAN BANK 5.00% 30/08/2028	0.00	AU3CB0256113
Outstanding Settlement Receipts - PLN	0.00	
BANCO SANTANDER 5.375% 17/01/2031	0.00	XS2748853194
EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027	0.00	BE6338167909
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00	IDG000014101
IMI ORD GBP0.2857	0.00	GB00BGLP8L22
BAYER AG	0.00	DE000BAY0017
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00	DE0001102432
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00	JP1103581L42
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00	US912828YG91
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00	IT0003934657
WESTERN POWER DIST 3.53% 20/9/2028	0.00	XS2528341501
DSV A/S	0.00	DK0060079531
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00	PTBCPHOM0066
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	AU3CB0239754
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00	CA135087Q806
Income Due - BRL	0.00	
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00	JP1300521G93

PARAMOUNT GLOBAL 2.90% 15/01/202700	0.00	US124857AR43
DANSKE BANK F2V 13/4/2027	0.00	XS2586741543
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	AU3CB0268548
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00	DE0001135226
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00	US912810QS06
ASPEN GROUP LTD/AUSTRALIA	0.00	AU000000APZ8
DEUTSCHE BANK F2F 23/02/2028	0.00	DE000DL19WL7
REALTY INC. 2.85% 15/12/2032	0.00	US756109BL76
KIMBERLY CLARK CORP	0.00	US4943681035
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00	US7445731067
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00	US91282CEE75
SWO USD RCV SOFR 1D PAY 3.8 080824	0.00	
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00	FR0013234333
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00	JP1300351B93
UK. GILT 1.25% 22/07/2027	0.00	GB00BDRHNP05
DANSKE BANK F2V 22/9/202626	0.00	US23636BBE83
BANCO SANTANDER CHILE	0.00	CLP1506A1070
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00	JP1300731N17
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00	XS2322289385
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00	DE0001102556
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00	XS2488626610
NEWMONT CORP	0.00	US6516391066
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.00	JP1051421L13
AT&T INC 4.25% 1/6/2043	0.00	XS0932036154
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00	DE0001102606
NESTLE HLDGS. 5.25% 13/3/2026	0.00	USU64106CD47
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00	US912810RD28
MURATA MANUFACTURING CO	0.00	JP3914400001
Income Due - TWD	0.00	
BUNZL PLC	0.00	GB00B0744B38
UK. GILT 3.25% 31/1/2033	0.00	GB00BMV7TC88
RAYMOND JAMES FINL	0.00	US7547301090
PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000	0.00	US709629AR06
INTL. BUSINESS MA 4.875% 06/02/2038	0.00	XS2583743047
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00	JP1051581P56
COLOMBIAN PESO	0.00	
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	AU3FN0083648
BNY USD COLLATERAL	0.00	
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	AU3CB0281145
AGNICO EAGLE MINES	0.00	CA0084741085
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00	SE0017486897
LEADCORP INC	0.00	KR7012700001
SPAIN GOV. BD. 0.00% 31/01/2026	0.00	ES0000012G91
COMCAST CORP 2.887% 1/11/2051	0.00	US20030NDS71
IQVIA 6.25% 01/02/2029	0.00	US46266TAF57
NORDEA BANK ABP	0.00	FI4000297767
KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A	0.00	US496902AR81
WILLIS TOWERS WATS COM	0.00	IE00BDB6Q211
INTERPUBLIC GROUP COS INC USD	0.00	US4606901001
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00	US912810QU51
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00	DK0030506886
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00	AU3CB0275253
SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00	US912810RE01
CEZ AS 2.37% 06/APR/2027	0.00	XS2461786829
PNC FINL. SERVS. GRP F2F 20/10/2034	0.00	US693475BU84
KONE CORPORATION NEW	0.00	FI0009013403
BP CAPITAL MARKETS PLC 3.625% 31/12/2049	0.00	XS2193662728
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00	DE0001102424
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00	JP1201081914
CHARTER COMMUN INC COM	0.00	US16119P1084
UNITED INC	0.00	JP3758130003
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00	US29279FAA75
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00	IT0005321325
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00	FR0014007PV3
AEGON F2F 11/04/2048	0.00	US007924AJ23
WELLS FARGO & CO 1.375% 26/10/2026	0.00	XS1400169931
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
HANNOVER RUECK SE	0.00	DE0008402215
DBS BANK 0.375% 21/11/20240 6	0.00	XS1720526737
OTP BANK NYRT F2V 05/10/2027	0.00	XS2698603326
BARRICK GOLD CORP	0.00	CA0679011084
VERISIGN INC	0.00	US92343E1029
WIZZ AIR FIN. 1.00% 19/01/2026	0.00	XS2433361719

ELECTRANET PTY L 2.4737% 15/12/2028	0.00	AU3CB0283034
EL PUERTO DE LIVERPOOL SAB DE CV	0.00	MXP369181377
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00	US912810RU43
AMADEUS IT HLDGS	0.00	ES0109067019
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.00	XS2432130610
BIOGEN INC	0.00	US09062X1037
KOMATSU LTD JPY	0.00	JP3304200003
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00	CA135087L930
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00	US912810QW18
PRUDENTIAL PLC	0.00	GB0007099541
PENSKE TRUCK LEASING 1.70% 15/06/2026/06/2026 USD1000 144A	0.00	US709599BM55
CITIGROUP F2F 01/05/2032	0.00	US172967MY46
FOX CORP 6.5% SNR NTS 13/10/2033 USD1000	0.00	US35137LAN55
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00	USW8454EAR90
JPMORGAN CHASE & CO F2F 08/11/2032	0.00	US46647PCR55
ORACLE 3.85% 1/4/2060	0.00	US68389XBY04
HEALTHCO REIT	0.00	AU0000169302
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00	US9128284F40
HUBSPOT INC	0.00	US4435731009
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00	XS2535725159
SPAIN GOV. BD. 1.25% 31/10/2030	0.00	ES0000012G34
WELLS FARGO & CO F2F 24/04/2034	0.00	US95000U3D31
SANDVIK AB	0.00	SE0000667891
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	US25160PAJ66
FORTESCUE LTD ORDINARY FULLY PAID	0.00	AU000000FMG4
US. TSY. NOTE/BOND 3.75% 30/6/2030/2030 USD M-2030	0.00	US91282CHJ36
ASSA ABLOY AB	0.00	SE0007100581
MERCEDES-BENZ FINANCE NORTH AMERICA 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.00	US58769JAS69
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00	US912810QN19
STEDIN HOLDING NV 1.5% 31/12/2040	0.00	XS2314246526
UK. GILT 4.00% 22/1/2060	0.00	GB00B54QLM75
UK. GILT 0.50% 31/1/2029	0.00	GB00BLPK7227
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00	US678858BU41
SPAIN GOV. BD. 6.00% 31/01/2029	0.00	ES0000011868
DWPF FIN. PTY 1.90% 04/08/2028	0.00	AU3CB0282010
ORANGE SA 3.25% 15/JAN/2032	0.00	FR0013396538
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00	US91282CGS44
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00	US015271AY59
GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	0.00	MX01GC2M0006
GUANGDONG CHJ INDUSTRY CO LTD	0.00	CNE10000KZ1
JBS USA LUX JBS US 5.75% 1/4/2033	0.00	US46590XAY22
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00	JP1103391F65
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00	US912810RB61
M & T BANK CORPORATION	0.00	US55261F1049
ONEOK INC 6.05% 1/9/2033	0.00	US682680BL63
APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9	0.00	XS2164646304
CHINA VANKE CO RES	0.00	CNE100001SR9
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.00	US06849UAD72
NUTRIEN LTD COM NPV	0.00	CA67077M1086
GENIUS ELECTRONIC OPTICAL CO LTD	0.00	TW0003406005
TDF INFRA. SASU 5.625% 21/7/2028	0.00	FR001400J861
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	US853254CG39
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00	JP1201861PA6
HAILILAO INTERNATIONAL HOLDING LTD	0.00	KYG4290A1013
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00	XS2022084367
WALGREENS BOOTS AL COM	0.00	US9314271084
ENGIE 4.25% 6/9/2034	0.00	FR001400KHH8
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.00	BE0002977586
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
AT&T INC 2.9% 04/DEC/2026	0.00	XS1879223565
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00	FR001400FDC8
AUTOZONE 4.75% 01/02/2033	0.00	US053332BD36
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00	DE0001102499
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00	US912810QZ49
HALEON PLC	0.00	GB00BMX86B70
STATE STREET CORP USD	0.00	US8574771031
SPAIN GOV. BD. 1.40% 30/07/2028	0.00	ES0000012B88
MERCK KGAA	0.00	DE0006599905
GS. GRP. 4.223% 5/1/2029	0.00	US38141GWZ35
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00	DE0001135481
Income Due - THB	0.00	
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00	FR001400H7V7
AMGEN 5.60% 2/3/2043	0.00	US031162DS61
ENTERP 4.5 02/15/45 144A	0.00	US26884TAN28

US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00	US912828Y958
BARCLAYS PLC F2F 24/01/2026	0.00	XS1757394322
KIMCO REALTY CORP	0.00	US49446R1095
FRANCE GOV. BD. 0.25% 25/11/2026	0.00	FR0013200813
RIO TINTO LIMITED	0.00	AU000000RIO1
COX COMMS. 5.45% 15/09/202815/09/2028	0.00	US224044CR68
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00	IT0001278511
FRANCE GOV. BD. 3.25% 25/05/2045	0.00	FR0011461037
MORGAN STANLEY F2F 04/05/2027	0.00	US61772BAB99
RURAL GRP.	0.00	AU000000RFF5
SPAIN GOV. BD. 3.25% 30/4/2034	0.00	ES0000012M85
ORACLE 5.80% 10/11/2025	0.00	US68389XCF06
COMCAST 3.75% 1/4/2040	0.00	US20030NDH17
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00	CA135087L518
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	AU3CB0274645
MICHELIN CGDE	0.00	FR001400AJ45
OBAYASHI CORPORATION	0.00	JP3190000004
FANUC CORP NPV	0.00	JP3802400006
FIFTH THIRD BANCORP	0.00	US3167731005
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00	US912810RT79
BOOKING HOLDINGS 4.00% 15/11/2026	0.00	XS2555218291
MS. F2F 21/07/2034	0.00	US61747YFG52
SEIKO EPSON CORP	0.00	US81603X1081
FUJIFILM HOLDINGS NPV TEMP	0.00	JP3814000000
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.00	DE000A3LQ9S2
UNIVERSAL MUSIC GROUP NV	0.00	NL0015000IY2
NATL. GRID ELECTR 5.818% 31/07/2041	0.00	XS2659226943
CHARTER COMM OPT L 3.50% 01/06/2041	0.00	US161175BZ64
BANK OF AMERICA F2F 7/2/2030	0.00	US06051GHQ55
VIER GAS TRANSPORT GMBH 4% SNR NTS 26/09/2027 EUR100000 4 REGS	0.00	XS2535724772
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00	US303075AA30
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.00	US74456QCK04
TRANSURBAN FINANC 3.974% 12/03/2036	0.00	XS2778764188
KEYSIGHT TECHNOLOGCOM USD	0.00	US49338L1035
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00	JP1201471DC6
KONINKLIJKE KPN NV	0.00	NL0000009082
Outstanding Settlement Receipts - THB	0.00	
ENI 3.875% 15/1/2034	0.00	XS2739132897
SIEMENS ENERGY AG	0.00	DE000ENER6Y0
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00	US071813CL19
WEYERHAEUSER CO USD	0.00	US9621661043
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.00	US23311VAK35
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00	CNE100005XJ7
FISERV 5.15% 15/03/2027	0.00	US337738BJ60
ARVAL SERVICE LEASE 4.25% SNR EMTN 11/11/2025 EUR100000 REGS	0.00	FR001400H8D3
GEORGE WESTON LTD	0.00	CA9611485090
OVERSEA-CHINESE BANKING CORP	0.00	SG1S04926220
ORANO SA 4.00% 12/03/2031	0.00	FR001400OM36
DOVER CORPORATION COM	0.00	US2600031080
AXON ENTERPRISE I COM USD 0.00001	0.00	US05464C1018
CHUGAI PHARMACEUTICAL JPY	0.00	JP3519400000
ICPF FINANCE PTY 2.725% 11/10/2030	0.00	AU3CB0283646
CREDIT AGRICOLE ASSURANCES F2V PERP	0.00	FR0012222297
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00	US912810RK60
AMPRION GMBH 3.45% SNR NTS 22/09/27 EUR100000 2 REGS	0.00	DE000A30VPL3
DISCOVERY COMMS. 3.95% 15/06/2025	0.00	US25470DBE85
TOTALENERGIES SE 3.25% PERP	0.00	XS2432131188
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00	US969457BY52
SSE PLC	0.00	GB0007908733
COCA-COLA EUROPACIFIC PARTNERS	0.00	GB00BDCPN049
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00	US91324PEX69
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00	US91282CHF14
KAJEMA CORP	0.00	JP3210200006
ROGERS COMMS. 5.30% 15/02/2034	0.00	US775109DF56
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00	IT0004889033
MPLX 4.125% 1/3/2027	0.00	US55336VAK61
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00	US29273RBK41
SOGECAP SOGECAP F2V PERP	0.00	FR0012383982
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00	US912810RX81
UK. GILT 4.25% 07/12/2040	0.00	GB00B6460505
CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C	0.00	US209111GG25
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.00	FR0014007TY9
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	FR0010171975
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00	XS2320438653

ARGENX SE	0.00	NL0010832176
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00	US9128283Z13
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00	XS2021481663
HEXAGON AB	0.00	SE0015961909
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00	DE0001102341
SUMITOMO CORP JPY	0.00	JP3404600003
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00	IT0005560948
AIB GRP. F2V 30/5/2031000 5	0.00	XS2230399441
WESSEX WATER SERV 5.125% 31/10/2032	0.00	XS2569776136
VOLKSWAGEN INTL. FIN. F2V PERP	0.00	XS1799939027
MOWI ASA	0.00	NO0003054108
SHIRE ACQUISITIONS 3.20% 23/09/2026	0.00	US82481LAD10
GEN. MOTORS 5.20% 1/4/2045	0.00	US37045VAJ98
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00	US00108WAP59
SUMITOMO ELECTRIC	0.00	JP3407400005
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS	0.00	FR0013510823
WEST PHARMACEUTICAL SERVICES	0.00	US9553061055
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00	US912810SN90
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	US785592AV86
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	JP1300391D69
LYONDELLBASELL INDUSTRIES	0.00	NL0009434992
SEALED AIR 1.573% 15/10/2026D2000	0.00	US81211KAZ30
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	JP1300301940
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00	US65473QBB86
AEON CO LTD	0.00	JP3388200002
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00	DE0001102408
UK. GILT 0.25% 31/01/2025	0.00	GB00BLPK7110
WELLS FARGO F2F 11/02/2031	0.00	US95000U2J10
SANTANDER UK GRP. HLDGS. F2V PERP	0.00	XS1592884123
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00	JP1201571G68
STEEL DYNAMICS INC	0.00	US8581191009
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
US TREASURY N/B 3.37% 15/AUG/2042	0.00	US912810TK43
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00	US485134BQ27
NRW BANK 0.25% 26/01/2032	0.00	DE000NWBOAQ0
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00	US46647PCU84
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	ES0000012411
COMCAST 3.999% 01/11/2049	0.00	US20030NCE94
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	JP1300341B39
MONGODB INC	0.00	US60937P1066
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00	US912810RN00
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00	US984851AG07
GENUINE PARTS CO USD	0.00	US3724601055
WHIRLPOOL 5.75% 01/03/2034	0.00	US963320BC98
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00	FR0014003513
SBA COMMUNICATIONS COM	0.00	US78410G1040
CVS HEALTH 5.125% 20/07/2045	0.00	US126650CN80
LENNOX INTL INC COM	0.00	US5261071071
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00	XS1984257029
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	JP1201831P14
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
STANDARD CHARTERED F2V 16/11/2028	0.00	USG84228FL77
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	US8740541094
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00	US694308JN86
UK. GILT 4.25% 12/7/2049	0.00	GB00B39R3707
US. TSY. NOTE/BON 2.125% 30/9/2024	0.00	US9128282Y56
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00	US744448CQ27
FRANCE GOV. BD. 1.00% 25/11/2025	0.00	FR0012938116
NEC ELECTRONICS CORP	0.00	JP3164720009
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.00	US9128283D01
UNITED STATES TRE 3.875% 30/09/2029	0.00	US91282CFL00
UK. GILT 4.75% 07/12/2038	0.00	GB00B00NY175
WEC ENERGY GROUP INC	0.00	US92939U1060
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	DE0001102614
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00	US9128283P31
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00	US91324PDU30
MERCK & CO INC 1.875% 15/10/2026	0.00	XS1028941117
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
MARKEL GRP. 5.00% 05/04/2046	0.00	US570535AQ71

ROCHE HOLDING AG	0.00	CH0012032113
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00	JP1201761M45
US TREASURY N/B 3.25% 30/JUN/2029	0.00	US91282CEV90
INTEL 5.60% 21/2/2054	0.00	US458140CM03
PECO ENERGY 4.60% 15/05/2052	0.00	US693304BD82
UK. GILT 4.25% 07/03/2036	0.00	GB0032452392
MAIRE TECNIMONT SPA	0.00	IT0004931058
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	US912810RQ31
OVINTIV 5.65% 15/5/2028	0.00	US69047QAB86
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00	US9128286A35
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	US91282CGZ86
SUNCOR ENERGY INC	0.00	CA8672241079
APPLE HOSPITALITY REIT INC	0.00	US03784Y2000
UK. GILT 3.75% 22/07/2052	0.00	GB00B6RNH572
CARRIER GBL. 4.375% 29/5/2025	0.00	XS2751688743
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00	US912810RS96
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
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
VODAFONE GROUP ORD	0.00	GB00BH4HKS39
SHIONOGI & CO LTD	0.00	JP3347200002
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	US0641594A17
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00	IT0003256820
CORNING INC	0.00	US2193501051
Income Due - CAD	0.00	
ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD	0.00	US68268NAP87
INTERCONEXION ELECTRICA SA ESP	0.00	COE15PA00026
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00	US25746UCC18
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US74977SDJ87
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
STELLANTIS 3.50% 19/9/2030	0.00	XS2787827190
RENAULT SA	0.00	FR0000131906
LOBLAW COMPANIES LTD	0.00	CA5394811015
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00	US446150BC73
FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A	0.00	US33767BAB53
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00	
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00	FR0014006TQ7
ALIGN TECHNOLOGY INC	0.00	US0162551016
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	US82620KAZ66
CHICONY POWER TECHNOLOGY CO LTD	0.00	TW0006412000
NEWS CORP	0.00	US65249B1098
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00	US912810SC36
BNK FINANCIAL GROUP INC	0.00	KR7138930003
COCA-COLA 2.50% 15/3/2051	0.00	US191216DC18
CAIXABANK F2F 15/03/2030	0.00	US12803RAG92
EVERSOURCE ENERGY COM	0.00	US30040W1080
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
PTT PUBLIC COMPANY THB1 ALIEN	0.00	TH0646010Z18
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	US912810RP57
ASSURANT INC	0.00	US04621X1081
CIGNA CORP 4.375% 15/10/2028	0.00	US125523AH38
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
BRIDGESTONE CORP	0.00	JP3830800003
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00	AU3TB0000168
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	JP1300281845
RCI BANQUE 4.875% 14/6/2028	0.00	FR001400IEQ0
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
FAIRFAX FINL HOLDINGS LTD CAD	0.00	CA3039011026
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
TURK TRAKTOR VE ZIRAAT MAKINELERI AS	0.00	TRETTTRK00010
HENRY SCHEIN CORP COM	0.00	US8064071025

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
REGIONS FINANCIAL CORP	0.00	US7591EP1005
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591J79
SPAIN GOV. BD. 5.15% 31/10/2044	0.00	ES00000124H4
ING GROEP F2F 11/09/2027	0.00	US456837BF96
WESTERN DIGITAL CORP	0.00	US9581021055
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	DE000BU22031
SANTOS FIN. 6.875% 19/09/20333	0.00	US803014AB57
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	SG31A7000004
ENTERGY CORP NEW	0.00	US29364G1031
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	AU3TB0000150
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	IT0005024234
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00	DE000BU22015
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00	US11120VAH69
MIPS AB	0.00	SE0009216278
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.00	DE000BU22007
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
TEREGA SA 0.87% 17/SEP/2030	0.00	FR0013534500
C.H. ROBINSON WORLDWIDE INC	0.00	US12541W2098
FERROVIAL SE EUR0.01	0.00	NL0015001FS8
FRANCE GOV. BD. 1.75% 25/11/2024	0.00	FR0011962398
CORPAY INC COM USD 0.001	0.00	US2199481068
VISTRA CORP	0.00	US92840M1027
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	GB00BM8Z2S21
UK. GILT 4.25% 07/09/2039	0.00	GB00B3KJDS62
CRITERIA CAIXACORP SA	0.00	ES0140609019
PROLOGIS 1.75% 1/2/2031	0.00	US74340XCA72
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
THAMES WATER UTILI 8.25% 25/4/2040	0.00	XS2707822644
BUNDESobligation 0.00% 18/10/2024	0.00	DE0001141802
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	FR0010371401
ROBERT HALF INC	0.00	US7703231032
LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
BARCLAYS PLC F2F 6/11/2029	0.00	XS2711945878
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	JP1201531F68
BORGWARNER INC	0.00	US0997241064
ONEOK 4.85% 01/02/2049	0.00	US682680BZ59
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00	US694308HY69
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
KINGDEE INTERN SFTWR	0.00	KYG525681477
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00	US912810SA79
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
SEKISUI JUSHI CORPORATION	0.00	JP3420200002
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00	US110122DH81
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
CHURCH & DWIGHT CO	0.00	US1713401024
DOW CHEM. 6.90% 15/5/2053	0.00	US260543DH36
UNION CHIMIQUE UCB SA	0.00	BE0003739530
Income Due - MYR	0.00	
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	IT0005323032
NOKIA OYJ	0.00	FI0009000681
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	JP1300711M79
PINTEREST INC	0.00	US72352L1061
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
CANADIAN NATL RY CO NT 6.125% 01/11/2053	0.00	US136375DJ88
INDO RUPIAH	0.00	
NOVOZYMES A S	0.00	DK0060336014
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
BUNDESobligation 0.00% 10/10/2025	0.00	DE0001141828
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00	US23338VAE65
HUNTINGTON BANCSHARES INC	0.00	US4461501045
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A	0.00	US709599BU71

FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00	
PORSCHE AUTOMOBIL HOLDING SE	0.00	DE000PAH0038
DEN DANSKE BANK AS DKK	0.00	DK0010274414
REGAL REXNORD CORP 6.05% 15/FEB/2026	0.00	US758750AC76
BARCLAYS PLC F2F 12/03/2028	0.00	US06738ECP88
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
BUNDESobligation 0.0% 10/04/2026	0.00	DE0001141836
BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS	0.00	XS1650033571
FMC CORP	0.00	US3024913036
UK. GILT 0.625% 31/7/2035	0.00	GB00BMGR2916
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.00	US571903BJ14
BERKLEY WR CORP COM	0.00	US0844231029
GENMAB AS	0.00	DK0010272202
LAND SECURITIES GROUP PLC	0.00	GB00BYW0PQ60
MARS 3.60% 01/04/203444A	0.00	US571676AC90
FMC CORP 5.15% SNR NTS 18/05/2026 USD1000	0.00	US302491AW57
NIPPON ACCOMMODATIONS FUND	0.00	JP3046440008
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
NATIONAL BANK OF CANADA	0.00	CA6330671034
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	JP1201841P46
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	JP1300581J30
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	FR001400FTH3
BUNDESobligation 0.0% 16/APR/2027	0.00	DE0001141851
GEBERIT AG-REG	0.00	CH0030170408
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00	DE0001135275
SWISS LIFE HOLDING AG	0.00	CH0014852781
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
ASR NEDERLAND NV	0.00	NL0011872643
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	XS2100788780
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	JP1300321A34
WARNER BROS DISCOVERY INC	0.00	US9344231041
VERIZON COMMS. 5.50% 23/02/2054	0.00	US92343VW81
PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A	0.00	US709599BN39
MARKEL CORPORATION	0.00	US5705351048
ORACLE 3.60% 1/4/2050	0.00	US68389XB21
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00	JP1300371C98
SPAIN GOV. BD. 4.65% 30-07-2025	0.00	ES00000122E5
UK. GILT 3.25% 22/1/2044	0.00	GB00B84Z9V04
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	SG3254976487
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00	JP1201691K75
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
FORD MOTOR CREDIT 5.80% 08/03/2029	0.00	US345397E581
SAINSBURY (J) PLC	0.00	GB00B019KW72
GRACO INC	0.00	US3841091040
US TREASURY N/B 3.87% 31/DEC/2029	0.00	US91282CGB19
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00	IT0005274805
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00	IT0005521981
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	NL0009446418
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	JP1201811N77
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
SK HYNIX 5.50% 16/01/2027	0.00	USY8085FBT67
NIPPON STEEL CORPORATION	0.00	JP3381000003
JYSKE BANK A/S F2F 26/10/2028	0.00	XS2615271629
SWEDBANK 6.136% 12/09/2026	0.00	XS2678312112
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00	US9128284R87
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
M&G F2V 20/10/2048	0.00	XS1888930150
SK HYNIX 6.25% 17/1/2026	0.00	USY8085FBJ85
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00	DE0001102549
COREBRIDGE FINL. 3.65% 5/4/2027	0.00	US21871XAD12
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00	IT0005413171
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00	US9128284Z04
DNB BANK ASA	0.00	NO0010161896
WELLS FARGO F2F 30/4/2041	0.00	US95000U2Q52
NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
COLUMBIA PIPELINE 6.497% 15/8/2043043	0.00	US19828TAE64

NVIDIA ORD SHS	0.00	US67066G1040
FIRSTENERGY CORP USD	0.00	US3379321074
SPAIN GOV. BD. 2.80% 31/5/2026	0.00	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
THAMES WATER UTILI 3.50% 25/2/2028	0.00	XS1371533867
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00	ES0000012J15
TRUIST FINL. F2F 30/10/2029	0.00	US89788MAQ50
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
ARDINE MATHESON HOLDINGS LTD	0.00	US4711154025
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
SPAIN GOV. BD. 2.15% 31/10/2025	0.00	ES00000127G9
NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	US65559D2C22
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
BROWN BROWN INC	0.00	US1152361010
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31
BAXTER INTL INC COM	0.00	US0718131099
MCCORMICK AND COMPANY INC	0.00	US5797802064
UK. GILT 1.25% 22/10/2041	0.00	GB00BJQWYH73
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00	US797440BW34
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00	US912810RV26
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00	NL0000102234
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00	IT0004923998
ALLIANZ F2F 25/06/2053	0.00	DE000A351U49
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00	US912810QX90
DAVITA INC	0.00	US23918K1088
FIRST STATE BENEDICT SARLPE	0.00	
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
HENKEL AG & CO KGAA	0.00	DE0006048408
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00	US92277GAW78
TYSON FOODS INC CLASS A	0.00	US9024941034
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	US05971KAE91
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00	JP3293200006
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
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
ARES MANAGEMNT COR COM	0.00	US03990B1017
BANK OF NEW ZEALAND	0.00	
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.00	JP1103351E98
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	FR0010870956
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00	AU0000095457
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	AU000XCLWA18
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
UNITED OVERSEAS BANK	0.00	SG1M31001969
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
AMGEN 5.65% 2/3/2053	0.00	US031162DT45
GREAT WEST LIFECO	0.00	CA39138C1068
CBOE GLOBAL MARKET	0.00	US12503M1080
RANDSTAD NV	0.00	NL0000379121
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
FRANKLIN RESOURCES INC	0.00	US3546131018
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
SWISS PRIME SITE AG	0.00	CH0008038389
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
CITIZENS FINANCIAL GROUP INC	0.00	US1746101054
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	FR0013404969
NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K	0.00	US65339KBP49
ORKLA ASA	0.00	NO0003733800
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00	US20030NEG25
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	US830505AZ66

BANCO SANTANDER 4.875% 18/10/2031	0.00	XS2705604234
CCP INITIAL MARGIN	0.00	
HCA 5.25% 15/04/2025	0.00	US404119BQ19
PIONEER NATURAL RE 5.10% 29/3/2026	0.00	US723787AV90
CINCINNATI FINANCIAL CORP	0.00	US1720621010
COCA COLA HBC AG ORD	0.00	CH0198251305
TARGA RES. 6.125% 15/3/2033	0.00	US87612GAC50
EVEREST GROUP LTD	0.00	BMG3223R1088
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
KAO CORPORATION	0.00	JP3205800000
HASBRO INC	0.00	US4180561072
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A	0.00	US224044CT25
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
ATMOS ENERGY CORP	0.00	US0495601058
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
DOLLARAMA INC	0.00	CA25675T1075
CAIXABANK F2F 15/06/2035	0.00	US12803RAH75
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
BAYERISCHE MOTOREN WERKE-PFD	0.00	DE0005190037
DTE ENERGY CO USD	0.00	US2333311072
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00	AU000XCLWAQ1
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	AU3FN0069027
AENA SME S.A.	0.00	ES0105046009
NIDEC CORPORATION	0.00	JP3734800000
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	US476556DC60
AMEREN CORP	0.00	US0236081024
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	JP1201231AC0
BUNDESobligation 2.20% 13/4/2028	0.00	DE000BU25000
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	NL0010721999
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
ASHTeAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BE0000357666
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00	US55903VBD47
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	FR001400GGZ0
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
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
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00	JP1201731L76
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
COLOPLAST	0.00	DK0060448595
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP1507SAH06
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117
UK. GILT 4.25% 7/12/2055	0.00	GB00B06YGN05
SPAIN GOV. BD. 2.75% 31/10/2024	0.00	ES00000126B2
KELLANOVA	0.00	US4878361082
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
ITALY BUONI POLIEN 2.50% 01-12-2024	0.00	IT0005045270
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	IT0005365165
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00	DE0001102622
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	IT0005421703
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
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
EXPEDITORS INTL WASH INC	0.00	US3021301094
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES00000126Z1
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00	US224044CN54
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
UK. GILT 2.50% 7/22/2065	0.00	GB00BYMZX75
ZSCALER INC	0.00	US98980G1022

FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00	US345397D674
HOTEL PROP. INVS.	0.00	
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00	DE0001135366
SKANDINAVISKA ENSKIL SEK	0.00	SE0000148884
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00	JP1201501E99
BUNDESREPUBLIK DEU 0.50% 15/02/2025	0.00	DE0001102374
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	IT0005403396
TARGA RES. 4.20% 01/02/2033	0.00	US87612GAA94
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00	US958667AC17
ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000	0.00	US049560BA22
WILLIAMS-SONOMA INC	0.00	US9699041011
SPAIN GOV. BD. 0.00% 31/01/2025	0.00	ES0000012F92
UNION PACIFIC 5.15% 20/01/20630	0.00	US907818GD49
TDK CORPORATION	0.00	JP3538800008
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00	US15135UAX72
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00	BE0000334434
ERICSSON LM - B SHS	0.00	SE0000108656
PTC INC	0.00	US69370C1009
STRAUMANN HLDG	0.00	CH1175448666
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
CANADIAN GOV. 1.50% 01/12/2031	0.00	CA135087N266
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00	US828807DQ71
UK. GILT 1.125% 31/1/2039	0.00	GB00BLPK7334
SPAIN GOV. BD. 0.00% 31/01/2028	0.00	ES0000012I08
PANAMA GOV. INTL. 8.00% 01/03/2038	0.00	US698299BY91
SPAIN GOV. BD. 0.00% 31/5/2025	0.00	ES0000012K38
CAP. ONE FINL. F2F 01/02/2030	0.00	US14040HDE27
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00	XS2178957077
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00	XS2641927574
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00	
CNH INDUSTRIAL NV COM	0.00	NL0010545661
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	GB00BFWFPP71
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00	
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00	IT0005519787
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00	IT0005210650
ALIMENTATION COUC 5.267% 12/2/20344	0.00	US01626PAU03
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
NIKE 3.25% 27/03/2040	0.00	US654106AL77
HUMANA 4.95% 01/10/2044	0.00	US444859BE13
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MK0
BERKELEY GP HLDGS ORD GBP0.054141	0.00	GB00BLJNXL82
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	IT0005363111
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
UMICORE NPV	0.00	BE0974320526
OKTA INC	0.00	US6792951054
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00	US00115AAN90
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
LIVE NATION INC	0.00	US5380341090
UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00	US629377CP59
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
AGCO 5.80% 21/03/2034	0.00	US001084AS13
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	US084659AF84
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	US015271BC21
BUNDESobligation 0.00% 09/10/2026	0.00	DE0001141844
CHARTER HALL SOCIAL INFRASTRUCTURE REIT	0.00	
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598

CELANESE CORP SERIES A	0.00	US1508701034
BNP PARIBAS F2V 31/03/2032EGS	0.00	FR0014009HA0
EPAM SYSTEMS INC	0.00	US29414B1044
ENTEGRIS INC	0.00	US29362U1043
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	FR0013515806
EPIROC AB	0.00	SE0015658109
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	JP1201771M76
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	US92277GAU13
UK. GILT 4.75% 22/10/2043	0.00	GB00BPJJKP77
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
GARMIN ORD	0.00	CH0114405324
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	JP1300331A99
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00	MYBMO2000028
AUTO TRADER GROUP PLC	0.00	GB00BVYVFW23
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GC0
COLES GROUP LTD	0.00	AU0000030678
ENERGIAS DE PORTUGAL SA	0.00	PTEDP0AM0009
OLYMPUS CORP	0.00	JP3201200007
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.00	FR0014002JM6
CARNIVAL CORP USD	0.00	PA1436583006
CLOROX CO DEL	0.00	US1890541097
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
KEYCORP	0.00	US4932671088
CHINA CONSTRUCION ENGINGEERING CORP LTD	0.00	CNE10000F46
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	US20826FBH82
CELSIUS HOLDINGS INC	0.00	US15118V2079
ROLLINS INC	0.00	US7757111049
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
EQT AB	0.00	SE0012853455
NICE LTD	0.00	IL0002730112
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	ES0000012K53
CONAGRA BRANDS INC	0.00	US2058871029
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	DE0001135176
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	DE0001102382
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	CA135087J397
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNNGP775
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
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
SPAIN GOV. BD. 3.90% 30/07/2039	0.00	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
MAZDA MOTOR CORP	0.00	JP3868400007
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00	JP1300141445
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00	DE0001102473
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00	IT0004513641
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	IT0005273013
AMUNDI SA	0.00	FR0004125920
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	US720186AN51
LAMB WESTON HOLDINGS INC	0.00	US5132721045
POOL CORPORATION	0.00	US73278L1052
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	IT0005094088
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	IT0005467482
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	JP1201821NA5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00	SG3261987691
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	US68389XBP96
CITIGROUP F2F 25/5/2034	0.00	US17327CAR43
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969

JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00	JP1300631K78
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00	US98462YAF79
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	JP1201661JA3
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00	US912810FP85
MACQUARIE MERCER INFRASTRUCTURE TRUST 1AFS	0.00	
NEWMONT CORP / NEW 5.35% 15/03/20344	0.00	US65163LAP40
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	US8426EPAC26
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	CA135087F825
VAT GROUP AG	0.00	CH0311864901
PPL CORPORATION	0.00	US69351T1060
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	DK0009922320
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	IT0005345183
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	AU0000075681
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
KEYCORP F2F 06/03/2035	0.00	US49326EEP43
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
TYLER TECHNOLOGIES INC	0.00	US9022521051
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
LEG IMMOBILIEN 0.875% 17/01/2029	0.00	DE000A3MQNP4
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
FLORIDA POWER & LI 3.95% 01/03/2048	0.00	US341081FQ54
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3
TAISEI CORP	0.00	JP3443600006
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	IT0005422891
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	US958254AF13
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
TRANSUNION	0.00	US89400J1079
EDENRED	0.00	FR0010908533
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	JP1300361C33
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	US15189WAJ99
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66
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
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	JP1201131990
UTD. AIRLINES 4.375% 15/04/2026	0.00	US90932LAG23
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00	BE0000291972
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00	CA135087K528
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	ES00000127A2
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
COCHLEAR LIMITED	0.00	AU000000COH5
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	US47233JGT97
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
WHARF REAL ESTATE HKD	0.00	KYG9593A1040
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
PRESS KOGYO CO	0.00	JP3833600004
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	US960413AY89
EQUITABLE HLDGS IN COM	0.00	US29452E1010
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
ERSTE GROUP BANK AG	0.00	AT00000652011
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	US161175BS22
PERSIMMON PLC	0.00	GB0006825383
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31

JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
1ST SOURCE CORPORATION	0.00	US3369011032
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
MTR CORP	0.00	HK0066009694
RPM INTERNATIONAL INC	0.00	US7496851038
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
THE JM SMUCKER COMPANY	0.00	US8326964058
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
TELIA COMPANY AB	0.00	SE0000667925
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863
OWENS CORNING INC	0.00	US6907421019
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
ALSTOM SA	0.00	FR0010220475
SNAP ON INC	0.00	US8330341012
VOLVO AB	0.00	SE0000115420
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
SUZUKI MOTOR CORP NPV TEMP	0.00	JP3397200001
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
DEXUS	0.00	AU000000DXS1
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
INTERTEK GROUP INC	0.00	GB0031638363
ANTHEM 3.60% 15/03/2051	0.00	US036752AS28
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00	XS2063540038
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
CARREFOUR SA	0.00	FR0000120172
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
AMERCO COM	0.00	US0235865062
NRG ENERGY INC	0.00	US6293775085
SUNCORP GROUP LTD	0.00	AU000000SUN6
SWEDBANK AB	0.00	SE0000242455
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
SS AND C TECHNOLOGIES HOLDINGS	0.00	US78467J1007
HOLOGIC INC	0.00	US4364401012
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00	CNE000000XZ5
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
SAMPO PLC NPV A	0.00	FI4000552500
BURLINGTON STORES INC	0.00	US1220171060
VIATRIS INC	0.00	US92556V1061
TOKYO GAS CO LTD	0.00	JP3573000001
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00	IT0004644735
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00	JP1103381F34
JAPAN GOV. TEN YEA 0.50% 20/12/2024	0.00	JP1103361EC6
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
SEIKO EPSON CORPORATION	0.00	JP3414750004
PAN PACIFIC INTL H NPV	0.00	JP3639650005
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	GB00BDOXH204
FORTIS INC	0.00	CA3495531079
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
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
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
MXN BNP PARIBAS A/C	0.00	
NORDSON CORP	0.00	US6556631025
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A	0.00	US644188BH66
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
RESONA HOLDINGS INC	0.00	JP3500610005
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2

WATSCO INC	0.00	US9426222009
NORSK HYDRO ASA	0.00	NO0005052605
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
SCHRODERS PLC ORD GB	0.00	GB00BP9LHF23
AES CORP	0.00	US00130H1059
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
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	JP1201641J38
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
SCHINDLER-HLDG AG REG	0.00	CH0024638212
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	JP1201781MA3
PAYCOM SOFTWARE INC	0.00	US70432V1026
TRIMBLE INC COM NPV	0.00	US8962391004
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	ES0000012I32
SYENSQO SA NPV	0.00	BE0974464977
A P MOLLER-MAERSK B	0.00	DK0010244508
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
METRO INC - A	0.00	CA59162N1096
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
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
RICOH CO	0.00	JP3973400009
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
SEI INVESTMENTS COMPANY	0.00	US7841171033
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	US74456QCC91
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
TOYOTA TSUSHO CORP	0.00	JP3635000007
SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033	0.00	XS2445344570
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
Income Due - IDR	0.00	
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
NEWMONT CORPORATION	0.00	AU0000297962
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	US46590XAP15
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
W P CAREY INC	0.00	US92936U1097
CMS ENERGY CORP	0.00	US1258961002
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
NORTONLIFELOCK	0.00	US6687711084
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
TOPPAN HOLDINGS INC	0.00	JP3629000005
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239

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
MONDI PLC ORD EUR0.22	0.00	GB00BMWC6P49
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
TRADEWEB MARKETS INC	0.00	US8926721064
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
SAUL CENTERS INC	0.00	US8043951016
BRISTOL-MYERS SQUI 5.20% 22/02/2034	0.00	US110122EH72
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
TALANX AG	0.00	DE000TLX1005
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
INFORMA PLC	0.00	GB00BMJ6DW54
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
SKYWORKS SOLUTIONS INC	0.00	US83088M1027
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
MOSAIC CO COM	0.00	US61945C1036
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
MAGNA INTERNATIONAL INC	0.00	CA5592224011
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
UNI CHARM CORPORATION	0.00	JP3951600000
BANK OF IRELAND GR EUR1	0.00	IE00BD1RP616
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
BUONI POLIENNALI D 0.60% 01/08/2031	0.00	IT0005436693
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00	US299808AJ43
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	US878742AZ84
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
SNAP INC	0.00	US83304A1060
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	NL0013332430
JULIUS BAER GROUP LTD	0.00	CH0102484968
REVVITY INC	0.00	US7140461093
BLUESCOPE STEEL LIMITED	0.00	AU000000BSL0
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
BARRATT DEVELOPMENTS PLC	0.00	GB0000811801
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
BANK LEUMI LE-ISRAEL	0.00	IL0006046119
SANDOZ GROUP ORD SHS	0.00	CH1243598427
SARTORIUS STEDIM B EUR0.1666	0.00	FR0013154002
SMURFIT KAPPA GROUP PLC	0.00	IE00B1RR8406
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
EXOR NV	0.00	NL0012059018
TELENOR ASA	0.00	NO0010063308
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
ESSITY AB SER B NPV	0.00	SE0009922164
COMERICA F2F 30/01/2030	0.00	US200340AW72
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
NN GROUP NV	0.00	NL0010773842
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
PANDORA	0.00	DK0060252690
SARTORIUS AG VORZUG	0.00	DE0007165631
SINGAPORE TELECOMM NPV B/L 100	0.00	SG1T75931496
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
TIS INC	0.00	JP3104890003
NSK LTD JPY	0.00	JP3720800006
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	JP1201511EC7
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001

MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
COVESTRO AG	0.00	DE0006062144
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
YARA INTERNATIONAL ASA	0.00	NO0010208051
UK. GILT 1.625% 10/22/2054	0.00	GB00BJLR0J16
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ439B6
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	IT0005425233
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
NOK BNP PARIBAS A/C	0.00	
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
SEK BNP PARIBAS A/C	0.00	
EXACT SCIENCES CORP	0.00	US30063P1057
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
AMCOR PLC COM USD	0.00	JE00BJ1F3079
BRAMBLES LIMITED	0.00	AU000000BXB1
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
TORO CO	0.00	US8910921084
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
EASTMAN CHEMICAL COM	0.00	US2774321002
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
SONOVA HOLDING AG - REG	0.00	CH0012549785
SGS SA	0.00	CH1256740924
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	PTBCP2OM0058
TFI INTERNATIONAL INC	0.00	CA87241L1094
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
DYNATRACE INC	0.00	US2681501092
ESSENTIAL UTILS	0.00	US29670G1022
YASKAWA ELECTRIC CORP	0.00	JP3932000007
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	XS2438026440
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
FOX CORP	0.00	US35137L1052
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	IT0005534141
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
WPP PLC	0.00	JE00B8KF9B49
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE0000332412
TYSON FOODS 5.70% 15/3/2034	0.00	US902494BM45
ROBINHOOD MARKETS INC	0.00	US7707001027
BIO TECHNE CORP	0.00	US09073M1045
CITIGROUP INC 2.52% BDS 03/11/32 USD1000	0.00	US172967NE72
SODEXO	0.00	FR0000121220
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
HYATT HOTELS CORP-CL A	0.00	US4485791028
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	US29364WBB37
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
MINERAL RESOURCES LTD	0.00	AU000000MIN4
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES00000128Q6
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	US65339KCA60
CARLYLE GROUP INC	0.00	US14316J1088
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
GS. GRP. F2F 27/01/2032	0.00	US38141GX000
KIMCO REALTY 2.25% 01/12/2031	0.00	US49446RAY53
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
TWILIO INC	0.00	US90138F1021
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
EVERGY INC COM NPV	0.00	US30034W1062
FRESENIUS SE CO KGAA	0.00	DE0005785604
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36
FORTUNE BRANDS HOME AND SECURITY	0.00	US34964C1062

INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
OTSUKA CORP NPV TEMP	0.00	JP3188200004
POWER CORP OF CANADA CAD	0.00	CA7392391016
COMPUTERSHARE LTD	0.00	AU000000CPU5
MASCO CORP USD	0.00	US5745991068
BT GROUP PLC	0.00	GB0030913577
LUNDIN MINING CORP	0.00	CA5503721063
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
ROYALTY PHARMA PLC	0.00	GB00BMVP7Y09
TOAST INC	0.00	US8887871080
EMS CHEMIE HLDS REG	0.00	CH0016440353
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMCN652
UNIQA INSURANCE GROUP AG	0.00	AT0000821103
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
CATALENT INC	0.00	US1488061029
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
MISC BHD	0.00	MYL38160O005
M3 INC NPV	0.00	JP3435750009
STANDARD LIFE ABERDEEN PLC	0.00	GB00BF8Q6K64
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	DE0001135044
DAYFORCE INC	0.00	US15677J1088
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
ERIE INDEMNITY CO	0.00	US29530P1021
REPLIGEN CORPORATION	0.00	US7599161095
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000LS8
CAMPBELL SOUP CO USD	0.00	US1344291091
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
APPLOVIN CORP	0.00	US03831W1080
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
Income Due - ZAR	0.00	
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
NTT DATA GROUP CORPORATION	0.00	JP3165700000
LIBERTY GLOBAL LTD USD 0.01 C	0.00	BMG611881274
TECK RES. 6.00% 15/8/2040SD1000	0.00	US878742AS42
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
EMPIRE CO LIMITED	0.00	CA2918434077
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
FTSE 100 IDX 2406 FU	0.00	GB00KHLXFX30
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
QUEST DIAGNOSTICS	0.00	US74834L1008
REA GROUP LTD	0.00	AU000000REA9
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
CENTERPOINT ENERGY INC	0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	NL0015001WM6
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
AZBIL CORP	0.00	JP3937200008
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	JP1300601JA9
SHIMIZU CORPORATION	0.00	JP3358800005
BIOMERIEUX NPV	0.00	FR0013280286
NITORI CO LTD	0.00	JP3756100008
OBIC CO LTD	0.00	JP3173400007
ADMIRAL GROUP PLC	0.00	GB00B02J6398
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
CAPCOM CO LTD NPV TEMP	0.00	JP3218900003
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	JP1300671L78
BANCO DE SABADELL SA 5.5% 08/09/2029	0.00	XS2677541364
ALLIANT ENERGY CORP	0.00	US0188021085

SPAIN GOV. BD. 3.50% 31/5/2029	0.00	ES0000012M51
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	NZGOVDT437CO
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BE0000324336
UIPATH INC	0.00	US90364P1057
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	IT0005508590
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950
AGEAS NPV POST SPLIT	0.00	BE0974264930
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	US912810FM54
IVANHOE MINES LTD COM NPV CL A	0.00	CA46579R1047
EISAI CO LTD JPY	0.00	JP3160400002
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
BROTHER INDUSTRIES LTD	0.00	JP3830000000
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	US299808AH86
HULIC CO LTD	0.00	JP3360800001
UNITED THERAPEUTICS CORP	0.00	US91307C1027
UTD. AIRLINES 4.625% 15/04/2029	0.00	US90932LAH06
FIDELITY NATL FINL FNF GROUP	0.00	US31620R3030
BOLIDEN ORD SHS	0.00	SE0020050417
BOC HONG KONG (HOLDINGS) LIMITED	0.00	HK2388011192
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
INTL PAPER CO	0.00	US4601461035
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
CENTRICA PLC	0.00	GB00B033F229
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
DCC PLC	0.00	IE0002424939
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	DE0001102366
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00	CNE000000GG0
KANSAI ELECTRIC POWER JPY	0.00	JP3228600007
PAYLOCITY HOLDING CORP	0.00	US70438V1061
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	IT0005327306
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	JP1024441P12
SELP FIN. SARL 3.75% 10/8/2027	0.00	XS2511906310
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	ES0000012K95
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
VERBUND AG	0.00	AT0000746409
LOTUS BAKERIES NV	0.00	BE0003604155
OSAKA GAS CO LTD JPY	0.00	JP3180400008
MATCH GRP INC	0.00	US57667L1070
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
INSURANCE AUSTRALIA GROUP LIMITED	0.00	AU000000IAG3
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
KNIGHT SWIFT TRANS CL A COM STK	0.00	US4990491049
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
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
NETHERLANDS (KINGDOM OF). 5% 15/07/2032	0.00	NL0015000RP1
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
INCYTE CORP	0.00	US45337C1027
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
ORION OYJ	0.00	FI0009014377
ACCIONA SA	0.00	ES0125220311
AEDIFICA SA	0.00	BE0003851681
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
TELEPERFORMANCE	0.00	FR0000051807
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	IT0005358806
EURAZEO	0.00	FR0000121121
CAMDEN PROPERTY TRUST	0.00	US1331311027

RECORDATI SPA - NEW	0.00	IT0003828271
SWATCH GROUP AG	0.00	CH0012255144
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
SMITH & NEPHEW PLC	0.00	GB0009223206
COVIVIO	0.00	FR0000064578
AEGON ORD SHS	0.00	BMG0112X1056
ZAR BNP PARIBAS A/C	0.00	
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
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	IT0005433195
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	DK0009923138
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	AU0000249302
EXELON 5.45% 15/3/2034	0.00	US30161NBN03
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
HONG KONG CHINA GA	0.00	HK0003000038
DAIFUKU CO LTD NPV	0.00	JP3497400006
DELTA AIR LINES INC	0.00	US2473617023
ROKU INC	0.00	US77543R1023
ABBVIE 4.50% 14/05/2035	0.00	US00287YAR09
WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
INDUTRADE AB	0.00	SE0001515552
SALMAR ASA	0.00	NO0010310956
KEPPEL LTD	0.00	SG1U68934629
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
BOLLORE SE	0.00	FR0000039299
OPEN TEXT CORP	0.00	CA6837151068
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU000XCLWAR9
HCA 5.125% 15/6/2039	0.00	US404119BY43
IMCD NV	0.00	NL0010801007
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU000XCLWAMO
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
JFE HOLDINGS INC	0.00	JP3386030005
BENTLEY SYSTEMS INC	0.00	US08265T2087
ABBVIE 4.70% 14/05/2045	0.00	US00287YAS81
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
BROADCOM 3.50% 15/02/2041	0.00	US11135FBJ93
TOTO LTD	0.00	JP3596200000
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
SMITHS GROUP PLC	0.00	GB00B1WY2338
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
A P MOLLER MAERSK AS	0.00	DK0010244425
ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000	0.00	US68389XAV73
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
ALTAGAS INCOME LTD	0.00	CA0213611001
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	SE0017832488
WEST JAPAN RAILWAY NPV TEMP	0.00	JP3659000008
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
ISRAEL DISCOUNT BANK	0.00	IL0006912120
SKANSKA AB	0.00	SE0000113250
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
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
SUN COMMUNITIES OPER LP 4.2% 15/APR/2032	0.00	US866677AH07
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
METSO CORPORATION	0.00	FI0009014575
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
MINITUBISHI HC CAPITAL INC	0.00	JP3499800005
ABBVIE 5.40% 15/3/2054	0.00	US00287YDW66
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
SYSMEX CORP TEMP	0.00	JP3351100007
HANG SENG BANK	0.00	HK0011000095
VIVENDI SE	0.00	FR0000127771

JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
QORVO INC	0.00	US74736K1016
NEXON CO LTD	0.00	JP3758190007
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	US05329WAR34
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
GPE BRUXELLES LAM NPV	0.00	BE0003797140
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
LIFCO AB SER B NPV	0.00	SE0015949201
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
LEAR CORP	0.00	US5218652049
UNITY SOFTWARE INC	0.00	US91332U1016
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
ALBERTSONS COMPANIES INC	0.00	US0130911037
LEG IMMOBILIEN SE	0.00	DE000LEG1110
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
SKF AB	0.00	SE0000108227
FOX CORP COM	0.00	US35137L2043
YAMAHA MOTOR CO	0.00	JP3942800008
BURBERRY GROUP PLC	0.00	GB0031743007
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	
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A	0.00	US571676AN55
WIX COM LTD	0.00	IL0011301780
MAKITA CORPORATION	0.00	JP3862400003
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	
NEXI SPA ORD	0.00	IT0005366767
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
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
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
ZILLOW GROUP INC	0.00	US98954M2008
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
BILL COM HOLDINGS INC	0.00	US0900431000
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
Outstanding Settlement Receipts - CAD	0.00	
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
RED ELECTRICA DE ES	0.00	ES0173093024
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012I24
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
BEIJER REF AB SER B NPV	0.00	SE0015949748
DELIVERY HERO SE	0.00	DE000A2E4K43
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
RPI CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	
ASX LIMITED	0.00	AU000000ASX7
NIPPON SANZO HOLDINGS CORP	0.00	JP3711600001
APA GROUP	0.00	AU000000APA1
VERIZON COMMS. 3.40% 22/03/20411000	0.00	US92343VGK44
FRESENIUS MEDICAL CARE AG & CO	0.00	DE0005785802
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	DE000BU2D004
ENDEAVOUR MINING PLC	0.00	GB00BL6K5J42
Income Due - SEK	0.00	

CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
FUTURES MARGIN-GBP	0.00	
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	NL0010733424
LY CORPORATION	0.00	JP3933800009
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
MINEBEA MITSUMI INC	0.00	JP3906000009
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	AU000XCLWAP3
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
ASAHI KASEI CORPORATION	0.00	JP3111200006
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
CONTINENTAL AG	0.00	DE0005439004
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
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	ES0000012J07
PARAMOUNT GLOBAL	0.00	US92556H2067
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
RAKUTEN GROUP INC	0.00	JP3967200001
ABBVIE 5.50% 15/3/2064	0.00	US00287YDX40
TREND MICRO INCORPORATED	0.00	JP3637300009
FUTURES MARGIN-EURO	0.00	
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	IE00B4Q5ZN47
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	US958667AE72
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
Income Due - CHF	0.00	
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
RATIONAL AG	0.00	DE0007010803
ZOZO INC	0.00	JP3399310006
KINROSS GOLD CORP	0.00	CA4969024047
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
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	
BALOISE HOLDING-REG	0.00	CH0012410517
TRYG AS	0.00	DK0060636678
QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
REXEL SA	0.00	FR0010451203
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
ONEX CORP	0.00	CA68272K1030
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001XZ6
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
KNORR BREMSE AG	0.00	DE000KBX1006
CITIGROUP CCP	0.00	
ADEVINTA ASA	0.00	NO0010844038
MEIJI HOLDINGS CO NPV	0.00	JP3918000005
KESKO OYJ-B SHS	0.00	FI0009000202
NEMETSCHEK AG	0.00	DE0006452907
KOREAN WON	0.00	
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
FUTURES MARGIN-HKD	0.00	

ICL GROUP LTD	0.00	IL0002810146
SEB SA	0.00	FR0000121709
JPM CCP EUR BROKER ACCOUNT	0.00	
SWATCH GROUP	0.00	CH0012255151
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
BCE INC	0.00	CA05534B7604
INVESTMENT AB LATOUR	0.00	SE0010100958
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000	0.00	US049560AR65
YAKULT HONSHA	0.00	JP3931600005
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
HYDRO ONE LTD	0.00	CA4488112083
OMRON CORP	0.00	JP3197800000
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	US5312297899
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00	US161175BV50
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
FUTURES MARGIN-JPY	0.00	
EMERA INC	0.00	CA2908761018
KINTETSU GROUP HOLDINGS CO LTD	0.00	JP3260800002
FORTUM OYJ	0.00	FI0009007132
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	
JSR CORP	0.00	JP3385980002
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
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
INFRASTRUTTURA WIR NPV	0.00	IT0005090300
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	
WORLDLINE SA	0.00	FR0011981968
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
BLOCK INC CDI	0.00	AU0000187353
PAN AMERICAN SILVER CORP	0.00	CA6979001089
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BE0000361700
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	JP1300481F92
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
SIRIUS XM HLDGS INC	0.00	US82968B1035
PUMA SE	0.00	DE0006969603
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GC0
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
SG HOLDINGS CO LTD	0.00	JP3162770006
CANADIAN DOLLAR	0.00	
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
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
KYOWA KIRIN CO LTD	0.00	JP3256000005
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
FX OPTIONS	0.00	
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
SOFINA SA	0.00	BE0003717312
VOESTALPINE AG	0.00	AT0000937503
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00	US049560AS49
TWD BNP PARIBAS A/C	0.00	
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
KOITO MFG CO LTD NPV	0.00	JP3284600008
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927

BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	SE0004517290
BKW AG	0.00	CH0130293662
TORAY INDS INC	0.00	JP3621000003
TOKYU CORP NPV	0.00	JP3574200006
OCADO GROUP PLC	0.00	GB00B3MBS747
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	JP1400081F45
SEVEN GROUP HOLDINGS LIMITED	0.00	AU000000SVW5
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BE0000344532
AURIZON HOLDINGS LIMITED	0.00	AU000000AZJ1
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
SECURITAS AB	0.00	SE0000163594
IGM FINANCIAL INC	0.00	CA4495861060
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
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
SAPUTO INC	0.00	CA8029121057
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
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	SG31A9000002
GETINGE AB-B	0.00	SE0000202624
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	CA135087C939
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
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
TEMENOS AG	0.00	CH0012453913
SHIMADZU CORP	0.00	JP3357200009
DENTSU GROUP INC	0.00	JP3551520004
GENOVUS ENERGY 6.75% 15/11/2039	0.00	US15135UAF66
CLARIANT AG REG	0.00	CH0012142631
GILDAN ACTIVEWEAR INC	0.00	CA3759161035
mitsui chemicals inc	0.00	JP3888300005
SCOUT24 SE	0.00	DE000A12DM80
JDE PEETS BV	0.00	NL0014332678
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BE0000340498
GPT GROUP	0.00	AU000000GPT8
Income Due - CLP	0.00	
SWIRE PACIFIC	0.00	HK0019000162
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK	0.00	
KEISEI ELECTRIC RAILWAY CO	0.00	JP3278600006
FUT 06 JUN 24 EURX EUR-BOBL	0.00	
CIGNA 2.40% 15/03/2030	0.00	US125523CL22
SINO LAND CO LTD HKG	0.00	HK0083000502
TOBU RAILWAY CO LTD	0.00	JP3597800006
CHIBA BANK LTD JPY	0.00	JP3511800009
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
WHARF HOLDINGS LTD HKD	0.00	HK0004000045

ILS BNP PARIBAS A/C	0.00	
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
VOLVO CAR AB	0.00	SE0016844831
ROHM CO LTD	0.00	JP3982800009
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00	US035240AN09
ODAKYU ELECTRIC RAILWAY CO	0.00	JP3196000008
GRIFOLS SA	0.00	ES0171996087
AZRIELI GROUP	0.00	IL0011194789
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
Income Due - ILS	0.00	
HOSHIZAKI CORP	0.00	JP3845770001
CCL INDUSTRIES INC	0.00	CA1249003098
NEW ZEALAND DOLLAR	0.00	
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
HIROSE ELECTRIC JPY	0.00	JP3799000009
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK	0.00	
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00	GB00B669WX96
L E LUNDBERGFORTAGEN AB - B SHARES	0.00	SE0000108847
SPI 200 2406 FUT	0.00	
CZK BNP PARIBAS A/C	0.00	
HCA 3.50% 15/7/2051	0.00	US404119CB31
MACQUARIE MERCER INFRASTRUCTURE TRUST 2AFS	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
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	
FUTURES MARGIN-SGD	0.00	
TELECOM ITALIA SPA	0.00	IT0003497168
BUONI POLIENNALI D 2.15% 01/03/2072	0.00	IT0005441883
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
CK INFRASTRUCTURE	0.00	BMG2178K1009
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
Income Due - NOK	0.00	
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
TOHO CO LTD JPY	0.00	JP3598600009
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK	0.00	
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK	0.00	
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK	0.00	
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK	0.00	
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	
TRY BNP PARIBAS A/C	0.00	
JARDINE CYCLE & CARR	0.00	SG1B51001017
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	
ROCKWOOL A/S	0.00	DK0010219153
RCI BANQUE 4.125% 04/04/2031	0.00	FR001400P3E2
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	
MYR BNP PARIBAS A/C	0.00	
FUT 06 JUN 24 EURX E-SCHATZ	0.00	
SITC INTERNATIONAL	0.00	KYG8187G1055
DJ EUR ST50 2406 FU	0.00	DE000C6XKBW6
FUT. CBT 5Y T-NOTE JUN24	0.00	
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	NZGOVDT551C8
CLP BNP PARIBAS	0.00	
AUSTRALIAN PRIME PROPERTY FUNDRETAILAFS	0.00	
CREDIT MUTUEL ARK 3.625% 3/10/2033	0.00	FR001400P1Y4
ORANGE ORANGE F2V PERP	0.00	FR001400OXS4
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	
WESTPAC	0.00	
SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054	0.00	
PHP BNP PARIBAS A/C	0.00	
AMERCO INC	0.00	US0235861004
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
TOPIX INDEX 2406 FU	0.00	

PLN BNP PARIBAS A/C	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
FINABLR PLC	0.00	GB00BJ7HMMW26
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
FEE REBATES	0.00	
LLOYDS BANKING GRP. F2V 04/10/2030	0.00	XS2796587280
HANG MINI 2404 FUT	0.00	
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00	
K-REIT ASIA	0.00	SG1T22929874
VESTIS CORPORATION	0.00	US29430C1027
JQW PLC ORD NPV	0.00	JE00BGCZHC53
SIRIUSPOINT 7.00% 05/04/2029	0.00	US82969BAA08
Income Due - SGD	0.00	
DANISH KRONE	0.00	
SWISS FRANC	0.00	
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	
POLISH ZLOTY	0.00	
Income Due - HKD	0.00	
SMURFIT KAPPA TSY 5.438% 03/04/2034	0.00	US83272GAC50
BMW US CAP. 4.90% 02/04/2029	0.00	USU09513JW07
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	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	
KRW BNP PARIBAS A/C	0.00	
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	US83405RAB33
GAZPROM PJSC-SPON ADR	0.00	US3682872078
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
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00	US38137PAN06
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00	US38137MAF41
NK LUKOIL PAO	0.00	US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00	US80585Y3080
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00	US6074091090
PHOSAGRO PJSC GDR	0.00	US71922G3083
GINNIE MAE II POOL 3.50% 20/1/2048	0.00	US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00	US36179Q6Q92
HUF BNP PARIBAS A/C	0.00	
NOVATEK PJSC	0.00	US6698881090
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	US3140XF710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00	US3133KJQ67
FANNIE MAE POOL 2.50% 01/05/2051	0.00	US3140QKVB11
FANNIE MAE POOL 3.00% 01/10/2051	0.00	US3140XGRG68
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
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
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	US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00	US3132DWCB72
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00	US3133KH4B90
FREDDIE MAC POOL 3.00% 1/8/2051	0.00	US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00	US3132DQHA76
GINNIE MAE II POOL 2.00% 20/10/2050	0.00	US36179VX53
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
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	NZCBLUE0001S6
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	US3132WJJEV96
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	
ANZ BANK NZ 11AM A/C	0.00	
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00	
FUT. ME 10Y CDN BND JUN24	0.00	
MSCI SING 2404 FUT	0.00	SGXDB1465622
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	
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	
FUT 06 JUN 24 EURO BUXL BND	0.00	
NYL MSCI EMER 2406 F	0.00	
CDS_IX ITRAXX EUROPE SENIOR 1% 202906202I667DCP7	0.00	
FUT. CBT UL T-BONDS JUN24	0.00	
JPM CCP	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 - CHF	0.00	
Outstanding Settlement Payments - CZK	0.00	
ANZ COLLATERAL	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00	
Outstanding Settlement Payments - PLN	0.00	
COMMONWEALTH BANK OF	0.00	
Outstanding Settlement Payments - CLP	0.00	
OTC DER CASH COLL COLLATERAL PAY	0.00	
BNZ NZD COLL	0.00	
Outstanding Settlement Payments - SEK	0.00	
Outstanding Settlement Payments - GBP	0.00	
FUT. CBT ULT TNOTE JUN24	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.01	
Outstanding Settlement Payments - ZAR	-0.01	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01	
CDS_IX ITRAXX EUROPE SERIES 1% 202906202I666VDJ1	-0.01	
Outstanding Settlement Payments - TRY	-0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.01	
Outstanding Settlement Payments - THB	-0.01	

OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01	
FUT. LIF LONG GILT JUN24	-0.01	
Outstanding Settlement Payments - CAD	-0.01	
Outstanding Settlement Payments - NOK	-0.01	
Outstanding Settlement Payments - BRL	-0.01	
FUT 06 JUN 24 EUX EURO-BTP	-0.01	
MORGAN STANLEY COLAT	-0.01	
MSCI INDIA 2406 FUT	-0.01	DE000C6FTBE2
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01	
STANDARD CHARTERED C	-0.01	
RBS COLLATERAL AC	-0.02	
Outstanding Settlement Payments - CNY	-0.02	
Outstanding Settlement Payments - TWD	-0.03	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.03	
Outstanding Settlement Payments - KRW	-0.03	
JPM CCP USD BROKER ACCOUNT	-0.04	
Outstanding Settlement Payments - HKD	-0.04	
Outstanding Settlement Payments - EUR	-0.04	
Outstanding Settlement Payments - AUD	-0.06	
Outstanding Settlement Payments - USD	-0.08	
Outstanding Settlement Payments - JPY	-0.08	
SOC GEN COLLATERAL	-0.10	
Outstanding Settlement Payments - NZD	-0.46	
FX POSITIONS	-0.79	