

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name Mercer KiwiSaver Scheme Offer number OFR10255  
Fund name Sustainable Plus Moderate fund Fund number FND14  
Period disclosure applies [dd/mm/yyyy] 31/03/2024

Asset name	% of fund net assets	Security code
Liquidity Identifier	2.05	
NEW ZEALAND GOVERNMENT 150531 1.50 GB	1.26	NZGOVDT531C0
NEW ZEALAND GOVERNMENT 200429 3.0 GB	1.23	NZGOVDT429C7
NEW ZEALAND GOVERNMENT 150437 2.75 GB	1.22	NZGOVDT437C0
FISHER & PAYKEL HEALTHCARE CORPORATION L	1.22	NZFAPE0001S2
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	1.18	NZWNZD0724L3
NEW ZEALAND GOVERNMENT 150541 1.75 GB	1.15	NZGOVDT541C9
MICROSOFT CORP	1.12	US5949181045
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.99	NZHNZD0625L3
AUCKLAND INTERNATIONAL AIRPORT LTD	0.98	NZAIAE0002S6
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	0.96	DU0FSIGLINZ2
INFRATIL LIMITED	0.94	NZIFTE0003S3
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.94	NZGOVDT427C1
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.89	NZGOVDT528C6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB	0.88	NZLGFDT011C6
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.86	NZGOVDT532C8
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.85	NZGOVDT534C4
SPARK NEW ZEALAND LIMITED	0.80	NZTELE0001S4
CONTACT ENERGY LIMITED	0.78	NZCENE0001S6
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.71	NZGOVDT530C2
KIWI BANK LTD 200924 2.155 CB	0.69	NZKIWD0924L1
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE	0.67	NZTRPDO150L5
NVIDIA CORP	0.65	US67066G1040
UNITED STATES DOLLAR	0.64	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.63	NZIIBDT003C0
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.61	NZGOVDT433C9
NZD BNP PARIBAS A/C	0.61	
WESTPAC NEW ZEALAND LTD 080424 RCD	0.57	
ASB BANK LTD 240524 RCD	0.57	
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.57	NZGOVDT554C2
MERIDIAN ENERGY LT NPV	0.53	NZMELE0002S7
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.48	
WESTPAC NEW ZEALAND LTD 270624 RCD	0.47	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.46	NZLGFDT008C2
EBOS GROUP LIMITED	0.46	NZEBOE0001S6
MAINFREIGHT LIMITED	0.44	NZMFTE0001S9
APPLE INC	0.44	US0378331005
SWEDEN GOV. BD. 2.50% 12/05/2025	0.43	SE0005676608
THE A2 MILK COMPANY LIMITED	0.42	NZATME0002S8
DUNEDIN CITY TREASURY 170624 PNOTE	0.42	NZDCTDT278C9
SUMMERSET GROUP HOLDINGS LTD	0.41	NZSUME0001S0
AMAZON COM INC	0.41	US0231351067
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.40	DE0001030567
Bank of China	0.39	
RABOBANK NEDERLA 280624 FRN	0.38	NZRABDT018C5
HAMILTON CITY COUNCIL 060524 PNOTE	0.38	NZHCCDT280C0
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.38	NZTFSDT869C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.38	NZLGBDT322C1
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.38	NZGOVDT530C2
ASB BANK LTD 190824 1.83 CB	0.38	NZABBDG004C8
NOVO NORDISK ORD SHS CLASS B	0.37	DK0062498333
BANK OF NEW ZEALAND 130824 RCD	0.37	
ASB BANK LTD 200824 RCD	0.37	
VISA INC - A	0.37	US92826C8394
CHORUS LIMITED ORDINARY FULLY PAID	0.36	NZCNUOE0001S2
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.35	NZIIBDT002C2
RYMAN HEALTHCARE LTD	0.35	NZRYME0001S4
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.34	
MERCURY NZ LIMITED	0.34	NZMRPE0001S2
ALPHABET INC CAP STK CL A	0.31	US02079K3059
SWEDEN GOV. BD. 3.50% 30/03/2039	0.31	SE0002829192
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.31	NZGOVDT526C0
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.31	DE0001030559

NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.31	NZGOVDT425C5
WI TREASURY N/B 2.5% 31/MAY/2024	0.30	US91282CER88
ASB BANK LTD 050624 6.12 TD	0.29	
CHINA CONSTRUCT NZ 300524 6.00 TD	0.29	
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.29	
ANZ BANK NEWZEALAND LTD 170424 RCD	0.29	
WESTPAC NEW ZEALAND LTD 270524 RCD	0.28	
ASB BANK LTD 040624 RCD	0.28	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.28	NZLGBDT307C2
LILLY (ELI) & CO USD	0.28	US5324571083
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.27	
TAIWAN SEMICONDUCT MANUFACTURING USD	0.26	US8740391003
USD BNP PARIBAS A/C	0.26	
UNITEDHEALTH GROUP INC COM STK	0.25	US91324P1021
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.24	NZHNZD0001L7
MASTERCARD INC - CLASS A	0.23	US57636Q1040
META PLATFORMS INC	0.23	US30303M1027
RABOBANK NEW ZEALAND LTD 280524 RCD	0.23	
PROCTER & GAMBLE COMPANY	0.22	US7427181091
JP MORGAN CHASE & CO	0.21	US46625H1005
SCHNEIDER ELECTRIC SE	0.21	FR0000121972
ALPHABET INC CAP CL C	0.21	US02079K1079
WASTE MANAGEMENT INC COM	0.20	US94106L1098
FLETCHER BUILDING LTD	0.20	NZFBUE0001S0
MERCK & CO INC NEW COM	0.20	US58933Y1055
DEXUS WHOLESALE PROPERTY FUNDAUUT	0.20	
ASB BANK 120924 6.10 TD	0.19	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.19	
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.19	
ANZ BANK NEWZEALAND LTD 110424 RCD	0.19	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.19	NZLGBDT309C8
RABOBANK NEW ZEALAND LTD 170424 RCD	0.19	
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.19	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.19	NZWRCDT272C1
UK. GILT 4.125% 29/01/2027	0.19	GB00BL6C7720
WESTPAC NEW ZEALAND LTD 170524 RCD	0.19	
WELLINGTON CITY COUNCIL 180624 PNOTE	0.19	NZWCCDT526C7
ANZ BANK NEWZEALAND LTD 290724 RCD	0.19	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.19	
SKY NETWORK TELEVISION LTD	0.19	NZSKTE0001S6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.19	NZLGFDT014C0
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.18	
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.18	
ASML HOLDING NV	0.18	NL0010273215
RABOBANK NEW ZEALAND LTD 210225 RCD	0.18	
DUNEDIN CITY TREASURY 210524 PNOTE	0.18	NZDCTDT277C1
ASB BANK LTD 310724 RCD	0.18	
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.18	NZWRCDT276C2
CACIB USD COLLATERAL	0.17	
CASH	0.17	
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.17	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.17	NZLGBDT319C7
CANADIAN GOV. BD. 4.00% 01/03/2029	0.17	CA135087Q988
ADOBE INC COM	0.17	US00724F1012
AUTOZONE INC	0.17	US0533321024
Accruals	0.16	
AIR LIQUIDE	0.16	FR0000120073
AGILENT TECHNOLOGIES INC	0.16	US00846U1016
TAUPO DISTRICT COUNCIL 050624 PNOTE	0.16	NZTDCDO157L1
XYLEM INC COM	0.15	US98419M1009
THERMO FISHER SCIENTIFIC INC	0.15	US8835561023
SALESFORCE INC	0.15	US79466L3024
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.15	NZTRPDO137L2
KIWI BANK LTD 240524 RCD	0.15	
AMERICAN WATER WORKS CO INC	0.15	US0304201033
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.15	NZIBDT004C8
TRANE TECHNOLOGIES PLC	0.15	IE00BK9ZQ967
T MOBILE US INC COM	0.15	US8725901040
DANAHER CORP	0.15	US2358511028
SINGAPORE GOV. BD 2.875% 01/09/2030	0.15	SG7U32949426
INTUIT INC	0.14	US4612021034
TJX COS INC	0.14	US8725401090
NETFLIX INC	0.14	US64110L1061
JOHNSON & JOHNSON COM	0.14	US4781601046

APPLIED MATERIALS US		0.13	US0382221051
EBAY INC		0.13	US2786421030
LINDE PLC		0.13	IE000S9YS762
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL		0.13	NZLGBDT296C7
ANZ BANK NEWZEALAND LTD 240524 RCD		0.13	
ITALY BUONI POLIEN 3.85% 15/09/2026		0.13	IT0005556011
NEXTDC LIMITED ORDINARY FULLY PAID		0.13	AU000000NXT8
ECOLAB LTD		0.13	US2788651006
HCA HEALTHCARE INC		0.13	US40412C1018
NEW ZEALAND GOVERNMENT 150524 0.50 GB		0.12	NZGOVDT524C5
HOME DEPOT INC		0.12	US4370761029
DEUTSCHE POST AG		0.12	DE0005552004
VESTAS WIND SYSTEM		0.12	DK0061539921
JAPAN GOVERNMENT F 0.70% 20/03/2061		0.12	JP1400141M51
CHANNEL INFRASTRUCTURE NZ LTD		0.12	NZNZRE0001S9
HMC WHF NO. 1 PTY LTD - AUDPE		0.12	
HUBBELL INC		0.12	US4435106079
AUTODESK INC		0.12	US0527691069
BLACKSTONE INC		0.12	US09260D1072
ACCENTURE PLC		0.12	IE00B4BNMY34
US. TSY. NOTE/BON 4.875% 31/10/20288		0.12	US91282CF95
ROPER TECHNOLOGIES INC		0.11	US7766961061
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE		0.11	NZTFSOT871C1
LEGAL & GENERAL GROUP PLC		0.11	GB0005603997
APTIV PLC COM		0.11	JE00B783TY65
AIA GROUP LTD		0.11	HK0000069689
US TREASURY N/B 2.75% 15/AUG/2032		0.11	US91282CFF32
INGENIA COMMUNITIES GROUP		0.11	AU000000INA9
SINGAPORE GOV. BD 2.875% 01/07/2029		0.11	SG3263998209
VERIZON COMMUNICATIONS		0.11	US92343V1044
INTEREST RATE SWAPS		0.10	
TAUPO DISTRICT COUNCIL 020524 PNOTE		0.10	NZTDCDO123L3
CISCO SYSTEMS INC		0.10	US17275R1023
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND		0.10	
INTERCONTINENTAL HOTELS GROUP PLC		0.10	GB00BHJYC057
TESLA INC		0.10	US88160R1014
GEN ELEC CO COM POST REV SPLIT		0.10	US3696043013
NATIONAL GRID		0.10	GB00BDR05C01
DBS GROUP HOLDINGS LTD		0.10	SG1L01001701
REPUBLIC SERVICES INC		0.10	US7607591002
BROADCOM CORP COM		0.10	US11135F1012
BOSTON SCIENTIFIC CORP COM USD		0.10	US1011371077
WELLINGTON CITY COUNCIL 160524 PNOTE		0.09	NZWCCDT521C8
AUCKLAND CITY COUNCIL 070624 PNOTE		0.09	NZAKCDT607C1
INDONESIA TSY. BD. 6.50% 15/02/2031		0.09	IDG000015207
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS		0.09	
VERALTO ORD SHS		0.09	US92338C1036
US. TSY. NOTE/BOND 1.75% 15/11/2029		0.09	US912828YS30
IBERDROLA SA		0.09	ES0144580Y14
US. TSY. NOTE/BOND 5.00% 31/10/20255		0.09	US91282CJE21
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE		0.09	
L'OREAL		0.09	FR0000120321
RELX PLC		0.09	GB00B2B0DG97
ABBOTT LABS		0.09	US0028241000
KKR QUARTZ CO-INVEST GP LLCPE		0.09	
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031		0.09	US91282CCB54
PALO ALTO NETWORKS INC		0.09	US6974351057
TOKYO ELECTRON LTD JPY		0.09	JP3571400005
SEKISUI HOUSE		0.08	JP3420600003
TOYOTA FIN NEW ZEALAND 230424 2.71 CB		0.08	NZTFSOT719C2
HOUSING NEW ZEALAND LTD 151027 4.422 GB		0.08	NZHNZD0008L2
TEXAS INSTRUMENTS		0.08	US8825081040
SAP AG		0.08	DE0007164600
INFRALEMON SCA		0.08	
INVESTORE PROPERTY LTD		0.08	NZIPLE0001S3
JAPAN GOV. FORTY Y 1.30% 20/03/2063		0.08	JP1400161P53
BNP USD COLL ACCT		0.08	
SIEMENS AG NPV EUR		0.08	DE0007236101
ARVIDA GROUP LIMITED		0.08	NZARVE0001S5
NEXTERA ENERGY INC		0.08	US65339F1012
INTERNATIONAL BUSINESS MACHINES CORP CAP STK		0.08	US4592001014
US. TSY. NOTE/BOND 0.25% 30/6/2025		0.08	US912828ZW33
MEDIATEK INC		0.08	TW0002454006
EUROFINS SCIENTIFIC		0.08	FR0014000MR3

US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.08	US91282CBJ99
CANADIAN GOV. BD. 2.50% 1/12/2032	0.08	CA135087P329
KBC GROEP NV 210934 6.324 CB	0.07	USB5341FAC52
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.07	US25468PDN33
AT & T INC	0.07	US00206R1023
PENTAIR PLC COM	0.07	IE00BLS09M33
ELEVANCE HEALTH INC	0.07	US0367521038
KKR DIVERSIFIED CORE INFRA B SR	0.07	
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.07	NZIIBDT004C8
WABTEC CORP	0.07	US9297401088
E ON INTERNATIONAL FINANCE BV 300438 6.65 CB	0.07	USN3033QAU69
WATERS CORPORATION	0.07	US9418481035
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.07	US207597EG65
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.07	
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.07	US91282CAB72
BNP PARIBAS NOMINEES	0.07	
MICRON TECHNOLOGY INC USD	0.07	US5951121038
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.07	JP1300791P79
NXP BV 150232 2.65 CB	0.07	US62954HAJ77
ICICI BANK SPON ADR	0.07	US45104G1040
CRODA INTL	0.07	GB00BJFFLV09
APTIV PLC 010332 3.25 CB	0.07	US00217GAB95
A2A SPA 021133 1.00 CB	0.07	XS2403533263
VAUBAN IP ENERGY SOLUTIONS	0.07	
LA BANQUE POSTALE SA 130630 3.50 CB	0.07	FR001400NU45
RELIANCE INDUSTRIES LTD 301127 3.667 CB	0.07	USY72570AN72
CROWN CASTLE INC 010928 4.8 CB	0.07	US22822VBB62
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.07	
IDEX CORP	0.07	US45167R1041
ORIENTAL LAND CO LTD	0.07	JP3198900007
GIP AQUARIUS FUND SECONDARY	0.07	
CITIGROUP INC 300745 4.65 CB	0.07	US172967JU60
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.07	US912810SL35
IRREVOCABLE TRUST 130234 7.375 CB	0.07	USP9401JAA53
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.07	US02364WBH79
AERCAP IRELAND CAPITAL DAC 291026 2.45 CB	0.07	US00774MAV72
QNB FINANCE LTD 300129 2.00 CB	0.07	XS2756976218
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.07	US92343VDV36
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.07	USN30707AC23
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.07	US912828G385
ABBVIE INC 211149 4.25 CB	0.07	US00287YCB39
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.07	
INTUITIVE SURGICAL INC	0.07	US46120E6023
KKR TAURUS CO-INVEST LPPE	0.07	
ADYEN NV	0.07	NL0012969182
US. TSY. NOTE/BON 2.125% 15/5/2025	0.07	US912828XB14
DNB BANK ASA 170827 4.00 CB	0.07	XS2521025408
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.07	XS2260426288
CAPITAL ONE FINANCIAL CORP 260730 5.247 CB	0.07	US14040HCV50
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.07	XS1811198701
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.07	AU0000097495
SYMRISE AG	0.07	DE000SYM9999
MEXICAN BONOS 7.75% 13/11/2042	0.07	MX0MGO0000R8
COLGATE PALMOLIVE	0.06	US1941621039
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.06	US912810SW99
PROLOGIS INC COM	0.06	US74340W1036
METTLER TOLEDO INTL	0.06	US5926881054
MARRIOTT INTERNATIONAL INC 150429 4.90 CB	0.06	US571903BL69
WATTS WATER TECHNOLOGIES INC	0.06	US9427491025
NORDEA BANK ABP 230529 2.50 CB	0.06	XS2482618464
ASTRAZENECA PLC	0.06	GB0009895292
S AND P GLOBAL INC COM	0.06	US78409V1044
IIF AUSTRALIA 1 TRUSTPE	0.06	
TORONTO DOMINION BANK 180127 0.50 CB	0.06	XS2432502008
GENERAL MOTORS FINANCIAL COMPANY INC 090133 6.40 CB	0.06	US37045XED49
MEXICAN BONOS 8.00% 7/11/2047	0.06	MX0MGO0000102
KYNDRYL HOLDINGS INC 200234 6.35 CB	0.06	US50155QAN07
ARCADIUM LITHIUM CDI DEFEERED	0.06	AU0000305724
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.06	NZHNZD0935L6
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.06	FR0013408960
CREDIT MUTUEL ARKEA SA 110629 1.25 CB	0.06	FR0013517307
ROYAL BANK OF SCOTLAND GROUP PLC 190926 2.875 CB	0.06	XS1795261822
DSM FIRMENICH AG EUR0.01	0.06	CH1216478797
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.06	US25156PAC77

COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.06	XS2576245281
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.06	
MOODYS CORP 080832 4.25 CB	0.06	US615369AZ82
TE CONNECTIVITY LTD	0.06	CH0102993182
SINGAPORE GOV. BD 2.375% 01/06/2025	0.06	SG31A0000001
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.06	MYBMO1500010
ESSILORLUXOTTICA	0.06	FR0000121667
SERKO LTD	0.06	NZSKOE000157
FIFTH THIRD BANCORP 270729 6.339 CB	0.06	US316773DK32
CROWN HOLDINGS INC	0.06	US2283681060
KRAFT HEINZ FOODS CO 150735 5.00 CB	0.06	US50077LAL09
BANCO SANTANDER SA 170125 1.125 CB	0.06	XS1751004232
TELSTRA CORPORATION LTD 230430 1.00 CB	0.06	XS2160857798
COCA COLA CO USD	0.06	US1912161007
GODADDY INC	0.06	US3802371076
UNICREDIT SPA 241026 2.125 CB	0.06	XS1508450688
ELEMENT FLEET MANAGEMENT CORP 041228 6.319 CB	0.06	USC3318LAD31
VIER GAS TRANSPORT GMBH 260932 4.625 CB	0.06	XS2535725159
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.06	JP1103711P74
US. TSY. INFL. 2.125% IL 15/02/2041	0.06	US912810QP66
SNAM SPA 170630 0.75 CB	0.06	XS2190256706
DP WORLD LTD 250926 2.375 CB	0.06	XS1883878966
BANK RAKYAT INDONESIA	0.06	ID1000118201
SOCIETE GENERALE SA 240929 0.875 CB	0.06	FR0013448859
PEPSICO INC CAP 2/3	0.06	US7134481081
HERA SPA 200433 4.25 CB	0.06	XS2613472963
UNITED RENTALS INC	0.06	US9113631090
ARES CAPITAL CORP 150627 2.875 CB	0.06	US04010LBD47
ZURICH FINANCIAL SERVICES	0.06	CH0011075394
BANK OF IRELAND GROUP PLC 160728 4.875 CB	0.06	XS2576362839
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.06	NZGOVDT429C7
ENEL CHILE SA 120628 4.875 CB	0.06	US29278DAA37
TELEFONICA EMISIONES SAU 200636 7.045	0.06	US87938WAC73
MASSMUTUAL GLOBAL FUNDING II 071227 5.05 CB	0.06	US57629XCW65
GLOBE LIFE INC	0.06	US37959E1029
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.06	
US. TSY. NOTE/BON 0.625% 15/5/2030	0.06	US912828ZQ64
EXTRA SPACE STORAGE LP 010234 5.40 CB	0.06	US30225VAS60
ABBVIE INC COM	0.06	US00287Y1091
BOUYGUES SA 240728 1.125 CB	0.06	FR0013507654
DENTSPLY SIRONA INC 010630 3.25 CB	0.06	US24906PAA75
CORE INFRASTRUCTURE FUND IV SCA	0.06	
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.06	US74834LBC37
SHOPIFY INC COM NPV CL A	0.06	CA82509L1076
EURO	0.06	
DEUTSCHE BANK AG 221228 1.875 CB	0.06	XS2303762475
BNP PARIBAS SA 010929 3.625 CB	0.06	FR001400CFW8
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.06	XS2209023402
ESB FINANCE DAC 190734 1.00 CB	0.06	XS2432544349
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.06	MX0MGO0000B2
VICINITY CENTRES RE LTD 070426 3.375 CB	0.06	XS1387869438
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.06	JP1051411KA2
WILLIAMS COMPANIES INC 150852 5.3 CB	0.06	US969457CA67
FOX CORP 131033 6.50 CB	0.06	US35137LAN55
COSTCO WHOLESALE CORP	0.06	US22160K1051
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.06	FR0013521267
RELX CAPITAL INC 180329 4.0 CB	0.06	US74949LAC63
VODAFONE GROUP 150230 7.875 CB	0.05	US92857TAH05
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.05	JP1103431G66
COMCAST CORP 010344 4.75 CB	0.05	US20030NBK63
US TREASURY N/B 4.12% 15/NOV/2032	0.05	US91282CFV81
ANSYS INC	0.05	US03662Q1058
UNITED KINGDOM GI 0.625% 07/06/2025	0.05	GB00BK5CVX03
KIMBERLY CLARK DE MEXICO SAB DE CV 010731 2.431 SF	0.05	USP60694AF68
FRANCE TELECOM 8.5 010331	0.05	US35177PAL13
KINDER MORGAN INC 150231 2.00 CB	0.05	US49456BAR24
NORWAY GOV. BD. 1.375% 19/08/2030	0.05	NO0010875230
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.05	
MASCO CORP 150231 2.00 CB	0.05	US574599BQ83
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.05	US084670BK32
LAM RESEARCH CORPORATION	0.05	US5128071082
JPMORGAN CHASE & CO 151030 2.739 CB	0.05	US46647PBE51
NESTLE HOLDINGS INC 240948 4.00 CB	0.05	US641062AN41
PACCAR INC	0.05	US6937181088

STANDARD CHARTERED PLC 031027 1.625 CB	0.05	XS1693281617
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.05	
UNILEVER PLC	0.05	GB00B10RZP78
BANK OF AMERICA CORPORATION	0.05	US0605051046
CIGNA CORP 150331 2.375 CB	0.05	US125523CM05
ROYAL BANK OF CANADA 280127 2.328 CB	0.05	CA780086RQ98
ATHENE HOLDING LTD 030430 6.15 CB	0.05	US04686JAB70
AIR LEASE CORP 010230 3.00 CB	0.05	US00914AAG76
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.05	US91282CGP05
HSBC HOLDINGS PLC 140142 6.10 CB	0.05	US404280AM17
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.05	
PNC FINANCIAL SERVICES GROUP INC 201034 6.875 CB	0.05	US693475BU84
INTUIT INC 150953 5.50 CB	0.05	US46124HAH93
FERGUSON PLC NEW ORD GBP 0.10	0.05	JE00BJVNSS43
LOBLAW COMPANIES LTD 130932 5.008 CB	0.05	CA539481AP65
FIRST SOLAR INC	0.05	US3364331070
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.05	US60687YBL20
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.40 CB	0.05	US637432NP60
GEA GROUP AG	0.05	DE0006602006
SPAIN GOV. BD. 0.50% 30/04/2030	0.05	ES0000012F76
F5 NETWORKS INC	0.05	US3156161024
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.05	XS1514149159
NOVARTIS CAPITAL CORP 060544 4.40 CB	0.05	US66989HAH12
ESSITY AB PUBL 300327 1.625 CB	0.05	XS1584122763
NETHERLANDS GOV. B 2.50% 15/01/2033	0.05	NL0010071189
AT AND T INC 010660 3.85 CB	0.05	US00206RKB77
BARCLAYS PLC 120227 3.25 CB	0.05	XS1472663670
TRAVELERS COMPANIES INC 070348 4.05 CB	0.05	US89417EAN94
CARRIER GLOBAL COR COM	0.05	US14448C1045
SIKA AG	0.05	CH0418792922
NATIONAL GRID PLC 120633 5.809 CB	0.05	US636274AE20
UNITED UTILITIES GROUP PLC	0.05	GB00B39J2M42
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.05	USC0219CAH00
WASTE MANAGEMENT INC 150234 4.875 CB	0.05	US94106LBW81
UNITED PARCEL SERVICE 150138 6.20 CB	0.05	US911312AJ59
FERGUSON FINANCE PLC 200427 4.25 CB	0.05	USG33760AE23
BMW US CAPITAL LLC 090425 3.90 CB	0.05	USU09513HX08
O REILLY AUTOMOTIVE INC 150632 4.70 CB	0.05	US67103HAL15
TELEFONICA BRASIL SA	0.05	BRVIVTACNORO
AMCOR FINANCE USA INC 280426 3.625 CB	0.05	US02343UAG04
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.05	US655844CD87
TRANSURBAN FINANCE COMPANY PTY LTD 260433 4.225 CB	0.05	XS2614623978
UNION PACIFIC CORP 010235 3.375 CB	0.05	US907818EB01
CISCO SYSTEMS INC 150239 5.90 CB	0.05	US17275RAD44
FREIGHTWAYS GROUP LTD	0.05	NZFREE000150
TAKEDA PHARMACEUTICAL CO LTD	0.05	JP3463000004
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.05	USP8674JAE93
RAMSAY HEALTH CARE	0.05	AU000000RHC8
MERCER MITNZ	0.05	
LVMH MOET HENNESSY LOUIS VUITTON SE 110228 0.125 CB	0.05	FR0013482833
VERALTO CORP 180928 5.35 CB	0.05	USU9226NAB11
STELLANTIS NV 180929 1.125 CB	0.05	FR0013447166
KERRY GROUP PLC-A	0.05	IE0004906560
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.05	US91282CAU53
MERCK AND CO INC 070349 4.0 CB	0.05	US58933YAW57
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 150946 3.30 CB	0.05	US82620KAM53
NORWAY GOV. BD. 1.50% 19/02/2026	0.05	NO0010757925
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.05	US80281LAG05
COCA COLA CO 090341 1.00 CB	0.05	XS2307864020
EQUINIX INC COM	0.05	US29444U7000
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.05	XS1087821531
CANADIAN GOV. 1.75% 01/12/2053	0.05	CA135087M680
LOWES COMPANIES INC 010432 3.75 CB	0.05	US548661EH62
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.05	AU0000088064
COGNEX CORP COM USD	0.05	US1924221039
CYBERARK SOFTWARE LTD	0.05	IL0011334468
COMMERZBANK AG 221124 1.50 CB	0.05	XS2411541654
KLEPIERRE SA 131232 1.625 CB	0.05	FR0013300605
TERNA SPA	0.05	IT0003242622
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.05	US22535WAB37
PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.05	US744330AA93
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.05	US86562MBP41
ALLSTATE CORP 150643 4.50 CB	0.05	US020002BA86
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.05	AU0000018442

KENVUE INC 220353 5.05 CB	0.05	US49177JAP75
ADVANCED MICRO DEV	0.05	US0079031078
WELLTOWER INC	0.05	US95040Q1040
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.05	US59217HEP82
Income Due - NZD	0.05	
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.05	JP1201301B94
TERUMO CORP NPV TEMP	0.05	JP3546800008
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.05	NZAPTE000153
EUROGRID GMBH 180428 1.50 CB	0.05	XS1396285279
NATURGY FINANCE BV 290128 1.50 CB	0.05	XS1755428502
JOHN DEERE CAPITAL CORP 080626 4.75 CB	0.05	US24422EWX39
CONSOLIDATED EDISON CO OF NEW YORK INC 150344 4.45 CB	0.04	US209111FD03
AVINOR AS 090227 1.25 GB	0.04	XS1562601424
T-MOBILE USA INC 150430 3.875 CB	0.04	US87264ABF12
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.04	XS1995781546
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.04	US9128286T26
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.04	XS2101349723
EDISON INTERNATIONAL	0.04	US2810201077
MEXICAN BONOS 8.50% 18/11/2038	0.04	MX0MGO0000J5
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.04	
MITSUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.04	US606822AV60
SES FDR	0.04	LU0088087324
SUN COMMUNITIES INC	0.04	US8666741041
IBERDROLA FINANZAS SA 130733 3.625 CB	0.04	XS2648498371
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.04	
US. TSY. NOTE/BON 0.375% 30/4/2025	0.04	US912828ZL77
VOLVO TREASURY AB 171125 3.50 CB	0.04	XS2583352443
ORSTED AS	0.04	DK0060094928
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.04	US912810TT51
TOKIO MARINE HOLDINGS INC	0.04	JP3910660004
SMBC AVIATION CAPITAL FINANCE DAC 030528 5.45 CB	0.04	USG82296AG21
US. T-BILL. 0.00% 02/05/2024/2024 USD1000	0.04	US912797HH31
POPULAR INC COM USD6 POST REV SPLIT	0.04	PR7331747001
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.04	NO0010930522
VONOVIA SE 160633 1.00 CB	0.04	DE000A3E5MJ2
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.04	US91282CDY49
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.04	CA136375CG50
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.04	MYBMX1100044
WELLS FARGO & COMPANY	0.04	US9497461015
VEEVA SYSTEMS INC	0.04	US9224751084
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.04	US91324PCQ37
BERKSHIRE HATHAWAY INC - CLASS B	0.04	US0846707026
GRAINGER W W INC	0.04	US3848021040
ANALOG DEVICES INCORPORATED COM	0.04	US0326541051
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.04	BE0000304130
NESTLE SA	0.04	CH0038863350
MACQUARIE GROUP LTD 230927 1.629 CB	0.04	USQ57085HJ68
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.04	US015271AW93
KOREA TSY. BD. 2.00% 10/06/2031	0.04	KR103502GB66
CVS HEALTH CORP 200735 4.875 CB	0.04	US126650CM08
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.04	XS1492680902
THE WALT DISNEY CO	0.04	US2546871060
NORWAY GOV. BD. 2.00% 26/04/2028	0.04	NO0010821598
AGCO CORP	0.04	US0010841023
MARKETAXESS HLDGS COM	0.04	US57060D1081
ADTALEM GLOBAL EDUCATION INC	0.04	US00737L1035
LAUREATE EDUCATION INC	0.04	US5186132032
MORGAN STANLEY 250152 2.802 CB	0.04	US6174468Y83
ORACLE CORP 060233 4.90 CB	0.04	US68389XCP87
KERRY GROUP PLC	0.04	IE0004906560
MCDONALD'S CORP	0.04	US5801351017
PFIZER INC 150948 4.20 CB	0.04	US717081EK52
TOYOTA MOTOR CORP	0.04	JP3633400001
LANDIS AND GYR GROUP AG	0.04	CH0371153492
KKR AQUEDUCT CO-INVEST L.P.PE	0.04	
STELLANTIS N V	0.04	NL00150001Q9
APT PIPELINES LTD 150727 4.25 CB	0.04	USQ04578AG72
KEYENCE CORP NPV	0.04	JP3236200006
DIF VI CO-INVEST PROJECT 3 C.V	0.04	
COMMONWEALTH BANK OF AUSTRALIA 120747 3.90 CB	0.04	US2027A0JN00
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.04	US912828I272
GENERAL MOTORS CO	0.04	US37045V1008
SYSCO CORP 010450 6.60 CB	0.04	US871829BN62
EXPERIAN FINANCE PLC 010229 4.25 CB	0.04	US30217AAB98

SPAIN GOV. BD. 1.85% 30/07/2035	0.04	ES0000012E69
US. TSY. NOTE/BON 0.625% 15/10/2024	0.04	US91282CDB46
RECRUIT HLDGS CO LNPV	0.04	JP3970300004
ERP OPERATING LP 010827 3.25 CB	0.04	US26884ABG76
ALTAMIRA CO-INVESTMENT SCA	0.04	
ASTRAZENECA PLC SPONS ADR	0.04	US0463531089
UK. GILT 1.75% 7/9/2037	0.04	GB00BZB26Y51
GOODMAN PROPERTY TRUST	0.04	NZCPTE000159
AMERICAN EXPRESS CO 031242 4.05 CB	0.04	US025816BF52
MANULIFE FINANCIAL CORP	0.04	CA56501R1064
INDONESIA TSY. BD. 7.50% 15/06/2035	0.04	IDG000013509
STERIS PLC	0.04	IE00BFY8C754
COMCAST CORP	0.04	US20030N1019
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.04	US912828ZN34
BLOCK INC	0.04	US8522341036
POWERSCHOOL HOLDINGS INC	0.04	US73939C1062
4.50% 15/04/2027	0.04	NZGOVDT427C1
US. TSY. NOTE/BON 4.375% 30/11/2028	0.04	US91282CIN20
ORACLE CORP	0.04	US68389X1054
NOVARTIS AG	0.03	CH0012005267
BPCE SA 250128 3.50 CB	0.03	FR001400FB06
INTESA SANPAOLO SPA	0.03	IT0000072618
AXIUM INFRASTRUCTURE	0.03	
NOMAD FOODS LTD	0.03	VGG6564A1057
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03	JP1201111968
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.03	US21685WCJ45
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03	NZIHBDT005C5
WOLTERS KLUWER	0.03	NL0000395903
INFINEON TECHNOLOGIES AG	0.03	DE0006231004
EDWARDS LIFESCIENCES CORP	0.03	US28176E1082
ROCHE HOLDINGS INC 281144 4.00 CB	0.03	US771196BH42
DELL INTERNATIONAL LLC 151241 3.375 CB	0.03	US24703DBF78
TETRA TECH INC	0.03	US88162G1031
SEVERN TRENT PLC	0.03	GB00B1FH8J72
ARCADIS NV	0.03	NL0006237562
CAVCO INDUSTRIES INC	0.03	US1495681074
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03	US91282CGC91
ABN AMRO BANK NV 220228 5.125 CB	0.03	XS2590262296
SPIRAX SARCO ENG ORD	0.03	GB00BWFQGN14
EQUITY RESIDENTIAL	0.03	US29476L1070
AMGEN INC	0.03	US0311621009
LULULEMON ATHLETIC	0.03	US5500211090
ECP TERRA-GEN GROW	0.03	
MACQUARIE GROUP LTD 140133 2.871 CB	0.03	US55608KAZ84
ASTRAZENECA PLC 150937 6.45 CB	0.03	US046353AD01
MEXICAN BONOS 7.50% 03/06/2027	0.03	MX0MGO00000D8
KOREA TSY. BD. 1.25% 10/03/202600	0.03	KR103501GB34
EIFFAGE INC	0.03	FR0000130452
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.03	AU3CB0214211
ORACLE CORP 060223 5.55 CB	0.03	US68389XCQ60
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.03	AU3CB0223774
VALERO ENERGY CORP	0.03	US91913Y1001
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.03	
SYSCO CORP 150726 3.30 CB	0.03	US871829BC08
CREDIT AGRICOLE SA	0.03	FR0000045072
PRAXAIR INC 100850 2.00 CB	0.03	US74005PBS20
TRAVELERS COS INC / THE	0.03	US89417E1091
CLOROX CO 150530 1.80 CB	0.03	US189054AX72
BELL TELEPHONE CO OF CANADA 260237 6.17 CB	0.03	CA07813ZBL72
OLD MUTUAL LTD NPV	0.03	ZAEO00255360
AVALONBAY COMMUNITIES INC	0.03	US0534841012
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.03	DK0030484548
KBC GROUP NV	0.03	BE0003565737
SANOFI SA	0.03	FR0000120578
BOOKING HLDGS INC COM	0.03	US09857L1089
FORTINET INC COM	0.03	US34959E1091
HARTFORD FINANCIAL SERVICES GROUP INC	0.03	US4165151048
DELTA ELECTRONICS INC	0.03	TW0002308004
COVENTRY BUILDING SOCIETY 120330 5.875 CB	0.03	XS2777468674
ESTACIO PARTICIPACOES SA	0.03	BRYDUQACNOR3
MUENCHENER RUECKVER RG-REG	0.03	DE0008430026
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.03	JP1201631HC6
COLOMBIAN TES 7.50% 26/08/2026	0.03	COL17CT02625
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.03	US91282CHK09



MEXICAN BONOS 7.75% 23/11/2034		0.03	MX0MGO0000U2
ADVANCED DRAINAGE SYTEMS INC		0.03	US00790R1041
NIPPON TEL AND TEL CP NPV		0.03	JP3735400008
PAYCHEX INC		0.03	US7043261079
COLOMBIAN TES 7.25% 18/10/2034		0.03	COL17CT03615
INTESA SANPAOLO SPA 310533 6.625 CB		0.03	XS2630420268
UBER TECHNOLOGIES INC		0.03	US90353T1007
SCHNEIDER ELECTRIC SE 130434 3.375 CB		0.03	FR001400F711
AFLAC INC		0.03	US0010551028
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB		0.03	XS1499602289
GSK CONSUMER HEALTHCARE CAPITAL US LLC 240332 3.625 CB		0.03	US36264FAM32
ASTELLAS PHARMA NPV		0.03	JP3942400007
SERVICENOW INC		0.03	US81762P1021
GBP BNP PARIBAS A/C		0.03	
MARATHON PETROL COM		0.03	US56585A1025
UBS GROUP AG 130830 3.126 CB		0.03	US902613AA61
COLOMBIAN TES 7.75% 18/09/2030		0.03	COL17CT03342
COLOMBIAN TES 6.00% 28/4/2028		0.03	COL17CT02914
DARLING INGREDIENTS INC		0.03	US2372661015
INTL FLAVORS & FRAGRANCES USD		0.03	US4595061015
EXELON CORPORATION		0.03	US30161N1019
JAPAN GOV. TEN YEA 0.10% 20/9/2031		0.03	JP1103641MA8
EDP FINANCE BV 240128 1.71 CB		0.03	US26835PAH38
INVITATION HOMES INC		0.03	US46187W1071
MONSTER BEVERAGE SHS ORD		0.03	US61174X1090
ASSICURAZIONI GENERALI SPA		0.03	IT0000062072
AMERICAN MEDICAL SYSTEMS EUROPE BV 080332 3.50 CB		0.03	XS2772266693
US. TSY. NOTE/BOND 2.25% 15/11/2027		0.03	US9128283F58
UNITED KINGDOM GIL 1.25% 31/7/2051		0.03	GB00BLH38158
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028		0.03	US91282CBS98
MOTOROLA SOLUTIONS INC		0.03	US6200763075
AMERICAN EXPRESS CO 270729 5.282 CB		0.03	US025816DH90
ARDIAN INFRASTRUCTURE TSH FUNDPE		0.03	
MICHAEL HILL INTERNATIONAL LTD		0.03	AU000000MHJ4
STANTEC INC		0.03	CA85472N1096
SHIMANO INC		0.03	JP3358000002
NEXTRACKER INC		0.03	US65290E1010
JAPAN GOV. TEN YEA 0.10% 20/9/2029		0.03	JP1103561KA2
CHROMA ATE INC		0.03	TW0002360005
LOGICOR FINANCING SARL 131128 3.25 CB		0.03	XS1909057645
CONSOLIDATED EDISON INC COM		0.03	US2091151041
FUTURE MARGINS-USD		0.03	
GETLINK SE		0.03	FR0010533075
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030		0.03	US91282CAV37
AALBERTS INDUSTRIES NV		0.03	NL0000852564
ENEL SPA		0.03	IT0003128367
ABU DHABI PORTS COMPANY PJSC 060531 2.50 CB		0.03	XS2338173680
NATIONAL VISION HOLDINGS INC		0.03	US63845R1077
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028		0.03	US91282CCH25
PROTECTIVE LIFE GLOBAL FUNDING 130128 5.248 CB		0.03	XS2565082901
BANK OF NEW ZEALAND		0.03	
US. TSY. NOTE/BOND 4.25% 15/5/2039		0.03	US912810QB70
ALLSTATE CORP		0.03	US0200021014
ESSEX PROPERTY TRUST INC		0.03	US2971781057
US TREASURY N/B 4.0% 15/NOV/2042		0.03	US912810TM09
GOLDMAN SACHS GROUP INC 270132 1.992 CB		0.03	US38141GXR00
AVANGRID INC COM NPV		0.03	US05351W1036
MITSUI FUDOSAN CO TEMP		0.03	JP3893200000
PORT OF TAURANGA LTD		0.03	NZPOTE0003S0
BANK OF AMERICA CORP 221030 2.884 CB		0.03	US06051GHX07
CVS HEALTH CORP 150939 6.125 CB		0.03	US126650BR04
VERISK ANALYTICS INC 150645 5.50 CB		0.03	US92345YAE68
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031		0.03	US91282CDJ71
RESTAURANT BRANDS NEW ZEALAND LTD		0.03	NZRBDE0001S1
BPCE SA 120928 4.625 CB		0.03	US05583JAE29
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030		0.02	US91282CHZ77
CANADIAN GOV. BD. 2.25% 01/06/2025		0.02	CA135087D507
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND		0.02	
CUMMINS INC		0.02	US2310211063
KROGER CO COM		0.02	US5010441013
US. TSY. NOTE/BON 1.125% 15/01/202525		0.02	US91282CDS70
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS		0.02	AU3CB0241107
ROCHE HLDGS AD GENUSSSCHEINE NPV		0.02	CH0012032048
CENCORA INC COM		0.02	US03073E1055

US TREASURY N/B 4.0% 31/OCT/2029	0.02	US91282CFT36
PINNACLE WEST CAPITAL	0.02	US7234841010
HOME DEPOT INC 151249 3.125 CB	0.02	US437076BZ43
VERISK ANALYTICS INC 010433 5.75 CB	0.02	US92345YAH99
VODACOM GROUP PTY LTD	0.02	ZAE000132577
HOME DEPOT INC 150951 2.75 CB	0.02	US437076CK64
SNAM SPA	0.02	IT0003153415
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02	NZGOVDT528C6
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02	AU3CB0237444
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02	US91282CDL28
SUN LIFE FINANCIAL INC	0.02	CA8667961053
VOLVO AB - B	0.02	SE0000115446
KOREA TSY. BD. 1.50% 10/12/2030	0.02	KR103502GAC2
DIGITAL REALTY TRUST INC	0.02	US2538681030
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02	US91282CCS89
LKQ DUTCH BOND BV 130331 4.125 CB	0.02	XS2777367645
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02	US91282CJJ18
IBERDROLA FINANZAS SA 110332 1.375 CB	0.02	XS2455983861
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02	AU000XCLWAR9
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02	US912810RJ97
KDDI CORP	0.02	JP3496400007
VINCI SA 271128 0.00 CB	0.02	FR0014000PF1
KUBOTA CORPORATION	0.02	JP3266400005
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02	CA135087XG49
WESTPAC BANKING CORP 020525 2.125 CB	0.02	XS1558450745
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02	US912810SZ21
VERTEX PHARMACEUTICALS INC	0.02	US92532F1003
BANK OF AMERICA CORP 220727 1.734 CB	0.02	US06051GJS93
APT PIPELINES LTD 150336 2.50 CB	0.02	XS2315784988
US TREASURY N/B 2.87% 15/MAY/2032	0.02	US91282CEP23
PORTLAND GENERAL ELECTRIC COMPANY	0.02	US7365088472
THE TORONTO DOMINION BANK	0.02	CA8911605092
COLOMBIAN TES 7.00% 30/06/2032	0.02	COL17CT03490
MARSH & MCLENNAN COM	0.02	US5717481023
KINGSPAN GROUP PLC	0.02	IE0004927939
UK. GILT 0.875% 22/10/2029	0.02	GB00BJMHB534
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.02	XS2152935214
QUALCOMM INC	0.02	US7475251036
FERGUSON PLC	0.02	JE00BJVNS543
AUTOMATIC DATA PROC.	0.02	US0530151036
INDONESIA TSY. BD 8.375% 15/09/2026	0.02	IDG000009507
SHIN-ETSU CHEMICAL NPV	0.02	JP3371200001
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.02	CA135087Q236
SAMSUNG SDI CO LTD	0.02	KR7006400006
UNION PACIFIC CORP	0.02	US9078181081
CROWDSTRIKE HOLDINGS INC	0.02	US22788C1053
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.02	US9128282A70
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.02	AU0000013740
BANCO BICAYA ARGENTARIA SA	0.02	ES0113211835
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.02	DE0001102580
REGENERON PHARMACEUTICALS INC	0.02	US75886F1075
COCA COLA FEMSA SAB DE CV 010932 1.85 CB	0.02	US191241AJ70
PFIZER INC COM	0.02	US7170811035
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.02	US37733W2044
COGNIZANT TECH SOLUTIONS A	0.02	US1924461023
FISERV INC 010627 2.25 CB	0.02	US337738BB35
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.02	US91282CHT18
STOCKLAND	0.02	AU0000005GPO
CLEANAWAY WASTE MANAGEMENT LIMITED	0.02	AU000000CWY3
TELIA COMPANY AB 200234 2.125 CB	0.02	XS1953240261
JPY BNP PARIBAS A/C	0.02	
3I GROUP PLC	0.02	GB00B1YW4409
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.02	US91282CBL46
FRAPORT AG	0.02	DE0005773303
HOUSING NEW ZEALAND 2.247% 05/10/20260000	0.02	NZHNZD0001L7
SOFTBANK CORP	0.02	JP3732000009
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.02	
BAYERISCHE MOTOREN WERKE AG	0.02	DE0005190003
VENTAS INC	0.02	US92276F1003
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02	NZLGFDT014C0
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.02	US912828ZS21
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.02	US60687YCZ07
SCHNEIDER ELECTRIC SE 131029 3.125 CB	0.02	FR001400F703
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.02	US912797HF74

OMNES CO-INVEST TA G - EUR		0.02	
US. TSY. NOTE/BON 0.625% 15/8/2030		0.02	US91282CAE12
STRYKER CORP		0.02	US8636671013
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026		0.02	US91282CBQ33
ALCON FINANCE CORP 061232 5.375 CB		0.02	USU01386AE82
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE		0.02	
SYNOPTIS INC		0.02	US8716071076
ARISTA NETWORKS IN COM		0.02	US0404131064
ARDIAN AMERICAS INFRASTRUCTURE FUND V		0.02	
AMERICAN TWR REIT INC		0.02	US03027X1000
CINTAS CORP		0.02	US1729081059
BELFIUS BANQUE SA 220129 3.75 CB		0.02	BE0002993740
TRACTOR SUPPLY COMPANY		0.02	US8923561067
AT AND T INC 150644 4.80 CB		0.02	US00206RCG56
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025		0.02	US91282CFE66
MALAYSIA GOV. BD. 3.828% 5/7/2034		0.02	MYBMS1900047
GENESIS ENERGY LTD		0.02	NZGNEE000157
UBS GROUP AG		0.02	CH0244767585
KIWI PROPERTY GROUP LIMITED		0.02	NZKPG000159
VOLVO TREASURY AB 150626 4.75 CB		0.02	XS2565900854
BLACKROCK INC		0.02	US09247X1019
PULTE GROUP INC		0.02	US7458671010
ENPHASE ENERGY INC		0.02	US29355A1079
SHERWIN WILLIAMS COM		0.02	US8243481061
US TREASURY N/B 1.25% 30/04/2028		0.02	US91282CBZ32
KSL CAPITAL PARTNERS CV I		0.02	
MEXICAN BONOS 7.75% 29/05/2031		0.02	MX0MGO0000P2
STRYKER CORP 301127 2.125 CB		0.02	XS1914502304
ONEMAIN HOLDINGS INC		0.02	US68268W1036
US. TSY. NOTE/BON 1.375% 31/10/2028		0.02	US91282CDF59
ENTERPRISE PRODUCTS OPER 310130 2.80 CB		0.02	US29379VBX01
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028		0.02	US91282CCY57
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB		0.02	XS2019814503
UNITED STATES TREA 2.00% 15/8/2025		0.02	US912828K742
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028		0.02	US91282CCV19
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00 CB		0.02	XS2013745703
SPAIN GOV. BD. 2.90% 31/10/2046		0.02	ES00000128C6
EXTRA SPACE STORAGE INC		0.02	US30225T1025
LVMH MOET HENNESSY VUITTON SE		0.02	FR0000121014
MERCEDES BENZ FINANCE CANADA INC 230227 3.00 CB		0.02	DE000A3LBM72
US TREASURY N/B 3.5% 15/FEB/2033		0.02	US91282CGM73
US. TSY. NOTE/BON 1.625% 15/2/2026		0.02	US912828P469
THE CIGNA GROUP		0.02	US1255231003
LENNOX INTL INC COM		0.02	US5261071071
US. TSY. NOTE/BOND 2.25% 15/2/2027		0.02	US912828V988
OREILLY AUTO NEW COM		0.02	US67103H1077
BROADRIDGE FINANCIAL SOLUTIONS LLC		0.02	US11133T1034
COLOMBIAN TES 13.25% 9/2/2033P1000 B		0.02	COL17CT03862
MITSUBISHI ELECTRIC		0.02	JP3902400005
DEUTSCHE TELEKOM AG DEM		0.02	DE0005557508
US. TSY. NOTE/BOND 2.25% 15/08/2027		0.02	US9128282R06
GOODMAN GRP.		0.02	AU000000GIMG2
CITIZENS FINANCIAL GROUP INC 230130 5.841 CB		0.02	US174610BF15
BANK OF NEW YORK MELLON CORP		0.02	US0640581007
GENUS PLC		0.02	GB00002074580
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026		0.02	US91282CBW01
JPM. CHASE F2F 23/06/2025		0.02	US46647PCK03
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB		0.02	US90351DAF42
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026		0.02	US91282CCF68
BNG BANK 5.25% 20/5/2024		0.02	AU3CB0216141
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1		0.02	AU3FN0084703
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026		0.02	US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026		0.02	US91282CDQ15
CHUBB LIMITED ORD		0.02	CH0044328745
HILTON WORLDWIDE H COM		0.02	US43300A2033
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44		0.02	
AUSTRALIA GOVERNME 3.00% 21/03/2047		0.02	AU000XCLWAS7
PROVINCE OF MANITO 3.75% 9/6/2026R DUE		0.02	AU3CB0234581
ROYAL BANK OF CANADA		0.02	CA7800871021
KLA TENCOR CORPORATION COM		0.02	US4824801009
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026		0.02	US91282CCW91
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027		0.02	US912828Z781
GSK PLC		0.02	GB00BN7SWP63
STARBUCKS CORP		0.02	US8552441094

INSULET CORP		0.02	US45784P1012
VOLKSWAGEN AG		0.02	DE0007664039
SINGAPORE GOV. BD 2.125% 01/06/2026		0.02	SG31A8000003
LOWE'S COS INC		0.02	US5486611073
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029		0.02	US91282CDW82
WELLTOWER INC 150329 4.125 CB		0.02	US95040QAH74
COPART INC		0.02	US2172041061
US TREASURY N/B 3.37% 15/MAY/2033		0.02	US91282CHC82
US. TSY. NOTE/BOND 2.25% 15/11/2025		0.02	US912828M565
T-MOBILE USA INC 151160 3.60 CB		0.02	US87264ABY01
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC		0.02	US41068X1000
LOWE'S COMPANIES INC 150941 2.80 CB		0.02	US548661EE32
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028		0.02	US91282CCE93
ONEOK INC		0.02	US6826801036
CBRE GROUP INC CLASS A		0.02	US12504L1098
WESTPAC NZD COLL		0.02	
BUZZARD MIDSTREAM		0.02	
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027		0.02	US2027A1KK25
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000		0.02	XS2460043743
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050		0.02	
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028		0.02	US91282CDP32
RWE AG		0.02	DE0007037129
NIBC BANK 6.00% 16/11/2028		0.02	XS2713801780
HERMES INTERNATIONAL		0.02	FR0000052292
KONINKLIJKE KPN NV		0.02	NL0000009082
PROPERTY FOR INDUSTRY LTD		0.02	NZPFIE000155
KONINKLIJKE AHOLD DELHAIZE NV		0.02	NL0011794037
CITIGROUP INC USD		0.02	US1729674242
MS & AD INSURANCE GP TEMP		0.02	JP3890310000
CADENCE DESIGN SYSTEMS INC		0.02	US1273871087
AON PLC IE COM CL A		0.02	IE00BLP1HW54
TARGA RESOURCES IN COM		0.02	US87612G1013
MERCADOLIBRE INC		0.02	US58733R1023
SUMITOMO MITSUI FINANCIAL GROUP		0.02	JP3890350006
US TREASURY N/B 2.75% 30/APR/2027		0.02	US91282CEN74
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE		0.02	
HSBC HOLDINGS PLC		0.02	GB0005405286
AMERICAN EXPRESS USD		0.02	US0258161092
Outstanding Settlement Receipts - AUD		0.02	
MORGAN STANLEY		0.02	US6174464486
MEDTRONIC PLC		0.02	IE00BTN1Y115
CELLNEX TELECOM SA		0.02	ES0105066007
NETAPP INC		0.02	US64110D1046
PRINCIPAL FINANCIAL GROUP		0.02	US74251V1026
DELL TECHNOLOGIES INC		0.02	US24703L2025
UK. GILT 3.50% 22/01/2045		0.02	GB00BN65R313
PHILLIPS COM		0.02	US7185461040
ILLINOIS TOOL WORKS		0.02	US4523081093
FISERV INC COM		0.02	US3377381088
WILLIAMS COMPANIES INC		0.02	US9694571004
US. TSY. NOTE/BON 0.375% 30/9/2027		0.02	US91282CAL54
EDP RENOVAVEIS SA		0.02	ES0127797019
HCP INC 150726 3.25 CB		0.02	US40414LAQ23
TESCO ORD		0.02	GB00BLGZ9862
JAPAN GOVERNMENT 0.005% 20/03/2026		0.02	JP1051471M45
EUR BNP PARIBAS A/C		0.02	
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB		0.02	XS2291328735
JAPAN GOV. FIVE Y 0.005% 20/06/2027		0.02	JP1051531N75
CPPIB CAPITAL INC 1.50% 23/06/2028		0.02	XS2356317177
INTEL CORP		0.02	US4581401001
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029		0.02	US91282CKD29
HUTCHISON WHAMPOA FINANCE UK 241126 5.62		0.02	XS0276103156
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN		0.02	
FEDEX CORP 150531 2.40 CB		0.02	US31428XCD66
T ROWE PRICE GROUP		0.02	US74144T1088
VITAL HEALTHCARE PROPERTY TRUST		0.02	NZCHPE000154
UNIBAIL RODAMCO WESTFIELD		0.02	FR0013326246
HOST HOTELS & RESORTS INC		0.02	US44107P1049
KOREA TSY. BD. 2.625% 10/09/2035000		0.02	KR103502G594
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029		0.02	US91282CEB37
REALTY INCOME CORPORATION		0.02	US7561091049
DNB BOLIGKREDITT 0.25% 7/9/202600000 143		0.02	XS1485596511
SCHWAB (CHARLES) CORP		0.02	US8085131055
DECKERS OUTDOOR CORP		0.02	US2435371073

MSCI INC		0.02	US55354G1004
FACTSET RESEARCH SYSTEMS INC		0.02	US3030751057
UBS AG LONDON BRANCH 310331 0.50 CB		0.02	XS2326546350
HEWLETT PACKARD CO		0.02	US40434L1052
CARDINAL HEALTH INC		0.02	US14149Y1082
PEMBINA PIPELINE		0.02	CA7063271034
US. TSY. NOTE/BON 1.625% 15/08/2029		0.02	US912828YB05
KINDER MOR INC DEL COM		0.02	US49456B1017
ALLIANZ SE-REG		0.02	DE0008404005
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID		0.02	AU000000ANZ3
US TREASURY N/B 1.87% 28/FEB/2027		0.02	US91282CEC10
TRADE DESK INC		0.02	US88339J1051
NATIONAL AUSTRALIA BANK LTD 221124 5.132 CB		0.02	US63254ABG22
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026		0.02	US91282CCJ80
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029		0.02	US91282CE561
ABB LTD		0.02	CH0012221716
US. TSY. NOTE/BON 1.125% 31/10/2026		0.02	US91282CDG33
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028		0.02	US91282CGH88
JAPAN GOV. THIRTY 1.50% 20/03/2045		0.02	JP1300461F39
BNP PARIBAS SA		0.02	FR0000131104
AMERICAN INTERNATIONAL GROUP		0.02	US0268747849
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33		0.02	
WESTPAC BANKING CORPORATION		0.02	AU000000WBC1
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB		0.02	XS2078691636
GILEAD SCIENCES INC		0.02	US3755581036
YUM! BRANDS INC		0.02	US9884981013
MANULIFE FINANCIAL CORP 040326 4.15 CB		0.02	US56501RAC07
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056		0.02	AU3FN0084414
JPMORGAN CHASE 230149 3.897 CB		0.02	US46647PAN69
PROVINCE OF BRITIS 4.25% 27/11/2024		0.02	AU3CB0221232
KINGDOM OF BELGIUM 1.60% 22/06/2047		0.02	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270		0.02	IT0005390874
JAPAN (5 YEAR ISSU 0.10% 20/12/2025		0.02	JP1051461M13
NEW ZEALAND GOV. B 3.50% 14/04/2033		0.02	NZGOVDT433C9
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS		0.02	
KIMCO REALTY CORP 011231 2.25 CB		0.02	US49446RAY53
SEGRO PLC		0.02	GB00B5ZN1N88
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53		0.02	US912810TV08
PROVINCE OF MANITO 4.25% 03/03/2025		0.02	AU3CB0223584
AIR NEW ZEALAND LTD		0.02	NZAIRE000152
US TREASURY N/B 3.25% 15/MAY/2042		0.02	US912810TH14
JAPAN GOV. TEN YEA 0.40% 20/9/2025		0.02	JP1103401F97
COVENTRY BUILDING SOCIETY 210925 1.00 CB		0.02	XS2233154454
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028		0.02	US91282CCR07
JAPAN GOV. THIRTY 1.70% 20/09/2044		0.02	JP1300441E92
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026		0.02	US91282CCZ23
KATITAS CO LTD		0.01	JP3932950003
NEW YORK LIFE GBL. 4.95% 07/12/2029		0.01	XS2730682528
UNICREDIT SPA		0.01	IT0005239360
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024		0.01	US91282CDH16
FRENCH REPUBLIC GO 2.50% 25/05/2030		0.01	FR0011883966
FRENCH REPUBLIC GO 0.00% 25/11/2029		0.01	FR0013451507
JAPAN GOV. FIVE Y 0.005% 20/12/2026		0.01	JP1051501N14
AEGON BANK 3.375% 28/6/2030		0.01	XS2642546399
JAPAN GOV. FIVE Y 0.005% 20/03/2027		0.01	JP1051511N46
PACCAR FINANCIAL EUROPE BV 291125 3.25 CB		0.01	XS2559453431
Outstanding Settlement Receipts - USD		0.01	
BRISTOL MYERS SQUIBB COMPANY		0.01	US1101221083
DELL INTERNATIONAL LLC 010233 5.75 CB		0.01	US24703DBL47
UK. GILT 0.375% 22/10/2026		0.01	GB00BNNGP668
ALEXANDRIA REAL ESTATE EQUITIES		0.01	US0152711091
VECTOR LIMITED		0.01	NZVCTE000157
OMNICOM GROUP		0.01	US6819191064
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026		0.01	US91282CBH34
STANDARD CHARTERED F2V 06/07/20277		0.01	USG84228FU76
JAPAN GOV. TEN YEA 0.10% 20/09/2030		0.01	JP1103601LA4
SNAP ON INC		0.01	US8330341012
US. TSY. NOTE/BOND 1.50% 15/02/2030		0.01	US912828Z948
JAPAN GOVERNMENT T 0.10% 20/03/2031		0.01	JP1103621M43
ARGOSY PROPERTY LIMITED		0.01	NZARGE0010S7
US. TSY. NOTE/BOND 0.50% 30/6/2027		0.01	US912828ZV59
MOODYS CORPORATION		0.01	US6153691059
EMERSON ELECTRIC CO		0.01	US2910111044
NUCOR CORP		0.01	US6703461052

QBE INS. GRP. F2V 2/12/2044		0.01	XS1144495808
JAPAN GOV. TEN YEA 0.20% 20/09/2032		0.01	JP1103681NA2
FRENCH REPUBLIC GO 2.75% 25/10/2027		0.01	FR0011317783
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC		0.01	
MONDELEZ INTERNATIONAL INC		0.01	US6092071058
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026		0.01	US91282CJK80
COMCAST 4.15% 15/10/2028		0.01	US20030NCT63
CATERPILLAR INC		0.01	US1491231015
PUBLICIS GROUPE		0.01	FR0000130577
VICI PROPERTIES INC		0.01	US9256521090
MITSUBISHI ESTATE		0.01	JP3899600005
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51		0.01	US912810SX72
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024		0.01	
HUTCHISON WHAMPOA 3.625% 31/10/2024		0.01	USG46747AB00
SCENTRE GROUP		0.01	AU0000005CG8
ENBRIDGE INC		0.01	CA29250N1050
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51		0.01	US912810TB44
MERCEDES-BENZ GROUP AG		0.01	DE0007100000
AT&T 3.875% 15/01/2026		0.01	US00206RHT23
NATWEST GRP. F2F 14/9/2029		0.01	XS2387060259
BPCE 0.625% 28/04/2025		0.01	FR0013509726
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000		0.01	USQ9194UAG78
PNC FINANCIAL SERVICES GROUP		0.01	US6934751057
BRITISH STERLING POUND		0.01	
MIZUHO FINANCIAL GROUP INC		0.01	JP3885780001
JAPAN GOV. TEN YEA 0.50% 20/12/2032		0.01	JP1103691P11
BNG BANK NV 0.00% 31/08/2028		0.01	XS2381566616
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026		0.01	US91282CCP41
JAPAN GOV. THIRTY 0.40% 20/12/2049		0.01	JP1300651L15
Income Due - USD		0.01	
SYDNEY AIRPORT FI 3.625% 28/04/2026		0.01	USQ8809VAH26
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1		0.01	XS1418635337
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS		0.01	USQ8053LAA28
JAPAN GOV. TWENTY 2.30% 20/06/2028		0.01	JP1201031877
MALAYSIA GOV. BD. 3.478% 14/06/2024		0.01	MYBMM1900030
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027		0.01	XS2468855593
JAPAN GOV. TEN YEA 0.80% 20/09/2033		0.01	JP1103721PA1
HEWLETT PACKARD ENTERPRISE CO		0.01	US42824C1099
ITALY BUONI POLIEN 2.45% 1/9/2033		0.01	IT0005240350
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01		0.01	DE000BU22015
JAPAN GOV. TEN YEA 0.10% 20/06/2030		0.01	JP1103591L73
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52		0.01	US912810TG31
CGI INC		0.01	CA12532H1047
REGENCY CENTERS CORPORATION		0.01	US7588491032
SKELLERUP HOLDINGS LIMITED		0.01	NZSKXE000158
JAPAN GOVERNMENT 0.005% 20/09/2026		0.01	JP1051491MA0
MAPFRE SA 190526 1.625 CB		0.01	ES0224244071
SPAIN GOV. BD. 4.70% 30/07/2041		0.01	ES0000012157
FEDERAL REALTY INVESTMENT TRUST		0.01	US3137451015
PAYPAL HOLDINGS INC		0.01	US70450Y1038
ZOETIS INC		0.01	US98978V1035
JAPAN GOV. TEN YEA 0.50% 20/03/2033		0.01	JP1103701P43
AXA		0.01	FR0000120628
US. TSY. NOTE/BON 2.625% 15/02/2029		0.01	US9128286B18
FRENCH REPUBLIC GO 0.75% 25/05/2028		0.01	FR0013286192
OLD DOMINION FGHT COM USD 0.10 TEMP		0.01	US6795801009
FERRARI NV COM		0.01	NL0011585146
EQUATE PETROCHEMICAL BV 031126 4.25 CB		0.01	XS1513739760
FRENCH REPUBLIC GO 1.50% 25/05/2031		0.01	FR0012993103
AIRBNB INC		0.01	US0090661010
NASDAQ INC		0.01	US6311031081
ORBIA ADVANCE CO 1.875% 11/05/2026		0.01	USP7581YAB11
MCKESSON CORP		0.01	US58155Q1031
GIVAUDAN FINANCE EUROPE BV 220427 1.00 CB		0.01	XS2126169742
PFIZER INV. ENTS. 4.45% 19/05/2026		0.01	US716973AB84
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025		0.01	US91282CEQ06
US. TSY. NOTE/BOND 1.75% 31/12/2024		0.01	US912828YY08
GEN. MILLS 5.50% 17/10/2028		0.01	US370334CW20
ASR NEDERLAND NV		0.01	NL0011872643
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1		0.01	
DOLLARAMA INC		0.01	CA25675T1075
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025		0.01	US91282CDZ14
UNITED THERAPEUTICS CORP		0.01	US91307C1027
MSTB03- WEST PAC		0.01	

CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.01	US136375CK60
GOLDMAN SACHS GROUP INC.	0.01	US38141G1040
LLOYDS BANKING GRP. F2F 17/03/2029	0.01	AU3CB0297802
HEARTLAND GROUP HLNPV	0.01	NZHGHE000759
EDP FINANCE BV 210929 1.875 CB	0.01	XS2459544339
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.01	XS1872032799
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS	0.01	XS1785147098
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	FR0013341682
GENTRACK GROUP LIMITED ORDINARY SHARES	0.01	NZGTKE000259
MISUMI GROUP INC	0.01	JP3885400006
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01	US9128285M81
CREDIT AGRICOLE SA LONDON BRANCH 050329 1.75 CB	0.01	XS1958307461
HALMA PLC	0.01	GB0004052071
PRUDENTIAL FINANCIAL INC	0.01	US7443201022
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01	FR001400FYQ4
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.01	XS1252209249
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	AU3FN0085296
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01	US9128284V99
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	JP1103531K10
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	AU3FN0084224
COLES GROUP TREASURY FRN 27/08/2025	0.01	AU3FN0055695
THERMO FISHER SCIE 5.00% 31/01/2029	0.01	US883556DA77
PROVINCE OF ONTARI 4.25% 22/08/2024	0.01	AU3CB0223402
ORANGE SA	0.01	FR0000133308
SHOPPING CENTRES A 3.90% 07/06/2024	0.01	AU3CB0244861
LANDESKREDITBANK B 4.25% 07/08/2025	0.01	AU3CB0223097
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01	US91282CB663
STANDARD CHARTERE PLC 010431 4.644 CB	0.01	US853254BS85
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	AU3CB0247971
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	AU3CB0248318
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01	US912828Y792
CONSTELLATION SOFTWARE COM	0.01	CA21037X1006
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	AU3CB0249209
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	AU3FN0060729
ITALY BUONI POLIEN 1.35% 1/4/2030	0.01	IT0005383309
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01	US912810TJ79
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01	US91282CBT71
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01	FR0013313582
DATADOG INC	0.01	US23804L1035
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000	0.01	XS2457002538
STELLANTIS NV 180129 0.75 CB	0.01	XS2356040357
JAPAN POST HOLDINGS CO LTD	0.01	JP3752900005
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01	US912810TD00
GENTEX CORPORATION	0.01	US3719011096
HSBC BANK CANADA 0.01% 14/09/202600 CBL5	0.01	XS2386287762
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01	JP1051481M76
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01	FR0013131877
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	DK0030394986
LEGRAND SA	0.01	FR0010307819
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01	US9128283W81
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01	JP1103511174
ABN AMRO BANK F2V PERPS	0.01	XS2131567138
SUMITOMO ELECTRIC	0.01	JP3407400005
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01	US912828U246
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01	US912810SQ22
NATL. STORAGE REIT	0.01	AU000000NSR2
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.01	US91282CEH07
ROLLINS INC	0.01	US7757111049
FORTESCUE LTD ORDINARY FULLY PAID	0.01	AU000000FMG4
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	AU3CB0278653
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01	FR0013407236
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01	FR0000187635
WOLTERS KLUWER NV 030730 0.75 CB	0.01	XS2198580271
DEERE & CO	0.01	US2441991054
ZSCALER INC	0.01	US98980G1022
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01	US912810ST60
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01	DE000DL19VB0
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01	COL17CT03813
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01	US91282CBP59
NORDSON CORP	0.01	US6556631025
SWISSCOM AG	0.01	CH0008742519
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01	US912810TA60
SUPER MICRO COMPUTER INC	0.01	US86800U1043

US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01	US9128286L99
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	AU3CB0268035
FASTENAL CO	0.01	US3119001044
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	USY555CGAA01
US. T-BILL. 0.00% 27/06/20242024 USD1000	0.01	US912796Y452
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01	US9128284N73
GOODMAN GROUP	0.01	AU000000GMG2
ASSURANT INC	0.01	US04621X1081
CIP FNDG. PTY 3.026% 16/12/2027	0.01	
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01	US91282CEM91
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
MERCURY NZ 2.918% 17/11/2028	0.01	AU3CB0284677
SK ON 5.375% 11/5/2026	0.01	XS2612749908
ABB FINANCE BV 190130 0.00 CB	0.01	XS2286044370
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01	JP1103501135
SCENTRE GRP.	0.01	AU000000SCG8
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	US91282CAZ41
ETSY INC	0.01	US29786A1060
KINDER MORGAN INC 150246 5.05 CB	0.01	US49456BAJ08
STRIDE STAPLED GRP NPV UNITS	0.01	NZSPGE000152
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	US912810SY55
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01	US912810RH32
AUTO TRADER GROUP PLC	0.01	GB00BVVFW23
Income Due - JPY	0.01	
NVR INC	0.01	US62944T1051
US TREASURY N/B 3.62% 15/FEB/2053	0.01	US912810TN81
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	XS2202902636
STOCKLAND TST. 2.30% 24/03/2028	0.01	AU3CB0278893
3M CO	0.01	US88579Y1010
VONOVIA SE NPV SUBS RTS DIV CASH	0.01	DE000A1ML711
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	JP1103671N74
NSW ELECTRICITY N 2.732% 23/04/2029	0.01	AU3CB0279578
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01	US05964HAQ83
OTIS WORLDWIDE COR COM	0.01	US68902V1070
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01	IT0001174611
CHENIERE ENERGY INC	0.01	US16411R2085
CISCO SYS. 4.85% 26/02/2029	0.01	US17275RBR21
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01	US44891CCF86
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01	US233853AT77
IRON MTN INC NEW COM NPV	0.01	US46284V1017
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01	JP1201051891
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	XS2001183164
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	US65339KCM09
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	JP1051631PB2
HONDA MOTOR CO LTD	0.01	JP3854600008
MS. F2F 30/05/2025	0.01	US61747YEA91
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01	JP1051441L76
NORTHERN TRUST CORP	0.01	US6658591044
BHP GROUP LIMITED ORDINARY FULLY PAID	0.01	AU000000BHP4
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01	US771196CF76
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01	US912810EY02
HOYA CORPORATION JPY	0.01	JP3837800006
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024	0.01	US151191AZ66
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
BUNDESobligation 0.00% 11/04/20251	0.01	DE0001141810
BOUYGUES	0.01	FR0000120503
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	XS2626691906
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
SOMPO HOLDINGS INC NPV TEMP	0.01	JP3165000005
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01	US912810TW80
COMPAGNIE DE SAINT-GOBAIN	0.01	FR0000125007
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01	US912810TL26
UK. GILT 1.625% 22-OCT-28	0.01	GB00BFX0ZL78
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01	US912828X885
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01	AU0000217101
TELEFONICA SA	0.01	ES0178430E18
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01	DE0001102507
SMITH A.O CORP	0.01	US8318652091
PROLOGIS LP 300629 2.25 CB	0.01	XS1577961862
ELIA GROUP SA/NV	0.01	BE0003822393
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	US38869PAP99



CVS HEALTH CORP		0.01	US1266501006
CORNING 3.875% 15/05/2026		0.01	XS2621757405
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100		0.01	US912810EV62
US. TSY. NOTE/BOND 0.25% 30/9/2025		0.01	US91282CAM38
SPRINT 7.125% 15/06/2024		0.01	US85207UAH86
Outstanding Settlement Receipts - NZD		0.01	
EQUINIX 1.80% 15/07/2027		0.01	US29444UBG04
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100		0.01	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030		0.01	IDG000013806
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS		0.01	XS2723549528
ORACLE CORP 2.5% 01/04/2025		0.01	US68389XBT19
JAPAN GOV. TWENTY 2.20% 20/9/2027		0.01	JP1200971792
KOREA MIDLAND POWE 1.25% 9/8/2026		0.01	XS2367816076
TUI TOPCO LIMITED - INTEREST BEARING LOAN		0.01	
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025		0.01	US91282CBC47
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50		0.01	US912810SS87
JAPAN GOV. FIVE YE 0.10% 20/09/2025		0.01	JP1051451LA6
FRENCH REPUBLIC GO 0.75% 25/2/2028		0.01	FR001400AIN5
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25 CB		0.01	US893574AP88
JAPAN GOV. TWENTY 1.70% 20/06/2033		0.01	JP1201451D66
CAIXABANK 1.00% 25/06/2024		0.01	ES0313307219
US. TSY. NOTE/BON 2.375% 15/08/2024		0.01	US912828D564
NIKE INC 011146 3.375 CB		0.01	US654106AG82
US. TSY. NOTE/BON 1.375% 15/8/2050		0.01	US912810SP49
FUTURES MARGIN-EURO		0.01	
CITIGROUP 4.30% 20/11/2026		0.01	US172967JC62
INTEL 4.875% 10/2/2028		0.01	US458140CE86
NATL. GRID NORTH 4.151% 12/9/2027		0.01	XS2680745119
SANWA HOLDINGS CORPORATION		0.01	JP3344400001
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026		0.01	US91282CHU80
JAMES HARDIE INDUSTRIES PLC		0.01	AU000000JHX1
CITIBANK NA 5.803% 29/9/2028		0.01	US17325FBB31
JAPAN GOV. TEN YEA 0.60% 20/06/2024		0.01	JP1103341E67
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026		0.01	US91282CJV46
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027		0.01	US91282CKA89
US. TSY. NOTE/BOND 2.00% 30/06/2024		0.01	US912828XX34
EDISON INTL.		0.01	US2810201077
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP		0.01	XS2048709427
US. TSY. NOTE/BOND 4.00% 31/01/2029		0.01	US91282CJW29
NATWEST MKTS. FRN 23/08/2028		0.01	AU3FN0080586
US. TSY. NOTE/BON 2.125% 31/07/2024		0.01	US912828N91
FRENCH REPUBLIC GO 0.00% 25/11/2031		0.01	FR0014002WK3
N/WIDE. B/SOC. 5.35% 15/03/2028		0.01	AU3CB0297711
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030		0.01	US91282CGQ87
ABN AMRO BANK 1.25% 28/5/202500000 280		0.01	XS2180510732
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026		0.01	US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031		0.01	US91282CJX02
JAPAN GOV. FIVE YE 0.10% 20/09/2027		0.01	JP1051541NA0
US TREASURY N/B 3.87% 15/JAN/2026		0.01	US91282CGE57
WESTPAC BANKING FRN 20/05/2025/05/2025		0.01	AU3FN0069209
NEC CORPORATION		0.01	JP3733000008
STEEL DYNAMICS INC		0.01	US8581191009
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029		0.01	US91282CFY21
WSP GLOBAL INC		0.01	CA92938W2022
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE		0.01	US912828YH74
US. TSY. NOTE/BOND 2.50% 31/01/2025		0.01	US9128283V09
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024		0.01	US91282CCX74
US. TSY. NOTE/BON 2.875% 30/04/2025		0.01	US9128284M90
REXFORD INDUSTRIAL REALTY INC		0.01	US76169C1009
AMERICAN HOMES 4 RENT		0.01	US02665T3068
US. TSY. NOTE/BOND 1.50% 30/11/2024		0.01	US912828YV68
DR HORTON INC		0.01	US23331A1097
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.01	US91282CDN83
US. TSY. NOTE/BON 1.375% 31/01/2025		0.01	US912828Z526
SIMON PROPERTY GROUP LP 011227 3.375 CB		0.01	US828807DE42
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025		0.01	US91282CED92
JAPAN GOV. TEN YEA 0.10% 20/12/2029		0.01	JP1103571L10
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53		0.01	US912810TR95
ELECTRONIC ARTS INC		0.01	US2855121099
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033		0.01	DE000BU2Z007
US. TSY. NOTE/BON 1.125% 28/02/2025		0.01	US912828ZC78
SNOWFLAKE INC		0.01	US8334451098
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027		0.01	US91282CAY75
UK. GILT 4.75% 07/12/2030		0.01	GB00B24FF097

VERISK ANALYTICS I COM	0.01	US92345Y1064
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01	MX0MG00001E4
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01	JP1103651N11
KYOCERA CORP	0.01	JP3249600002
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01	JP1103541K42
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01	USU0901RAB34
UNITE GROUP PLC	0.01	GB0006928617
INGERSOLL RAND INC	0.01	US45687V1061
SUN HUNG KAI PROPERTY HKD	0.01	HK0016000132
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01	US9128286X38
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	JP1103521JA8
BWP TST. 3.30% 10/04/2026	0.01	AU3CB0262350
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	XS2672744013
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01	US91282CEF41
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01	JP1201171A43
AVIVA ORD	0.01	GB00BPQY8M80
HKD BNP PARIBAS A/C	0.01	
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01	US9128287B09
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	USG82296AG21
UK. GILT 1.50% 22/07/2026	0.01	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01	CA135087K379
AMERIPRISE FINANCIAL INC	0.01	US03076C1062
CHARTER COMMS. OP 4.908% 23/07/2025	0.01	US161175AY09
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01	US912828R366
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01	CA135087K940
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01	US91282CAJ09
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01	XS2308313860
UK. GILT 5.00% 07/03/2025	0.01	GB0030880693
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01	AU3CB0302685
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01	JP1103611M11
GOODMAN FIN. 4.375% 19/06/2024	0.01	XS1078750004
ATKORE INC	0.01	US0476491081
MEDPACE HOLDINGS INC	0.01	US58506Q1094
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01	US912810SU34
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.01	JP1400061D58
OVERSEA-CHINESE BANKING CORP	0.01	SG1S04926220
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01	IT0001444378
SPAIN GOV. BD. 1.30% 31/10/2026	0.01	ES00000128H5
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.01	US302154CY36
MBANK F2F 11/09/2027	0.01	XS2680046021
JABIL INC	0.01	US4663131039
MASCO CORP USD	0.01	US5745991068
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01	US91282CAT80
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01	FR0013516549
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01	US912828YQ73
FAIRFAX FINL HOLDINGS LTD CAD	0.01	CA3039011026
TC ENERGY CORP	0.01	CA87807B1076
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01	US912828YU85
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01	US912810QL52
SUNCORP-METWAY FRN 24/05/2027	0.01	AU3FN0083135
BANK OF AMERICA CORP 250425 2.932 CB	0.01	CA060505FM13
APT PIPELINES 4.20% 23/03/2025	0.01	USQ04578AD42
DAIWA HOUSE INDUSTRY JPY	0.01	JP3505000004
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01	AU3FN0084828
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01	JP1051431L45
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01	US91282CFC01
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01	US912810TS78
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01	US911365BM59
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01	US91282CAH43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01	FR0013250560
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01	XS1843459782
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01	US05253JAL52
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01	JP1103491HC4
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	USU10517AC12
OWENS CORNING INC	0.01	US6907421019
MICROCHIP TECHNOLOGY INC	0.01	US5950171042
NXP SEMICONDUCTORS	0.01	NL0009538784
EDENRED	0.01	FR0010908533
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01	US6325C1D228
AKAMAI TECHNOLOGIES	0.01	US00971T1016
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	JP1103551K72
PROGRESSIVE CORP	0.01	US7433151039
THE LINK REAL ESTATE INVESTMENT TRUST	0.01	HK0823032773
COMMONWEALTH BANK OF AUSTRALIA	0.01	AU000000CBA7

DP WORLD 2.375% 25/09/2026	0.01	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.01	US06738EBY05
BIG YELLOW GROUP PLC	0.01	GB0002869419
T-MOBILE USA 3.75% 15/04/2027	0.01	US87264ABD63
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01	USQ3958YAC77
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	FR0010773192
MAZDA MOTOR CORP	0.01	JP3868400007
EXPERIAN GROUP LTD	0.01	GB00B19NLV48
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01	US912810FT08
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01	US912828ZE35
TOURISM HOLDINGS LTD	0.01	NZHELE000159
ATLAS COPCO AB	0.01	SE0017486889
NITTO DENKO CORPORATION	0.01	JP3684000007
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01	US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01	US912810TU25
JPM. CHASE F2F 22/4/2026	0.01	US46647PBK12
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.01	US773903AL39
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.01	XS2462324745
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01	FR0013415627
ASSA ABLOY AB	0.01	SE0007100581
STANDARD CHARTERED F2V 16/11/2028	0.01	USG84228FL77
BEST BUY CO INC	0.01	US0865161014
ZF EUR. FIN. 4.75% 31/01/2029	0.01	XS2757520965
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01	US912810QE10
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01	US91282CJR34
CVS HEALTH 2.875% 1/6/2026	0.01	US126650CU24
KOREA NATL. OIL 0.875% 05/10/2025	0.01	US50066RAM88
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01	US912810SE91
TRUIST FINL CORP COM	0.01	US89832Q1094
UNITED PARCEL SERVICE - B	0.01	US9113121068
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01	US91282CAD39
VERIZON COMMS. 1.45% 20/03/2026	0.01	US92343VGG32
JAPANESE YEN	0.01	
WATSCO INC	0.01	US9426222009
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01	DE000A3LWGF9
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01	JP1103661N43
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01	FR0010916924
APPLE INC 110926 2.05 CB	0.01	US037833DN70
ENGIE 3.625% 6/12/2026	0.01	FR001400MF78
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	US00774MAV72
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01	US22536PAH47
UK. GILT 3.50% 22/10/2025	0.01	GB00BPCJD880
VULCAN STEEL AUSTRALIA PTY LTD	0.01	AU0000181984
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01	FR0014007L00
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01	JP1103481H98
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01	FR001400BKZ3
SECOM CO LTD	0.01	JP3421800008
OBAYASHI CORPORATION	0.01	JP3190000004
FAIR ISAAC CORPORATION	0.01	US3032501047
SPAIN GOV. BD. 0.60% 31/10/2029	0.01	ES0000012F43
CANADIAN APARTMENT PROPERTIES REITS	0.01	CA1349211054
UK. GILT 4.25% 07/06/2032	0.01	GB0004893086
NATL. BANK OF GREECE F2F 29/01/2029	0.01	XS2756298639
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01	US912810SF66
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01	US912810QD37
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.01	US928668BE16
US TREASURY N/B 2.37% 15/FEB/2042	0.01	US912810TF57
AMERICAN EXPRESS CO 190338 8.15 CB	0.01	US025816AZ26
EVEREST GROUP LTD	0.01	BMG3223R1088
UK. GILT 1.00% 31/01/2032	0.01	GB00BM8Z2T38
NIKE INC CL B	0.01	US6541061031
US TREASURY N/B 4.5% 15/NOV/2025	0.01	US91282CFW64
CHARTER HALL GRP.	0.01	AU000000CHCO
PUMA FIN. PTY 1 A FRN 22/03/2055	0.01	AU3FN0082343
UNITED OVERSEAS BANK	0.01	SG1M31001969
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01	US912810SH23
STANLEY BLACK & DECKER INC	0.01	US8545021011
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	AU3CB0234029
SPAIN GOV. BD. 3.55% 31/10/2033	0.01	ES0000012L78
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01	US912810TQ13
KBC GRP. F2F 28/11/2029	0.01	BE0002987684
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01	DE0001141869
UK. GILT 4.25% 07/12/2027	0.01	GB00B16NNR78
BEIERSDORF AG	0.01	DE0005200000

PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.01	AU3FN0081790
SAGE GROUP	0.01	GB00B8C3BL03
SPAIN GOV. BD. 4.90% 30/7/2040	0.01	ES00000120N0
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.01	US91282CGN56
US TREASURY N/B 2.62% 31/MAY/2027	0.01	US91282CET45
KAJEMA CORP	0.01	JP3210200006
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01	US912810SK51
UK. GILT 0.125% 30/01/2026	0.01	GB00BL68HJ26
DANSKE BANK F2V 22/9/202626	0.01	US2363BBE83
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01	US912828ZB95
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01	IT0003535157
ING GROEP F2F 12/08/2029	0.01	XS2764264607
LOGITECH INTERNATIONAL SA	0.01	CH0025751329
NINTENDO CO LTD	0.01	JP3756600007
UK. GILT 0.375% 22/10/2030	0.01	GB00BL68HH02
CAISSE FRANCAISE D 1.45% 16/1/203416/01/2034 EUR100000	0.01	FR0013396363
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01	JP12009917C3
BUNDESobligation 2.40% 19/10/2028.01 .188	0.01	DE000BU25018
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01	US55903VBD47
BOSTON PROPERTIES INC	0.01	US1011211018
FRANCE GOV. BD. 0.50% 25/05/2025	0.01	FR0012517027
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01	US912810QH41
LKQ CORP COM	0.01	US5018892084
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01	XS1960678255
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01	US91282CHB00
ATHORA HOLDING LT 6.625% 16/6/2028	0.01	XS2628821790
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028	0.01	US91282CHE49
ITALGAS SPA	0.01	IT0005211237
RECORDATI SPA - NEW	0.01	IT0003828271
GREAT WEST LIFECO	0.01	CA39138C1068
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01	US91282CHW47
mitsubishi UFJ FINANCIAL	0.01	JP3902900004
FRANCE GOV. BD. 4.75% 25/04/2035	0.01	FR0010070060
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01	US91282CHD65
UK. GILT 4.50% 7/9/2034	0.01	GB00B52WS153
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01	AU3FN0082194
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01	XS2156510021
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01	US91282CHR51
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01	US912810QC53
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01	US83368TBQ04
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01	US64952WEY57
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	JP1201101944
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01	FR0013154044
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01	US91282CFZ95
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01	US91282CJM47
PFIZER INV. ENTS. 5.30% 19/05/2053	0.01	US716973AG71
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01	US912810QY73
ENEOS HOLDINGS INC	0.01	JP3386450005
KEYERA CORP COM	0.01	CA4932711001
SES	0.01	LU0088087324
BRENNTAG SE	0.01	DE000A1DAH00
DISCO CORPORATION NPV	0.01	JP3548600000
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01	XS1312953596
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.01	
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01	US9128285C00
HEALTH CARE REIT INC 010625 4.00 CB	0.01	US42217KBF21
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.01	US91282CJQ50
AIB GROUP PLC	0.01	IE00BF0L3536
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01	US91282CJG78
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01	FR001400CGA2
GS. GRP. 1.25% 7/2/2029	0.01	XS2441552192
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01	US912810SD19
NN GROUP NV	0.01	NL0010773842
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.01	AU3FN0080883
SUBARU CORP	0.01	JP3814800003
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	USN30707AN87
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	JP1103631M74
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01	US91282CJZ59
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.01	US91282CGJ45
US. TSY. NOTE/BON 3.375% 15/05/2044	0.01	US912810RG58
UK. GILT 0.25% 31/07/2031	0.01	GB00BMGR2809
METLIFE INC	0.01	US59156R1086
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.01	FR0013508470

EASTMAN CHEMICAL CO 011228 4.50 CB	0.01	US277432AW04
TRANSURBAN GRP.	0.01	AU000000TCL6
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.01	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.01	JP1051561P27
LOBLAW COMPANIES LTD	0.01	CA5394811015
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.01	US912810SJ88
ITALY BUONI POLIEN 5.00% 01/08/2039	0.01	IT0004286966
OTP BANK NYRT F2V 05/10/2027	0.01	XS2698603326
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.01	FR001400HI98
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.01	FR0000571218
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.01	US912828ZT04
US. TSY. NOTE/BON 3.125% 15/11/2041	0.01	US912810QT88
UK. GILT 2.00% 7/9/2025	0.01	GB00BTHH2R79
ADVANTEST CORP	0.01	JP3122400009
US. TSY. NOTE/BON 3.875% 15/08/2040	0.01	US912810QK79
FRENCH REPUBLIC GO 2.25% 25/05/2024	0.01	FR0011619436
PPG INDUSTRIES INC	0.01	US6935061076
INTL. BUSINESS MAC 3.45% 19/02/2026	0.01	US459200IG74
INDONESIA TSY. BD. 7.50% 15/4/2040	0.01	IDG000014101
NIKE INC 011145 3.875 CB	0.01	US654106AE35
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.01	DE0001102432
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.01	JP1103581142
HENKEL AG & CO KGAA NON VTG PREF	0.01	DE0006048432
US. TSY. NOTE/BON 1.625% 30/09/2026	0.01	US912828YG91
ROYAL BANK OF CANA 2.55% 16/07/2024	0.01	US78013XZU52
ITALY BUONI POLIEN 4.00% 01/02/2037	0.01	IT0003934657
DEMETER INVESTMENTS F2F 8/15/2050	0.01	XS1261170515
ARCH CAPITAL GROUPCOM	0.01	BMG0450A1053
CANADIAN GOV. BD. 4.50% 01/11/2025	0.01	CA135087Q806
SUMITOMO REALTY & DEVELOPMENT CO	0.01	JP3409000001
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.01	JP1300521G93
SONY CORP	0.01	JP3435000009
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.01	DE0001135226
MONGODB INC	0.01	US60937P1066
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.01	US912810QS06
MIPS AB	0.01	SE0009216278
CITIGROUP INC FRN 17/MAR/2026	0.01	US172967NL16
CAPGEMINI SA	0.01	FR0000125338
MACQUARIE BANK 2.30% 22/01/2025	0.01	US55608RBE99
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01	XS2606297864
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01	US91282CEE75
SWO USD RCV SOFR 1D PAY 3.8 080824	0.01	
UNUMPROVIDENT CORPORATION	0.01	US91529Y1064
CAIXABANK SA 6.87% 25/OCT/2033	0.01	XS2579488201
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01	FR0013234333
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01	JP1300351B93
UK. GILT 1.25% 22/07/2027	0.01	GB00BDRHNP05
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.01	JP1300731N17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01	DE0001102556
ESSENT GROUP LTD	0.01	BMG3198U1027
JUNIPER NETWORK INC	0.01	US48203R1041
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.01	JP1051421L13
BRITISH LAND CO GBP	0.01	GB0001367019
AUD	0.01	
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01	US961214DF70
KENVUE INC	0.01	US49177J1025
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01	DE0001102606
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.01	AU3FN0083036
GRACO INC	0.01	US3841091040
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01	US912810RD28
PRIMERICA INC	0.01	US74164M1080
UK. GILT 3.25% 31/1/2033	0.01	GB00BMV7TC88
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01	XS2553798443
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01	JP1051581P56
BANK OF MONTREAL CAD	0.01	CA0636711016
COLOMBIAN PESO	0.01	
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01	AU3CB0283638
BANK OF IRELAND GRP. F2V 06/12/2032	0.01	XS2528657567
RCI BANQUE 4.875% 14/6/2028	0.01	FR001400IEQ0
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.01	XS2562941927
KILROY REALTY CORP	0.01	US49427F1084
SPAIN GOV. BD. 0.00% 31/01/2026	0.01	ES0000012G91
INPOST SA	0.01	LU2290522684
BANK OF AMERICA 3.248% 21/10/2027	0.01	US06051GGA13

US. TSY. NOTE/BON 3.125% 15/02/2042		0.01	US912810QU51
AKZO NOBEL NV		0.01	NL0013267909
VERIZON COMMS. 2.10% 22/03/2028		0.01	US92343VGH15
US. TSY. NOTE/BON 3.625% 15/02/2044		0.01	US912810RE01
CAIXABANK SA F2V 30/5/20340 36		0.01	XS2630417124
BUNDESREPUBLIK DEU 0.50% 15/08/2027		0.01	DE0001102424
JAPAN GOV. TWENTY 1.90% 20/12/2028		0.01	JP1201081914
LINCOLN ELECTRIC HOLDINGS INC		0.01	US5339001068
ITALY BUONI POLIEN 2.95% 01/09/2038		0.01	IT0005321325
PERM. TSB GRP. HLDGS F2V 25/4/2028		0.01	XS2611221032
TOROMONT INDUSTRIES LTD		0.01	CA8911021050
VISTA GROUP INTERNATIONAL LTD		0.01	NZVGL000351
KIMBERLY CLARK CORP		0.01	US4943681035
AVANGRID		0.01	US05351W1036
MARS INC 4.55% 20/04/2028		0.01	US571676AT26
US. TSY. NOTE/BON 2.875% 15/11/2046		0.01	US912810RU43
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000		0.01	US13607HVE97
INTERPUBLIC GROUP COS INC USD		0.01	US4606901001
ING GROEP NV		0.01	NL0011821202
KINDER MORGAN 5.30% 1/12/2034		0.01	US49456BAG68
CANADIAN GOVERNMENT 1.00% 01/09/2026		0.01	CA135087L930
US. TSY. NOTE/BOND 3.00% 15/05/2042		0.01	US912810QW18
CHURCH & DWIGHT CO		0.01	US1713401024
SINGAPORE TELECOMM NPV B/L 100		0.01	SG1T75931496
HSBC HLDGS. F2F 11/8/2028		0.01	US404280DG12
ORSTED A/S		0.01	DK0060094928
NEXTDC		0.01	AU000000NXT8
WARNERMEDIA HLDGS 3.755% 15/3/2027		0.01	US55903VBA08
US. TSY. NOTE/BON 2.625% 31/03/2025		0.01	US9128284F40
UTD. UTLS. GRP.		0.01	GB00B39J2M42
SPAIN GOV. BD. 1.25% 31/10/2030		0.01	ES0000012G34
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030		0.01	US91282CHJ36
US. TSY. NOTE/BOND 4.75% 15/02/2041		0.01	US912810QN19
UK. GILT 4.00% 22/1/2060		0.01	GB00B54QLM75
UK. GILT 0.50% 31/1/2029		0.01	GB00BLPK7227
ALLY FINANCIAL INC		0.01	US02005N1000
SPAIN GOV. BD. 6.00% 31/01/2029		0.01	ES0000011868
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030		0.01	US91282CGS44
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD		0.01	NZCOAE000250
BANCO SANTANDER S 3.375% 11/1/20300000 41		0.01	ES0413900913
JAPAN GOV. TEN YEA 0.40% 20/6/2025		0.01	JP1103391F65
US. TSY. NOTE/BON 2.875% 15/05/2043		0.01	US912810RB61
DNB BANK F2F 21/9/2027		0.01	XS2534985523
ING GROEP F2F 11/09/2027		0.01	US456837BF96
CIE DE FINANCIEMEN 3.125% 17/5/2029		0.01	FR001400HZD5
SNAM SPA 300631 0.625 CB		0.01	XS2358231798
JAPAN GOV. TWENTY 1.50% 20/09/2043		0.01	JP1201861PA6
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000		0.01	US05584KAH14
ASHTAD GROUP PLC		0.01	GB0000536739
UK. GILT 4.50% 07/12/2042		0.01	GB00B1VWPJ53
BUNDESREPUBLIK DEU 0.00% 15/02/2030		0.01	DE0001102499
US. TSY. NOTE/BON 3.125% 15/2/2043		0.01	US912810QZ49
SPAIN GOV. BD. 1.40% 30/07/2028		0.01	ES0000012B88
GS. GRP. F2F 10/8/2026		0.01	US38145GAM24
BUNDESREPUBLIK DEU 2.50% 04/07/2044		0.01	DE0001135481
FRENCH REPUBLIC GO 3.00% 25/5/2033		0.01	FR001400H7V7
HOME CO DAILY NEEDS REIT		0.01	AU00000113136
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026		0.01	US912828Y958
CAPITAL ONE FINANCI A F2F 1/2/2029		0.01	US14040HCX17
LAMB WESTON HOLDINGS INC		0.01	US5132721045
FRANCE GOV. BD. 0.25% 25/11/2026		0.01	FR0013200813
NEXTERA ENERGY CAP 4.95% 29/01/2026		0.01	US65339KCS78
REINSURANCE GROUP OF AMERICA		0.01	US7593516047
ITALY BUONI POLIEN 5.25% 01/11/2029		0.01	IT0001278511
TARGET CORPORATION		0.01	US87612E1064
FRANCE GOV. BD. 3.25% 25/05/2045		0.01	FR0011461037
SPAIN GOV. BD. 3.25% 30/4/2034		0.01	ES0000012M85
CANADIAN GOV. BD. 0.25% 1/3/2026		0.01	CA135087L518
AEGON NV AEGON NV F2V PERP		0.01	XS1886478806
US. TSY. NOTE/BOND 2.25% 15/08/2046		0.01	US912810RT79
HUMANA INC		0.01	US4448591028
AXA SA AXA SA F2F PERP		0.01	XS2737652474
SCENTRE GROUP TRUST1 120225 3.50 CB		0.01	USQ8351LAB91
ENEL FIN. INTL. 4.25% 15/6/20256/2025		0.01	US29278GAV05

ARCHER DANIELS MIDLAND CO 120925 1.00 CB		0.01	XS1877836079
KLEPIERRE		0.01	FR0000121964
PINDUODUO INC		0.01	US7223041028
JAPAN GOV. TWENTY 1.60% 20/12/2033		0.01	JP1201471DC6
HF SINCLAIR CORPOR COM		0.01	US4039491000
TERRENO REALTY COR COM		0.01	US88146M1018
AIB GRP. F2V 30/5/2031000 5		0.01	XS2230399441
VERIZON COMMS. 4.125% 16/03/2027		0.01	US92343VDY74
CSL LIMITED		0.01	AU000000CSL8
US. TSY. NOTE/BOND 2.50% 15/02/2045		0.01	US912810RK60
BUNZL PLC		0.01	GB00B0744B38
RAIFFEISEN BANK INTL F2F 15/09/2028		0.01	XS2682093526
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS		0.01	XS2264978623
AMPOL FRN 02/12/2081		0.01	AU3FN0064739
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030		0.01	US91282CHF14
VOLVO TSY. 2.625% 20/2/2026		0.01	XS2534276717
ITALY BUONI POLIEN 4.75% 01/09/2028		0.01	IT0004889033
NATL. AUSTRALIA BANK F2F 03/08/2032		0.01	AU3CB0291284
US. TSY. NOTE/BOND 3.00% 15/05/2047		0.01	US912810RX81
PERM. TSB GRP. HLDGS F2F 30/6/2029		0.01	XS2641927574
UK. GILT 4.25% 07/12/2040		0.01	GB00B6460505
INGENIA COMMUNITIES GRP.		0.01	AU000000INA9
CHARTER HALL PRIME OFFICE FUND		0.01	
FRENCH REPUBLIC GO 0.00% 25/2/2025		0.01	FR0014007TY9
FRENCH REPUBLIC GO 4.00% 25/04/2055		0.01	FR0010171975
BANK OF IRELAND GROUP PLC 100527 0.375 CB		0.01	XS2311407352
BANCO SANTANDER F2V 4/10/2032		0.01	XS2393518597
US. TSY. NOTE/BOND 2.75% 28/02/2025		0.01	US9128283Z13
DAIWA SECURITIES GROUP INC.		0.01	JP3502200003
GILEAD SCIENCES 5.55% 15/10/205300		0.01	US375558CA99
SUNCORP GRP. FRN 27/06/2034		0.01	AU3FN0081386
BUNDESREPUBLIK DEU 2.50% 15/08/2046		0.01	DE0001102341
VINCI SA		0.01	FR0000125486
CREDIT AGRICOLE FRN 01/06/2028		0.01	AU3FN0078515
ITALY BUONI POLIEN 4.20% 01/03/2034		0.01	IT0005560948
HSBC HLDGS. F2F 21/03/2034		0.01	AU3CB0307890
NEWCASTLE GREATER MU FRN 14/02/2029		0.01	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030		0.01	AU3FN0079372
TERNA RETE ELETTRICA NAZIONALE		0.01	IT0003242622
AUSTRALIA & NEW ZEAL FRN 26/02/2031		0.01	AU3FN0055687
KROGER CO 150149 5.40 CB		0.01	US501044DM06
QPH FIN. PTY 2.30% 29/7/2027		0.01	AU3CB0273365
UBS AG/AUSTRALIA FRN 24/11/2026		0.01	AU3FN0083150
INS. AUSTRALIA GRP. FRN 15/06/2045		0.01	AU3FN0047544
WESTPAC BANKING FRN 27/01/2027		0.01	AU3FN0074563
HITACHI		0.01	JP3788600009
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026		0.01	US35805BAC28
TORONTO-DOMINION BAN FRN 28/7/2025		0.01	AU3FN0070173
EQUITY LIFESTYLE PROPERTIES INC		0.01	US29472R1086
BANCO SANTANDER FRN 23/01/2029		0.01	AU3FN0084307
JOHNSON AND JOHNSON 150837 5.95 CB		0.01	US478160AN49
COOPERATIEVE RABOBAN FRN 22/05/2026		0.01	AU3FN0078150
CANADIAN IMPERIAL BA FRN 21/04/2026		0.01	AU3FN0077574
JOHN DEERE FINL. 4.90% 28/07/2025		0.01	AU3CB0291078
UTD. O/SEAS. BANK SY FRN 16/03/202626		0.01	AU3FN0076170
BNP PARIBAS SA 130731 1.25 CB		0.01	FR0014001GJ0
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026		0.01	US24422EWX39
US. TSY. NOTE/BOND 1.25% 15/05/2050		0.01	US912810SN90
EXPORT-IMPORT BANK O FRN 26/06/2026		0.01	AU3FN0079117
NBN 4.75% 28/09/2026		0.01	AU3CB0292597
JAPAN GOV. THIRTY 1.90% 20/06/2043		0.01	JP1300391D69
DBS BANK FRN 26/06/2026		0.01	AU3FN0079018
MACQUARIE BANK FRN 1/3/2034		0.01	AU3FN0085171
JAPAN GOV. THIRTY 2.30% 20/03/2039		0.01	JP1300301940
NEW TERMINAL FINC. P FRN 12/07/2024		0.01	AU3FN0036984
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322		0.01	AU3FN0085361
KERING SA 130528 0.75 CB		0.01	FR0013512407
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16		0.01	XS1082471423
NATIONALE-NEDERLAN 3.25% 28/5/20277		0.01	NL0015001BV1
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000		0.01	AU3CB0233856
BNP PARIBAS 3.625% 1/9/2029		0.01	FR001400CFW8
VICTORIA POWER NETWO FRN 21/04/2026		0.01	AU3FN0059994
GPT WHOLESALE SHO 3.993% 11/09/2024		0.01	AU3CB0246890
ETSA UTILITIES FIN 3.50% 29/08/2024		0.01	AU3CB0246544

SGSP AUSTRALIA ASS 3.75% 27/09/2024	0.01	AU3CB0247393
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CH0210483332
ROHTO PHARACEUTICAL CO LTD	0.01	JP3982400008
UNILEVER CAP. 5.00% 08/12/2033	0.01	US904764BT39
RENAISSANCERE HOLDINGS LTD	0.01	BMG7496G1033
PACCAR FINL. PTY 0.75% 24/05/2024	0.01	AU3CB0280402
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.01	AU3CB0247401
BARCLAYS PLC FRN 20/05/2027	0.01	AU3FN0060448
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01	DE0001102408
KBC BANK 3.125% 22/2/2027	0.01	BE0002924059
UK. GILT 0.25% 31/01/2025	0.01	GB00BLPK7110
WORKDAY INC	0.01	US98138H1014
CNH CAPITAL AUS 1.75% 08/07/2024	0.01	AU3CB0281418
METROPOLITAN LIFE GB FRN 01/12/2025	0.01	AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.01	AU3CB0289932
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.01	US74977SDR04
BOOKING HLDGS. 3.50% 1/3/2029	0.01	XS2776511060
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01	JP1201571G68
LINDE 3.00% 14/2/2028	0.01	XS2765559799
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.01	AU3CB0232288
RAIFFEISEN BANK INTE F2V 18/6/2032	0.01	XS2189786226
NBN 4.20% 14/04/20274/2027	0.01	AU3CB0288397
DBNGP FIN. PTY 4.225% 28/05/2025	0.01	AU3CB0253417
ASIAN DEV. BANK 1.10% 15/08/2024	0.01	AU3CB0265726
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.01	JP13003119A4
US TREASURY N/B 3.37% 15/AUG/2042	0.01	US912810TK43
SCALES CORP LTD	0.01	NZSCL000258
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01	US91282CKC46
KOREA HOUSING FIN 4.082% 25/09/2027	0.01	XS2678945317
SPAIN GOV. BD. 5.75% 30/07/2032	0.01	ES0000012411
DANSKE BANK F2F 09/01/2032	0.01	XS2741808898
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.01	US63609FAC32
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01	JP1300341B39
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.01	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.01	AU3CB0261576
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.01	US05971KAE91
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.01	US83368TBM99
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.01	AU3CB0287605
TAKE TWO INTERACTIVE SOFTWARE INC	0.01	US8740541094
KBC GROUP NV F2V 18/09/2029	0.01	BE0002290592
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.01	AU300ENL0021
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01	US1696561059
US. TSY. NOTE/BON 2.875% 15/08/2045	0.01	US912810RN00
US. TSY. NOTE/BOND 4.25% 15/3/2027	0.01	US91282CKE02
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01	FR0014003513
FED CAISSES DESJARDINS 0.7% 21/MAY/2024	0.01	US31429KAE38
INTERCONTINENTAL EXCHANGE INC	0.01	US45866F1049
VOLVO TSY. 3.125% 08/09/2026	0.01	XS2760218185
DEXUS FIN. PTY 4.25% 11/05/2027	0.01	AU3CB0244168
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.01	AU3CB0242139
INTERCONTINENTAL H 3.75% 14/8/2025	0.01	XS1275957121
CANADIAN PAC KANS COM NPV	0.01	CA13646K1084
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01	JP1201831P14
VICINITY CENTRES T 2.60% 27/06/2025	0.01	AU3CB0264505
SHURGARD SELF STORAGE EUROPE SARL	0.01	GG00BQZCBZ44
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01	US912810SR05
GEN. PROP. TST. 3.657% 24/08/2026	0.01	
WOOLWORTHS GRP. 1.85% 20/5/2025	0.01	AU3CB0272219
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.01	AU3FN0082608
INTL. BANK FOR REC 3.30% 14/08/2028	0.01	AU3CB0250652
AVANGRID INC 3.15% 1/12/2024	0.01	US05351WAA18
BRISBANE AIRPORT P 3.10% 30/6/2026	0.01	AU3CB0272847
UK. GILT 4.25% 12/7/2049	0.01	GB00B39R3707
MEDTRONIC 4.375% 15/03/2035	0.01	US585055BT26
SOUTHERN CO COM USD	0.01	US8425871071
US. TSY. NOTE/BON 2.125% 30/9/2024	0.01	US9128282Y56
KOMMUNALBANKEN 3.40% 24/07/2028	0.01	AU3CB0250132
FRANCE GOV. BD. 1.00% 25/11/2025	0.01	FR0012938116
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.01	US9128283D01
UNITED STATES TRE 3.875% 30/09/2029	0.01	US91282CFLO0
UK. GILT 4.75% 07/12/2038	0.01	GB00B00NY175
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01	DE0001102614
RCI BANQUE 4.625% 02/10/2026	0.01	FR001400KXW4
SHINHAN BANK 5.00% 30/08/2028	0.01	AU3CB0256113



US. TSY. NOTE/BOND 2.25% 31/12/2024	0.01	US9128283P31
BANCO SANTANDER CENTRAL HISP	0.01	ES0113900J37
NATL. RURAL UTILITIE F2F 20/04/2046	0.01	US637432NK73
GECINA	0.01	FR0010040865
MITSUBISHI CORP	0.01	JP3898400001
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01	US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01	US9128285J52
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.01	CA135087M276
CME GROUP INC COM	0.01	US12572Q1058
RELIANCE INC	0.01	US7595091023
NOMURA RESEARCH INSTITUTE LTD	0.01	JP3762800005
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01	JP1201761M45
DUKE ENERGY CORP COM	0.01	US26441C2044
US TREASURY N/B 3.25% 30/JUN/2029	0.01	US91282CEV90
CENTURIA INDUSTRIAL REIT	0.01	AU000000CIP0
LEGAL & GENERAL GROUP 5.62% PERP	0.01	XS2190956941
GAMING AND LEISURE P COM	0.01	US36467J1088
UK. GILT 4.25% 07/03/2036	0.01	GB0032452392
BANQUE FEDERATIVE 1.25% 6/3/2030	0.01	FR0013515749
DEUTSCHE BOERSE AG	0.01	DE0005810055
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01	US912810RQ31
IREN SPA 010730 1.00 CB	0.01	XS2197356186
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.01	PTBCPHOM0066
CAIXABANK SA F2F 14/11/2030	0.01	XS2555187801
PARKER HANNIFIN CORP	0.01	US7010941042
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01	US9128286A35
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.01	AU3CB0239754
PARAMOUNT GLOBAL 2.90% 15/01/202700	0.01	US124857AR43
DANSKE BANK F2V 13/4/2027	0.01	XS2586741543
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01	US91282CGZ86
LONSDALE FIN. PTY 2.45% 20/11/2026	0.01	AU3CB0268548
CARRIER GBL. 4.375% 29/5/2025	0.01	XS2751688743
MARS INC 160732 1.625 CB	0.01	USU57346AK10
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01	XS1373131546
DEUTSCHE BANK F2F 23/02/2028	0.01	DE000DL19WL7
TREND MICRO INCORPORATED	0.01	JP3637300009
SIEMENS ENERGY AG	0.01	DE000ENER6Y0
UK. GILT 3.75% 22/07/2052	0.01	GB00B6RNH572
NEWS CORP	0.01	US65249B1098
LASERTEC CORP NPV	0.01	JP3979200007
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01	US912810RS96
FONTERRA SHAREHOLDER FUND	0.01	NZFSFE000155
TENCENT HLDGS LIMITED	0.01	KYG875721634
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.01	XS2322289385
ELI LILLY AND CO 011131 0.625 CB	0.01	XS2075937370
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01	IT0003256820
ROCHE HLDGS. 2.625% 15/5/2026	0.01	US771196BK70
ALLEGION PLC	0.01	IE00BFRT3W74
NESTLE HLDGS. 5.25% 13/3/2026	0.01	USU64106CD47
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01	CA135087H722
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01	FR0000571150
UK. GILT 3.75% 22/10/2053	0.01	GB00BPCJD997
WAREHOUSES DE PAUWNPV	0.01	BE0974349814
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.01	
BRIDGESTONE CORP	0.01	JP3830800003
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.01	AU3FN0083648
KLEPIERRE SA 170231 0.875 CB	0.01	FR0014000KT3
AGI FINANCE PTY L 2.119% 24/06/2027	0.01	AU3CB0281145
PT BANK NEGARA IND LKD SHS IDR7500 AND IDR375	0.01	ID1000096605
HENRY SCHEIN CORP COM	0.01	US8064071025
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01	US912810SC36
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01	US912810RM27
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01	US91282CFJ53
SPAIN GOV. BD. 5.15% 31/10/2028	0.01	ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01	US912810RP57
CSX CORP COM	0.01	US1264081035
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.01	DK0030506886
LONSDALE FIN. PTY 2.10% 15/10/2027	0.01	AU3CB0275253
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01	US912810RY64
NISSAN MOTOR CO	0.01	JP3672400003
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01	IT0005273013
SEVERN TRENT	0.01	GB00B1FH8J72
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.01	AU3TB0000168
BANQUE FEDERATIVE 0.625% 19/11/2027	0.01	FR0014007PV3

JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01	JP1300281845
AEGON F2F 11/04/2048	0.01	US007924AJ23
MANHATTAN ASSOCIATES INC	0.01	US5627501092
CAPCOM CO LTD NPV TEMP	0.01	JP3218900003
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.01	US62954HAY45
DBS BANK 0.375% 21/11/20240 6	0.01	XS1720526737
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01	AU3TB0000135
ARMSTRONG WORLD INDUSTRIES INC	0.01	US04247X1028
HYDRO ONE LTD	0.01	CA4488112083
DOLLAR TREE INC	0.01	US2567461080
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.01	AU0000106411
SHIONOGI & CO LTD	0.01	JP3347200002
ELECTRANET PTY L 2.4737% 15/12/2028	0.01	AU3CB0283034
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.01	DE0001102457
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB	0.01	XS2343540519
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.01	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.01	JP1300591179
RIO TINTO PLC ORD	0.01	GB0007188757
SPAIN GOV. BD. 5.15% 31/10/2044	0.01	ES00000124H4
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01	DE000BU22031
KMD BRANDS LIMITED	0.01	NZKMD0001S3
DEN DANSKE BANK AS DKK	0.01	DK0010274414
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01	SG31A7000004
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.01	AU3TB0000150
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01	IT0005024234
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.01	US912810PU60
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.01	DE000BU22015
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.01	JP1300801PA2
ROCHE HOLDING AG	0.01	CH0012032113
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.01	USW8454EAR90
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.01	DE000BU22007
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.01	FR0013257524
FRANCE GOV. BD. 1.75% 25/11/2024	0.01	FR0011962398
COOPERATIEVE RABOBAN F2V 30/11/2032	0.01	XS2524143554
UNITED KINGDOM GI 0.875% 31/7/2033	0.01	GB00BM8Z2521
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.01	US25160PAJ66
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01	ES0167050915
UK. GILT 4.25% 07/09/2039	0.01	GB00B3KJDS62
DWPF FIN. PTY 1.90% 04/08/2028	0.01	AU3CB0282010
PTC INC	0.01	US69370C1009
BUNDESobligation 0.00% 18/10/2024	0.01	DE0001141802
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01	FR0010371401
RENAULT SA	0.01	FR0000131906
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.01	JP1201531F68
CVS HEALTH 1.30% 21/08/2027	0.01	US126650DM98
C.H. ROBINSON WORLDWIDE INC	0.01	US12541W2098
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01	CA135087E679
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01	US912810SA79
NETHERLANDS GOV. B 5.50% 15/01/2028	0.01	NL0000102317
GEORGE WESTON LTD	0.01	CA9611485090
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01	US912810RZ30
ITALY BUONI POLIEN 3.60% 29/09/2025	0.01	IT0005557084
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.01	US853254CG39
CAD BNP PARIBAS A/C	0.01	
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.01	XS2022084367
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01	IT0005323032
HANNOVER RUECK SE	0.01	DE0008402215
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01	JP1300711M79
AT&T INC 2.9% 04/DEC/2026	0.01	XS1879223565
EVERCORE INC COM USD 0.01 CLASS A	0.01	US29977A1051
SPAIN GOV. BD. 1.50% 30/04/2027	0.01	ES00000128P8
US BANCORP	0.01	US9029733048
INDO RUPIAH	0.01	
PARKLAND CORP	0.01	CA70137W1086
KONE CORPORATION NEW	0.01	FI0009013403
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.01	JP1201791N14
BUNDESobligation 0.00% 10/10/2025	0.01	DE0001141828
UK. GILT 4.50% 7/6/2028	0.01	GB00BMF9LG83
MARRIOTT INTL INCUSD	0.01	US5719032022
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01	
BARCLAYS PLC F2F 24/01/2026	0.01	XS1757394322
VONOVIA SE 010932 0.75 CB	0.01	DE000A3MP4V7
BUNDESobligation 0.0% 10/04/2026	0.01	DE0001141836
BECTON DICKINSON AND COMPANY	0.01	US0758871091

ROBERT HALF INC		0.01	US7703231032
NSW ELECTRICITY N 2.543% 23/9/2030		0.01	AU3CB0274645
UK. GILT 0.625% 31/7/2035		0.01	GB00BMGR2916
DERWENT LONDON PLC		0.01	GB0002652740
BOOKING HOLDINGS 4.00% 15/11/2026		0.01	XS2555218291
SKANDINAVISKA ENSKIL SEK		0.01	SE0000148884
NZ EXCHANGE LTD		0.01	NZNZXE000157
AUTOLIV INC		0.01	US0528001094
BANK OF AMERICA F2F 7/2/2030		0.01	US06051GHQ55
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030		0.01	
CUBESMART COM		0.01	US2296631094
AUSTRALIA GOV. BD. 1.00% 21/11/2031		0.01	AU0000101792
BUNDESREPUBLIK DEU 0.50% 15/02/2028		0.01	DE0001102440
FREEMPORT MCMORAN INC		0.01	US35671D8570
JAPAN GOV. TWENTY 1.10% 20/03/2043		0.01	JP1201841P46
JAPAN GOV. THIRTY 0.80% 20/03/2048		0.01	JP1300581J30
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST		0.01	US4281031058
BAXTER INTL. 1.915% 1/2/2027USD1000		0.01	US071813CL19
BORGWARNER INC		0.01	US0997241064
FRENCH REPUBLIC GO 3.00% 25/05/2054		0.01	FR001400FTH3
BUNDESobligation 0.0% 16/APR/2027		0.01	DE0001141851
JAPAN GOV. TWENTY 4.00% 04/01/2037		0.01	DE0001135275
FISERV 5.15% 15/03/2027		0.01	US337738BJ60
NETEASE INC		0.01	KYG6427A1022
PEARSON PLC ORD		0.01	GB0006776081
NEUROCRINE BIOSCIENCES INC		0.01	US64125C1099
JAPAN GOV. TEN YEA 2.30% 20-MAR-40		0.01	JP1300321A34
ICPF FINANCE PTY 2.725% 11/10/2030		0.01	AU3CB0283646
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026		0.01	XS2300292617
JAPAN GOV. THIRTY 1.90% 20/09/2042		0.01	JP1300371C98
PORSCHE AUTOMOBIL HOLDING SE		0.01	DE000PAH0038
SPAIN GOV. BD. 4.65% 30-07-2025		0.01	ES00000122E5
UK. GILT 3.25% 22/1/2044		0.01	GB00B8429V04
CNH INDL. CAP. 5.50% 12/01/2029		0.01	US12592BAR50
SINGAPORE GOV. BD. 2.75% 01/04/2042		0.01	SG3254976487
JAPAN GOV. TWENTY 0.30% 20/06/2039		0.01	JP1201691K75
UK. GILT 0.125% 31/1/2028		0.01	GB00BMBL1G81
CANADIAN NATL RAILWAY CO		0.01	CA1363751027
DAIWA HOUSE REIT I REIT		0.01	JP3046390005
NONGFU SPRING CO LTD		0.01	CNE100004272
JOHN DEERE CAP. 4.95% 14/7/202807/2028		0.01	US24422EXB00
US TREASURY N/B 3.87% 31/DEC/2029		0.01	US91282CGB19
ITALY BUONI POLIEN 2.05% 01/08/2027		0.01	IT0005274805
ITALY BUONI POLIEN 3.40% 1/4/2028		0.01	IT0005521981
MOWI ASA		0.01	NO0003054108
NETHERLANDS GOV. B 3.75% 15/01/2042		0.01	NL0009446418
JAPAN GOV. TWENTY 0.90% 20/6/2042		0.01	JP1201811N77
O REILLY AUTOMOTIVE INC 150331 1.75 CB		0.01	US67103HAK32
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A		0.01	US62582PAA84
US. TSY. NOTE/BON 2.875% 31/5/2025		0.01	US9128284R87
FDXEX CORP COM		0.01	US31428X1063
AMERICOLD REALTY TRUST INC		0.01	US03064D1081
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS		0.01	DE0001102549
RED ELECTRICA DE ES		0.01	ES0173093024
ITALY BUONI POLIEN 1.65% 1/12/2030		0.00	IT0005413171
BNP PARIBAS FRN 24/02/2028		0.00	FR0014008M24
US. TSY. NOTE/BOND 2.75% 31/8/2025		0.00	US9128284Z04
VICINITY CENTRES ORDINARY UNITS FULLY PAID		0.00	AU000000VCX7
SPAIN GOV. BD. 2.80% 31/5/2026		0.00	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024		0.00	AU0000083768
SPAIN GOVERNMENT B 0.00% 31/01/2027		0.00	ES0000012J15
SABINE PASS LIQUE 5.875% 30/6/2026		0.00	US785592AV86
BNP PARIBAS F2F 13/01/2027		0.00	US09659X2N16
SPAIN GOV. BD. 2.15% 31/10/2025		0.00	ES00000127G9
SEALED AIR 1.573% 15/10/2026D2000		0.00	US81211KAZ30
CELSIUS HOLDINGS INC		0.00	US15118V2079
JD.COM INC		0.00	KYG8208B1014
UK. GILT 1.25% 22/10/2041		0.00	GB00BJQWYH73
SABRA HEALTHCARE REIT INC		0.00	US78573L1061
SANTANDER UK GRP. HLDGS. F2V PERP		0.00	XS1592884123
GEDEON RICHTER PLC		0.00	HU0000123096
AENA SME S.A.		0.00	ES0105046009
RPM INTERNATIONAL INC		0.00	US7496851038
US. TSY. NOTE/BOND 3.00% 15/02/2047		0.00	US912810RV26

NETHERLANDS GOV. B 4.00% 15/01/2037	0.00	NL0000102234
NATIONAL AUSTRALIA BANK LIMITED	0.00	AU000000NAB4
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00	IT0004923998
NRW BANK 0.25% 26/01/2032	0.00	DE000NWB0A00
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00	US912810QX90
NEXANS SA	0.00	FR0000044448
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
ANALOG DEVICES INC 011031 2.10 CB	0.00	US032654AV70
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
MINISO GROUP HOLDING LTD	0.00	US66981J1025
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00	DE0001102390
ANDRITZ AG	0.00	AT0000730007
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	US912828YX25
DAVITA INC	0.00	US23918K1088
MANAWA ENERGY LTD	0.00	NZTPXE000155
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00	DE0001102531
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	US912828YD60
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
CARREFOUR SA	0.00	FR0000120172
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.00	JP1103351E98
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	FR0010870956
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00	AU0000095457
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	AU0000CLWAI8
REGIONS FINANCIAL CORP	0.00	US7591EP1005
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.00	DE0008303504
ASHTAD CAP. 4.25% 1/11/2029SD200000	0.00	US045054AL70
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
VERBUND AG 010441 0.90 CB	0.00	XS2320746394
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
NUTANIX INC	0.00	US67059N1081
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
ASIA VITAL COMPONE TWD10	0.00	TW0003017000
MERCK & CO INC 1.875% 15/10/2026	0.00	XS1028941117
COMPASS GROUP ORD	0.00	GB00BD6K4575
AMPOL LIMITED ORDINARY FULLY PAID	0.00	AU0000088338
FMC CORP	0.00	US3024913036
FRANKLIN RESOURCES INC	0.00	US3546131018
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416
HALLENSTEIN GLASSON HOLDINGS LTD	0.00	NZHLGE000154
LIFESTYLE COMMUNITIES	0.00	AU000000LIC9
HENKEL AG & CO KGAA	0.00	DE0006048408
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
TENNET HOLDING BV 1.12% 09/JUN/2041	0.00	XS2348325650
CHECK POINT SOFTWARE TECH	0.00	IL0010824113
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	FR0013404969
KKR AND CO INC	0.00	US48251W1045
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
FUJI ELECTRIC CO LTD	0.00	JP3820000002
TURNERS AUTOMOTIVE GROUP LIMITED	0.00	NZVNL000151
MARVELL TECHNOLOGY COM	0.00	US5738741041
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
HUNTINGTON BANCSHARES INC	0.00	US4461501045
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	JP1201461D98
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	ES00000123C7
CRH PLC LONDON LISTING	0.00	IE0001827041
HASBRO INC	0.00	US4180561072
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
BIPROGY INC	0.00	JP3754200008
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00	AU0000XCLWAQ1
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
BRITISH TELECOMS.8.375% 20/12/2083	0.00	XS2636324274
CONSTELLATION ENERGY CORP	0.00	US21037T1097
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	US0641594A17
KIA 1.75% 16/10/2026	0.00	USY4760JAA17
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU0000XCLWAX7
SWISS PRIME SITE AG	0.00	CH0008038389
AMPHENOL CORP CL A	0.00	US0320951017
JAPAN EXCHANGE GROUP INC	0.00	JP3183200009
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US74977SDJ87
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
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BE0000357666
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00	US224044CS42
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	US82620KAZ66
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.00	US883556CX89
NORFOLK SOUTHERN CORP USD	0.00	US6558441084
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
FIRST AMERICAN FINANCIAL CORP	0.00	US31847R1023
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
ALIBABA GROUP HOLDING LTD	0.00	KYG017191142
CAPITAL ONE FINANCIAL CORPORATION	0.00	US14040H1059
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
CANON INC	0.00	JP3242800005
JPMORGAN CHASE & CO F2F 15/12/2025D1000	0.00	US46647PDM59
UK. GILT 4.25% 7/12/2055	0.00	
TUI TOPCO LIMITED - ORDINARY SHARES	0.00	
VIPSHOP HLDGS LTD	0.00	US92763W1036
SPAIN GOV. BD. 2.75% 31/10/2024	0.00	ES00000126B2
RADIAN GROUP INC	0.00	US7502361014
ITALY BUONI POLIEN 2.50% 01-12-2024	0.00	IT0005045270
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
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
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
SEI INVESTMENTS COMPANY	0.00	US7841171033
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00	JP13002918A0
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	JP1201521F37
QUALYS INC	0.00	US74758T3032
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.00	USU74078CW13
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
FMG RES. AUGUST 20 4.50% 15/09/2027	0.00	USQ3919KAM38
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES00000126Z1
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
SUMITOMO FORESTRY CO LTD	0.00	JP3409800004
UK. GILT 2.50% 7/22/2065	0.00	GB00BYMZX75
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00	DE0001135366
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00	JP1201501E99
COLOPLAST	0.00	DK0060448595
BUNDESREPUBLIK DEU 0.50% 15/02/2025	0.00	DE0001102374
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	IT0005403396
MALAYAN BANKING BHD	0.00	MYL115500000
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
SPAIN GOV. BD. 0.00% 31/01/2025	0.00	ES0000012F92
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00	BE0000334434
CITIZENS FINANCIAL GROUP INC	0.00	US1746101054
BANK OF AMERICA VAR 14/6/2024	0.00	US06051GJY61
DKK BNP PARIBAS A/C	0.00	
BNP PARIBAS F2F 26/9/2032	0.00	FR001400KY44
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
ARTHUR J GALLAGHER CO	0.00	US3635761097
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
CANADIAN GOV. 1.50% 01/12/2031	0.00	CA135087N266
UK. GILT 1.125% 31/1/2039	0.00	GB00BLPK7334
SPAIN GOV. BD. 0.00% 31/01/2028	0.00	ES0000012I08
PILBARA MINERALS LTD	0.00	AU000000PLS0
NIPPON BUILDING FUND INC	0.00	JP3027670003
SOCIETE GENERALE F2F 28/09/2029	0.00	FR001400KZQ1
SPAIN GOV. BD. 0.00% 31/5/2025	0.00	ES0000012K38
DAIICHI SANKYO COMPANY LIMITED	0.00	JP3475350009
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
SANRIO CO LTD NPV TEMP	0.00	JP3343200006
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00	
BANK OF NOVA SCOTIA CAD	0.00	CA0641491075
LINDE PLC 3.625% 12/6/2034	0.00	XS2634594076
KOREA TSY. BD. 3.00% 10/09/2024	0.00	KR103502G495

MGIC INVESTMENT CORP	0.00	US5528481030
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	CA135087M847
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFPP71
ERSTE GROUP BANK AG F2F 16/1/203100000 REGS	0.00	AT0000A32562
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00	IT0005519787
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00	IT0005210650
GLENCORE PLC	0.00	JE00B4T3BW64
ADOBE INC 010230 2.30 CB	0.00	US00724PAD15
UNILEVER CAPITAL CORP 120851 2.625 CB	0.00	US904764BR72
LONDON STOCK EXCHANG	0.00	GB00B0S0WJX34
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	IT0005363111
CHENIERE ENERGY PA 5.95% 6/30/2033	0.00	US16411QAQ47
MERLIN PROPERTIES SOCIMI SA	0.00	ES0105025003
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00	AU000XCLWAG2
NNN REIT INC	0.00	US6374171063
UK. GILT 4.25% 07/12/2046	0.00	GB00B128DP45
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00	BE0000341504
AIR PROD & CHEMS INC COM USD	0.00	US0091581068
UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
WASTE CONNECTIONS COM NPV	0.00	CA94106B1013
BUNDESobligation 0.00% 09/10/2026	0.00	DE0001141844
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598
UNICREDIT 2.569% 22/9/2026	0.00	US904678AU32
ARENA REIT	0.00	AU000000ARF6
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	FR0013515806
M & T BANK CORPORATION	0.00	US55261F1049
POSTS ITALIANE SPA	0.00	IT0003796171
LAND SECURITIES GROUP PLC	0.00	GB00BYW0PQ60
SOFTBANK GROUP CORP	0.00	JP3436100006
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	JP1201771M76
BAYERISCHE MOTOREN WERKE-PFD	0.00	DE0005190037
UK. GILT 4.75% 22/10/2043	0.00	GB00BPJJKP77
BANCO SANTANDER SA F2F 18/10/2027	0.00	XS2705604077
ITOCHU CORP JPY	0.00	JP3143600009
INDITEX	0.00	ES0148396007
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	JP1300331A99
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00	XS2523511165
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00	MYBMO2000028
ASHTAD CAPITAL IN 2.45% 12/8/2031144A	0.00	US045054AP84
BUREAU VERITAS SA	0.00	FR0006174348
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GCO
MSC INDUSTRIAL DIRECT CO INC	0.00	US5535301064
MAPLE TREE INDUSTRIAL TRUST	0.00	SG2C32962814
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.00	FR0014002JM6
DEXCOM INC	0.00	US2521311074
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
SANFORD LTD	0.00	NZSANE000150
BERKELEY GP HLDGS ORD GBP0.054141	0.00	GB00BLJNL82
RYMAN HOSPITALITY PROPERTIES INC	0.00	US78377T1079
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
NIPPON YUSEN KK NPV	0.00	JP3753000003
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	ES0000012K53
BROADSTONE NET LEA COM	0.00	US11135E2037
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	DE0001135176
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	DE0001102382
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00	JP3486800000
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	XS2100788780
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	CA135087J397
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNGP775
WIHLBORGS FAST. AB NPV	0.00	SE0018012635
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
ACCTON TECHNOLOGY CORPORATION	0.00	TW0002345006
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
BUONI POLIENNALI 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
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117

SAINSBURY (J) PLC		0.00	GB00B019KW72
INTESA SANPAOLO 7.00% 21/11/2025		0.00	US46115HBU05
SPAIN GOV. BD. 3.90% 30/07/2039		0.00	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031		0.00	BE0000335449
IMI ORD GBP0.2857		0.00	GB00BGLP8L22
OBIC CO LTD		0.00	JP3173400007
JAPAN GOV. THIRTY 2.40% 20/03/2034		0.00	JP1300141445
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01		0.00	DE0001102473
NATWEST GROUP PLC 1.75% 02/MAR/2026		0.00	XS1788515606
BASF SE		0.00	DE000BASF111
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4		0.00	DK0030512421
ITALY BUONI POLIEN 5.00% 01-MAR-25		0.00	
BOOKING HLDGS INC 4.625% 13/04/2030		0.00	US09857LAR96
RANDSTAD NV		0.00	NL0000379121
ITALY BUONI POLIEN 3.45% 1/3/2048		0.00	IT0005273013
PPG INDS. 1.20% 15/03/2026		0.00	US693506BU04
SK HYNIX 5.50% 16/01/2027		0.00	USY8085FBT67
JYSKE BANK A/S F2F 26/10/2028		0.00	XS2615271629
SWEDBANK 6.136% 12/09/2026		0.00	XS2678312112
M&G F2V 20/10/2048		0.00	XS1888930150
SK HYNIX 6.25% 17/1/2026		0.00	USY8085FBJ85
ITALY BUONI POLIEN 1.65% 01/03/2032		0.00	IT0005094088
ITALY BUONI POLIEN 0.45% 15/02/2029		0.00	IT0005467482
PROSUS NV		0.00	NL0013654783
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042		0.00	JP1201821NA5
SINGAPORE GOV. BD 3.375% 01/09/2033		0.00	SG3261987691
NATWEST GRP. F2V 02/03/2027		0.00	US639057AJ71
ITALY BUONI POLIEN 4.35% 1/11/2033		0.00	IT0005544082
MIRVAC GRP.		0.00	AU000000MGR9
SOCIETE GENERALE SA		0.00	FR0000130809
THAMES WATER UTILI 3.50% 25/2/2028		0.00	XS1371533867
BANKINTER 0.875% 08/07/2026		0.00	ES0213679HN2
JAPAN GOV. THIRTY 0.40% 20/06/2049		0.00	JP1300631K78
JAPAN GOV. TWENTY 0.70% 20/9/2038		0.00	JP1201661JA3
US. TSY. NOTE/BON 5.375% 15/02/2031		0.00	US912810FP85
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B		0.00	XS1435056426
JOHN DEERE CAPITAL 4.70% 10/6/2030D I		0.00	US24422EWZ86
CANADIAN GOV. BD. 1.00% 01/06/2027		0.00	CA135087F825
DENMARK GOV. BD. 4.50% 15/11/2039		0.00	DK0009922320
ITALY BUONI POLIEN 2.50% 15/11/2025		0.00	IT0005345183
NORDEA BANK ABP 0.625% 24/05/20240 REGS		0.00	US65559D2C22
AUSTRALIA GOV. BD. 1.25% 21/05/2032		0.00	AU0000075681
ITALY BUONI POLIEN 2.80% 01/12/2028		0.00	IT0005340929
BARCLAYS 5.20% 12/05/2026		0.00	US06738EAP07
CADENT FIN. 0.625% 19/03/2030EUR100000		0.00	XS2320438653
BERRY GBL. 5.50% 15/04/2028		0.00	US08576PAL58
ITALY BUONI POLIEN 1.85% 1/7/2025		0.00	IT0005408502
LA MONDIALE SAM F2V 26/1/2047EGS		0.00	XS1556395710
SPAIN GOVERNMENT B 1.95% 30/4/2026		0.00	ES0000012729
ITALY BUONI POLIEN 1.50% 1/6/2025		0.00	IT0005090318
ITALY BUONI POLIEN 2.10% 15/07/2026		0.00	IT0005370306
SYSCO CORPORATION COM		0.00	US8718291078
JAPAN GOV. THIRTY 1.40% 20/09/2052		0.00	JP1300761NA3
KEURIG DR PEPPER INC		0.00	US49271V1008
RADIUS RESIDENTIAL CARE LTD		0.00	NZRADE000554
ITALY BUONI POLIEN 0.90% 01/04/2031GS		0.00	IT0005422891
ITALY BUONI POLIEN 1.60% 1/6/2026		0.00	IT0005170839
JAPAN GOV. THIRTY 2.00% 20/03/2042		0.00	JP1300361C33
JAPAN GOVERNMENT T 1.70% 20/03/2044		0.00	JP1300421E39
L&G. GRP. F2V 21/03/204700000 7 REGS		0.00	XS1580239207
FORD MOTOR COMPANY		0.00	US3453708600
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029		0.00	US881943AE49
AGREE REALTY CORP		0.00	US0084921008
VICINITY CENTRES		0.00	AU000000VCX7
CNH INDL. CAP. 5.10% 20/04/2029		0.00	US12592BAS34
JOHNSON CONTROLS INTERNATIONAL PLC		0.00	IE00BY7QL619
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
PROCTER & GAMBLE 1.2% 30/10/2028		0.00	XS1900752814
UK. GILT 3.75% 29/01/2038		0.00	
JAPAN GOV. TWENTY 0.80% 20/03/2042		0.00	JP1201801N46
DAIMLER TRUCK FIN. 5.00% 15/01/2027027		0.00	US233853AV24
WEST PHARMACEUTICAL SERVICES		0.00	US9553061055

TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
AMERICAN ELECTRIC POWER COMPANY INC	0.00	US0255371017
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00	XS2563349765
BUONI POLIENNALI 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
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.00	US06418JAA97
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
WESFARMERS LIMITED	0.00	AU000000WES1
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
ALLSTATE CORP 151232 6.125 CB	0.00	US020002AP64
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
TELIA COMPANY AB	0.00	SE0000667925
SNAM	0.00	IT0003153415
TAYLOR WIMPEY PLC GBP	0.00	GB0008782301
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567
FAST RETAILING CO LTD	0.00	JP3802300008
CAPITALAND INTEGRATED COMMERC	0.00	SG1M51904654
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.00	US06417XAP69
JOHN DEERE CAPITAL CORP 180429 3.35 CB	0.00	US24422EWE57
ISUZU MOTORS	0.00	JP3137200006
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
APARTMENT INCOME R COM	0.00	US03750L1098
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
MACQUARIE GROUP LTD	0.00	AU000000MQG1
HCA 5.25% 15/04/2025	0.00	US404119BQ19
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	DE0001102481
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
T&D HOLDINGS INC NPV	0.00	JP3539220008
LAFARGEHOLCIM LTD	0.00	CH0012214059
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
ALIMENTATION COUCHE TARD INC	0.00	CA01626P1484
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
REXEL SA	0.00	FR0010451203
PUBLIC STORAGE	0.00	US74460D1090
DANONE	0.00	FR0000120644
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.00	XS2625196352
APOLLO GLOBAL MANA COM	0.00	US03769M1062
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.00	XS1979280937
SEMPRA ORD	0.00	US8168511090
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
GENERAL MILLS INC	0.00	US3703341046
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	AU3FN0069027
ASSURED GUARANTY LTD	0.00	BMG0585R1060
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
CROWN CASTLE INTL CORP	0.00	US22822V1017
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	PTBCP20M0058
AGEAS NPV POST SPLIT	0.00	BE0974264930
ORKLA ASA	0.00	NO0003733800
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
ASHTHEAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
AT&T 2.25% 1/2/2032	0.00	US00206RKH48
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063



JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	JP1200841615
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
LONZA AG - REG	0.00	CH0013841017
JAPAN GOV. TWENTY 2.10% 20/9/2024	0.00	JP1200721494
ASTRAZENECA PLC 3.75% 3/3/20321	0.00	XS2593105476
BANK OF AMERICA F2F 24/10/2026	0.00	US06051GJK67
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
INVESTOR AB SER B NPV	0.00	SE0015811963
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP1507SAH06
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
TAISEI CORP	0.00	JP3443600006
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
FANNIE MAE POOL 4.50% 1/11/2052	0.00	US31418EKT63
AIB GRP. F2F 23/7/2029	0.00	XS2578472339
CITY OF NEW YORK 5.828% 1/10/2053	0.00	US64966Q7G98
AMETEK INC	0.00	US0311001004
DEXUS	0.00	AU000000DXS1
IQVIA HOLDINGS INC	0.00	US46266C1053
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
FRESENIUS MEDICAL 2.375% 16/2/2031	0.00	US35805BAB45
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	AU0000047003
VOLVO AB	0.00	SE0000115420
URBAN EDGE PPTYS COM USD	0.00	US91704F1049
MS. F2F 20/7/2029	0.00	US61747YFF79
DOLLAR GENERAL	0.00	US2566771059
ROYAL BANK OF CAN 4.125% 5/7/2028	0.00	XS2644756608
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
SIMON PROPERTY GROUP INC USD	0.00	US8288061091
BARRATT DEVELOPMENTS PLC	0.00	GB0000811801
PROCTER & GAMBLE C 3.25% 2/8/2031	0.00	XS2617256149
COINBASE GLOBAL INC	0.00	US19260Q1076
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
FUJIKURA LIMITED	0.00	JP3811000003
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
SHAFTESBURY CAPITAL PLC	0.00	GB00B62G9D36
DOMINION ENERGY INC	0.00	US25746U1097
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	IT0005582421
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	JP1103441G98
UK. GILT 1.75% 22-JUL-57	0.00	GB00BD0XH204
PORTLAND GEN. ELEC.	0.00	US7365088472
VILLAGE OF DEERFIELD 4% 1/12/2028	0.00	US244415JP13
PLACES FOR PEOPLE 6.25% 06/12/2041	0.00	XS2725781509
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
JAPAN HOTEL REIT INVESTMENT CORP	0.00	JP3046400002
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BE0000333428
EXPEDIA GROUP INC	0.00	US30212P3038
PERSIMMON PLC	0.00	GB0006825383
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.00	US694308KK29
CENTENE CORPORATION	0.00	US15135B1017
ROSS STORES INC	0.00	US7782961038
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2
CAPITALAND INVE NPV	0.00	SGXE62145532
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00	AU000XCLWAW3
MTR CORP	0.00	HK0066009694
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
IDEXX LABORATORIES INC	0.00	US45168D1046
CORTEVA INC	0.00	US22052L1044
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001

JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
SGD BNP PARIBAS A/C	0.00	
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	JP1201781MA3
BARCLAYS F2F 21/03/2035	0.00	XS2790094523
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	IT0005474330
UK. GILT 0.625% 22/10/2050	0.00	GB00MBL1F74
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012132
PACKAGING CORP OF AMERICA	0.00	US6951561090
BPCE F2F 19/10/2027	0.00	USF11494BX20
SOCIETE GENERALE SA F2V 10/01/2034	0.00	US83368RBS04
TOPPAN HOLDINGS INC	0.00	JP3629000005
mitsubishi chemical group corporation	0.00	JP3897700005
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
NETFLIX 3.875% 15-NOV-29	0.00	XS1989380172
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	IT0005493298
CASTELLUM AB	0.00	SE0000379190
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
mitsubishi UFJ FIN G F2F 08/06/20276/2027	0.00	XS2349788377
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	CA135087H235
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
UMICORE NPV	0.00	BE0974320526
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	NL0011220108
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
CARRIER GBL. 5.90% 15/3/2034	0.00	US14448CBC73
QUANTA SERVICES INC	0.00	US74762E1029
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
BANK OF IRELAND GRP. F2V 1/3/2033	0.00	XS2561182622
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.00	US48305QAF00
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
LOWE S COS 5.75% 1/7/2053000	0.00	US548661ER45
COUSINS PROPERTIES INC	0.00	US2227955026
SYSCO 5.75% 17/1/2029	0.00	US871829BS59
CHF BNP PARIBAS A/C	0.00	
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.00	
LLOYDS BANKING GROUP PLC	0.00	GB0008706128
CUMMINS 5.45% 20/02/2054	0.00	US231021AX49
SEIKO EPSON CORPORATION	0.00	JP3414750004
MATCH GRP INC	0.00	US57667L1070
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
MORGAN STANLEY F2F 22/1/2025I	0.00	US61747YEB74
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
GENERAL MILLS INC 0.125% 15/11/2025	0.00	XS2405467528
FIDELITY NATIONAL INFORMATION SERVICES I	0.00	US31620M1062
SKANDINAVISKA ENSK 3.25% 4/11/20254/11/2025 EUR1000 330	0.00	XS2623820953
PALANTIR TECHNOLOGIES INC	0.00	US69608A1088
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.00	US35910EAC84
INTEL CORP 5.20% 10/02/2033	0.00	US458140CG35
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
CITY OF DETROIT M 6.844% 1/5/2028	0.00	US2510936D73
BANK OF MONTREAL F2V 26/05/2084	0.00	US06368LQ586
RECKITT BENCKISER GROUP PLC	0.00	GB00B24CGK77
FRESENIUS FIN. IR 0.875% 1/10/20311/10/2031 EUR1000 13	0.00	XS2325562697
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.00	US35910EAA29
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
TALANX AG	0.00	DE000TLX1005
CAMPBELL SOUP 5.40% 21/03/2034	0.00	US134429BP34
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
CHENIERE ENERGY IN 5.65% 15/04/2034	0.00	US16411RAL33
GIVAUDAN - REG	0.00	CH0010645932
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
BANQUE FED CRED MUTUEL 4.87% 25/SEP/2025	0.00	FR001400E5E0
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.00	US88167PAC23
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
SAFESTORE HOLDINGS PLC	0.00	GB00B1N7Z094
CIGNA 5.60% 15/02/2054	0.00	US125523CW86

AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
WLB ASSET VI PTE 7.25% 21/12/2027	0.00	XS2723388257
LYB INTL. FIN. III 5.50% 01/03/2034	0.00	US50249AAM53
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.00	US92343VGT52
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
BPCE 2.375% 14/01/2025	0.00	US05584KAG31
DELTA AIR LINES 2 3.204% 25/4/202404% 25/10/2025	0.00	US24737BAA35
SOCIETE GENERALE SA F2V 19/01/20557 7.482% 19/01/2055	0.00	US83368RBY71
PROLOGIS PROPERTY MEXICO SA DE CV	0.00	MXCF1170008
FEDERATION DES CAI 5.25% 26/04/20299	0.00	US31429KAL70
CANADIAN IMPERIAL 5.001% 28/04/20284/2028	0.00	US13607LNG40
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
AIR PRODUCTS AND C 4.80% 3/3/203333 USD1000	0.00	US009158BF29
AUTOSTRAD PER L 1.875% 26/09/20299/29 EUR100000 5 REGS	0.00	XS1688199949
ALCON AG	0.00	CH0432492467
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
HOWMET AEROSPACE I COM USD	0.00	US4432011082
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.00	XS2406914346
COLUMBIA PIPELINE 5.681% 15/01/2034034	0.00	
LLOYDS BANKING GRP. LLOYDS BANKING GRP. F2V PERP	0.00	US539439AG42
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.00	US595620AZ81
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
VISTRA VISTRA F2V PERP	0.00	US92840MAC64
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.00	US207597ER21
EBARA CORP	0.00	JP3166000004
DBS GRP. HLDGS. 5.479% 12/09/2025	0.00	US24023LAJ52
MARS 4.65% 20/4/2031A	0.00	US571676AU98
RICOH CO	0.00	JP3973400009
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.00	US683483AA98
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
JAPAN POST BANK CO LTD	0.00	JP3946750001
MEITUAN	0.00	KYG596691041
SEVEN AND I HOLDINGS NPV	0.00	JP3422950000
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.00	US69351UBC62
INTL. FIN. FACILIT 2.75% 7/6/2025	0.00	XS2507889835
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
CARLISLE COS INC	0.00	US1423391002
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.00	US233853AF73
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
GS. GRP. 3.50% 1/4/2025	0.00	US38141GXJ83
ROCHE HLDGS. 5.489% 13/11/2030	0.00	US771196CG59
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
LENNAR CORPORATION CLASS A	0.00	US5260571048
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
GSK CONSUMER HEAL 2.125% 29/03/203434	0.00	XS2462325122
FISERV INC 4.50% 24/5/2031	0.00	XS2626288257
CANADIAN IMP BANK COM NPV	0.00	CA1360691010
CAP. ONE FINL. F2F 26/7/2030	0.00	US14040HCV50
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
BUONI POLIENALI D 0.60% 01/08/2031	0.00	IT0005436693
ST MARYS CEMENT IN 5.75% 28/1/2027	0.00	USC86068AA80
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00	US65342QAM42
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	
BIMBO BAKERIES USA 6.40% 15/1/2034	0.00	USU0901RAC17
NATWEST GRP. F2V 28/03/2027	0.00	XS1970533219
REPUBLIC SERVS. 3.95% 15/5/20282000	0.00	US760759AT74
AMUNDI SA	0.00	FR0004125920
FIRST HORIZON CORP	0.00	US3205171057
COSTAR GROUP INC COM	0.00	US22160N1090
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
DENSO CORP NPV	0.00	JP3551500006
ASR NEDERLAND F2V 02/05/2049	0.00	XS1989708836
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00	US89054XAC92
IQVIA 5.70% 15/05/2028	0.00	US46266TAC27
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00	US05348EBA64
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
ALSTOM SA	0.00	FR0010220475
RETAIL OPPORTUNITY INVESTMENT	0.00	US76131N1019

SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00	US86745YAA29
DOW INC	0.00	US2605571031
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
FANNIE MAE POOL 5.00% 1/10/2052	0.00	US31418EJ760
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
E.ON SE 3.87% 12/JAN/2035	0.00	XS2574873183
HSBC HOLDINGS PLC F2F 3/11/203300	0.00	US404280DS59
AIB GRP. F2F 13/9/2029	0.00	US00135TAD63
MACQUARIE GRP. 4.7471% 23/1/2030	0.00	XS2357234769
AGC INC	0.00	JP3112000009
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
BARCLAYS PLC	0.00	GB0031348658
METROPOLITAN LIFE 3.45% 12/18/2026	0.00	US59217GBY44
CALIFORNIA HEALTH 4.19% 1/6/2037	0.00	US13032UD885
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.00	US637432NZ43
COMMERZBANK F2F 18/01/2030	0.00	DE000CZ43ZN8
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
ENEL FIN. INTL. 7.50% 14/10/2032	0.00	USN30707AT57
HEALTHCARE REALTY TRUST INC	0.00	US42226K1051
ROBERT BOSCH 4.00% 2/6/2035	0.00	XS2629470845
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.00	XS2333299324
GENMAB AS	0.00	DK0010272202
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00	US02364WBJ36
CAIXABANK CAIXABANK F2V PERP	0.00	ES0840609053
LLOYDS BANKING GROUP F2F 12/04/2028	0.00	XS2430704655
ARGENTA SPAARBANK F2F 29/11/20271/2027 EUR	0.00	BE6339428904
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	JP1201511EC7
OTSUKA CORP NPV TEMP	0.00	JP3188200004
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00	US780082AH66
ENGIE 3.875% 06/12/2033	0.00	FR001400MF86
SWISS RE AG	0.00	CH0126881561
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
ARTHUR J GALLAGHER 6.75% 15/2/2054	0.00	US043161AG40
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	US0394831020
BNP PARIBAS 4.095% 13/02/2034	0.00	FR001400NV51
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.00	US20848FAA84
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00	DE000A351ZT4
UK. GILT 1.625% 10/22/2054	0.00	GB00BJLR0J16
ESTEE LAUDER COMPANIES	0.00	US5184391044
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	FR0013480613
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
GLP JREIT REIT	0.00	JP3047510007
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	IT0005425233
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00	US00774MAW55
ENGIE 3.875% 06/03/2036	0.00	FR001400OJC7
DS SMITH 4.50% 27/07/2030	0.00	XS2654098222
BPCE SFH 3.375%13/3/2029	0.00	FR001400KLW9
AXA F2F 07/10/2041	0.00	XS2314312179
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
DISCOVER FINANCIAL SERVICES	0.00	US2547091080
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00	CA89117GK301
SWEDBANK AB	0.00	SE0000242455
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
GLOBAL PAYMENTS INC	0.00	US37940X1028
KBC GRP. 3.75% 27/3/2032	0.00	BE0390124874
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00	US05973JAA88
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
CITIGROUP F2F 22/9/2028	0.00	XS2536364081
GPT	0.00	AU000000GPT8
SEKISUI HOUSE REIT INC	0.00	JP3047820000
TELE2 AB	0.00	SE0005190238
DNB BANK F2F 19/7/2028	0.00	XS2652069480
INTESA SANPAOLO 7.20% 28/11/2033	0.00	US46115HCD70
TIS INC	0.00	JP3104890003
CLOUDFLARE INC	0.00	US18915M1071
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
DEUTSCHE BANK F2F 22/12/2028	0.00	XS2303762475
MERCK 4.15% 18/5/2043	0.00	US58933YAJ47
SOCIETE GENERALE 4.00% 16/11/2027	0.00	FR001400DZM5
DEUTSCHE BANK 4.00% 29/11/2027	0.00	DE000A30VQ09
PARTNERS GROUP	0.00	CH0024608827
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356

ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
AXIS CAPITAL HOLDING	0.00	BMG0692U1099
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.00	US33834DAA28
BANK OF IRELAND GRP. F2F 4/7/2031	0.00	XS2643234011
SIEMENS FINANCIER 3.625% 22/2/2044	0.00	XS2769892600
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.00	XS2622275886
SK HYNIX 6.50% 17/01/2033	0.00	USY8085FBL32
CLOROX CO DEL	0.00	US1890541097
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
BANCO SANTANDER 3.75% 09/01/2034	0.00	XS2743029840
MS. F2F 21/03/2030	0.00	XS2790333707
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	US29670E1073
STARBUCKS 4.45% 15-AUG-49	0.00	US855244AU31
CANADIAN IMPERIAL BA FRN 29/01/20272027	0.00	XS2755443459
DAIKIN INDUSTRIES	0.00	JP3481800005
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	IT0005534141
BPCE 3.875% 11/01/2029	0.00	FR001400N4L7
MARTIN MARIETTA MATERIALS	0.00	US5732841060
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
SYSCO 2.40% 15/02/2030	0.00	US871829BK24
ERSTE GROUP BANK AG	0.00	AT0000652011
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
ENCORE WIRE CORP	0.00	US2925621052
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
LOTES CO LTD ORD	0.00	TW0003533006
GE HEALTHCARE HOLDING LLC	0.00	US36266G1076
BARCLAYS PLC 6.36% 31/JAN/2031	0.00	XS2570940226
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00	CA0194561027
NESTE OYJ	0.00	FI0009013296
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE000032412
KREDITANSTALT FUE 2.625% 10/01/2034	0.00	DE000A352ED1
MEGA FIRST CORPORATION BHD	0.00	MYL30690O001
BARCLAYS PLC F2F 13/9/2034	0.00	US06738ECL74
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
SCHROEDERS PLC ORD GB	0.00	GB00BP9LHF23
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
SALMAR ASA	0.00	NO0010310956
PG AND E CORP	0.00	US69331C1080
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
SANTANDER UK GRP. HL F2F 10/1/2029	0.00	US80281LAT26
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
VERIZON COMMS. 3.75% 28/02/2036	0.00	XS2770514946
TESLA AUTO LEASE TRUST 202 A A2 5.86% 20/8/20253% 20/08/2025	0.00	US88167PAB40
E INK HOLDINGS INC	0.00	TW0008069006
UDR INC	0.00	US9026531049
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00	US655844CK21
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00	XS2300197030
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES0000012806
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE0001S6
AIB GRP. F2F 14/10/20260000	0.00	USGOR4HJAC07
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00	US13607LWW98
ADIDAS AG	0.00	DE000A1EWWW0
DUPONT DE NEMOURS INC	0.00	US26614N1028
PROXIMUS SADP 1.875% 1/10/20259	0.00	BE0002237064
FUGRO NV EURO.05	0.00	NL00150003E1
DOORDASH INC	0.00	US25809K1051
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	AU000000NSR2
GARTNER INC CL-A	0.00	US3666511072
GRAPHIC PACK HLDG	0.00	US3886891015
BARCLAYS PLC F2F 13/9/2027	0.00	US06738ECJ29
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.00	US05581KAG67
SK HYNIX INC 2.375% 19/1/2031	0.00	USY8085FBD16
EUROFINS SCIENTIFI 4.75% 6/9/2030	0.00	XS2676883114
SMC CORP	0.00	JP3162600005
MASTERCARD 1.90% 15/03/2031D2000	0.00	US57636QAS30
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
KRAFT HEINZ CO COM	0.00	US5007541064
YANGZIJIANG SHIPBUILDING NPV	0.00	SG1U76934819
BARCLAYS PLC F2F 12/03/2055	0.00	US06738ECS28
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36

BANQUE FEDERATIVE 5.896% 13/7/2026	0.00	US06675GBA22
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
ING GROEP F2F 11/9/2034	0.00	US456837BH52
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00	USY555CGAB83
VOLKSWAGEN GRP. OF 5.70% 12/9/2026	0.00	USU9273ADR33
EQUIFAX INC	0.00	US2944291051
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.00	US05946KAQ40
WILLIAMS COS 5.30% 15/8/2028	0.00	US969457CK40
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.00	US80281LAP04
INDUSTRIAL AND INFRAREIT	0.00	JP3046500009
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00	US88167QAC06
BNP PARIBAS F2F 20/02/20355.738% 20/02/2035	0.00	US09659X2W15
AZIMUT HOLDING SPA	0.00	IT0003261697
VONOVIA SE 1.375% 28/01/2026	0.00	DE000A3MQS56
PRUDENTIAL PLC F2V 03/11/2033	0.00	XS2403426427
SOCIETE GENERALE F2V 19/01/20356 6.066% 19/01/2035	0.00	US83368TBX54
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.00	US576722AA04
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.00	FR00140087C4
VOLKSWAGEN INTL. FIN F2V PERPD SUB PERP EUR100000 NC9	0.00	XS2187689380
NITERRA CO LTD	0.00	JP3738600000
DEUTSCHE BANK AG (REG)	0.00	DE0005140008
UBS GRP. UBS GRP. F2V PERP	0.00	US902613BK35
ROCKWELL AUTOMATION INC	0.00	US7739031091
RAIZEN FUELS FIN. 6.45% 05/03/2034	0.00	USL7909CAC12
DEXERIALS CORP	0.00	JP3548770001
VULCAN MATERIALS CO	0.00	US9291601097
HELLENIQ ENERGY HOLDINGS S.A.	0.00	GRS298343005
MODERNA INC	0.00	US60770K1079
KOREA HOUSING FIN 4.625% 24/02/2028	0.00	USY4841MWD73
AIB GRP. F2F 17/11/2027	0.00	XS2343340852
BANK OF AMERICA F2F 25/4/2028	0.00	XS1811435251
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00	US63861VAH06
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	GB00BFMCM652
FANNIE MAE POOL 4.00% 01/10/2052	0.00	
SOCIETE GENERALE 4.351% 13/6/2025	0.00	US83368TBN72
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
GAZTRANSPORT ET TECHNIGAZ SA	0.00	FR0011726835
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
BIOMERIEUX NPV	0.00	FR0013280286
HEALTHPEAK PROPERTIES INC	0.00	US42250P1030
SUMITOMO RUBBER INDUSTRIES	0.00	JP3404200002
SPOTIFY TECHNOLOGY COM	0.00	LU1778762911
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
FUT. EURO-BUND FUTURE EUX JUN24	0.00	
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	DE0001135044
MATSON INC	0.00	US57686G1058
AMBIPAR LUX SARL 9.875% 6/2/2031	0.00	US02319WAA99
KERING	0.00	FR0000121485
LIBERTY GLOBAL LTD USD 0.01 C	0.00	BMG611881274
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.00	US052528AK26
BANK OF AMERICA BANK OF AMERICA F2F PERPJJ	0.00	US060505FP42
CITIGROUP F2F 08/10/20270 83	0.00	XS2063232727
ANGLO AMERICAN PLC	0.00	GB00B1XZS820
STANDARD CHARTERED F2V 23/11/20255	0.00	USG84228EW42
AES 5.45% 01/06/2028	0.00	US00130HCH66
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.00	XS2249741245
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000L58
YAMAHA MOTOR CO	0.00	JP3942800008
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00	US26442UAP93
LLOYDS BANKING GRP. F2F 21/09/2031	0.00	XS2690137299
GS. GRP. GS. GRP. F2V PERP	0.00	US38148BAE83
HOCHTIEF AG	0.00	DE0006070006
OMERS FIN. TST. 4.00% 19/4/2052052	0.00	US682142AH70
THE NAVIGATOR COMP	0.00	PTPTI0AM0006
ROYAL CARIBBEAN GROUP	0.00	LR0008862868
BANK MANDIRI PERS IDR125	0.00	ID1000095003
BRASKEM NETHERLAND 7.25% 13/02/2033	0.00	USN15516AG70
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
MITSUBISHI HVY IND NPV TEMP	0.00	JP3900000005

ON SEMICONDUCTOR CORPORATION		0.00	US6821891057
COMCAST CORP 4.65% 15/02/2033		0.00	US20030NEC11
ACERINOX SA		0.00	ES0132105018
THE HERSHEY COMPANY		0.00	US4278661081
NATL BK OF GREECE EUR		0.00	GR5003003035
TOKYO STEEL MANUFACTURING CO LTD		0.00	JP3579800008
KYUDENKO CORP		0.00	JP3247050002
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A		0.00	BE0000358672
CANADIAN GOV. BD. 2.00% 1/6/2032		0.00	CA135087N597
HONG KONG EXCHANGE & CLEAR		0.00	HK0388045442
HOLCIM FIN. LUXEMB 0.50% 23/4/2031		0.00	XS2261215011
UTD. O/SEAS. BANK F2V 07/10/20322		0.00	US91127LAH33
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID		0.00	AU000000WOW2
JAPAN GOVERNMENT T 2.50% 20/06/2036		0.00	JP1300231675
SINGAPORE GOV. BD. 3.50% 01/03/2027		0.00	SG7J60932174
ELECTRICITE DE FRANCE SA 3.37% PERP		0.00	FR0013534336
LANDESBANK BADEN-W 2.00% 24/02/2025SD2000 REGS		0.00	DE000LBZTL3
ERP OPERATING 4.15% 1/12/20282028 USD		0.00	US26884ABK88
XCEL ENERGY INC		0.00	US98389B1008
JAPAN GOV. FORTY Y 0.50% 20/03/2059		0.00	JP1400121K57
NGK INSULATORS LTD		0.00	JP3695200000
HU LANE ASSOCIATE INC		0.00	TW0006279003
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033		0.00	US46652RAG92
TENNET HOLDING BV 0.125% 30/11/20320000 18		0.00	XS2262065159
HENDERSON LAND DEVELOPMENT CO		0.00	HK0012000102
EQT 5.70% 01/04/2028		0.00	US26884LAQ23
HULIC CO LTD		0.00	JP3360800001
DEUTSCHE BANK AG 4.5% PERP		0.00	DE000DL19V55
DASSAULT SYSTEMES SE		0.00	FR0014003TT8
VIACOM 5.85% 1/9/2043		0.00	US92553PAU66
HAFNIA ORD SHS		0.00	BMG4233B1090
DENMARK GOV. BD. 2.25% 15/11/203301		0.00	DK0009924532
VERTIV HOLDINGS CO		0.00	US92537N1081
ATLISSIAN CL A ORD		0.00	US0494681010
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD		0.00	JP3389510003
ALLIANZ ALLIANZ F2V PERP		0.00	USX10001AA78
GPS BLUE FINC. DA 5.645% 9/11/204144A		0.00	US38403FAA75
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	JP1400111152
ASR NEDERLAND F2V 7/12/2043		0.00	XS2554581830
WARNERMEDIA HLDGS 5.141% 15/3/2052		0.00	US55903VBE20
NEW ZEALAND GOV. B 1.50% 15/5/2031		0.00	NZGOVDT531C0
STMICROELECTRONICS NV		0.00	NL0000226223
MAPLETREE LOGISTICS TRUST		0.00	SG1503926213
JAPAN GOV. THIRTY 0.90% 20-SEP-48		0.00	JP1300601IA9
HAT HOLDINGS I LL 3.375% 15/06/2026		0.00	US418751AE33
DOWA HOLDINGS CO LTD		0.00	JP3638600001
CELULOSA ARAUCO Y 4.20% 29/01/2030		0.00	USP2195VAR61
MONOLITHIC POWER SYSTEMS INC		0.00	US6098391054
IDR BNP PARIBAS A/C		0.00	
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000		0.00	US13648TAG22
WILLSCOT MOBILE MI COM USD0.0001 CLASS A		0.00	US9713781048
MITSUBISHI GAS CHEMICAL CO		0.00	JP3896800004
ITALY BUONI POLIEN 2.70% 1/3/2047		0.00	IT0005162828
SUZUKI MOTOR CORP NPV TEMP		0.00	JP3397200001
NEXTERA ENERGY CAP 4.85% 30/04/2031		0.00	CA65339KDA57
JAPAN GOV. TWENTY 1.70% 20-DEC-32		0.00	JP1201411CC4
JAPAN GOV. THIRTY 0.60% 20/6/2050		0.00	JP1300671L78
BAYER AG		0.00	DE000BAY0017
SONOCO PRODUCTS CO		0.00	US8354951027
SWISSQUOTE GROUP HOLDING SA		0.00	CH0010675863
SPAIN GOV. BD. 3.50% 31/5/2029		0.00	ES0000012M51
NEW ZEALAND GOV. B 2.75% 15/04/2037		0.00	NZGOVDT437C0
KINGDOM OF BELGIUM 4.50% 28/03/2026		0.00	BE0000324336
FOX CORP COM		0.00	US35137L2043
VOLKSWAGEN INTL. F 1.25% 23/9/2032		0.00	XS2234567662
ITALY BUONI POLIEN 4.00% 30/4/2035		0.00	IT0005508590
TOYOTA CREDIT CANA 4.46% 19/03/2029CAD		0.00	CA892329BV40
DSV A/S		0.00	DK0060079531
JAPAN GOV. FORTY Y 2.20% 20/03/2049		0.00	JP1400021950
SOUTHERN CAL EDISO 3.65% 01/06/2051		0.00	US842400HF31
US. TSY. NOTE/BOND 6.25% 15/05/2030		0.00	US912810FM54
RIGHTMOVE ORD GBP		0.00	GB00BGDT3G23

MS. F2F 10/12/2026		0.00	US6174468V45
Outstanding Settlement Receipts - CAD		0.00	
AUSTRALIA GOV. BD. 3.75% 21/04/2037		0.00	AU3TB0000192
GJENSIDIGE FORSIKR NOK		0.00	NO0010582521
PURE STORAGE INC		0.00	US74624M1027
EMPIRE CO LIMITED		0.00	CA2918434077
PUBLIC SERVICE ENTERPRISE GROUP INC		0.00	US7445731067
BRISTOL-MYERS SQUI 1.45% 13/11/2030		0.00	US110122DQ80
GOODMAN PROP. TST.		0.00	NZCPTE000159
JAPAN GOV. TWENTY 1.80% 20/12/2032		0.00	JP1201421D22
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000		0.00	US026874DS37
ITALY BUONI POLIEN 3.50% 15/02/2031		0.00	IT0005580094
JAPAN GOV. TWENTY 1.80% 20/03/2032		0.00	JP1201341C38
SPS COMMERCE INC COM USD0.001		0.00	US78463M1071
BROTHER INDUSTRIES LTD		0.00	JP3830000000
TECHNOLOGY ONE LIMITED		0.00	AU000000TNE8
NEWMONT CORP		0.00	US6516391066
RESMED INC		0.00	US7611521078
MURATA MANUFACTURING CO		0.00	JP3914400001
RAYMOND JAMES FINL		0.00	US7547301090
CANADIAN GOV. BD. 1.70% 20/12/2031		0.00	JP1201321BC7
ENGIE		0.00	FR0010208488
HSBC HOLDINGS PLC (HK REGD) USD 0.50		0.00	GB0005405286
CAIXABANK F2F 23/2/2033		0.00	XS2558978883
MEITU INC		0.00	KYG5966D1051
NETHERLANDS GOV. B 0.50% 15/01/2040		0.00	NL0013552060
AGNICO EAGLE MINES		0.00	CA0084741085
JAPAN GOV. TWENTY 1.60% 20/03/2032		0.00	JP1201361C58
ATLAS COPCO AB SER B NPV (POST SPLIT)		0.00	SE0017486897
MEITEC CORPORATION NPV		0.00	JP3919200000
BUNDESREPUBLIK DEU 1.00% 15/08/2024		0.00	DE0001102366
NORDEA BANK ABP		0.00	FI4000297767
COMMERZBANK F2F 25/03/2029		0.00	DE000CZ439B6
USS CO LTD TEMP		0.00	JP3893200000
WILLIS TOWERS WATS COM		0.00	IE00BDB6Q211
US ULTRA BOND 2406 F		0.00	
OLD REPUBLIC INTL CORP		0.00	US6802231042
4IMPRINT GROUP PLC		0.00	GB0006640972
NEW YORK LIFE GBL. 5.45% 18/09/2026		0.00	US64953BBF40
NEXTERA ENERGY CAP 2.25% 1/6/2030		0.00	US65339KBR05
ITALY BUONI POLIEN 1.45% 15/05/2025		0.00	IT0005327306
CHARTER COMMUN INC COM		0.00	US16119P1084
JAPAN GOV. TWO YE 0.005% 01/01/2025		0.00	JP1024441P12
TOTO LTD		0.00	JP3596200000
ORION OYJ		0.00	FI0009014377
SPAIN GOV. BD. 3.45% 30/7/2043		0.00	
SOCIEDAD DE TRANSM 4.00% 27/01/2032		0.00	USP87163AA27
CANADIAN GOVERNMENT 3.25% 01/DEC/2033		0.00	CA135087Q723
PEPSICO 2.875% 15/10/2049		0.00	US713448EP96
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93		0.00	BE0000353624
SLOVENSKA SPORITELNA F2F 4/10/2028		0.00	AT0000A377W8
E.ON SE		0.00	DE000ENAG999
NMI HOLDINGS INC		0.00	US6292093050
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059		0.00	US86772JAA16
Outstanding Settlement Receipts - EUR		0.00	
BARRICK GOLD CORP		0.00	CA0679011084
COLGATE PALMOLIVE CO 150832 3.25 CB		0.00	US194162AP89
JAPAN POST INSURANCE CO LTD		0.00	JP3233250004
SHIMIZU CORPORATION		0.00	JP3358800005
STANDARD LIFE ABERDEEN PLC		0.00	GB00BF8Q6K64
BOOKING HLDGS. 4.75% 15/11/2034		0.00	XS2555221246
AMADEUS IT HLDGS		0.00	ES0109067019
BIOGEN INC		0.00	US09062X1037
KOMATSU LTD JPY		0.00	JP3304200003
CANADIAN GOV. BD. 5.00% 1/6/2037		0.00	CA135087XW98
ASAHI KASEI CORPORATION		0.00	JP3111200006
PRUDENTIAL PLC		0.00	GB0007099541
THAMES WATER UTIL FIN 0.87% 31/JAN/2028		0.00	XS2438026440
NETHERLANDS GOV. B 0.00% 15/01/2026		0.00	NL0015000QL2
VITAL HEALTHCARE PROP. TST.		0.00	NZCHPE000154
HUBSPOT INC		0.00	US4435731009
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000		0.00	US161175BS22
JAPAN GOV. THIRTY 0.50% 20/03/2049		0.00	JP1300621K47
SANDVIK AB		0.00	SE0000667891



GMS INC	0.00	US36251C1036
FIRST INDUSTRIAL REALTY TRUST	0.00	US32054K1034
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
ASM INTERNATIONAL NV	0.00	NL0000334118
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
NUTRIEN LTD COM NPV	0.00	CA67077M1086
JPM. CHASE F2F 22/9/2027	0.00	US46647PCP99
MARRIOTT INTL. MD 5.30% 15/05/2034	0.00	US571903BQ56
LI AUTO INC	0.00	KYG5479M1050
WALGREENS BOOTS AL COM	0.00	US9314271084
CDW CORP	0.00	US12514G1085
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
GS YUASA CORP	0.00	JP3385820000
DAIMLER TRUCK HOLDING AG	0.00	DE000DTROCK8
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	IT0005358806
AZBIL CORP	0.00	JP3937200008
HALEON PLC	0.00	GB00BMX86B70
STATE STREET CORP USD	0.00	US8574771031
MERCK KGAA	0.00	DE0006599905
RIO TINTO LIMITED	0.00	AU000000RIO1
MICHELIN CGDE	0.00	FR001400AJ45
FANUC CORP NPV	0.00	JP3802400006
MARUBENI CORPORATION	0.00	JP3877600001
FIFTH THIRD BANCORP	0.00	US3167731005
FUJIFILM HOLDINGS NPV TEMP	0.00	JP3814000000
UNIVERSAL MUSIC GROUP NV	0.00	NL0015000IY2
NOK CORP	0.00	JP3164800009
KEYSIGHT TECHNOLOGCOM USD	0.00	US49338L1035
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
WEYERHAEUSER CO USD	0.00	US9621661043
BUILDERS FIRSTSOURCE INC	0.00	US12008R1077
DOVER CORPORATION COM	0.00	US2600031080
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00	AU000000TCL6
AXON ENTERPRISE I COM USD 0.00001	0.00	US05464C1018
CHUGAI PHARMACEUTICAL JPY	0.00	JP3519400000
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00	US83416WAB90
BANK OF IRELAND GRP. F2F 13/11/2029	0.00	XS2717301365
EASTMAN CHEM. 5.625% 20/02/2034	0.00	US277432AY69
SSE PLC	0.00	GB0007908733
COCA-COLA EUROPACIFIC PARTNERS	0.00	GB00BDCPN049
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
MARRIOTT VACATIONS WORLDWIDE CORP	0.00	US57164Y1073
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	CA46071W2058
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
ARGENX SE	0.00	NL0010832176
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
HEXAGON AB	0.00	SE0015961909
SUMITOMO CORP JPY	0.00	JP3404600003
ACCIONA SA	0.00	ES0125220311
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU000XCLWAR9
DELTA AIR LINES 20 2.50% 10/6/2028	0.00	US247361ZW11
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU000XCLWAM0
DAI ICHI LIFE HOLD NPV	0.00	JP3476480003
INVINCIBLE INVESTMENT CORP REIT	0.00	JP3046190009
QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
LYONDELLBASELL INDUSTRIES	0.00	NL0009434992
FANNIE MAE POOL 3.00% 01/05/2052	0.00	US3140XPDD82
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
THAMES WATER UTIL FIN 5.12% 28/SEP/2037	0.00	XS0268693743
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00	US35805BAE83
PRUDENTIAL FINL. F2V 15/03/2054	0.00	US744320BP63
STARWOOD PROP. TST 7.25% 01/04/2029	0.00	US85571BBB09
AEON CO LTD	0.00	JP3388200002
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
NATL. BANK OF CAN 5.023% 01/02/2029	0.00	CA63306AHT66
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
STATKRAFT 3.375% 22/03/2032	0.00	XS2779792337
SOUTHERN CALIFORN 4.875% 1/2/2027	0.00	US842400JA26

NIPPON PROLOGIS REIT INC	0.00	JP3047550003
FANNIE MAE POOL 3.50% 01/05/2052	0.00	US31418EDE77
ADVANTECH CO LTD	0.00	TW0002395001
GENUINE PARTS CO USD	0.00	US3724601055
SUZANO AUSTRIA G 3.12% 15/01/2032	0.00	US86964WAK80
SBA COMMUNICATIONS COM	0.00	US78410G1040
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	NL00150012X2
N/WIDE. B/SOC. 4.50% 1/11/2026	0.00	XS2710354544
STORA ENSO 4.25% 9/1/2029REGS	0.00	XS2629064267
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
METROPOLITAN LIFE 5.00% 10/1/2030	0.00	XS2570858303
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
ULTA BEAUTY INC COM	0.00	US90384S3031
NEC ELECTRONICS CORP	0.00	JP3164720009
WEC ENERGY GROUP INC	0.00	US92939U1060
NETFLIX 3.625% 15/6/2030GS	0.00	XS2072829794
MOLINA HEALTHCARE INC	0.00	US60855R1005
PROCTER & GAMBLE 4.05% 26/1/203300	0.00	US742718GA10
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00	US35833TAB17
ALLSTATE CORP 151226 3.28 CB	0.00	US020002BD26
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.00	US98956PAX06
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
SEB SA	0.00	FR0000121709
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
KIMCO REALTY CORP	0.00	US49446R1095
LOW INC. INV. 3.386% 01/07/2026	0.00	US54750AAA43
VODAFONE GROUP ORD	0.00	GB00BH4HKS39
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
CORNING INC	0.00	US2193501051
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
MS. F2F 28/4/2026	0.00	US6174468Q59
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
ANZ NEW ZEALAND I 3.951% 17/7/202626	0.00	XS2646222633
ALIGN TECHNOLOGY INC	0.00	US0162551016
COVIVIO	0.00	FR0000064578
ILLUMINA INC	0.00	US4523271090
INTACT FINANCIAL CORPORATION	0.00	CA45823T1066
EVERSOURCE ENERGY COM	0.00	US30040W1080
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
ASPEN GROUP LTD/AUSTRALIA	0.00	AU000000APZ8
SVENSKA HANDELSBANKE F2V 01/06/2033	0.00	XS2486857431
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
Income Due - GBP	0.00	
FUTURES MARGIN-GBP	0.00	
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
METROPOLITAN LIFE 3.625% 26/3/203434	0.00	XS2792184421
CHUNGHWA TELECOM CO LTD	0.00	TW0002412004
CANADIAN DOLLAR	0.00	
COCA COLA HBC AG ORD	0.00	CH0198251305
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	CA135087P998
MTU AERO ENGINES AG	0.00	DE000A0D9PT0
NESTLE HLDGS. 1.00% 15/9/202750000 144A	0.00	US641062AS38
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	CA135087R481
LONDON POWER NETW 5.875% 15/11/2040	0.00	XS2678312203
MOTABILITY OPERAT 5.625% 11/9/2035	0.00	XS2678308359
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
WESTERN DIGITAL CORP	0.00	US9581021055
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
MARS INC 4.75% 20/4/2033A	0.00	US571676AV71
ENTERGY CORP NEW	0.00	US29364G1031
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
NATWEST GROUP PLC ORD	0.00	GB00BM8PJY71
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
Income Due - AUD	0.00	
FERROVIAL SE EUR0.01	0.00	NL0015001FS8
CORPAY INC COM USD 0.001	0.00	US2199481068
SWATCH GROUP AG	0.00	CH0012255144
VISTRA CORP	0.00	US92840M1027

LLOYDS BANKING GROUP F2V 2/6/2033	0.00	XS2591847970
MEXICO GOV. INTL 4.4899% 25/05/2032	0.00	XS2754067242
CRITERIA CAIXACORP SA	0.00	ES0140609019
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
ORIX CORPORATION	0.00	JP3200450009
PRYSMIAN SPA	0.00	IT0004176001
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	
UNION CHIMIQUE UCB SA	0.00	BE0003739530
NOMURA HOLDINGS INC	0.00	JP3762600009
NOKIA OYJ	0.00	FI0009000681
MERCEDES-BENZ INT 5.625% 17/8/2026	0.00	XS2667547876
HEALTHCO REIT	0.00	AU0000169302
PINTEREST INC	0.00	US72352L1061
NOVOZYMES A S	0.00	DK0060336014
NESTLE HLDGS. 5.25% 21/9/2026	0.00	XS2689044258
SOCIETE GENERALE F2F 22/01/2032	0.00	FR001400NCB6
CREDIT AGRICOLE F2F 15/1/2029	0.00	FR001400N624
STANDARD CHARTERED	0.00	GB0004082847
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00	JP3955800002
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00	XS2741906809
VISA INC 1.9% 15/04/2027	0.00	US92826CAL63
BERKLEY WR CORP COM	0.00	US0844231029
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00	XS2288825263
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
CITIGROUP F2F 24/4/2025	0.00	US172967MF56
BLACKSTONE PROP. 3.625% 29/10/202910/2029	0.00	XS2471770862
NATIONAL BANK OF CANADA	0.00	CA6330671034
AT&T 5.40% 15/2/2034	0.00	US00206RMT67
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	NL0010733424
CONT. WIND 6.00% 28/2/2033USD100000	0.00	US212168AA64
LOEWS CORP	0.00	US5404241086
GEBERIT AG-REG	0.00	CH0030170408
SWISS LIFE HOLDING AG	0.00	CH0014852781
SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
EQUINIX 1.00% 15/03/2033	0.00	XS2304340693
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
WARNER BROS DISCOVERY INC	0.00	US9344231041
MARKEL CORPORATION	0.00	US5705351048
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031 USD150000	0.00	US59217GGU76
RURAL GRP.	0.00	AU000000RFF5
SAMSUNG LIFE INSUR	0.00	KR7032830002
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
LEASEPLAN 0.25% 7/9/202600 474	0.00	XS2384269101
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
AICA KOGYO CO LTD	0.00	JP3100800006
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033 EUR1000	0.00	XS1772374770
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	AU000XCLWAP3
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
NIPPON STEEL CORPORATION	0.00	JP3381000003
BANK OF AMERICA CORP F2F 22/7/2027	0.00	US06051GJS93
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
SYNCHRONY FINANCIAL	0.00	US87165B1035
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
DNB BANK ASA	0.00	NO0010161896
AICHI STEEL CORP	0.00	JP3103600007
BCE INC	0.00	CA05534B7604
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
FIRSTENERGY CORP USD	0.00	US3379321074
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
SARTORIUS FINANCE 4.875% 14/9/2035	0.00	XS2676395408
QBE INSURANCE GROUP LTD	0.00	AU000000QBE9
AERCAP HOLDINGS NV	0.00	NL0000687663
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00	US65364UAQ94
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00	US24736XAA63
APA INFRA. F2V 9/11/2083	0.00	XS2711801287

SSAB AB - SERIES B	0.00	SE0000171100
BANQUE FEDERATIVE 1.00% 16/7/2026	0.00	FR0014005DW1
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
SEA LTD	0.00	US81141R1005
BROWN BROWN INC	0.00	US1152361010
BAXTER INTL INC COM	0.00	US0718131099
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
ROBERT BOSCH 4.375% 2/6/2043	0.00	XS2629470761
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00	XS2681541327
MCCORMICK AND COMPANY INC	0.00	US5797802064
ENEL SPA ENEL SPA F2V PERP	0.00	XS2576550086
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47
IHG FIN. 4.375% 28/11/2029	0.00	XS2723593187
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
SARTORIUS FINANCE 4.50% 14/9/2032	0.00	XS2676395317
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
FISERV 5.625% 8/21/2033	0.00	US337738BH05
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
EDP ENERGIAS DE POR F2V 23/4/2083	0.00	PTEDP40M0025
TYSON FOODS INC CLASS A	0.00	US9024941034
ORANGE ORANGE F2V PERP	0.00	FR001400GDJ1
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00	XS2617457127
ENGIE 4.50% 06/09/2042	0.00	FR001400KH16
ARES MANAGEMNT COR COM	0.00	US03990B1017
TOKAI HOLDINGS CORP	0.00	JP3552260006
CARRIER GBL. 4.50% 29/11/2032	0.00	XS2751689048
KBC GRP. F2F 19/4/20300000	0.00	BE0002935162
BELFIUS BANK F2V 19/4/2033EUR100000 405	0.00	BE6340794013
CBOE GLOBAL MARKET	0.00	US12503M1080
ENBW INTL. FIN. 4.30% 23/5/2034	0.00	XS2722717555
SOCIETE GENERALE F2F 21/11/2031	0.00	FR001400M6F5
JYSKE BANK A/S F2V 01/05/2035	0.00	XS2754488851
COMMERZBANK AG F2F 21/3/2028100000	0.00	DE000CZ43ZB3
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00	XS2629468278
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00	AT0000A2XST0
BANCO DE SABADELL F2F 15/01/2030	0.00	XS2745719000
KON. 3.875% 16/2/2036	0.00	XS2764455619
ELIA TRANSMISSION 3.75% 16/01/2036	0.00	BE6349118800
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	NZGOVDT541C9
NITTETSU MINING CO NPV	0.00	JP3680800004
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.00	XS2762369549
BANCO DE SABADELL F2F 13/09/2030	0.00	XS2782109016
APPLE HOSPITALITY REIT INC	0.00	US03784Y2000
CINCINNATI FINANCIAL CORP	0.00	US1720621010
EUROGRID 3.598% 01/02/2029	0.00	XS2756341314
Income Due - SEK	0.00	
ORSTED AS F2V 14/03/3024	0.00	XS2778385240
BANCO BILBAO VIZCA 3.50% 26/03/2031	0.00	XS2790910272
KAO CORPORATION	0.00	JP3205800000
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.00	FR001400J150
OTP BANK NYRT F2F 31/01/2029	0.00	XS2754491640
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00	XS2722717472
EDP SERVICIOS FINA 3.50% 16/07/2030/2030	0.00	XS2747766090
BARCLAYS F2V 31/01/2033	0.00	XS2739054489
ATMOS ENERGY CORP	0.00	US0495601058
BELFIUS BANK 3.75% 22/01/2029	0.00	BE0002993740
COOPERATIEVE RABO 3.822% 26/07/2034	0.00	XS2753315626
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00	XS2788435050
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
DTE ENERGY CO USD	0.00	US2333311072
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
LSEG NETHERLANDS 4.125% 29/09/2026	0.00	XS2679903950
MOTABILITY OPERAT 3.625% 24/07/2029	0.00	XS2742660157
NIDEC CORPORATION	0.00	JP3734800000
Income Due - BRL	0.00	
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
AMEREN CORP	0.00	US0236081024
NEXT PLC	0.00	GB0032089863

CARRIER GBL. 4.375% 29/05/2025	0.00	XS2723569559
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
E.ON 3.375% 15/01/2031	0.00	XS2747600018
WPP FIN. 2013 3.625% 12/09/202929	0.00	XS2782800713
GSK CAP. 3.125% 28/11/20320000 2	0.00	XS2553817763
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS	0.00	AU3FN0050126
THAMES WATER UTIL 4.375% 03/07/2034	0.00	XS0800185174
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
MONCLER SPA	0.00	IT0004965148
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001X26
KELLANOVA	0.00	US4878361082
ATI INC	0.00	US01741R1023
CONS. EDISON OF NE 5.50% 15/03/2034	0.00	US209111GF42
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00	XS2478685931
SIMPLO TECHNOLOGY CO LTD	0.00	TW0006121007
EXPEDITORS INTL WASH INC	0.00	US3021301094
ORSTED 2.875% 14/06/20334	0.00	XS2490472102
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
CIE DE SAINT-GOBA 2.625% 10/08/2032UR100000 48	0.00	XS2517103334
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
KOREAN WON	0.00	
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
WILLIAMS-SONOMA INC	0.00	US9699041011
TDK CORPORATION	0.00	JP3538800008
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00	CA83740TAK30
ERICSSON LM - B SHS	0.00	SE0000108656
STRAUMANN HLDG	0.00	CH1175448666
JPM CCP EUR BROKER ACCOUNT	0.00	
EDP - ENERGIAS DE 1.625% 15/4/2027027 EUR100000 45	0.00	PTEDPNOM0015
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
CNH INDUSTRIAL NV COM	0.00	NL0010545661
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
JPM. CHASE F2F 18/05/2028	0.00	XS1615079974
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
OKTA INC	0.00	US6792951054
LIVE NATION INC	0.00	US5380341090
JTEKT CORPORATION	0.00	JP3292200007
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
INTEL 4.10% 11/5/2047	0.00	US458140AY68
CELANESE CORP SERIES A	0.00	US1508701034
EPAM SYSTEMS INC	0.00	US29414B1044
ENTEGRIS INC	0.00	US29362U1043
PROCTER & GAMBLE 4.55% 29/01/2034	0.00	US742718GG89
EPIROC AB	0.00	SE0015658109
SIEMENS HEALTHINEERS AG	0.00	DE0005HL1006
CNP ASSURANCES SAC 1.25% 27/1/2029	0.00	FR0014007YA9
NIPPON ACCOMMODATIONS FUND	0.00	JP3046440008
SWISS RE FIN. UK F2F 4/6/2052	0.00	XS2181959110
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
GARMIN ORD	0.00	CH0114405324
COLES GROUP LTD	0.00	AU0000030678
ENERGIAS DE PORTUGAL SA	0.00	PTEDPOAM0009
COMCAST 1.50% 15/2/2031	0.00	US20030NDN84
OLYMPUS CORP	0.00	JP3201200007
CARNIVAL CORP USD	0.00	PA1436583006
KEYCORP	0.00	US4932671088
LONG GILT 2406 FUT	0.00	
IGM FINANCIAL INC	0.00	CA4495861060
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	NL0015001RG8
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
HEIDELBERGCEMENT AG	0.00	DE0006047004
EQT AB	0.00	SE0012853455
WHITBREAD PLC	0.00	GB00B1KJ408
NICE LTD	0.00	IL0002730112

STANLEY BLACK & DE 2.30% 15/3/2030	0.00	US854502AL57
CONAGRA BRANDS INC	0.00	US2058871029
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
ROBLOX CORPORATION COM CL A ORD SHS	0.00	US7710491033
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
POOL CORPORATION	0.00	US73278L1052
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	ES0000012M93
VAT GROUP AG	0.00	CH0311864901
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00	US161175CP73
PPL CORPORATION	0.00	US69351T1060
EVERTEC INC	0.00	PR30040P1032
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.00	XS2191362859
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
TYLER TECHNOLOGIES INC	0.00	US9022521051
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
TRANSUNION	0.00	US89400J1079
BOLLORE SE	0.00	FR0000039299
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00	XS2398710546
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GCO
FIRST STATE BENEDICT SARLPE	0.00	
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
INTEL 4.75% 25/03/2050	0.00	US458140BM12
AIR WATER INC	0.00	JP3160670000
COCHLEAR LIMITED	0.00	AU000000COH5
NEXTERA ENERGY CAP. F2V 01/09/205454 6.7% 01/09/2054	0.00	US65339KCW80
EQUITABLE HLDGS IN COM	0.00	US29452E1010
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
THE JM SMUCKER COMPANY	0.00	US8326964058
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	FR0014009062
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863
FX OPTIONS	0.00	
CAP. ONE FINL. F2F 08/06/2029	0.00	US14040HCZ64
INTERTEK GROUP INC	0.00	GB0031638363
AMERCO COM	0.00	US0235865062
COMMERZBANK AG NPV	0.00	DE000CBK1001
JPM. CHASE F2F 22/4/2031	0.00	US46647PBL94
NRG ENERGY INC	0.00	US6293775085
SUNCORP GROUP LTD	0.00	AU000000SUN6
SS AND C TECHNOLOGIES HOLDINGS	0.00	US78467J1007
HOLOGIC INC	0.00	US4364401012
SAMPO PLC NPV A	0.00	FI4000552500
BURLINGTON STORES INC	0.00	US1220171060
VIATRIS INC	0.00	US92556V1061
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00	US64952WEZ23
TOKYO GAS CO LTD	0.00	JP3573000001
PAN PACIFIC INTL H NPV	0.00	JP3639650005
FORTIS INC	0.00	CA3495531079
Income Due - EUR	0.00	
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
STANLEY BLACK & DECKER INC 4% -FRN DEB SUB 15/03/2060 USD1000	0.00	US854502AM31
SAAB AB-B	0.00	SE0000112385
RESONA HOLDINGS INC	0.00	JP3500610005
NORSK HYDRO ASA	0.00	NO0005052605
OTSUKA HLDGS CO NPV	0.00	JP3188220002
AES CORP	0.00	US00130H1059
HOTEL PROP. INVS.	0.00	
FUTURES MARGIN-CAD	0.00	
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
UPM KYMMENE CORP	0.00	FI0009005987
SCHINDLER-HLDG AG REG	0.00	CH0024638212
PAYCOM SOFTWARE INC	0.00	US70432V1026
TRIMBLE INC COM NPV	0.00	US8962391004

SYENSQO SA NPV	0.00	BE0974464977
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
TERADYNE INC	0.00	US8807701029
UACJ CORP	0.00	JP3826900007
METRO INC - A	0.00	CA59162N1096
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	SE0004517290
TOYOTA TSUSHO CORP	0.00	JP3635000007
PROLOGIS 5.25% 15/01/2031	0.00	CA74340XCD18
CHARTER HALL SOCIAL INFRASTRUCTURE REIT	0.00	
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	JP1400081F45
NEWMONT CORPORATION	0.00	AU0000297962
W P CAREY INC	0.00	US92936U1097
VERISIGN INC	0.00	US92343E1029
CMS ENERGY CORP	0.00	US1258961002
NORTONLIFELOCK	0.00	US6687711084
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00	US91282CKB62
IQVIA 6.25% 01/02/2029	0.00	US46266TAF57
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BE0000344532
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
INFORMA PLC	0.00	GB00BMJ6DW54
SKYWORKS SOLUTIONS INC	0.00	US83088M1027
MOAIC CO COM	0.00	US61945C1036
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
MAGNA INTERNATIONAL INC	0.00	CA5592224011
UNI CHARM CORPORATION	0.00	JP3951600000
BANK OF IRELAND GR EUR1	0.00	IE00BD1RP616
WHARF REAL ESTATE HKD	0.00	KYG9593A1040
SNAP INC	0.00	US83304A1060
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
AMERICAN EXPRESS CO F2F 30/10/2026	0.00	US025816DL03
MACQUARIE MERCER INFRASTRUCTURE TRUST 1AFS	0.00	
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
CLEVELAND CLIFFS COM USD	0.00	US1858991011
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
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
XERO LIMITED ORDINARY FULLY PAID	0.00	NZXROE0001S2
EXOR NV	0.00	NL0012059018
TELENOR ASA	0.00	NO0010063308
FINECOBANK BANCO FINECO SPA	0.00	IT0000072170
ESSITY AB SER B NPV	0.00	SE0009922164
T-MOBILE USA 5.75% 15/01/2034	0.00	US87264ADC62
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
PANDORA	0.00	DK0060252690
SARTORIUS AG VORZUG	0.00	DE0007165631
COVESTRO AG	0.00	DE0006062144
BANK HAPOALIM LTD	0.00	IL0006625771
YARA INTERNATIONAL ASA	0.00	NO0010208051
ARKEMA	0.00	FR0010313833
DONGBU INSURANCE CO LTD	0.00	KR7005830005
EXACT SCIENCES CORP	0.00	US30063P1057
AMCOR PLC COM USD	0.00	JE00BJ1F3079
BRAMBLES LIMITED	0.00	AU000000BXB1
TORO CO	0.00	US8910921084
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
EASTMAN CHEMICAL COM	0.00	US2774321002
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042

SONOVA HOLDING AG - REG	0.00	CH0012549785
SGS SA	0.00	CH1256740924
TFI INTERNATIONAL INC	0.00	CA87241L1094
DYNATRACE INC	0.00	US2681501092
ESSENTIAL UTILS	0.00	US29670G1022
YASKAWA ELECTRIC CORP	0.00	JP3932000007
FOX CORP	0.00	US35137L1052
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
WPP PLC	0.00	JE0088KF9B49
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
ROBINHOOD MARKETS INC	0.00	US7707001027
HENNES & MAURITZ	0.00	SE0000106270
BIO TECHNE CORP	0.00	US09073M1045
SODEXO	0.00	FR0000121220
HYATT HOTELS CORP-CL A	0.00	US4485791028
MINERAL RESOURCES LTD	0.00	AU0000000MIN4
CARLYLE GROUP INC	0.00	US14316J1088
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
BE SEMICONDUCTOR EURO	0.00	NL0012866412
TWILIO INC	0.00	US90138F1021
VERIZON COMMS. 5.50% 23/02/2054	0.00	US92343VGW81
EVERGY INC COM NPV	0.00	US30034W1062
FRESENIUS SE CO KGAA	0.00	DE0005785604
FORTUNE BRANDS HOME AND SECURITY	0.00	US34964C1062
POWER CORP OF CANADA CAD	0.00	CA7392391016
T-MOBILE USA 4.75% 01/02/2028	0.00	US87264AAV70
COMPUTERSHARE LTD	0.00	AU0000000CPU5
BT GROUP PLC	0.00	GB0030913577
BANK OZK COM USD0.01	0.00	US06417N1037
LUNDIN MINING CORP	0.00	CA5503721063
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
ROYALTY PHARMA PLC	0.00	GB00BMVP7Y09
TOAST INC	0.00	US8887871080
EMS CHEMIE HLDS REG	0.00	CH0016440353
WESTROCK CO COM	0.00	US96145D1054
CATALENT INC	0.00	US1488061029
M3 INC NPV	0.00	JP3435750009
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	SG31A9000002
DAYFORCE INC	0.00	US15677J1088
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
BAXTER INTL. 3.132% 1/12/2051	0.00	US071813CV90
BATH AND BODY WORKS INC	0.00	US0708301041
ERIE INDEMNITY CO	0.00	US29530P1021
REPLIGEN CORPORATION	0.00	US7599161095
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	CA135087C939
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
CAMPBELL SOUP CO USD	0.00	US1344291091
APPLOVIN CORP	0.00	US03831W1080
NTT DATA GROUP CORPORATION	0.00	JP3165700000
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
SAUL CENTERS INC	0.00	US8043951016
FUT. U.S. T-BONDS JUN24	0.00	
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
AMERICAN TOWER 4.05% 15/3/203200	0.00	US03027XBW92
FTSE 100 IDX 2406 FU	0.00	GB00KHLXXF30
QUEST DIAGNOSTICS	0.00	US74834L1008
REA GROUP LTD	0.00	AU0000000REA9
CENTERPOINT ENERGY INC	0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	NL0015001WM6
NITORI CO LTD	0.00	JP3756100008
ADMIRAL GROUP PLC	0.00	GB00B02J6398
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
JPM. CHASE F2F 13/5/2031	0.00	US46647PBP09
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU00000005320
ALLIANT ENERGY CORP	0.00	US0188021085
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
UIPATH INC	0.00	US90364P1057
IVANHOE MINES LTD COM NPV CL A	0.00	CA46579R1047
SCREEN HOLDINGS CONPV	0.00	JP3494600004
EISAI CO LTD JPY	0.00	JP3160400002
FIDELITY NATL FINL FNF GROUP	0.00	US31620R3030



BOLIDEN ORD SHS	0.00	SE0020050417
BOC HONG KONG (HOLDINGS) LIMITED	0.00	HK2388011192
VAIL RESORTS INC	0.00	US91879Q1094
INTL PAPER CO	0.00	US4601461035
TEREX CORPORATION	0.00	US8807791038
CENTRICA PLC	0.00	GB00B033F229
DCC PLC	0.00	IE0002424939
KANSAI ELECTRIC POWER JPY	0.00	JP3228600007
PAYLOCITY HOLDING CORP	0.00	US70438V1061
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
BANCO BPM SPA	0.00	IT0005218380
VERBUND AG	0.00	AT0000746409
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BE0000340498
KROGER CO 2.2% 01/MAY/2030	0.00	US501044DP37
LOTUS BAKERIES NV	0.00	BE0003604155
OSAKA GAS CO LTD JPY	0.00	JP3180400008
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK	0.00	
INSURANCE AUSTRALIA GROUP LIMITED	0.00	AU0000000IAG3
KNIGHT SWIFT TRANS CL A COM STK	0.00	US4990491049
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
INCYTE CORP	0.00	US45337C1027
S&P 500 EMINI 2406 F	0.00	
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
TELEPERFORMANCE	0.00	FR0000051807
EURAZEO	0.00	FR0000121121
CAMDEN PROPERTY TRUST	0.00	US1331311027
HCA 4.625% 15/3/2052	0.00	US404119CL13
KROGER 1.70% 15/01/2031	0.00	US501044DQ10
CHARTER COMMS. OPE 5.25% 01/04/205301/04/2053	0.00	US161175CK86
VIACOM 4.375% 15/3/2043	0.00	US92553PAP71
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
SMITH & NEPHEW PLC	0.00	GB0009223206
AEGON ORD SHS	0.00	BMG0112X1056
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
Income Due - CAD	0.00	
HONG KONG CHINA GA	0.00	HK0003000038
BERRY GLOBAL INC 5.65% 15/01/2034	0.00	US08576PAP62
DAIFUKU CO LTD NPV	0.00	JP3497400006
DELTA AIR LINES INC	0.00	US2473617023
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
ROKU INC	0.00	US77543R1023
WESTPAC	0.00	
RIVIAN AUTOMOTIVE INC	0.00	US76954A1034
INDUTRADE AB	0.00	SE0001515552
KEPPEL LTD	0.00	SG1U68934629
OPEN TEXT CORP	0.00	CA6837151068
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
IMCD NV	0.00	NL0010801007
JFE HOLDINGS INC	0.00	JP3386030005
BENTLEY SYSTEMS INC	0.00	US08265T2087
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00	US880451AZ24
SMITHS GROUP PLC	0.00	GB00B1WY2338
A P MOLLER MAERSK AS	0.00	DK0010244425
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
TELSTRA CORPORATION LIMITED	0.00	AU000000TLS2
ISRAEL DISCOUNT BANK	0.00	IL0006912120
SKANSKA AB	0.00	SE0000113250
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00	US880451AV10
UNIVERSAL HEALTH SERVICES - CLASS B	0.00	US9139031002
METSO CORPORATION	0.00	FI0009014575
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
LYB INT FINANCE III 4.2% 01/MAY/2050	0.00	US50249AAD54
SYSMEX CORP TEMP	0.00	JP3351100007
HANG SENG BANK	0.00	HK0011000095
VIVENDI SE	0.00	FR0000127771
QORVO INC	0.00	US74736K1016
NEXON CO LTD	0.00	JP3758190007
T-MOBILE USA INC 5.50% 15/01/2055	0.00	US87264ADG76

POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
BANK OF AMERICA CORP F2F 13/2/2026/02/2026 USD2000 N	0.00	US06051GHY89
GPE BRUXELLES LAM NPV	0.00	BE0003797140
LIFCO AB SER B NPV	0.00	SE0015949201
LEAR CORP	0.00	US5218652049
UNITY SOFTWARE INC	0.00	US91332U1016
ALBERTSONS COMPANIES INC	0.00	US0130911037
LEG IMMOBILIEN SE	0.00	DE000LEG1110
SKF AB	0.00	SE0000108227
BURBERRY GROUP PLC	0.00	GB0031743007
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
WIX COM LTD	0.00	IL0011301780
MAKITA CORPORATION	0.00	JP3862400003
NEXI SPA ORD	0.00	IT0005366767
Outstanding Settlement Receipts - IDR	0.00	
KOBE BUSSAN CO LTD	0.00	JP3291200008
ZALANDO SE NPV	0.00	DE000ZAL1111
NORTHLAND POWER INC	0.00	CA6665111002
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00	AU000000SHL7
TELEFLEX INC	0.00	US8793691069
ZILLOW GROUP INC	0.00	US98954M2008
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
BILL COM HOLDINGS INC	0.00	US0900431000
ST JAMESS PLACE PLC	0.00	GB0007669376
FUTURES MARGIN-JPY	0.00	
LIBERTY BROADBAND	0.00	US5303073051
ENDESA SA	0.00	ES0130670112
STORA ENSO OYJ-R SHS	0.00	FI0009005961
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00	AU000000CAR3
SAGAX AB	0.00	SE0005127818
CONFLUENT INC	0.00	US20717M1036
SINGAPORE AIRLINES LTD	0.00	SG1V61937297
BEIJER REF AB SER`B`NPV	0.00	SE0015949748
DELIVERY HERO SE	0.00	DE000A2E4K43
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
AEDIFICA SA	0.00	BE0003851681
ASX LIMITED	0.00	AU000000ASX7
NIPPON SANSO HOLDINGS CORP	0.00	JP3711600001
APA GROUP	0.00	AU000000APA1
FRESENIUS MEDICAL CARE AG & CO	0.00	DE0005785802
ENDEAVOUR MINING PLC	0.00	GB00BL6K5J42
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
LY CORPORATION	0.00	JP3933800009
STANLEY BLACK & DECKER INC 2.75% SNR NTS 15/11/2050 USD1000	0.00	US854502AN14
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK	0.00	
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
MINEBEA MITSUMI INC	0.00	JP3906000009
CONTINENTAL AG	0.00	DE0005439004
PARAMOUNT GLOBAL	0.00	US92556H2067
RAKUTEN GROUP INC	0.00	JP3967200001
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	IE00B4Q5ZN47
SAMSARA INC	0.00	US79589L1061
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
T-MOBILE USA 3.875% 15/04/2030	0.00	US87264ABF12
RATIONAL AG	0.00	DE0007010803
ZOZO INC	0.00	JP3399310006
KINROSS GOLD CORP	0.00	CA4969024047
GRAB HOLDINGS LTD	0.00	KYG4124C1096
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00	US98956PAT93
SCHINDLER HOLDING-PART CERT	0.00	CH0024638196
MONDAY COM LTD	0.00	IL0011762130
IPSEN PROMESSES SA	0.00	FR0010259150
SEEK LIMITED	0.00	AU000000SEK6
BALOISE HOLDING-REG	0.00	CH0012410517
TRYG AS	0.00	DK0060636678
Outstanding Settlement Payments - CHF	0.00	
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
ONEX CORP	0.00	CA68272K1030
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
KNORR BREMSE AG	0.00	DE000KBX1006
ADEVINTA ASA	0.00	NO0010844038
MEIJI HOLDINGS CO NPV	0.00	JP3918000005
KESKO OYJ-B SHS	0.00	FI0009000202
NEMETSCHEK AG	0.00	DE0006452907

FUTURES MARGIN-HKD	0.00	
ICL GROUP LTD	0.00	IL0002810146
SWATCH GROUP	0.00	CH0012255151
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
INVESTMENT AB LATOUR	0.00	SE0010100958
YAKULT HONSHA	0.00	JP3931600005
FUT 06 JUN 24 EURX EUR-BOBL	0.00	
OMRON CORP	0.00	JP3197800000
SEK BNP PARIBAS A/C	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	US5312297899
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
EMERA INC	0.00	CA2908761018
KINTETSU GROUP HOLDINGS CO LTD	0.00	JP3260800002
FORTUM OYJ	0.00	FI0009007132
JSR CORP	0.00	JP3385980002
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
ZENSHO HOLDINGS CO LTD	0.00	JP3429300001
INDUSTRIVARDEN AB	0.00	SE0000190126
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
INFRASTRUTTURE WIR NPV	0.00	IT0005090300
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
BUONI POLIENALI D 2.15% 01/03/2072	0.00	IT0005441883
AISIN SEIKI CO LTD	0.00	JP3102000001
SENSATA TECHS. 4.375% 15/02/2030	0.00	US81728UAA25
NEW ZEALAND DOLLAR	0.00	
WORLDLINE SA	0.00	FR0011981968
BLOCK INC CDI	0.00	AU0000187353
PAN AMERICAN SILVER CORP	0.00	CA6979001089
FUT. US 2YR T-NOTE JUN24	0.00	
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
SIRIUS XM HLDGS INC	0.00	US82968B1035
PUMA SE	0.00	DE0006969603
A P MOLLER-MAERSK B	0.00	DK0010244508
SG HOLDINGS CO LTD	0.00	JP3162770006
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
GLOBAL E ONLINE ORD	0.00	IL0011741688
WEST FRASER TIMBER CO	0.00	CA9528451052
USD	0.00	
IBIDEN CO LTD	0.00	JP3148800000
DIASORIN SPA	0.00	IT0003492391
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
KYOWA KIRIN CO LTD	0.00	JP3256000005
CAN 10YR BND 2406 FU	0.00	
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
SOFINA SA	0.00	BE0003717312
VOESTALPINE AG	0.00	AT0000937503
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
HCA 5.50% 15-JUN-47	0.00	US404119BV04
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
KOITO MFG CO LTD NPV	0.00	JP3284600008
IDP EDUCATION LTD	0.00	AU0000000IEL5
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
BKW AG	0.00	CH0130293662
TORAY INDS INC	0.00	JP3621000003
TOKYU CORP NPV	0.00	JP3574200006
OCADO GROUP PLC	0.00	GB00B3MBS747
SEVEN GROUP HOLDINGS LIMITED	0.00	AU0000000VW5
AURIZON HOLDINGS LIMITED	0.00	AU0000000AZ1
NOK BNP PARIBAS A/C	0.00	
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
SECURITAS AB	0.00	SE0000163594
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK	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	AU0000000REH4
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK	0.00	

KENEDIX OFFICE INVESTMENT CORP	0.00	JP3046270009
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK	0.00	
ELEMENT FINANCIAL CORP	0.00	CA2861812014
NISSAN CHEMICAL CORPORATION	0.00	JP3670800006
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK	0.00	
SAPUTO INC	0.00	CA8029121057
WH GROUP LTD	0.00	KYG960071028
ORICA LIMITED	0.00	AU000000ORI1
SEATRIUM LIMITED	0.00	SG1H97877952
COREBRIDGE FINANCIAL ORD	0.00	US21871X1090
WALT DISNEY 2.65% 13/1/2031	0.00	
MORGAN STANLEY 3.622% 01/04/2031	0.00	US6174468P76
Income Due - IDR	0.00	
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
VOLKSWAGEN INTL. 1.625% 16/01/2030	0.00	
GETINGE AB-B	0.00	SE0000202624
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	
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
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
Futures Margin - AUD	0.00	
Income Due - CHF	0.00	
NOMURA REAL EST MA REIT	0.00	JP3048110005
HAMAMATSU PHOTONICS KK	0.00	JP3771800004
CARRIER GBL. 2.70% 15/02/2031USD2000	0.00	US14448CAL81
MCDONALDS HOLDINGS CO JAPAN	0.00	JP3750500005
SBI HOLDINGS INC NPV	0.00	JP3436120004
TEMENOS AG	0.00	CH0012453913
SHIMADZU CORP	0.00	JP3357200009
DENTSU GROUP INC	0.00	JP3551520004
CLARIANT AG REG	0.00	CH0012142631
GILDAN ACTIVEWEAR INC	0.00	CA3759161035
ILS BNP PARIBAS A/C	0.00	
mitsui chemicals inc	0.00	JP3888300005
SCOUT24 SE	0.00	DE000A12DM80
JDE PEETS BV	0.00	NL0014332678
GPT GROUP	0.00	AU000000GPT8
SWIRE PACIFIC	0.00	HK0019000162
KEISEI ELECTRIC RAILWAY CO	0.00	JP3278600006
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	
SINO LAND CO LTD HKG	0.00	HK0083000502
TOBU RAILWAY CO LTD	0.00	JP3597800006
CHIBA BANK LTD JPY	0.00	JP3511800009
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
VOLVO CAR AB	0.00	SE0016844831
ROHM CO LTD	0.00	JP3982800009
ODAKYU ELECTRIC RAILWAY CO	0.00	JP3196000008
DJ EUR ST50 2406 FU	0.00	DE000C6XKBW6
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
HOSHIZAKI CORP	0.00	JP3845770001
CCL INDUSTRIES INC	0.00	CA1249003098
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
HIROSE ELECTRIC JPY	0.00	JP3799000009
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	SE0000108847
SPI 200 2406 FUT	0.00	
KRW BNP PARIBAS A/C	0.00	

Income Due - KRW	0.00	
HIKARI TSUSHIN INC	0.00	JP3783420007
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	HK0000093390
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	NZGOVDT551C8
CONCORDIA FINANCIAL GROUP LTD	0.00	JP3305990008
FUTURES MARGIN-SGD	0.00	
TELECOM ITALIA SPA	0.00	IT0003497168
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00	US1611758N35
Income Due - NOK	0.00	
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
TOPIX INDEX 2406 FU	0.00	
HITACHI CONSTRUCTION MACHINE	0.00	JP3787000003
DOWLAI GROUP PLC	0.00	GB00BMWRZ071
FREDDIE MAC POOL 3.00% 1/6/2052	0.00	US3132DWDZ32
CK INFRASTRUCTURE	0.00	BMG2178K1009
MACQUARIE MERCER INFRASTRUCTURE TRUST 2AFS	0.00	
Income Due - HKD	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
MXN BNP PARIBAS A/C	0.00	
TOHO CO LTD JPY	0.00	JP3598600009
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	
EURO SCHATZ 2406 FU	0.00	
JARDINE CYCLE & CARR	0.00	SG1B51001017
ROCKWOOL A/S	0.00	DK0010219153
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
SITC INTERNATIONAL	0.00	KYG8187G1055
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	
AUSTRALIAN PRIME PROPERTY FUNDRETAILAFS	0.00	
AMERCO INC	0.00	US0235861004
ZAR BNP PARIBAS A/C	0.00	
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
FUT. ME 10Y CDN BND JUN24	0.00	
Income Due - ILS	0.00	
DANISH KRONE	0.00	
HANG MINI 2404 FUT	0.00	
K-REIT ASIA	0.00	SG1T22929874
POLISH ZLOTY	0.00	
Outstanding Settlement Payments - JPY	0.00	
FEE REBATES	0.00	
SWEDISH KRONA	0.00	
VESTIS CORPORATION	0.00	US29430C1027
BMW US CAP. 4.90% 02/04/2029	0.00	
FANNIE MAE POOL 5.50% 1/10/2053	0.00	US31418EW300
Income Due - SGD	0.00	
FUT. SGX MINI JGB JUN24RPLY01 FDXSD09N00WVSD002 INVALID SWEEP FLAG DEFAULTING TO N	0.00	
FUT. ME 5Y CDN BOND JUN24	0.00	
WK KELLOGG ORD SHS	0.00	US92942W1071
NEW ISRAELI SHEQEL	0.00	
WESTPAC BANKING FRN 03/04/2034	0.00	AU3FN0086328
HUF BNP PARIBAS A/C	0.00	
SINGAPORE DOLLAR	0.00	
PLN BNP PARIBAS A/C	0.00	
CNY BNP PARIBAS A/C	0.00	
NORWEGIAN KRONOR	0.00	
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	
MEXICAN PESO	0.00	
TRY BNP PARIBAS A/C	0.00	
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	
TAKEON NZD	0.00	
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00	BE6344703309
ABIOMED INC NPV	0.00	US003CVR0169
ARDIAN INFRASTRUCT	0.00	
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00	
REDUCED INPUT TAX CREDIT	0.00	
SMURFIT KAPPA TSY. 5.20% 15/01/2030	0.00	US83272GAA94
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
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.00	US01626PAQ90

YMM4 FUT JUN 24 SFE 3Y T-BOND 17/06/2024	0.00	
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00	USG82296AK33
MSCI SING 2404 FUT	0.00	SGXDB1465622
FUT 06 JUN 24 EURX E-SCHATZ	0.00	
ANZ BANK NZ 11AM A/C	0.00	
US 5YR NOTE 2406 FUT	0.00	
FUT. YR T-NOTES JUN24	0.00	
Outstanding Settlement Payments - GBP	0.00	
CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2165BRZH6	0.00	
Outstanding Settlement Payments - NOK	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
EURO BOBL 2406 FUT	0.00	
FUT. CBT 5Y T-NOTE JUN24	0.00	
FUT. DEC 24 90 DAY B-BILLS	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
FUT 06 JUN 24 EURO BUXL BND	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	
FUT. EURO-OAT FUTURE EUX JUN24	0.00	
OTC DER CASH COLL COLLATERAL PAY	0.00	
US 30Y BOND 2406 FUT	0.00	
Outstanding Settlement Payments - IDR	0.00	
EUR BUND 2406 FUT	0.00	
Outstanding Settlement Payments - CAD	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00	
JPM CCP	0.00	
FUT. CBT UL T-BONDS JUN24	0.00	
US 2YR NOTE 2406 FUT	0.00	
FUT. CBT ULT TNOTE JUN24	0.00	
US 10YR NOTE 2406 F	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	-0.01	
ANZ COLLATERAL	-0.01	
COMMONWEALTH BANK OF	-0.01	
BNZ NZD COLL	-0.01	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.01	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.02	
Outstanding Settlement Payments - USD	-0.02	
FUT. LIF LONG GILT JUN24	-0.02	
FUT 06 JUN 24 EUX EURO-BTP	-0.02	
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.03	
Outstanding Settlement Payments - NZD	-0.06	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.07	
JPM CCP USD BROKER ACCOUNT	-0.10	
FX POSITIONS	-0.76	