

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name Mercer KiwiSaver Scheme Offer number OFR10255
Fund name Sustainable Plus Balanced fund Fund number FND15
Period disclosure applies [dd/mm/yyyy] 31/03/2024

Security code

Asset name	% of fund net assets	Security code
Liquidity Identifier	1.95	
MICROSOFT CORP	1.73	US5949181045
FISHER & PAYKEL HEALTHCARE CORPORATION L	1.69	NZFAP0001S2
AUCKLAND INTERNATIONAL AIRPORT LTD	1.36	NZAI00002S6
INFRATIL LIMITED	1.30	NZIFTE0003S3
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	1.27	DU0FSGLINZ2
SPARK NEW ZEALAND LIMITED	1.12	NZTELE0001S4
CONTACT ENERGY LIMITED	1.08	NZCENE0001S6
NVIDIA CORP	1.01	US67066G1040
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.95	NZGOVDT531C0
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.93	NZGOVDT429C7
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.93	NZGOVDT437C0
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.87	NZGOVDT541C9
NZD BNP PARIBAS A/C	0.80	
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.75	NZHNZD0625L3
MERIDIAN ENERGY LT NPV	0.73	NZMELE0002S7
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.71	NZGOVDT427C1
APPLE INC	0.68	US0378331005
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.68	NZGOVDT528C6
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.65	NZGOVDT532C8
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.64	NZGOVDT534C4
AMAZON COM INC	0.64	US0231351067
EBOS GROUP LIMITED	0.63	NZEBOE0001S6
MAINFREIGHT LIMITED	0.61	NZMFTE0001S9
UNITED STATES DOLLAR	0.60	
NOVO NORDISK ORD SHS CLASS B	0.58	DK0062498333
THE A2 MILK COMPANY LIMITED	0.58	NZATME0002S8
SUMMERSET GROUP HOLDINGS LTD	0.58	NZSUME0001S0
VISA INC - A	0.57	US92826C8394
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.53	NZGOVDT530C2
CHORUS LIMITED ORDINARY FULLY PAID	0.50	NZCNUE0001S2
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE	0.50	
ALPHABET INC CAP STK CL A	0.49	US02079K3059
RYMAN HEALTHCARE LTD	0.49	NZRYME0001S4
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.47	NZIBDT003C0
MERCURY NZ LIMITED	0.47	NZMRPE0001S2
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.46	NZGOVDT433C9
LILLY (ELI) & CO USD	0.43	US5324571083
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.43	NZGOVDT554C2
INVESTA COMMERCIAL PROPERTY FUNDAFS	0.42	
TAIWAN SEMICONDUCT MANUFACTURING USD	0.40	US8740391003
UNITEDHEALTH GROUP INC COM STK	0.39	US91324P1021
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE	0.39	
MASTERCARD INC - CLASS A	0.36	US57636Q1040
USD BNP PARIBAS A/C	0.36	
META PLATFORMS INC	0.35	US30303M1027
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.35	NZLGFD008C2
PROCTER & GAMBLE COMPANY	0.35	US7427181091
SWEDEN GOV. BD. 2.50% 12/05/2025	0.33	SE0005676608
SCHNEIDER ELECTRIC SE	0.32	FR0000121972
JP MORGAN CHASE & CO	0.32	US46625H1005
ALPHABET INC CAP CL C	0.32	US02079K1079
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.31	DE0001030567
WASTE MANAGEMENT INC COM	0.31	US94106L1098
MERCK & CO INC NEW COM	0.31	US58933Y1055
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.29	NZGOVDT530C2
DEXUS WHOLESALE PROPERTY FUNDAUT	0.29	
ASML HOLDING NV	0.28	NL0010273215
FLETCHER BUILDING LTD	0.28	NZFBUE0001S0
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE	0.27	
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.27	
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.27	NZIBDT002C2

ADOBE INC COM		0.26	US00724F1012
AUTOZONE INC		0.26	US0533321024
SKY NETWORK TELEVISION LTD		0.26	NZSKTE0001S6
WESTPAC NEW ZEALAND LTD 290724 2.22 CB		0.26	NZWNZD0724L3
AIR LIQUIDE		0.25	FR0000120073
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE		0.25	
AGILENT TECHNOLOGIES INC		0.24	US00846U1016
XYLEM INC COM		0.24	US98419M1009
SWEDEN GOV. BD. 3.50% 30/03/2039		0.24	SE0002829192
THERMO FISHER SCIENTIFIC INC		0.24	US8835561023
DEUTSCHE BUNDESR 0.50% IL 15/04/2030		0.24	DE0001030559
SALESFORCE INC		0.24	US79466L3024
WI TREASURY N/B 2.5% 31/MAY/2024		0.24	US91282CER88
AMERICAN WATER WORKS CO INC		0.24	US0304201033
NEW ZEALAND GOVERNMENT 150526 0.50 GB		0.23	NZGOVDT526C0
TRANE TECHNOLOGIES PLC		0.23	IE00BK9ZQ967
NEW ZEALAND GOVERNMENT 150425 2.75 GB		0.23	NZGOVDT425C5
T MOBILE US INC COM		0.23	US8725901040
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB		0.23	NZLGFDT011C6
DANAHER CORP		0.23	US2358511028
INTUIT INC		0.22	US4612021034
TJX COS INC		0.22	US8725401090
NETFLIX INC		0.22	US64110L1061
JOHNSON & JOHNSON COM		0.22	US4781601046
APPLIED MATERIALS US		0.21	US0382221051
EBAY INC		0.21	US2786421030
LINDE PLC		0.21	IE000S9YS762
ECOLAB LTD		0.20	US2788651006
HCA HEALTHCARE INC		0.20	US40412C1018
DEUTSCHE POST AG		0.19	DE0005552004
VESTAS WIND SYSTEM		0.19	DK0061539921
HOME DEPOT INC		0.19	US4370761029
CASH		0.19	
HUBBELL INC		0.18	US4435106079
HOUSING NEW ZEALAND LTD 051026 2.247 GB		0.18	NZHNZD0001L7
AUTODESK INC		0.18	US0527691069
BLACKSTONE INC		0.18	US09260D1072
ACCENTURE PLC		0.18	IE00B4BNMY34
NEXTDC LIMITED ORDINARY FULLY PAID		0.18	AU000000NXT8
ROPER TECHNOLOGIES INC		0.18	US7766961061
LEGAL & GENERAL GROUP PLC		0.17	GB0005603997
HMC WHF NO. 1 PTY LTD - AUDPE		0.17	
APTIV PLC COM		0.17	JE00B783TY65
AIA GROUP LTD		0.17	HK0000069689
CHANNEL INFRASTRUCTURE NZ LTD		0.17	NZNZRE0001S9
VERIZON COMMUNICATIONS		0.16	US92343V1044
CISCO SYSTEMS INC		0.16	US17275R1023
INTERCONTINENTAL HOTELS GROUP PLC		0.16	GB00BHJYC057
GEN ELEC CO COM POST REV SPLIT		0.16	US3696043013
CACIB USD COLLATERAL		0.16	
TESLA INC		0.16	US88160R1014
DBS GROUP HOLDINGS LTD		0.15	SG1L01001701
REPUBLIC SERVICES INC		0.15	US7607591002
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND		0.15	
KIWIBANK LTD 200924 2.155 CB		0.15	NZKIWD0924L1
NATIONAL GRID		0.15	GB00BDR05C01
INGENIA COMMUNITIES GROUP		0.15	AU000000INA9
BROADCOM CORP COM		0.15	US11135F1012
BOSTON SCIENTIFIC CORP COM USD		0.15	US1011371077
UK. GILT 4.125% 29/01/2027		0.15	GB00BL6C7720
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE		0.15	NZTRPDO150L5
VERALTO ORD SHS		0.14	US92338C1036
IBERDROLA SA		0.14	ES0144580Y14
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB		0.14	NZLGFDT014C0
L'OREAL		0.14	FR0000120321
Accruals		0.14	
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS		0.14	
RELX PLC		0.13	GB00B2B0DG97
ABBOTT LABS		0.13	US0028241000
PALO ALTO NETWORKS INC		0.13	US6974351057
CANADIAN GOV. BD. 4.00% 01/03/2029		0.13	CA135087Q988
TOKYO ELECTRON LTD JPY		0.13	JP3571400005
SEKISUI HOUSE		0.13	JP3420600003
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE		0.13	

TEXAS INSTRUMENTS	0.13	US8825081040
SAP AG	0.13	DE0007164600
KKR QUARTZ CO-INVEST GP LLCPE	0.12	
WESTPAC NEW ZEALAND LTD 080424 RCD	0.12	
ASB BANK LTD 240524 RCD	0.12	
SIEMENS AG NPV EUR	0.12	DE0007236101
NEXTERA ENERGY INC	0.12	US65339F1012
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.12	US4592001014
INFRALEMON SCA	0.12	
MEDIATEK INC	0.12	TW0002454006
EUROFINS SCIENTIFIC	0.12	FR0014000MR3
AT & T INC	0.12	US00206R1023
PENTAIR PLC COM	0.11	IE00BLS09M33
ELEVANCE HEALTH INC	0.11	US0367521038
INVESTORE PROPERTY LTD	0.11	NZIPLE0001S3
SINGAPORE GOV. BD 2.875% 01/09/2030	0.11	SG7U32949426
WABTEC CORP	0.11	US9297401088
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.11	NZIBDT004C8
WATERS CORPORATION	0.11	US9418481035
MICRON TECHNOLOGY INC USD	0.11	US5951121038
ICICI BANK SPON ADR	0.11	US45104G1040
CRODA INTL	0.11	GB00BJFFLV09
ARVIDA GROUP LIMITED	0.11	NZARVE0001S5
ORIENTAL LAND CO LTD	0.11	JP3198900007
IDEX CORP	0.11	US45167R1041
KKR DIVERSIFIED CORE INFRA B SR	0.11	
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.11	
ADYEN NV	0.10	NL0012969182
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.10	
INTUITIVE SURGICAL INC	0.10	US46120E6023
ITALY BUONI POLIEN 3.85% 15/09/2026	0.10	IT0005556011
BNP PARIBAS NOMINEES	0.10	
WESTPAC NEW ZEALAND LTD 270624 RCD	0.10	
SYMRISE AG	0.10	DE000SYM9999
VAUBAN IP ENERGY SOLUTIONS	0.10	
METTLER TOLEDO INTL	0.10	US5926881054
WATTS WATER TECHNOLOGIES INC	0.10	US9427491025
COLGATE PALMOLIVE	0.10	US1941621039
GIP AQUARIUS FUND SECONDARY	0.10	
S AND P GLOBAL INC COM	0.10	US78409V1044
ASTRAZENECA PLC	0.10	GB0009895292
DSM FIRMENICH AG EUR.01	0.10	CH1216478797
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.10	
KKR TAURUS CO-INVEST LPPE	0.10	
TE CONNECTIVITY LTD	0.10	CH0102993182
ESSILORLUXOTTICA	0.10	FR0000121667
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.10	JP1400141M51
CROWN HOLDINGS INC	0.10	US2283681060
GODADDY INC	0.09	US3802371076
NEW ZEALAND GOVERNMENT 150524 0.50 GB	0.09	NZGOVDT524C5
IIF AUSTRALIA 1 TRUSTPE	0.09	
BANK RAKYAT INDONESIA	0.09	ID1000118201
COCA COLA CO USD	0.09	US1912161007
UNITED RENTALS INC	0.09	US9113631090
ZURICH FINANCIAL SERVICES	0.09	CH0011075394
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.09	
PEPSICO INC CAP 2/3	0.09	US7134481081
PROLOGIS INC COM	0.09	US74340W1036
US. TSY. NOTE/BON 4.875% 31/10/20288	0.09	US91282CF95
DUNEDIN CITY TREASURY 170624 PNOTE	0.09	NZDCTDT278C9
GLOBE LIFE INC	0.09	US37959E1029
ABBVIE INC COM	0.09	US00287Y1091
SHOPIFY INC COM NPV CL A	0.09	CA82509L1076
ARCADIUM LITHIUM CDI DEFEERED	0.09	AU0000305724
ANSYS INC	0.09	US03662Q1058
SERKO LTD	0.08	NZSKOE0001S7
COSTCO WHOLESALE CORP	0.08	US22160K1051
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.08	
US TREASURY N/B 2.75% 15/AUG/2032	0.08	US91282CF32
Bank of China	0.08	
LAM RESEARCH CORPORATION	0.08	US5128071082
PACCAR INC	0.08	US6937181088
CORE INFRASTRUCTURE FUND IV SCA	0.08	
RABOBANK NEDERLA 280624 FRN	0.08	NZRABDT018C5

UNILEVER PLC	0.08	GB00B10RZP78
FERGUSON PLC NEW ORD GBP 0.10	0.08	JE00BJVNSS43
HAMILTON CITY COUNCIL 060524 PNOTE	0.08	NZHCCDT280C0
SINGAPORE GOV. BD 2.875% 01/07/2029	0.08	SG3263998209
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.08	NZTFSDT869C5
BANK OF AMERICA CORPORATION	0.08	US0605051046
FIRST SOLAR INC	0.08	US3364331070
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.08	NZLGBDT322C1
ASB BANK LTD 190824 1.83 CB	0.08	NZABBDG004C8
GEA GROUP AG	0.08	DE0006602006
F5 NETWORKS INC	0.08	US3156161024
BANK OF NEW ZEALAND 130824 RCD	0.08	
ASB BANK LTD 200824 RCD	0.08	
INTEREST RATE SWAPS	0.08	
CARRIER GLOBAL COR COM	0.08	US14448C1045
SIKA AG	0.08	CH0418792922
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.08	
TELEFONICA BRASIL SA	0.08	BRVIVTACNORO
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.08	
TAKEDA PHARMACEUTICAL CO LTD	0.08	JP3463000004
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08	
KERRY GROUP PLC-A	0.08	IE0004906560
COGNEX CORP COM USD	0.07	US1924221039
CYBERARK SOFTWARE LTD	0.07	IL0011334468
INDONESIA TSY. BD. 6.50% 15/02/2031	0.07	IDG000015207
BNP USD COLL ACCT	0.07	
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.07	US912828YS30
TERUMO CORP NPV TEMP	0.07	JP3546800008
ADVANCED MICRO DEV	0.07	US0079031078
UNITED UTILITIES GROUP PLC	0.07	GB00B39J2M42
FREIGHTWAYS GROUP LTD	0.07	NZFREE000150
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.07	US91282CJE21
RAMSAY HEALTH CARE	0.07	AU000000RHC8
KBC GROEP NV 210934 6.324 CB	0.07	USB5341FAC52
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.07	
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.07	US25468PDN33
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.07	US91282CCB54
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.07	AU0000088064
E ON INTERNATIONAL FINANCE BV 300438 6.65 CB	0.07	USN3033QAU69
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.07	US207597EG65
MERCER MITNZ	0.07	
TOKIO MARINE HOLDINGS INC	0.07	JP3910660004
POPULAR INC COM USD6 POST REV SPLIT	0.07	PR7331747001
NXP BV 150232 2.65 CB	0.07	US62954HAJ77
EQUINIX INC COM	0.06	US29444U7000
VEEVA SYSTEMS INC	0.06	US9224751084
SUN COMMUNITIES INC	0.06	US8666741041
APTIV PLC 010332 3.25 CB	0.06	US00217GAB95
WELLS FARGO & COMPANY	0.06	US9497461015
ASB BANK LTD 050624 6.12 TD	0.06	
A2A SPA 021133 1.00 CB	0.06	XS2403533263
TERNA SPA	0.06	IT0003242622
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.06	
ANALOG DEVICES INCORPORATED COM	0.06	US0326541051
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.06	NZHNZD0008L2
LA BANQUE POSTALE SA 130630 3.50 CB	0.06	FR001400NU45
GRAINGER W W INC	0.06	US3848021040
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.06	NZAPTE0001S3
BERKSHIRE HATHAWAY INC - CLASS B	0.06	US0846707026
CHINA CONSTRUCT NZ 300524 6.00 TD	0.06	
RELINANCE INDUSTRIES LTD 301127 3.667 CB	0.06	USY72570AN72
CROWN CASTLE INC 010928 4.8 CB	0.06	US22822VBB62
CITIGROUP INC 300745 4.65 CB	0.06	US172967JU60
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.06	JP1400161P53
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.06	
NESTLE SA	0.06	CH0038863350
IRREVOCABLE TRUST 130234 7.375 CB	0.06	USP94011AA53
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.06	US02364WBH79
ANZ BANK NEWZEALAND LTD 170424 RCD	0.06	
AERCAP IRELAND CAPITAL DAC 291026 2.45 CB	0.06	US00774MAV72
QNB FINANCE LTD 300129 2.00 CB	0.06	XS2756976218
Income Due - NZD	0.06	
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.06	US92343VDV36
WESTPAC NEW ZEALAND LTD 270524 RCD	0.06	

WELLTOWER INC	0.06	US95040Q1040
ASB BANK LTD 040624 RCD	0.06	
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.06	USN30707AC23
AGCO CORP	0.06	US0010841023
MARKETAXESS HLDGS COM	0.06	US57060D1081
ABBVIE INC 211149 4.25 CB	0.06	US00287YCB39
ADTALEM GLOBAL EDUCATION INC	0.06	US0073711035
LAUREATE EDUCATION INC	0.06	US5186132032
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.06	NZLGBDT307C2
THE WALT DISNEY CO	0.06	US2546871060
KERRY GROUP PLC	0.06	IE0004906560
DNB BANK ASA 170827 4.00 CB	0.06	XS2521025408
LANDIS AND GYR GROUP AG	0.06	CH0371153492
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.06	XS2260426288
CAPITAL ONE FINANCIAL CORP 260730 5.247 CB	0.06	US14040HCV50
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.06	XS1811198701
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.06	US912828ZW33
MCDONALD'S CORP	0.06	US5801351017
TOYOTA MOTOR CORP	0.06	JP3633400001
STELLANTIS N V	0.06	NL00150001Q9
EDISON INTERNATIONAL	0.06	US2810201077
MARRIOTT INTERNATIONAL INC 150429 4.90 CB	0.06	US571903BL69
NORDEA BANK ABP 230529 2.50 CB	0.06	XS2482618464
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.06	US91282CB199
CANADIAN GOV. BD. 2.50% 1/12/2032	0.06	CA135087P329
KEYENCE CORP NPV	0.06	JP3236200006
GENERAL MOTORS CO	0.06	US37045V1008
TORONTO DOMINION BANK 180127 0.50 CB	0.06	XS2432502008
GENERAL MOTORS FINANCIAL COMPANY INC 090133 6.40 CB	0.06	US37045XED49
RECRUIT HLDGS CO LNPV	0.06	JP3970300004
KYNDRYL HOLDINGS INC 200234 6.35 CB	0.06	US50155QAN07
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
ASTRAZENECA PLC SPONS ADR	0.06	US0463531089
SES FDR	0.06	LU0088087324
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.06	NZIHBDT004C8
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.06	US25156PAC77
COMPAGNIE DE SAINT GOBAIN SA 180129 3.50 CB	0.06	XS2576245281
STERIS PLC	0.06	IE00BFY8C754
MOODYS CORP 080832 4.25 CB	0.06	US615369AZ82
ORSTED AS	0.06	DK0060094928
MANULIFE FINANCIAL CORP	0.06	CA56501R1064
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.06	US91282CAB72
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.06	JP1300791P79
FIFTH THIRD BANCORP 270729 6.339 CB	0.06	US316773DK32
BLOCK INC	0.06	US8522341036
KKR AQUEDUCT CO-INVEST L.P.PE	0.06	
KRAFT HEINZ FOODS CO 150735 5.00 CB	0.06	US50077LAL09
COMCAST CORP	0.06	US20030N1019
BANCO SANTANDER SA 170125 1.125 CB	0.06	XS1751004232
TELSTRA CORPORATION LTD 230430 1.00 CB	0.06	XS2160857798
UNICREDIT SPA 241026 2.125 CB	0.06	XS1508450688
DIF VI CO-INVEST PROJECT 3 C.V	0.05	
POWERSCHOOL HOLDINGS INC	0.05	US73939C1062
ELEMENT FLEET MANAGEMENT CORP 041228 6.319 CB	0.05	USC3318LAD31
VIER GAS TRANSPORT GMBH 260932 4.625 CB	0.05	XS2535725159
SNAM SPA 170630 0.75 CB	0.05	XS2190256706
DP WORLD LTD 250926 2.375 CB	0.05	XS1883878966
SOCIETE GENERALE SA 240929 0.875 CB	0.05	FR0013448859
INTESA SANPAOLO SPA	0.05	IT0000072618
HERA SPA 200433 4.25 CB	0.05	XS2613472963
NOMAD FOODS LTD	0.05	VGG6564A1057
ORACLE CORP	0.05	US68389X1054
ARES CAPITAL CORP 150627 2.875 CB	0.05	US04010LBD47
ALTAMIRA CO-INVESTMENT SCA	0.05	
BANK OF IRELAND GROUP PLC 160728 4.875 CB	0.05	XS2576362839
NOVARTIS AG	0.05	CH0012005267
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.05	US912810SL35
ENEL CHILE SA 120628 4.875 CB	0.05	US29278DAA37
TELEFONICA EMISIONES SAU 200636 7.045	0.05	US87938WAC73
MASSMUTUAL GLOBAL FUNDING II 071227 5.05 CB	0.05	US57629XCW65
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.05	US912828G385
INFINEON TECHNOLOGIES AG	0.05	DE0006231004

WOLTERS KLUWER	0.05	NL0000395903
EXTRA SPACE STORAGE LP 010234 5.40 CB	0.05	US30225VAS60
EDWARDS LIFESCIENCES CORP	0.05	US28176E1082
BOUYGUES SA 240728 1.125 CB	0.05	FR0013507654
TETRA TECH INC	0.05	US88162G1031
DENTSPLY SIRONA INC 010630 3.25 CB	0.05	US24906PAA75
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.05	US74834LBC37
US. TSY. NOTE/BON 2.125% 15/5/2025	0.05	US912828XB14
DEUTSCHE BANK AG 221228 1.875 CB	0.05	XS2303762475
BNP PARIBAS SA 010929 3.625 CB	0.05	FR001400CFW8
ARCADIS NV	0.05	NL0006237562
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.05	XS2209023402
CAVCO INDUSTRIES INC	0.05	US1495681074
ESB FINANCE DAC 190734 1.00 CB	0.05	XS2432544349
VICINITY CENTRES RE LTD 070426 3.375 CB	0.05	XS1387869438
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.05	AU0000097495
WILLIAMS COMPANIES INC 150852 5.3 CB	0.05	US969457CA67
GOODMAN PROPERTY TRUST	0.05	NZCPT000159
MEXICAN BONOS 7.75% 13/11/2042	0.05	MX0MGO0000R8
AXIUM INFRASTRUCTURE	0.05	
FOX CORP 131033 6.50 CB	0.05	US35137LAN55
SPIRAX SARCO ENG ORD	0.05	GB00BWFQGN14
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.05	US912810SW99
EURO	0.05	
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.05	FR0013521267
RELX CAPITAL INC 180329 4.0 CB	0.05	US74949LAC63
VODAFONE GROUP 150230 7.875 CB	0.05	US92857TAH05
LULULEMON ATHLETIC	0.05	US5500211090
COMCAST CORP 010344 4.75 CB	0.05	US20030NBK63
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
MEXICAN BONOS 8.00% 7/11/2047	0.05	MX0MGO000102
AMGEN INC	0.05	US0311621009
RABOBANK NEW ZEALAND LTD 280524 RCD	0.05	
MASCO CORP 150231 2.00 CB	0.05	US574599BQ83
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.05	US084670BK32
JPMORGAN CHASE & CO 151030 2.739 CB	0.05	US46647PBE51
NESTLE HOLDINGS INC 240948 4.00 CB	0.05	US641062AN41
STANDARD CHARTERED PLC 031027 1.625 CB	0.05	XS1693281617
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	US046861AB70
AIR LEASE CORP 010230 3.00 CB	0.05	US00914AAG76
HSBC HOLDINGS PLC 140142 6.10 CB	0.05	US404280AM17
SINGAPORE GOV. BD 2.375% 01/06/2025	0.05	SG31A0000001
PNC FINANCIAL SERVICES GROUP INC 201034 6.875 CB	0.05	US693475BU84
INTUIT INC 150953 5.50 CB	0.05	US46124HAH93
VALERO ENERGY CORP	0.05	US91913Y1001
LOBLAW COMPANIES LTD 130932 5.008 CB	0.05	CA539481AP65
CREDIT AGRICOLE SA	0.05	FR0000045072
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.05	MYBMO1500010
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.05	NZHNZD0935L6
TRAVELERS COS INC / THE	0.05	US89417E1091
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.05	US60687YBL20
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.40 CB	0.05	US637432NP60
OLD MUTUAL LTD NPV	0.05	ZAE000255360
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
KBC GROUP NV	0.05	BE0003565737
AT AND T INC 010660 3.85 CB	0.05	US00206RKB77
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.05	JP1103711P74
US. TSY. INFL. 2.125% IL 15/02/2041	0.05	US912810QP66
ECP TERRA-GEN GROW	0.05	
BARCLAYS PLC 120227 3.25 CB	0.05	XS1472663670
TRAVELERS COMPANIES INC 070348 4.05 CB	0.05	US89417EAN94
SANOFI SA	0.05	FR0000120578
DELTA ELECTRONICS INC	0.05	TW0002308004
FORTINET INC COM	0.05	US34959E1091
NATIONAL GRID PLC 120633 5.809 CB	0.05	US636274AE20
ESTACIO PARTICIPACOES SA	0.05	BRYDUQACNOR3
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.05	USC0219CAH00
WASTE MANAGEMENT INC 150234 4.875 CB	0.05	US941061BW81

HARTFORD FINANCIAL SERVICES GROUP INC	0.05	US4165151048
UNITED PARCEL SERVICE 150138 6.20 CB	0.05	US911312AJ59
BOOKING HLDGS INC COM	0.05	US09857L1089
FERGUSON FINANCE PLC 200427 4.25 CB	0.05	USG33760AE23
SEVERN TRENT PLC	0.05	GB00B1FH8J72
EQUITY RESIDENTIAL	0.05	US29476L1070
BMW US CAPITAL LLC 090425 3.90 CB	0.05	USU09513HX08
O REILLY AUTOMOTIVE INC 150632 4.70 CB	0.05	US67103HAL15
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
MUENCHENER RUECKVER RG-REG	0.05	DE0008430026
UNION PACIFIC CORP 010235 3.375 CB	0.05	US907818EB01
CISCO SYSTEMS INC 150239 5.90 CB	0.05	US17275RAD44
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.05	USP8674JAE93
ADVANCED DRAINAGE SYTEMS INC	0.05	US00790R1041
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.05	NZGOVDT429C7
PAYCHEX INC	0.05	US7043261079
NIPPON TEL AND TEL CP NPV	0.05	JP3735400008
LVMH MOET HENNESSY LOUIS VUITTON SE 110228 0.125 CB	0.05	FR0013482833
VERALTO CORP 180928 5.35 CB	0.05	USU9226NAB11
IEFFAGE INC	0.04	FR0000130452
STELLANTIS NV 180929 1.125 CB	0.04	FR0013447166
US. TSY. NOTE/BON 0.625% 15/5/2030	0.04	US912828ZQ64
AFLAC INC	0.04	US0010551028
ASTELLAS PHARMA NPV	0.04	JP3942400007
MERCK AND CO INC 070349 4.0 CB	0.04	US58933YAW57
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 150946 3.30 CB	0.04	US82620KAM53
UBER TECHNOLOGIES INC	0.04	US90353T1007
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.04	US80281LAG05
AVALONBAY COMMUNITIES INC	0.04	US0534841012
DARLING INGREDIENTS INC	0.04	US2372661015
INTL FLAVORS & FRAGRANCES USD	0.04	US4595061015
COCA COLA CO 090341 1.00 CB	0.04	XS2307864020
SERVICENOW INC	0.04	US81762P1021
MARATHON PETROL COM	0.04	US56585A1025
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.04	XS1087821531
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.04	MX0MGO0000B2
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.04	JP1051411KA2
LOWES COMPANIES INC 010432 3.75 CB	0.04	US548661EH62
GBP BNP PARIBAS A/C	0.04	
UNITED KINGDOM GI 0.625% 07/06/2025	0.04	GB00BK5CVX03
COMMERZBANK AG 221124 1.50 CB	0.04	XS2411541654
KLEPIERRE SA 131232 1.625 CB	0.04	FR0013300605
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.04	JP1103431G66
ASSICURAZIONI GENERALI SPA	0.04	IT0000062072
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.04	US22535WAB37
US TREASURY N/B 4.12% 15/NOV/2032	0.04	US91282CFV81
MONSTER BEVERAGE SHS ORD	0.04	US61174X1090
MOTOROLA SOLUTIONS INC	0.04	US6200763075
PRUDENTIAL FUNDING ASIA 140430 3.125 CB	0.04	US744330AA93
ASB BANK 120924 6.10 TD	0.04	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.04	
NORWAY GOV. BD. 1.375% 19/08/2030	0.04	NO0010875230
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.04	US86562MBP41
ALLSTATE CORP 150643 4.50 CB	0.04	US020002BA86
STANTEC INC	0.04	CA85472N1096
SHIMANO INC	0.04	JP3358000002
KENVUE INC 220353 5.05 CB	0.04	US49177JAP75
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.04	US59217HEP82
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.04	
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.04	US912797HH31
CHROMA ATE INC	0.04	TW0002360005
NEXTRACKER INC	0.04	US65290E1010
ANZ BANK NEWZEALAND LTD 110424 RCD	0.04	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.04	NZLGBDT309C8
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.04	US91282CGP05
RABOBANK NEW ZEALAND LTD 170424 RCD	0.04	
AALBERTS INDUSTRIES NV	0.04	NL0000852564
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.04	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.04	NZWRCDT272C1
WESTPAC NEW ZEALAND LTD 170524 RCD	0.04	
EUROGRID GMBH 180428 1.50 CB	0.04	XS1396285279
NATIONAL VISION HOLDINGS INC	0.04	US63845R1077

NATURGY FINANCE BV 290128 1.50 CB	0.04	XS1755428502
JOHN DEERE CAPITAL CORP 080626 4.75 CB	0.04	US24422EWX39
WELLINGTON CITY COUNCIL 180624 PNOTE	0.04	NZWCCDT526C7
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
ANZ BANK NEW ZEALAND LTD 290724 RCD	0.04	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.04	
SPAIN GOV. BD. 0.50% 30/04/2030	0.04	ES0000012F76
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.04	XS1995781546
ALLSTATE CORP	0.04	US0200021014
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.04	XS2101349723
NETHERLANDS GOV. B 2.50% 15/01/2033	0.04	NL0010071189
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04	
RABOBANK NEW ZEALAND LTD 210225 RCD	0.04	
MINITUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.04	US606822AV60
DUNEDIN CITY TREASURY 210524 PNOTE	0.04	NZDCTDT277C1
IBERDROLA FINANZAS SA 130733 3.625 CB	0.04	XS2648498371
VOLVO TREASURY AB 171125 3.50 CB	0.04	XS2583352443
CUMMINS INC	0.04	US2310211063
KROGER CO COM	0.04	US5010441013
ASB BANK LTD 310724 RCD	0.04	
GENCORA INC COM	0.04	US03073E1055
SMBC AVIATION CAPITAL FINANCE DAC 030528 5.45 CB	0.04	USG82296AG21
VODACOM GROUP PTY LTD	0.04	ZAE000132577
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.04	US91282CAU53
VONOVIA SE 160633 1.00 CB	0.04	DE000A3E5MJ2
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.04	CH0012032048
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.04	NZWRCDT276C2
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.04	CA136375CG50
VOLVO AB - B	0.04	SE0000115446
EXELON CORPORATION	0.04	US30161N1019
NORWAY GOV. BD. 1.50% 19/02/2026	0.04	NO0010757925
SUN LIFE FINANCIAL INC	0.04	CA8667961053
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.04	US91324PCQ37
MICHAEL HILL INTERNATIONAL LTD	0.04	AU000000MHJ4
INVITATION HOMES INC	0.04	US46187W1071
CANADIAN GOV. 1.75% 01/12/2053	0.04	CA135087M680
KUBOTA CORPORATION	0.04	JP3266400005
KDDI CORP	0.04	JP3496400007
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.04	NZLGBDT319C7
MACQUARIE GROUP LTD 230927 1.629 CB	0.04	USQ57085HJ68
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.04	US015271AW93
CVS HEALTH CORP 200735 4.875 CB	0.04	US126650CM08
ESSEX PROPERTY TRUST INC	0.04	US2971781057
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.04	XS1492680902
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04	
VERTEX PHARMACEUTICALS INC	0.04	US92532F1003
KINGSPAN GROUP PLC	0.04	IE0004927939
GETLINK SE	0.04	FR0010533075
ENEL SPA	0.04	IT0003128367
CONSOLIDATED EDISON INC COM	0.04	US2091151041
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.04	AU0000018442
FERGUSON PLC	0.04	JE00BJVNSS43
PORT OF TAURANGA LTD	0.04	NZPOTE000350
MORGAN STANLEY 250152 2.802 CB	0.04	US6174468Y83
ORACLE CORP 060233 4.90 CB	0.04	US68389XCP87
THE TORONTO DOMINION BANK	0.04	CA8911605092
QUALCOMM INC	0.04	US7475251036
MARSH & MCLENNAN COM	0.04	US5717481023
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.04	JP1201301B94
SAMSUNG SDI CO LTD	0.04	KR7006400006
AUTOMATIC DATA PROC.	0.04	US0530151036
PFIZER INC 150948 4.20 CB	0.04	US717081EK52
SHIN-ETSU CHEMICAL NPV	0.03	JP3371200001
UNION PACIFIC CORP	0.03	US9078181081
BANCO BICAYA ARGENTARIA SA	0.03	ES0113211835
RESTAURANT BRANDS NEW ZEALAND LTD	0.03	NZRBDE000151
CROWDSTRIKE HOLDINGS INC	0.03	US22788C1053
REGENERON PHARMACEUTICALS INC	0.03	US75886F1075
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.03	US9128286T26
MITSUMI FUDOSAN CO TEMP	0.03	JP3893200000
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.03	US37733W2044
APT PIPELINES LTD 150727 4.25 CB	0.03	USQ04578AG72

COGNIZANT TECH SOLUTIONS A	0.03	US1924461023
COMMONWEALTH BANK OF AUSTRALIA 120747 3.90 CB	0.03	US2027A0JN00
AVANGRID INC COM NPV	0.03	US05351W1036
PFIZER INC COM	0.03	US7170811035
SYSCO CORP 010450 6.60 CB	0.03	US871829BN62
MEXICAN BONOS 8.50% 18/11/2038	0.03	MX0MGO0000J5
CLEANAWAY WASTE MANAGEMENT LIMITED	0.03	AU000000CWY3
EXPERIAN FINANCE PLC 010229 4.25 CB	0.03	US30217AAB98
3I GROUP PLC	0.03	GB00B1YW4409
JPY BNP PARIBAS A/C	0.03	
SOFTBANK CORP	0.03	JP3732000009
TAUPO DISTRICT COUNCIL 050624 PNOTE	0.03	NZTDCDO157L1
ERP OPERATING LP 010827 3.25 CB	0.03	US26884ABG76
BAYERISCHE MOTOREN WERKE AG	0.03	DE0005190003
US. TSY. NOTE/BON 0.375% 30/4/2025	0.03	US912828ZL77
AMERICAN EXPRESS CO 031242 4.05 CB	0.03	US025816BF52
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.03	US912810TT51
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.03	NZTRPDO137L2
DIGITAL REALTY TRUST INC	0.03	US2538681030
KIWI BANK LTD 240524 RCD	0.03	
SNAM SPA	0.03	IT0003153415
PINNACLE WEST CAPITAL	0.03	US7234841010
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.03	NO0010930522
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.03	US91282CDY49
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.03	MYBMX1100044
STRYKER CORP	0.03	US8636671013
TRACTOR SUPPLY COMPANY	0.03	US8923561067
SYNOPTIS INC	0.03	US8716071076
ARISTA NETWORKS IN COM	0.03	US0404131064
CINTAS CORP	0.03	US1729081059
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.03	BE0000304130
BPCE SA 250128 3.50 CB	0.03	FR001400FB06
UBS GROUP AG	0.03	CH0244767585
ENPHASE ENERGY INC	0.03	US29355A1079
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.03	US21685WCJ45
KOREA TSY. BD. 2.00% 10/06/2031	0.03	KR103502GB66
PULTE GROUP INC	0.03	US7458671010
ONEMAIN HOLDINGS INC	0.03	US68268W1036
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.03	AU3CB0214211
STOCKLAND	0.03	AU000000SGP0
BLACKROCK INC	0.03	US09247X1019
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.03	AU3CB0223774
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.03	
PORTLAND GENERAL ELECTRIC COMPANY	0.03	US7365088472
SHERWIN WILLIAMS COM	0.03	US8243481061
NORWAY GOV. BD. 2.00% 26/04/2028	0.03	NO0010821598
OMNES CO-INVEST TA G - EUR	0.03	
ROCHE HOLDINGS INC 281144 4.00 CB	0.03	US771196BH42
DELL INTERNATIONAL LLC 151241 3.375 CB	0.03	US24703DBF78
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03	
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.03	
LVMH MOET HENNESSY VUITTON SE	0.03	FR0000121014
mitsubishi electric	0.03	JP3902400005
LENNOX INTL INC COM	0.03	US5261071071
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.03	US11133T1034
THE CIGNA GROUP	0.03	US1255231003
GENUS PLC	0.03	GB0002074580
ABN AMRO BANK NV 220228 5.125 CB	0.03	XS2590262296
OREILLY AUTO NEW COM	0.03	US67103H1077
DEUTSCHE TELEKOM AG DEM	0.03	DE0005557508
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.03	US912828J272
KSL CAPITAL PARTNERS CV I	0.03	
BANK OF NEW YORK MELLON CORP	0.03	US0640581007
MACQUARIE GROUP LTD 140133 2.871 CB	0.03	US55608KAZ84
ASTRAZENECA PLC 150937 6.45 CB	0.03	US04635AD01
AMERICAN TWR REIT INC	0.03	US03027X1000
CHUBB LIMITED ORD	0.03	CH0044328745
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.03	NZLGBDT296C7
SPAIN GOV. BD. 1.85% 30/07/2035	0.03	ES0000012E69
VENTAS INC	0.03	US92276F1003
US. TSY. NOTE/BON 0.625% 15/10/2024	0.03	US91282CDB46
ANZ BANK NEWZEALAND LTD 240524 RCD	0.03	
HILTON WORLDWIDE H COM	0.03	US43300A2033
FRAPORT AG	0.03	DE0005773303

INSULET CORP	0.03	US45784P1012
VOLKSWAGEN AG	0.03	DE0007664005
ORACLE CORP 060223 5.55 CB	0.03	US68389XCQ60
ROYAL BANK OF CANADA	0.03	CA7800871021
UK. GILT 1.75% 7/9/2037	0.03	GB00BZB26Y51
GENESIS ENERGY LTD	0.03	NZGNEE000157
INDONESIA TSY. BD. 7.50% 15/06/2035	0.03	IDG000013509
KLA TENCOR CORPORATION COM	0.03	US4824801009
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.03	US41068X1000
GSK PLC	0.03	GB00BN7SWP63
KIWI PROPERTY GROUP LIMITED	0.03	NZKPG000159
STARBUCKS CORP	0.03	US8552441094
CBRE GROUP INC CLASS A	0.03	US12504L1098
LOWE'S COS INC	0.03	US5486611073
ONEOK INC	0.03	US6826801036
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.03	US912828ZN34
SYSCO CORP 150726 3.30 CB	0.03	US871829BC08
COPART INC	0.03	US2172041061
PRAXAIR INC 100850 2.00 CB	0.03	US74005PBS20
CLOROX CO 150530 1.80 CB	0.03	US189054AX72
BELL TELEPHONE CO OF CANADA 260237 6.17 CB	0.03	CA07813ZBL72
KONINKLIJKE AHOLD DELHAIZE NV	0.03	NL0011794037
GOODMAN GRP.	0.03	AU000000GMG2
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.03	DK0030484548
KONINKLIJKE KPN NV	0.03	NL0000009082
MS & AD INSURANCE GP TEMP	0.03	JP3890310000
HERMES INTERNATIONAL	0.03	FR0000052292
4.50% 15/04/2027	0.03	NZGOVDT427C1
CITIGROUP INC USD	0.03	US1729674242
TARGA RESOURCES IN COM	0.03	US87612G1013
US. TSY. NOTE/BON 4.375% 30/11/2028	0.03	US91282CJN20
COVENTRY BUILDING SOCIETY 120330 5.875 CB	0.03	XS2777468674
CADENCE DESIGN SYSTEMS INC	0.03	US1273871087
AON PLC IE COM CL A	0.03	IE00BLP1HW54
MERCADOLIBRE INC	0.03	US58733R1023
HSBC HOLDINGS PLC	0.03	GB0005405286
SUMITOMO MITSUI FINANCIAL GROUP	0.03	JP3890350006
AMERICAN EXPRESS USD	0.03	US0258161092
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.03	JP1201111968
NETAPP INC	0.03	US64110D1046
DELL TECHNOLOGIES INC	0.03	US24703L2025
MORGAN STANLEY	0.03	US6174464486
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.03	NZIIBDT005C5
PRINCIPAL FINANCIAL GROUP	0.03	US74251V1026
MEDTRONIC PLC	0.03	IE00BTN1Y115
EXTRA SPACE STORAGE INC	0.03	US30225T1025
EDP RENOVAVEIS SA	0.03	ES0127797019
PHILLIPS COM	0.03	US7185461040
TESCO ORD	0.03	GB00BLGZ9862
BUZZARD MIDSTREAM	0.03	
INTESA SANPAOLO SPA 310533 6.625 CB	0.03	XS2630420268
WILLIAMS COMPANIES INC	0.03	US9694571004
SCHNEIDER ELECTRIC SE 130434 3.375 CB	0.03	FR001400F711
ILLINOIS TOOL WORKS	0.03	US4523081093
FISERV INC COM	0.03	US3377381088
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
FUTURE MARGINS-USD	0.03	
INTEL CORP	0.03	US4581401001
UBS GROUP AG 130830 3.126 CB	0.03	US902613AA61
T ROWE PRICE GROUP	0.03	US74144T1088
DECKERS OUTDOOR CORP	0.03	US2435371073
EDP FINANCE BV 240128 1.71 CB	0.03	US26835PAH38
EUR BNP PARIBAS A/C	0.03	
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.03	
US. TSY. NOTE/BON 3.875% 31/12/2027	0.03	US91282CGC91
HEWLETT PACKARD CO	0.03	US40434L1052
FACTSET RESEARCH SYSTEMS INC	0.03	US3030751057
CARDINAL HEALTH INC	0.03	US14149Y1082
SCHWAB (CHARLES) CORP	0.03	US8085131055
MSCI INC	0.03	US55354G1004
KINDER MOR INC DEL COM	0.03	US49456B1017
PEMBINA PIPELINE	0.03	CA7063271034
AMERICAN MEDICAL SYSTEMS EUROPE BV 080332 3.50 CB	0.03	XS2772266693

ALLIANZ SE-REG	0.03	DE0008404005
PROPERTY FOR INDUSTRY LTD	0.02	NZPFIE0001S5
MEXICAN BONOS 7.50% 03/06/2027	0.02	MX0MGO00000D8
TRADE DESK INC	0.02	US8833911051
KOREA TSY. BD. 1.25% 10/03/202600	0.02	KR103501GB34
AMERICAN EXPRESS CO 270729 5.282 CB	0.02	US025816DH90
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.02	NZTFSDT871C1
YUM! BRANDS INC	0.02	US9884981013
ABB LTD	0.02	CH0012221716
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.02	AU3CB0241107
BNP PARIBAS SA	0.02	FR0000131104
AMERICAN INTERNATIONAL GROUP	0.02	US0268747849
LOGICOR FINANCING SARL 131128 3.25 CB	0.02	XS1909057645
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.02	
RWE AG	0.02	DE0007037129
GILEAD SCIENCES INC	0.02	US3755581036
Outstanding Settlement Receipts - AUD	0.02	
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02	AU3CB0237444
ABU DHABI PORTS COMPANY PJSC 060531 2.50 CB	0.02	XS2338173680
HOST HOTELS & RESORTS INC	0.02	US44107P1049
PROTECTIVE LIFE GLOBAL FUNDING 130128 5.248 CB	0.02	XS2565082901
GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.02	US38141GXR00
BANK OF AMERICA CORP 221030 2.884 CB	0.02	US06051GHX07
KATITAS CO LTD	0.02	JP3932950003
CVS HEALTH CORP 150939 6.125 CB	0.02	US126650BR04
CELLNEX TELECOM SA	0.02	ES0105066007
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.02	AU000000ANZ3
VITAL HEALTHCARE PROPERTY TRUST	0.02	NZCHPE0001S4
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.02	JP1201631HC6
Outstanding Settlement Receipts - USD	0.02	
VERISK ANALYTICS INC 150645 5.50 CB	0.02	US92345YAE68
COLOMBIAN TES 7.50% 26/08/2026	0.02	COL17CT02625
UNICREDIT SPA	0.02	IT0005239360
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.02	US91282CHK09
MEXICAN BONOS 7.75% 23/11/2034	0.02	MX0MGO00000U2
OMNICOM GROUP	0.02	US6819191064
BPCE SA 120928 4.625 CB	0.02	US05583JAE29
BRISTOL MYERS SQUIBB COMPANY	0.02	US1101221083
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.02	NZTDCDO123L3
WESTPAC BANKING CORPORATION	0.02	AU000000WBC1
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02	
REALTY INCOME CORPORATION	0.02	US7561091049
COLOMBIAN TES 7.25% 18/10/2034	0.02	COL17CT03615
HOME DEPOT INC 151249 3.125 CB	0.02	US437076BZ43
VERISK ANALYTICS INC 010433 5.75 CB	0.02	US92345YAH99
HOME DEPOT INC 150951 2.75 CB	0.02	US437076CK64
PUBLICIS GROUPE	0.02	FR0000130577
SNAP ON INC	0.02	US8330341012
UNIBAIL RODAMCO WESTFIELD	0.02	FR0013326246
MOODYS CORPORATION	0.02	US6153691059
EMERSON ELECTRIC CO	0.02	US2910111044
CATERPILLAR INC	0.02	US1491231015
NUCOR CORP	0.02	US6703461052
MONDELEZ INTERNATIONAL INC	0.02	US6092071058
COLOMBIAN TES 7.75% 18/09/2030	0.02	COL17CT03342
COLOMBIAN TES 6.00% 28/4/2028	0.02	COL17CT02914
LKQ DUTCH BOND BV 130331 4.125 CB	0.02	XS2777367645
MERCEDES-BENZ GROUP AG	0.02	DE0007100000
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.02	JP1103641MA8
ENBRIDGE INC	0.02	CA29250N1050
IBERDROLA FINANZAS SA 110332 1.375 CB	0.02	XS2455983861
VINCI SA 271128 0.00 CB	0.02	FR0014000PF1
WESTPAC BANKING CORP 020525 2.125 CB	0.02	XS1558450745
PNC FINANCIAL SERVICES GROUP	0.02	US6934751057
MIZUHO FINANCIAL GROUP INC	0.02	JP3885780001
BANK OF AMERICA CORP 220727 1.734 CB	0.02	US06051GJS93
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.02	US9128283F58
HOUSING NEW ZEALAND 2.247% 05/10/20260000	0.02	NZHNZD0001L7
HEWLETT PACKARD ENTERPRISE CO	0.02	US42824C1099
UNITED KINGDOM GIL 1.25% 31/7/2051	0.02	GB00BLH38158
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.02	US91282CBS98
APT PIPELINES LTD 150336 2.50 CB	0.02	XS2315784988
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02	NZLGFDT014CO
AIR NEW ZEALAND LTD	0.02	NZAIRE0001S2

STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.02	XS2152935214
CGI INC	0.02	CA12532H1047
Income Due - USD	0.02	
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.02	JP1103561KA2
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.02	US912797HF74
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.02	US91282CAV37
SEGRO PLC	0.02	GB00B5Z1N88
PAYPAL HOLDINGS INC	0.02	US70450Y1038
ZOETIS INC	0.02	US98978V1035
WELLINGTON CITY COUNCIL 160524 PNOTE	0.02	NZWCCDT521C8
AXA	0.02	FR0000120628
AUCKLAND CITY COUNCIL 070624 PNOTE	0.02	NZAKCDT607C1
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.02	US91282CCH25
VECTOR LIMITED	0.02	NZVCTE000157
NASDAQ INC	0.02	US6311031081
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.02	US60687YCZ07
COCA COLA FEMSA SAB DE CV 010932 1.85 CB	0.02	US191241AJ70
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.02	US912810QB70
MCKESSON CORP	0.02	US58155Q1031
FERRARI NV COM	0.02	NL0011585146
OLD DOMINION FGHT COM USD 0.10 TEMP	0.02	US6795801009
US TREASURY N/B 4.0% 15/NOV/2042	0.02	US912810TM09
ARGOSY PROPERTY LIMITED	0.02	NZARGE001057
AIRBNB INC	0.02	US0090661010
FISERV INC 010627 2.25 CB	0.02	US337738BB35
ALEXANDRIA REAL ESTATE EQUITIES	0.02	US0152711091
ASR NEDERLAND NV	0.02	NL0011872643
TELIA COMPANY AB 200234 2.125 CB	0.02	XS1953240261
MISUMI GROUP INC	0.02	JP3885400006
GOLDMAN SACHS GROUP INC.	0.02	US38141G1040
DOLLARAMA INC	0.02	CA25675T1075
HALMA PLC	0.02	GB0004052071
MITSUBISHI ESTATE	0.02	JP3899600005
UNITED THERAPEUTICS CORP	0.02	US91307C1027
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.02	US91282CDJ71
VICI PROPERTIES INC	0.02	US9256521090
ORANGE SA	0.02	FR0000133308
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.02	US91282CHZ77
PRUDENTIAL FINANCIAL INC	0.02	US7443201022
CANADIAN GOV. BD. 2.25% 01/06/2025	0.02	CA135087D507
US. TSY. NOTE/BON 1.125% 15/01/202525	0.02	US91282CDS70
US TREASURY N/B 4.0% 31/OCT/2029	0.02	US91282CFT36
REGENCY CENTERS CORPORATION	0.02	US7588491032
SCHNEIDER ELECTRIC SE 131029 3.125 CB	0.02	FR001400F703
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.02	NZGOVDT528C6
BRITISH STERLING POUND	0.02	
CONSTELLATION SOFTWARE COM	0.02	CA21037X1006
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.02	US91282CDL28
JAPAN POST HOLDINGS CO LTD	0.02	JP3752900005
SCENTRE GROUP	0.02	AU000000SCG8
KOREA TSY. BD. 1.50% 10/12/2030	0.02	KR103502GAC2
ALCON FINANCE CORP 061232 5.375 CB	0.02	USU01386AE82
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.02	US91282CCS89
BELFIUS BANQUE SA 220129 3.75 CB	0.02	BE0002993740
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02	
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.02	US91282CJJ18
DATADOG INC	0.02	US23804L1035
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.02	AU000XCLWAR9
SKELLERUP HOLDINGS LIMITED	0.02	NZSKXE000158
AT AND T INC 150644 4.80 CB	0.02	US00206RCG56
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.02	US912810RJ97
JPM. CHASE F2F 23/06/2025	0.02	US46647PCK03
SUMITOMO ELECTRIC	0.02	JP3407400005
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
GENTEX CORPORATION	0.02	US3719011096
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.02	CA135087XG49
LEGRAND SA	0.02	FR0010307819
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.02	US912810SZ21
DEERE & CO	0.02	US2441991054
VOLVO TREASURY AB 150626 4.75 CB	0.02	XS2565900854
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.02	AU3CB0234581
FORTESCUE LTD ORDINARY FULLY PAID	0.02	AU000000FMG4
ROLLINS INC	0.02	US7757111049

SWISSCOM AG		0.02	CH0008742519
TOYOTA FIN NEW ZEALAND 230424 2.71 CB		0.02	NZTFSDT719C2
ZSCALER INC		0.02	US98980G1022
STRYKER CORP 301127 2.125 CB		0.02	XS1914502304
US TREASURY N/B 2.87% 15/MAY/2032		0.02	US91282CEP23
ENTERPRISE PRODUCTS OPER 310130 2.80 CB		0.02	US29379VBX01
COLOMBIAN TES 7.00% 30/06/2032		0.02	COL17CT03490
UK. GILT 0.875% 22/10/2029		0.02	GB00BJMHB534
SUPER MICRO COMPUTER INC		0.02	US86800U1043
NORDSON CORP		0.02	US6556631025
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB		0.02	XS2019814503
FASTENAL CO		0.02	US3119001044
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00 CB		0.02	XS2013745703
ASSURANT INC		0.02	US04621X1081
INDONESIA TSY. BD 8.375% 15/09/2026		0.02	IDG000009507
FEDERAL REALTY INVESTMENT TRUST		0.02	US3137451015
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027		0.02	US2027A1KK25
HEARTLAND GROUP HLPNV		0.02	NZHGHE0007S9
ETSY INC		0.02	US29786A1060
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000		0.02	XS2460043743
CANADIAN GOVERNMENT 2.75% 01/JUN/2033		0.02	CA135087Q236
MERCEDES BENZ FINANCE CANADA INC 230227 3.00 CB		0.02	DE000A3LBM2
US. TSY. NOTE/BOND 1.50% 15/08/2026		0.02	US9128282A70
AUSTRALIA GOV. BD. 2.50% 21/05/2030		0.02	AU0000013740
GENTRACK GROUP LIMITED ORDINARY SHARES		0.02	NZGTKE0002S9
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032		0.02	DE0001102580
NATL. STORAGE REIT		0.02	AU000000NSR2
Income Due - JPY		0.02	
AUTO TRADER GROUP PLC		0.02	GB00BVYVFW23
NIBC BANK 6.00% 16/11/2028		0.02	XS2713801780
CITIZENS FINANCIAL GROUP INC 230130 5.841 CB		0.02	US174610BF15
3M CO		0.02	US88579Y1010
NVR INC		0.02	US62944T1051
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB		0.02	US90351DAF42
IRON MTN INC NEW COM NPV		0.02	US46284V1017
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033		0.02	US91282CHT18
OTIS WORLDWIDE COR COM		0.02	US68902V1070
CHENIERE ENERGY INC		0.02	US16411R2085
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44		0.02	
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031		0.02	US91282CBL46
NORTHERN TRUST CORP		0.02	US6658591044
US. TSY. NOTE/BOND 4.75% 15/02/2037		0.02	
BHP GROUP LIMITED ORDINARY FULLY PAID		0.02	AU000000BHP4
SCENTRE GRP.		0.02	AU000000SCG8
HONDA MOTOR CO LTD		0.02	JP3854600008
WELLTOWER INC 150329 4.125 CB		0.02	US95040QAH74
US. TSY. NOTE/BOND 0.50% 31/5/2027		0.02	US912828ZS21
SOMPO HOLDINGS INC NPV TEMP		0.02	JP3165000005
T-MOBILE USA INC 151160 3.60 CB		0.02	US87264ABY01
CPPIB CAPITAL INC 1.50% 23/06/2028		0.02	XS2356317177
LOWE'S COMPANIES INC 150941 2.80 CB		0.02	US548661EE32
TELEFONICA SA		0.02	ES0178430E18
HOYA CORPORATION JPY		0.02	JP3837800006
BOUYGUES		0.02	FR0000120503
US. TSY. NOTE/BON 0.625% 15/8/2030		0.02	US91282CAE12
COMPAGNIE DE SAINT-GOBAIN		0.02	FR0000125007
CVS HEALTH CORP		0.02	US1266501006
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026		0.02	US91282CBQ33
SMITH A.O CORP		0.02	US8318652091
GOODMAN GROUP		0.02	AU000000GMG2
DNB BOLIGKREDITT 0.25% 7/9/202600000 143		0.02	XS1485596511
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
STRIDE STAPLED GRP NPV UNITS		0.02	NZSPGE0001S2
NEC CORPORATION		0.02	JP3733000008
WSP GLOBAL INC		0.02	CA92938W2022
JAMES HARDIE INDUSTRIES PLC		0.02	AU000000JHX1
SANWA HOLDINGS CORPORATION		0.02	JP3344400001
US TREASURY N/B 1.25% 30/04/2028		0.02	US91282CBZ32
MEXICAN BONOS 7.75% 29/05/2031		0.02	MX0MGO0000P2
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056		0.02	AU3FN0084414
US. TSY. NOTE/BON 1.375% 31/10/2028		0.02	US91282CDF59
PROVINCE OF BRITIS 4.25% 27/11/2024		0.02	AU3CB0221232
HCP INC 150726 3.25 CB		0.02	US40414LAQ23

STEEL DYNAMICS INC		0.02	US8581191009
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028		0.02	US91282CCY57
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
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB		0.02	XS2291328735
KYOCERA CORP		0.02	JP3249600002
SPAIN GOV. BD. 2.90% 31/10/2046		0.02	ES00000128C6
TUI TOPCO LIMITED - INTEREST BEARING LOAN		0.02	
DR HORTON INC		0.02	US23331A1097
VONOVIA SE NPV SUBS RTS DIV CASH		0.02	DE000A1ML7J1
ELECTRONIC ARTS INC		0.02	US2855121099
HUTCHISON WHAMPOA FINANCE UK 241126 5.62		0.02	XS0276103156
FEDEX CORP 150531 2.40 CB		0.02	US31428XCD66
SNOWFLAKE INC		0.02	US8334451098
US TREASURY N/B 3.5% 15/FEB/2033		0.02	US91282CGM73
US. TSY. NOTE/BON 1.625% 15/2/2026		0.02	US912828P469
AVIVA ORD		0.02	GB00BPQY8M80
VERISK ANALYTICS I COM		0.02	US92345Y1064
PROVINCE OF MANITO 4.25% 03/03/2025		0.02	AU3CB0223584
US. TSY. NOTE/BOND 2.25% 15/2/2027		0.02	US912828V988
COLOMBIAN TES 13.25% 9/2/2033P1000 B		0.01	COL17CT03862
INGERSOLL RAND INC		0.01	US45687V1061
UBS AG LONDON BRANCH 310331 0.50 CB		0.01	XS2326546350
US. TSY. NOTE/BOND 2.25% 15/08/2027		0.01	US912828R06
JABIL INC		0.01	US4663131039
HKD BNP PARIBAS A/C		0.01	
EDISON INTL.		0.01	US2810201077
AMERIPRISE FINANCIAL INC		0.01	US03076C1062
DAIWA HOUSE INDUSTRY JPY		0.01	JP3505000004
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026		0.01	US91282CBW01
TC ENERGY CORP		0.01	CA87807B1076
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026		0.01	US91282CCF68
NATIONAL AUSTRALIA BANK LTD 221124 5.132 CB		0.01	US63254ABG22
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026		0.01	US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026		0.01	US91282CDQ15
OVERSEA-CHINESE BANKING CORP		0.01	SG1504926220
ATKORE INC		0.01	US0476491081
MEDPACE HOLDINGS INC		0.01	US58506Q1094
MASCO CORP USD		0.01	US5745991068
NEW YORK LIFE GBL. 4.95% 07/12/2029		0.01	XS2730682528
Outstanding Settlement Receipts - NZD		0.01	
FAIRFAX FINL HOLDINGS LTD CAD		0.01	CA3039011026
AKAMAI TECHNOLOGIES		0.01	US00971T1016
AUSTRALIA GOVERNME 3.00% 21/03/2047		0.01	AU000XCLWAS7
STANDARD CHARTERED F2V 06/07/20277		0.01	USG84228FU76
MICROCHIP TECHNOLOGY INC		0.01	US5950171042
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB		0.01	XS2078691636
NXP SEMICONDUCTORS		0.01	NL0009538784
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026		0.01	US91282CCW91
OWENS CORNING INC		0.01	US6907421019
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027		0.01	US912828Z781
MANULIFE FINANCIAL CORP 040326 4.15 CB		0.01	US56501RAC07
PROGRESSIVE CORP		0.01	US7433151039
EDENRED		0.01	FR0010908533
JPMORGAN CHASE 230149 3.897 CB		0.01	US46647PAN69
AEGON BANK 3.375% 28/6/2030		0.01	XS2642546399
SINGAPORE GOV. BD 2.125% 01/06/2026		0.01	SG31A8000003
COMMONWEALTH BANK OF AUSTRALIA		0.01	AU000000CBA7
QBE INS. GRP. F2V 2/12/2044		0.01	XS1144495808
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029		0.01	US91282CDW82
US TREASURY N/B 3.37% 15/MAY/2033		0.01	US91282CHC82
US. TSY. NOTE/BOND 2.25% 15/11/2025		0.01	US912828M565
COMCAST 4.15% 15/10/2028		0.01	US20030NCT63
MAZDA MOTOR CORP		0.01	JP3868400007
ELIA GROUP SA/NV		0.01	BE0003822393
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028		0.01	US91282CCE93
BEST BUY CO INC		0.01	US0865161014
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024		0.01	
HUTCHISON WHAMPOA 3.625% 31/10/2024		0.01	USG46747AB00
EXPERIAN GROUP LTD		0.01	GB00B19NLV48
KIMCO REALTY CORP 011231 2.25 CB		0.01	US49446RAY53
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050		0.01	
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028		0.01	US91282CDP32
ATLAS COPCO AB		0.01	SE0017486889

NITTO DENKO CORPORATION	0.01	JP3684000007
AT&T 3.875% 15/01/2026	0.01	US00206RHT23
ASSA ABLOY AB	0.01	SE0007100581
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
UNITED PARCEL SERVICE - B	0.01	US9113121068
BNG BANK NV 0.00% 31/08/2028	0.01	XS2381566616
US. TSY. NOTE/BOND 4.25% 28/02/2029/2029 USD1000 V-2029	0.01	US91282CKD29
TRUIST FINL CORP COM	0.01	US89832Q1094
SECOM CO LTD	0.01	JP3421800008
COVENTRY BUILDING SOCIETY 210925 1.00 CB	0.01	XS2233154454
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01	USQ8809VAH26
WATSCO INC	0.01	US9426222009
LENLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	XS1418635337
US TREASURY N/B 2.75% 30/APR/2027	0.01	US91282CEN74
OBAYASHI CORPORATION	0.01	JP3190000004
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.01	USQ8053LAA28
WESTPAC NZD COLL	0.01	
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.01	XS2468855593
FAIR ISAAC CORPORATION	0.01	US3032501047
PACCAR FINANCIAL EUROPE BV 291125 3.25 CB	0.01	XS2559453431
NIKE INC CL B	0.01	US6541061031
DELL INTERNATIONAL LLC 010233 5.75 CB	0.01	US24703DBL47
EVEREST GROUP LTD	0.01	BMG3223R1088
STANLEY BLACK & DECKER INC	0.01	US8545021011
UK. GILT 3.50% 22/01/2045	0.01	GB00BN65R313
REXFORD INDUSTRIAL REALTY INC	0.01	US76169C1009
AMERICAN HOMES 4 RENT	0.01	US02665T3068
BEIERSDORF AG	0.01	DE0005200000
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01	US91282CAL54
SAGE GROUP	0.01	GB00B8C3BL03
UNITED OVERSEAS BANK	0.01	SG1M31001969
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01	JP1051471M45
SUN HUNG KAI PROPERTY HKD	0.01	HK0016000132
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01	JP1051531N75
KAJEMA CORP	0.01	JP3210200006
LOGITECH INTERNATIONAL SA	0.01	CH0025751329
UNITE GROUP PLC	0.01	GB0006928617
KOREA TSY. BD. 2.625% 10/09/2035000	0.01	KR103502G594
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01	US91282CEB37
LKQ CORP COM	0.01	US5018892084
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01	US716973AB84
NINTENDO CO LTD	0.01	JP3756600007
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7S81YAB11
TOURISM HOLDINGS LTD	0.01	NZHELE000159
MSTB03- WEST PAC	0.01	
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01	US912828YB05
LLOYDS BANKING GRP. F2F 17/03/2029	0.01	AU3CB0297802
GEN. MILLS 5.50% 17/10/2028	0.01	US370334CW20
US TREASURY N/B 1.87% 28/FEB/2027	0.01	US91282CEC10
GREAT WEST LIFECO	0.01	CA39138C1068
MITSUBISHI UFJ FINANCIAL	0.01	JP3902900004
CHARTER HALL GRP.	0.01	AU000000CHCO
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS	0.01	XS1785147098
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01	US91282CCJ80
US. TSY. NOTE/BOND 2.75% 31/5/2029/2029 USD1000 L-2029	0.01	US91282CES61
RECORDATI SPA - NEW	0.01	IT0003828271
ITALGAS SPA	0.01	IT0005211237
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01	US91282CDG33
THE LINK REAL ESTATE INVESTMENT TRUST	0.01	HK0823032773
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	AU3FN0085296
ENEOS HOLDINGS INC	0.01	JP3386450005
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	AU3FN0084224
US. TSY. NOTE/BOND 3.50% 31/1/2028/2028 USD1000 U-2028	0.01	US91282CGH88
BOSTON PROPERTIES INC	0.01	US1011211018
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.01	JP1300461F39
COLES GROUP TREASURY FRN 27/08/2025	0.01	AU3FN0055695
PROVINCE OF ONTARI 4.25% 22/08/2024	0.01	AU3CB0223402
VULCAN STEEL AUSTRALIA PTY LTD	0.01	AU0000181984
SHOPPING CENTRES A 3.90% 07/06/2024	0.01	AU3CB0244861
LANDESKREDITBANK B 4.25% 07/08/2025	0.01	AU3CB0223097
KEYERA CORP COM	0.01	CA4932711001
SUBARU CORP	0.01	JP3814800003

FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.01	
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	AU3CB0247971
AIB GROUP PLC	0.01	IE00BF0L3536
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	AU3CB0248318
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	AU3CB0249209
MAPFRE SA 190526 1.625 CB	0.01	ES0224244071
DISCO CORPORATION NPV	0.01	JP3548600000
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	AU3FN0060729
BIG YELLOW GROUP PLC	0.01	GB0002869419
BRENTTAG SE	0.01	DE000A1DAH0
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270	0.01	IT0005390874
NN GROUP NV	0.01	NL0010773842
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01	JP1051461M13
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.01	NZGOVDT433C9
METLIFE INC	0.01	US59156R1086
THERMO FISHER SCIE 5.00% 31/01/2029	0.01	US883556DA77
ADVANTEST CORP	0.01	JP3122400009
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000	0.01	XS2457002538
LOBLAW COMPANIES LTD	0.01	CA5394811015
EQUATE PETROCHEMICAL BV 031126 4.25 CB	0.01	XS1513739760
HSBC BANK CANADA 0.01% 14/09/202600 CBL5	0.01	XS2386287762
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01	US912810TV08
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	DK0030394986
HENKEL AG & CO KGAA NON VTG PREF	0.01	DE0006048432
GIVAUDAN FINANCE EUROPE BV 220427 1.00 CB	0.01	XS2126169742
PPG INDUSTRIES INC	0.01	US6935061076
US TREASURY N/B 3.25% 15/MAY/2042	0.01	US912810TH14
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	JP1103401F97
MIPS AB	0.01	SE0009216278
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	AU3CB0278653
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01	US91282CCR07
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.01	JP1300441E92
SONY CORP	0.01	JP3435000009
SES	0.01	LU0088087324
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.01	US136375CK60
CAPGEMINI SA	0.01	FR0000125338
CANADIAN APARTMENT PROPERTIES REITS	0.01	CA1349211054
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01	US91282CCZ23
ARCH CAPITAL GROUPCOM	0.01	BMG0450A1053
EDP FINANCE BV 210929 1.875 CB	0.01	XS2459544339
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.01	US91282CDH16
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.01	XS1872032799
JUNIPER NETWORK INC	0.01	US48203R1041
ABN AMRO BANK F2V PERPS	0.01	XS2131567138
MONGODB INC	0.01	US60937P1066
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	AU3CB0268035
KENVUE INC	0.01	US4917711025
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
CREDIT AGRICOLE SA LONDON BRANCH 050329 1.75 CB	0.01	XS1958307461
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01	JP1051511N46
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	USY555CGAA01
UK. GILT 0.375% 22/10/2026	0.01	GB00BNNGP668
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.01	XS1252209249
UNUMPROVIDENT CORPORATION	0.01	US91529Y1064
TRANSURBAN GRP.	0.01	AU000000TCL6
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	US91282CBH34
STANDARD CHARTERE PLC 010431 4.644 CB	0.01	US853254BS85
ESSENT GROUP LTD	0.01	BMG3198U1027
CIP FNDG. PTY 3.026% 16/12/2027	0.01	
BANK OF MONTREAL CAD	0.01	CA0636711016
GRACO INC	0.01	US3841091040
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	JP1103601LA4
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
AKZO NOBEL NV	0.01	NL0013267909
MERCURY NZ 2.918% 17/11/2028	0.01	AU3CB0284677
SK ON 5.375% 11/5/2026	0.01	XS2612749908
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	US912828Z948
PRIMERICA INC	0.01	US74164M1080
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	JP1103621M43
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	US912828ZV59

DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.01	DE000DL19VB0
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	
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01	US91282CJK80
INPOST SA	0.01	LU2290522684
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.01	US912810SX72
STELLANTIS NV 180129 0.75 CB	0.01	XS2356040357
STOCKLAND TST. 2.30% 24/03/2028	0.01	AU3CB0278893
INTERPUBLIC GROUP COS INC USD	0.01	US4606901001
LINCOLN ELECTRIC HOLDINGS INC	0.01	US5339001068
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.01	US912810TB44
TOROMONT INDUSTRIES LTD	0.01	CA8911021050
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	XS2202902636
NSW ELECTRICITY N 2.732% 23/04/2029	0.01	AU3CB0279578
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01	US05964HAQ83
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.01	JP1103691P11
KIMBERLY CLARK CORP	0.01	US4943681035
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
ING GROEP NV	0.01	NL0011821202
CISCO SYS. 4.85% 26/02/2029	0.01	US17275RBR21
WOLTERS KLUWER NV 030730 0.75 CB	0.01	XS2198580271
ALLY FINANCIAL INC	0.01	US02005N1000
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01	US233853AT77
AUD	0.01	
CHURCH & DWIGHT CO	0.01	US1713401024
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	XS2001183164
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	US65339KCM09
SINGAPORE TELECOMM NPV B/L 100	0.01	SG1T75931496
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.01	JP1201031877
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.01	MYBMM1900030
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.01	JP1103721PA1
ITALY BUONI POLIEN 2.45% 1/9/2033	0.01	IT0005240350
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01	US771196CF76
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01	US44891CCF86
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.01	DE000BU2Z015
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.01	JP1103591L73
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024	0.01	US151191AZ66
US. T-BILL. 0.00% 27/06/20242024 USD1000	0.01	US912796Y452
BANK OF AMERICA F2F 25/04/2029	0.01	US06051GLG28
MS. F2F 30/05/2025	0.01	US61747YEA91
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.01	US912810TG31
MORGAN STANLEY F2F 20/4/2029	0.01	US61747YFD22
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01	AU3FNO079703
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
JAPAN GOVERNMENT 0.005% 20/09/2026	0.01	JP1051491MA0
SPAIN GOV. BD. 4.70% 30/07/2041	0.01	ES0000012157
ABB FINANCE BV 190130 0.00 CB	0.01	XS2286044370
ASSTEAD GROUP PLC	0.01	GB0000536739
AVANGRID	0.01	US05351W1036
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.01	JP1103701P43
CORNING 3.875% 15/05/2026	0.01	XS2621757405
US. TSY. NOTE/BON 2.625% 15/02/2029	0.01	US9128286B18
TARGET CORPORATION	0.01	US87612E1064
SPRINT 7.125% 15/06/2024	0.01	US85207UAH86
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	US38869PAP99
KINDER MORGAN INC 150246 5.05 CB	0.01	US49456BAJ08
EQUINIX 1.80% 15/07/2027	0.01	US29444UBG04
CIE DE SAINT-GOBAL 3.75% 29/11/202600000 49 REGS	0.01	XS2723549528
ORACLE CORP 2.5% 01/04/2025	0.01	US68389XBT19
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	XS2367816076
LAMB WESTON HOLDINGS INC	0.01	US5132721045
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.01	FR0013286192
ORSTED A/S	0.01	DK0060094928
REINSURANCE GROUP OF AMERICA	0.01	US7593516047
HUMANA INC	0.01	US4448591028
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.01	FR0012993103
SUMITOMO REALTY & DEVELOPMENT CO	0.01	JP3409000001
NEXTDC	0.01	AU000000NXT8
UTD. UTLS. GRP.	0.01	GB00839J2M42
HF SINCLAIR CORPOR COM	0.01	US4039491000

CAIXABANK 1.00% 25/06/2024	0.01	ES0313307219
BUNZL PLC	0.01	GB00B0744B38
CSL LIMITED	0.01	AU000000CSL8
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	US912828Y008
CITIGROUP 4.30% 20/11/2026	0.01	US172967JC62
PINDUODUO INC	0.01	US7223041028
INTEL 4.875% 10/2/2028	0.01	US458140CE86
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.01	US91282CDZ14
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP	0.01	XS2048709427
NATWEST MKTS. FRN 23/08/2028	0.01	AU3FN0080586
DAIWA SECURITIES GROUP INC.	0.01	JP3502200003
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	AU3CB0297711
ABN AMRO BANK 1.25% 28/5/202500000 280	0.01	XS2180510732
VISTA GROUP INTERNATIONAL LTD	0.01	NZVGLE000351
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	AU3FN0069209
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.01	FR0013341682
US. TSY. NOTE/BON 3.125% 15/11/2028	0.01	US9128285M81
BRITISH LAND CO GBP	0.01	GB0001367019
VINCI SA	0.01	FR0000125486
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01	FR001400FYQ4
HOMEEO DAILY NEEDS REIT	0.01	AU0000113136
NATL. GRID NORTH 4.151% 12/9/2027	0.01	XS2680745119
US. TSY. NOTE/BON 2.875% 15/08/2028	0.01	US9128284V99
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.01	JP1103531K10
HITACHI	0.01	JP3788600009
CITIBANK NA 5.803% 29/9/2028	0.01	US17325FBB31
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.01	US91282CBB63
KILROY REALTY CORP	0.01	US49427F1084
FUTURES MARGIN-EURO	0.01	
US. TSY. NOTE/BON 2.875% 31/07/2025	0.01	US912828Y792
ITALY BUONI POLIEN 1.35% 1/4/2030	0.01	IT0005383309
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CH0210483332
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01	NZOCAE000250
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.01	US912810T179
PROLOGIS LP 300629 2.25 CB	0.01	XS1577961862
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.01	US91282CBT71
WORKDAY INC	0.01	US98138H1014
BWP TST. 3.30% 10/04/2026	0.01	AU3CB0262350
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	XS2672744013
ROHTO PHARACEUTICAL CO LTD	0.01	JP3982400008
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.01	FR0013313582
RENAISSANCERE HOLDINGS LTD	0.01	BMG7496G1033
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	USG82296AG21
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01	US1696561059
CHARTER COMMS. OP 4.908% 23/07/2025	0.01	US161175AY09
INTERCONTINENTAL EXCHANGE INC	0.01	US45866F1049
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01	XS2308313860
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01	USU0901RAB34
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01	US912810TD00
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01	AU3CB0302685
GOODMAN FIN. 4.375% 19/06/2024	0.01	XS1078750004
TAKE TWO INTERACTIVE SOFTWARE INC	0.01	US8740541094
JAPAN GOVERNMENT 0.005% 20/06/2026	0.01	JP1051481M76
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25 CB	0.01	US893574AP88
CANADIAN PAC KANS COM NPV	0.01	CA13646K1084
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.01	FR0013131877
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.01	US302154CY36
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.01	US9128283W81
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.01	JP1103511J74
NIKE INC 011146 3.375 CB	0.01	US654106AG82
INGENIA COMMUNITIES GRP.	0.01	AU000000INA9
SUNCORP-METWAY FRN 24/05/2027	0.01	AU3FN0083135
CHARTER HALL PRIME OFFICE FUND	0.01	
SOUTHERN CO COM USD	0.01	US8425871071
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.01	US912828U246
APT PIPELINES 4.20% 23/03/2025	0.01	USQ04578AD42
US. TSY. NOTE/BON 1.125% 15/8/2040	0.01	US912810SQ22
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01	AU3FN0084828
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.01	US91282CEH07
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01	US911365BM59
RELIANCE INC	0.01	US7595091023
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

FRENCH REPUBLIC GO 0.50% 25/05/2029	0.01	FR0013407236
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.01	FR0000187635
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	USU10517AC12
BANCO SANTANDER CENTRAL HISP	0.01	ES0113900J37
TERNA RETE ELETTRICA NAZIONALE	0.01	IT0003242622
mitsubishi corp	0.01	JP3898400001
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.01	US912810ST60
CME GROUP INC COM	0.01	US12572Q1058
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.01	COL17CT03813
DUKE ENERGY CORP COM	0.01	US26441C2044
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01	US6325C1D228
NOMURA RESEARCH INSTITUTE LTD	0.01	JP3762800005
MBANK F2F 11/09/2027	0.01	XS2680046021
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.01	US91282CBP59
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.01	US912810TA60
PARKER HANNIFIN CORP	0.01	US7010941042
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.01	US9128286L99
NEWS CORP	0.01	US65249B1098
SIEMENS ENERGY AG	0.01	DE000ENER6Y0
DEUTSCHE BOERSE AG	0.01	DE0005810055
DP WORLD 2.375% 25/09/2026	0.01	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.01	US06738EBY05
US. TSY. NOTE/BON 2.875% 15/05/2028	0.01	US9128284N73
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
SIMON PROPERTY GROUP LP 011227 3.375 CB	0.01	US828807DE42
JPM. CHASE F2F 22/4/2026	0.01	US46647PBK12
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.01	US91282CEM91
TREND MICRO INCORPORATED	0.01	JP3637300009
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.01	XS2462324745
LASERTEC CORP NPV	0.01	JP3979200007
HENRY SCHEIN CORP COM	0.01	US8064071025
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.01	JP1103501J35
TENCENT HLDGS LIMITED	0.01	KYG875721634
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	US91282CAZ41
CVS HEALTH 2.875% 1/6/2026	0.01	US126650CU24
KOREA NATL. OIL 0.875% 05/10/2025	0.01	US50066RAM88
KLEPIERRE	0.01	FR0000121964
VERIZON COMMS. 1.45% 20/03/2026	0.01	US92343VGG32
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	US912810SY55
ALLEGION PLC	0.01	IE00BFRT3W74
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01	US912810RH32
BRIDGESTONE CORP	0.01	JP3830800003
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	US00774MAV72
CSX CORP COM	0.01	US1264081035
NISSAN MOTOR CO	0.01	JP3672400003
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01	US22536PAH47
US TREASURY N/B 3.62% 15/FEB/2053	0.01	US912810TN81
PT BANK NEGARA IND LKD SHS IDR7500 AND IDR375	0.01	ID1000096605
TERRENO REALTY COR COM	0.01	US88146M1018
ZF EUR. FIN. 4.75% 31/01/2029	0.01	XS2757520965
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	JP1103671N74
SHIONOGI & CO LTD	0.01	JP3347200002
NATL. BANK OF GREECE F2F 29/01/2029	0.01	XS2756298639
CENTURIA INDUSTRIAL REIT	0.01	AU000000CIP0
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.01	US928668BE16
BANK OF AMERICA CORP 250425 2.932 CB	0.01	CA060505FM13
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01	IT0001174611
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.01	DE000A3LWGF9
STANDARD CHARTERED F2V 16/11/2028	0.01	USG84228FL77
ENGIE 3.625% 6/12/2026	0.01	FR001400MF78
GECINA	0.01	FR0010040865
MANHATTAN ASSOCIATES INC	0.01	US5627501092
SCALES CORP LTD	0.01	NZSCL0000258
CAPCOM CO LTD NPV TEMP	0.01	JP3218900003
RIO TINTO PLC ORD	0.01	GB0007188757
DOLLAR TREE INC	0.01	US2567461080
ROCHE HOLDING AG	0.01	CH0012032113
EQUITY LIFESTYLE PROPERTIES INC	0.01	US29472R1086
HYDRO ONE LTD	0.01	CA4488112083
ARMSTRONG WORLD INDUSTRIES INC	0.01	US04247X1028
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01	JP1201051891
PUMA FIN. PTY 1 A FRN 22/03/2055	0.01	AU3FN0082343
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01	ES0167050915

DEN DANSKE BANK AS DKK	0.01	DK0010274414
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	JP1051631PB2
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01	JP1051441L76
RENAULT SA	0.01	FR0000131906
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	AU3CB0234029
KBC GRP. F2F 28/11/2029	0.01	BE0002987684
C.H. ROBINSON WORLDWIDE INC	0.01	US12541W2098
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01	US912810EY02
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.01	AU3FN0081790
GEORGE WESTON LTD	0.01	CA9611485090
BUNDESobligation 0.00% 11/04/20251	0.01	DE0001141810
PTC INC	0.01	US69370C1009
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.01	US773903AL39
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01	US912810TW80
HANNOVER RUECK SE	0.01	DE0008402215
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
ING GROEP F2F 12/08/2029	0.01	XS2764264607
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01	AU0000217101
KONE CORPORATION NEW	0.01	FI0009013403
SEVERN TRENT	0.01	GB00B1FH8J72
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01	DE0001102507
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01	US912810EV62
US BANCORP	0.01	US9029733048
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01	US91282CAM38
PARKLAND CORP	0.01	CA70137W1086
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01	IDG000013806
MARRIOTT INTL INCUSD	0.01	US5719032022
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.01	JP1200971792
APPLE INC 110926 2.05 CB	0.01	US037833DN70
ROBERT HALF INC	0.01	US7703231032
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	US912810S587
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01	XS1960678255
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01	JP1051451LA6
FONTERRA SHAREHOLDER FUND	0.01	NZFSFE0001S5
EVERCORE INC COM USD 0.01 CLASS A	0.01	US29977A1051
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01	FR001400AIN5
BECTON DICKINSON AND COMPANY	0.01	US0758871091
SHURGARD SELF STORAGE EUROPE SARL	0.01	GG00BQZCBZ44
DANSKE BANK F2V 22/9/202626	0.01	US23636BBE83
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01	JP1201451D66
US. TSY. NOTE/BON 2.375% 15/08/2024	0.01	US912828D564
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01	US912810SP49
GAMING AND LEISURE P COM	0.01	US3646711088
BORGWARNER INC	0.01	US0997241064
ATHORA HOLDING LT 6.625% 16/6/2028	0.01	XS2628821790
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01	AU3FN0082194
AMERICAN EXPRESS CO 190338 8.15 CB	0.01	US025816AZ26
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01	XS2156510021
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
FREEPORT MCMORAN INC	0.01	US35671D8570
PEARSON PLC ORD	0.01	GB0006776081
SKANDINAVISKA ENSKIL SEK	0.01	SE0000148884
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01	US91282CHU80
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
PORSCHE AUTOMOBIL HOLDING SE	0.01	DE000PAH0038
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01	US91282CJW29
AUTOLIV INC	0.01	US0528001094
US. TSY. NOTE/BON 2.125% 31/07/2024	0.01	US9128282N91
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	FR0014002WK3
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01	US91282CGQ87
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01	US91282CGL90
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
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01	FR001400CGA2
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.01	US4281031058

US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01	US91282CFY21
GS. GRP. 1.25% 7/2/2029	0.01	XS2441552192
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01	DE000BU2Z007
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE	0.01	US912828YH74
MOWI ASA	0.01	NO0003054108
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.01	AU3FN0080883
CANADIAN NATL RAILWAY CO	0.01	CA1363751027
NEUROCRINE BIOSCIENCES INC	0.01	US64125C1099
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01	US9128283V09
NETEASE INC	0.01	KYG6427A1022
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
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	USN30707AN87
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01	US912828YV68
ROTHESAY LIFE 8.0% 30/OCT/2025	0.01	XS1312953596
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.01	US91282CDN83
US. TSY. NOTE/BON 1.375% 31/01/2025	0.01	US912828Z526
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01	US91282CED92
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01	JP1103571L10
FDXEX CORP COM	0.01	US31428X1063
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01	US912810TR95
US. TSY. NOTE/BON 1.125% 28/02/2025	0.01	US912828ZC78
NONGFU SPRING CO LTD	0.01	CNE100004272
KMD BRANDS LIMITED	0.01	NZKMDE0001S3
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
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01	MX0MGO0001E4
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01	JP1103651N11
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01	JP1103541K42
WAREHOUSES DE PAUWNPV	0.01	BE0974349814
RED ELECTRICA DE ES	0.01	ES0173093024
CAISSE FRANCAISE D 1.45% 16/1/203416/01/2034 EUR100000	0.01	FR0013396363
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01	US9128286X38
INTL. BUSINESS MAC 3.45% 19/02/2026	0.01	US459200JG74
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	JP1103521JA8
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.01	US55903VBD47
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
CAD BNP PARIBAS A/C	0.01	
ROYAL BANK OF CANA 2.55% 16/07/2024	0.01	US78013XZU52
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01	US9128287B09
DEMETER INVESTMENTS F2F 8/15/2050	0.01	XS1261170515
UK. GILT 1.50% 22/07/2026	0.01	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01	CA135087K379
OTP BANK NYRT F2V 05/10/2027	0.01	XS2698603326
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
NATIONAL AUSTRALIA BANK LIMITED	0.01	AU000000NAB4
UK. GILT 5.00% 07/03/2025	0.01	GB0030880693
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01	JP1103611M11
CELSIUS HOLDINGS INC	0.01	US15118V2079
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
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01	IT0001444378
SPAIN GOV. BD. 1.30% 31/10/2026	0.01	ES00000128H5
AENA SME S.A.	0.01	ES0105046009
JD.COM INC	0.01	KYG8208B1014
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
CITIGROUP INC FRN 17/MAR/2026	0.01	US172967NL16
RPM INTERNATIONAL INC	0.01	US7496851038
DAVITA INC	0.01	US23918K1088
GEDEON RICHTER PLC	0.01	HU0000123096
MACQUARIE BANK 2.30% 22/01/2025	0.01	US55608RBE99
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01	US912828YU85
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01	XS2606297864
CARREFOUR SA	0.01	FR0000120172
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01	US912810QL52
CAIXABANK SA 6.87% 25/OCT/2033	0.01	XS2579488201
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

US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01	US91282CAH43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01	FR0013250560
NEXANS SA	0.01	FR0000044448
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01	JP1103491HC4
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01	US961214DF70
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.01	AU3FN0083036
MINISO GROUP HOLDING LTD	0.01	US6698111025
PFIZER INV. ENTS. 5.30% 19/05/2053	0.01	US716973AG71
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01	XS2553798443
ANDRITZ AG	0.01	AT0000730007
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01	AU3CB0283638
CENTRAL JAPAN RAILWAY CO	0.01	JP3566800003
FMC CORP	0.01	US3024913036
FRANKLIN RESOURCES INC	0.01	US3546131018
BANK OF IRELAND GRP. F2V 06/12/2032	0.01	XS2528657567
REGIONS FINANCIAL CORP	0.01	US7591EP1005
HEALTH CARE REIT INC 010625 4.00 CB	0.01	US42217KBF21
HENKEL AG & CO KGAA	0.01	DE0006048408
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.01	XS2562941927
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	JP1103551K72
COMPASS GROUP ORD	0.01	GB00BD6K4575
AMPOL LIMITED ORDINARY FULLY PAID	0.01	AU0000088338
BANK OF AMERICA 3.248% 21/10/2027	0.01	US06051GGA13
DAIWA HOUSE REIT I REIT	0.01	JP3046390005
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01	US91282CJZ59
NZ EXCHANGE LTD	0.01	NZNZXE000157
VERIZON COMMS. 2.10% 22/03/2028	0.01	US92343VGH15
NUTANIX INC	0.01	US67059N1081
KKR AND CO INC	0.01	US48251W1045
EASTMAN CHEMICAL CO 011228 4.50 CB	0.01	US277432AW04
ASIA VITAL COMPONE TWD10	0.01	TW0003017000
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	FR0010773192
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01	US912810FT08
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01	US912828ZE35
HASBRO INC	0.01	US4180561072
MARVELL TECHNOLOGY COM	0.01	US5738741041
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01	XS2611221032
CHECK POINT SOFTWARE TECH	0.01	IL0010824113
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
CRH PLC LONDON LISTING	0.01	IE0001827041
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01	FR0013415627
JAPANESE YEN	0.01	
FUJI ELECTRIC CO LTD	0.01	JP3820000002
HUNTINGTON BANCSHARES INC	0.01	US4461501045
SWISS PRIME SITE AG	0.01	CH0008038389
RCI BANQUE 4.875% 14/6/2028	0.01	FR001400IEQ0
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01	US912810QE10
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01	US91282CJR34
MARS INC 4.55% 20/04/2028	0.01	US571676AT26
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01	US912810SE91
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01	AU000000VCX7
CONSTELLATION ENERGY CORP	0.01	US21037T1097
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.01	US13607HVE97
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01	US91282CAD39
NIKE INC 011145 3.875 CB	0.01	US654106AE35
AMPHENOL CORP CL A	0.01	US0320951017
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01	JP1103661N43
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01	FR0010916924
UK. GILT 3.50% 22/10/2025	0.01	GB00BPCJD880
BIPROGY INC	0.01	JP3754200008
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01	FR0014007L00
HSBC HLDGS. F2F 11/8/2028	0.01	US404280DG12
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01	JP1103481H98
NORFOLK SOUTHERN CORP USD	0.01	US6558441084
DERWENT LONDON PLC	0.01	GB0002652740
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01	FR001400BKZ3
JAPAN EXCHANGE GROUP INC	0.01	JP3183200009
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.01	US55903VBA08
CANON INC	0.01	JP3242800005
SPAIN GOV. BD. 0.60% 31/10/2029	0.01	ES0000012F43
UK. GILT 4.25% 07/06/2032	0.01	GB0004893086
CAPITAL ONE FINANCIAL CORPORATION	0.01	US14040H1059
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01	US912810SF66

US. TSY. NOTE/BON 4.375% 15/11/2039		0.01	US912810QD37
CUBESMART COM		0.01	US2296631094
US TREASURY N/B 2.37% 15/FEB/2042		0.01	US912810TF57
SEI INVESTMENTS COMPANY		0.01	US7841171033
MEDIBANK PRIVATE LIMITED		0.01	AU000000MPL3
FIRST AMERICAN FINANCIAL CORP		0.01	US31847R1023
TELUS CORP NON-CANANDIAN		0.01	CA87971M9969
LIFESTYLE COMMUNITIES		0.01	AU000000LIC9
UK. GILT 1.00% 31/01/2032		0.01	GB00BM8Z2T38
ALIBABA GROUP HOLDING LTD		0.01	KYG017191142
US TREASURY N/B 4.5% 15/NOV/2025		0.01	US91282CFW64
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000		0.01	US05584KAH14
VIPSHOP HLDGS LTD		0.01	US92763W1036
RADIAN GROUP INC		0.01	US7502361014
GS. GRP. F2F 10/8/2026		0.01	US38145GAM24
US. TSY. NOTE/BON 2.875% 15-MAY-49		0.01	US912810SH23
DKK BNP PARIBAS A/C		0.01	
SUMITOMO METAL MINING CO LTD		0.01	JP3402600005
QUALYS INC		0.01	US74758T3032
PILBARA MINERALS LTD		0.01	AU000000PLS0
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
CAPITAL ONE FINANCA F2F 1/2/2029		0.01	US14040HCX17
NEXTERA ENERGY CAP 4.95% 29/01/2026		0.01	US65339KCS78
BUNDESobligation 1.30% 15/10/2027.01 .186		0.01	DE0001141869
CAIXABANK SA F2V 30/5/20340 36		0.01	XS2630417124
UK. GILT 4.25% 07/12/2027		0.01	GB00B16NNR78
AMERICOLD REALTY TRUST INC		0.01	US03064D1081
COLOPLAST		0.01	DK0060448595
SUMITOMO FORESTRY CO LTD		0.01	JP3409800004
ARTHUR J GALLAGHER CO		0.01	US3635761097
MANAWA ENERGY LTD		0.01	NZTPXE0001S5
ING GROEP F2F 11/09/2027		0.01	US456837BF96
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
CITIZENS FINANCIAL GROUP INC		0.01	US1746101054
US TREASURY N/B 2.62% 31/MAY/2027		0.01	US91282CET45
MALAYAN BANKING BHD		0.01	MYL1155OO0000
US. TSY. NOTE/BON 2.375% 15/11/2049		0.01	US912810SK51
DAIICHI SANKYO COMPANY LIMITED		0.01	JP3475350009
UK. GILT 0.125% 30/01/2026		0.01	GB00BL68HJ26
BANK OF NOVA SCOTIA CAD		0.01	CA0641491075
ENEL FIN. INTL. 4.25% 15/6/20256/2025		0.01	US29278GAV05
US. TSY. NOTE/BON 1.125% 28/2/2027		0.01	US912828ZB95
ITALY BUONI POLIEN 5.00% 01/08/2034		0.01	IT0003535157
GLENCORE PLC		0.01	JE00B4T3BW64
LONDON STOCK EXCHANG		0.01	GB00B0SWJX34
UK. GILT 0.375% 22/10/2030		0.01	GB00BL68HH02
HALLNSTEIN GLASSON HOLDINGS LTD		0.01	NZHLGE0001S4
JAPAN GOV. TWENTY 2.10% 20/12/2027		0.01	JP12009917C3
BUNDESobligation 2.40% 19/10/2028.01 .188		0.01	DE000BU25018
VERIZON COMMS. 4.125% 16/03/2027		0.01	US92343VDY74
SANRIO CO LTD NPV TEMP		0.01	JP3343200006
MGIC INVESTMENT CORP		0.01	US5528481030
SABRA HEALTHCARE REIT INC		0.01	US78573L1061
AIR PROD & CHEMS INC COM USD		0.01	US0091581068
TUI TOPCO LIMITED - ORDINARY SHARES		0.01	
KINDER MORGAN 5.30% 1/12/2034		0.01	US49456BAG68
FRANCE GOV. BD. 0.50% 25/05/2025		0.01	FR0012517027
US. TSY. NOTE/BON 4.375% 15/05/2040		0.01	US912810QH41
WASTE CONNECTIONS COM NPV		0.01	CA94106B1013
RAIFFEISEN BANK INTL F2F 15/09/2028		0.01	XS2682093526
TURNERS AUTOMOTIVE GROUP LIMITED		0.01	NZVNL0001S1
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026		0.01	US91282CHB00
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS		0.01	XS2264978623
AMPOL FRN 02/12/2081		0.01	AU3FN0064739
VOLVO TSY. 2.625% 20/2/2026		0.01	XS2534276717
POSTS ITALIANE SPA		0.01	IT0003796171
NATL. AUSTRALIA BANK F2F 03/08/2032		0.01	AU3CB0291284
US. TSY. NOTE/BON 4.375% 15/05/2041		0.01	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028		0.01	US91282CHE49
LAND SECURITIES GROUP PLC		0.01	GB00BYW0PQ60
BAYERISCHE MOTOREN WERKE-PFD		0.01	DE0005190037
AIB GRP. F2V 30/5/2031000 5		0.01	XS2230399441

US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01	US91282CHW47
FRANCE GOV. BD. 4.75% 25/04/2035	0.01	FR0010070060
BANCO SANTANDER F2V 4/10/2032	0.01	XS2393518597
US. TSY. NOTE/BOND 4.25% 31/5/2025/2025 USD1000 BC-2025	0.01	US91282CHD65
UK. GILT 4.50% 7/9/2034	0.01	GB00B52WS153
SOFTBANK GROUP CORP	0.01	JP3436100006
BANCO SANTANDER S 3.375% 11/1/2030/0000 41	0.01	ES0413900913
US. TSY. NOTE/BOND 4.00% 31/7/2030/0000 USD1000 N-2030	0.01	US91282CHR51
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01	US912810QC53
SUNCORP GRP. FRN 27/06/2034	0.01	AU3FN0081386
M & T BANK CORPORATION	0.01	US55261F1049
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	JP1201101944
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01	FR0013154044
ITOCHU CORP JPY	0.01	JP3143600009
INDITEX	0.01	ES0148396007
CREDIT AGRICOLE FRN 01/06/2028	0.01	AU3FN0078515
DNB BANK F2F 21/9/2027	0.01	XS2534985523
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
CIE DE FINANCIEMEN 3.125% 17/5/2029	0.01	FR001400HZD5
HSBC HLDGS. F2F 21/03/2034	0.01	AU3CB0307890
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01	DE0008303504
NEWCASTLE GREATER MU FRN 14/02/2029	0.01	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.01	AU3FN0079372
SNAM SPA 300631 0.625 CB	0.01	XS2358231798
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01	US912810QY73
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.01	AU3FN0055687
QPH FIN. PTY 2.30% 29/7/2027	0.01	AU3CB0273365
UBS AG/AUSTRALIA FRN 24/11/2026	0.01	AU3FN0083150
BERKELEY GP HLDGS ORD GBP0.054141	0.01	GB00BLJNXL82
INS. AUSTRALIA GRP. FRN 15/06/2045	0.01	AU3FN0047544
WESTPAC BANKING FRN 27/01/2027	0.01	AU3FN0074563
ABN AMRO BANK N V DR EACH REP SHS	0.01	NL0011540547
DEXCOM INC	0.01	US2521311074
FRESENIUS MED CA 1.875% 01/12/2026/01/12/2026	0.01	US35805BAC28
TORONTO-DOMINION BAN FRN 28/7/2025	0.01	AU3FN0070173
BANCO SANTANDER FRN 23/01/2029	0.01	AU3FN0084307
US TSY. N/B 2.00% 15/11/2041/1 USD1000 BOND 11/41	0.01	
COOPERATIEVE RABOBAN FRN 22/05/2026	0.01	AU3FN0078150
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.01	US9128285C00
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 16/03/2026/26	0.01	AU3FN0076170
JOHN DEERE CAP. 4.75% 8/6/2026/4.75% 08/06/2026	0.01	US24422EWX39
US. TSY. NOTE/BOND 3.75% 31/12/2030/2030 USD1000 T-2030	0.01	US91282CJQ50
EXPORT-IMPORT BANK O FRN 26/06/2026	0.01	AU3FN0079117
NBN 4.75% 28/09/2026	0.01	AU3CB0292597
DBS BANK FRN 26/06/2026	0.01	AU3FN0079018
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.01	US91282CJG78
MACQUARIE BANK FRN 1/3/2034	0.01	AU3FN0085171
DAITO TRUST CONSTRUCTION COMPANY LTD	0.01	JP3486800000
BUREAU VERITAS SA	0.01	FR0006174348
NEW TERMINAL FINC. P FRN 12/07/2024	0.01	AU3FN0036984
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/2032/2	0.01	AU3FN0085361
AUSNET SERVICES H 5.375% 02/07/2024/24 AUD200000 16	0.01	XS1082471423
NATIONALE-NEDERLAN 3.25% 28/5/2027/7	0.01	NL0015001BV1
MSC INDUSTRIAL DIRECT CO INC	0.01	US5535301064
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.01	AU3CB0233856
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.01	US912810SD19
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
EPIROC AB SER B NPV POST SPLIT	0.01	SE0015658117
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.01	JP1103631M74
PACCAR FINL. PTY 0.75% 24/05/2024	0.01	AU3CB0280402
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.01	AU3CB0247401
BARCLAYS PLC FRN 20/05/2027	0.01	AU3FN0060448
KBC BANK 3.125% 22/2/2027	0.01	BE0002924059
US. TSY. NOTE/BOND 3.50% 31/01/2030/030 USD1000 G-2030	0.01	US91282CGJ45
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

SAINSBURY (J) PLC		0.01	GB00B019KW72
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028		0.01	US749775DR04
US. TSY. NOTE/BON 3.375% 15/05/2044		0.01	US912810RG58
UK. GILT 0.25% 31/07/2031		0.01	GB00BMGR2809
BOOKING HLDGS. 3.50% 1/3/2029		0.01	XS2776511060
LINDE 3.00% 14/2/2028		0.01	XS2765559799
UNIVERSITY OF SYDN 3.75% 28/8/2025		0.01	AU3CB0232288
NBN 4.20% 14/04/20274/2027		0.01	AU3CB0288397
DBNGP FIN. PTY 4.225% 28/05/2025		0.01	AU3CB0253417
ASIAN DEV. BANK 1.10% 15/08/2024		0.01	AU3CB0265726
FRENCH REPUBLIC GO 0.00% 25/02/2026		0.01	FR0013508470
PERM. TSB GRP. HLDGS F2F 30/6/2029		0.01	XS2641927574
NIPPON YUSEN KK NPV		0.01	JP3753000003
US. TSY. NOTE/BOND 0.50% 31/03/2025		0.01	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027		0.01	JP1051561P27
RANDSTAD NV		0.01	NL0000379121
HYUNDAI CAPITAL SE 3.50% 21/03/2025		0.01	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026		0.01	AU3CB0261576
AEGON NV AEGON NV F2V PERP		0.01	XS1886478806
SVENSKA HANDELSBAN 2.95% 24/03/2025		0.01	AU3CB0287605
US. TSY. NOTE/BOND 2.25% 15/08/2049		0.01	US912810SJ88
KBC GROUP NV F2V 18/09/2029		0.01	BE0002290592
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000		0.01	AU300ENL0021
ITALY BUONI POLIEN 5.00% 01/08/2039		0.01	IT0004286966
BASF SE		0.01	DE000BASF111
AXA SA AXA SA F2F PERP		0.01	XS2737652474
FRENCH REPUBLIC GO 2.75% 25/2/2029		0.01	FR001400H198
FRENCH REPUBLIC GO 5.50% 25/04/2029		0.01	FR0000571218
ACCTON TECHNOLOGY CORPORATION		0.01	TW0002345006
SCENTRE GROUP TRUST1 120225 3.50 CB		0.01	USQ8351LAB91
US. TSY. NOTE/BOND 0.25% 31/5/2025		0.01	US912828ZT04
US. TSY. NOTE/BON 3.125% 15/11/2041		0.01	US912810QT88
VOLVO TSY. 3.125% 08/09/2026		0.01	XS2760218185
UK. GILT 2.00% 7/9/2025		0.01	GB00BTHH2R79
DEXUS FIN. PTY 4.25% 11/05/2027		0.01	AU3CB0244168
ARCHER DANIELS MIDLAND CO 120925 1.00 CB		0.01	XS1877836079
US. TSY. NOTE/BON 3.875% 15/08/2040		0.01	US912810QK79
PROVINCE OF ONTARI 3.50% 27/1/2027AD15		0.01	AU3CB0242139
INTERCONTINENTAL H 3.75% 14/8/2025		0.01	XS1275957121
OBIC CO LTD		0.01	JP3173400007
VICINITY CENTRES T 2.60% 27/06/2025		0.01	AU3CB0264505
FRENCH REPUBLIC GO 2.25% 25/05/2024		0.01	FR0011619436
IMI ORD GBP0.2857		0.01	GB00BGLP8L22
PROSUS NV		0.01	NL0013654783
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
INDONESIA TSY. BD. 7.50% 15/4/2040		0.01	IDG000014101
BRISBANE AIRPORT P 3.10% 30/6/2026		0.01	AU3CB0272847
ARENA REIT		0.01	AU000000ARF6
BUNDESREPUBLIK DEU 1.25% 15/08/2048		0.01	DE0001102432
KOMMUNALBANKEN 3.40% 24/07/2028		0.01	AU3CB0250132
JAPAN GOV. TEN YEA 0.10% 3/20/2030		0.01	JP1103581L42
US. TSY. NOTE/BON 1.625% 30/09/2026		0.01	US912828YG91
ITALY BUONI POLIEN 4.00% 01/02/2037		0.01	IT0003934657
SHINHAN BANK 5.00% 30/08/2028		0.01	AU3CB0256113
SOCIETE GENERALE SA		0.01	FR0000130809
CANADIAN GOV. BD. 4.50% 01/11/2025		0.01	CA135087Q806
JAPAN GOV. THIRTY 0.50% 20/09/2046		0.01	JP1300521G93
BANCO SANTANDER 2.746% 28/05/2025200000 92		0.01	US05971KAE91
BUNDESREPUBLIK DEU 4.75% 04/07/2034		0.01	DE0001135226
US. TSY. NOTE/BOND 3.75% 15/08/2041		0.01	US912810QS06
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	
BANK OF IRELAND GROUP PLC 100527 0.375 CB		0.01	XS2311407352
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000		0.01	PTBCPHOM0066
AUCKLAND COUNCIL 2.90% 16/9/2027DUE		0.01	AU3CB0239754
SYSCO CORPORATION COM		0.01	US8718291078
PARAMOUNT GLOBAL 2.90% 15/01/202700		0.01	US124857AR43
FRENCH REPUBLIC GO 1.75% 25-JUN-39		0.01	FR0013234333
DANSKE BANK F2V 13/4/2027		0.01	XS2586741543
JAPAN GOV. THIRTY 2.00% 20/09/2041		0.01	JP1300351B93
UK. GILT 1.25% 22/07/2027		0.01	GB00BDRHNP05

KEURIG DR PEPPER INC		0.01	US49271V1008
GILEAD SCIENCES 5.55% 15/10/205300		0.01	US375558CA99
LONSDALE FIN. PTY 2.45% 20/11/2026		0.01	AU3CB0268548
JAPAN (30 YEAR ISS 0.70% 20/12/2051		0.01	JP1300731N17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01		0.01	DE0001102556
JAPAN GOV. FIVE YE 0.10% 20/12/2024		0.01	JP1051421L13
DEUTSCHE BANK F2F 23/02/2028		0.01	DE000DL19WL7
BUNDESREPUBLIK DEU 1.70% 15/08/2032		0.01	DE0001102606
US. TSY. NOTE/BOND 3.75% 11/15/2043		0.01	US912810RD28
KROGER CO 150149 5.40 CB		0.01	US501044DM06
FORD MOTOR COMPANY		0.01	US3453708600
UK. GILT 3.25% 31/1/2033		0.01	GB00BMV7TC88
JAPAN GOV. FIVE YE 0.10% 20/03/2028		0.01	JP1051581P56
JOHNSON CONTROLS INTERNATIONAL PLC		0.01	IE00BY7QL619
COLOMBIAN PESO		0.01	
JOHNSON AND JOHNSON 150837 5.95 CB		0.01	US478160AN49
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168		0.01	XS2322289385
BNP PARIBAS SA 130731 1.25 CB		0.01	FR0014001G10
AMERICAN ELECTRIC POWER COMPANY INC		0.01	US0255371017
CARRIER GBL. 4.375% 29/5/2025		0.01	XS2751688743
NIPPON BUILDING FUND INC		0.01	JP3027670003
KERING SA 130528 0.75 CB		0.01	FR0013512407
NESTLE HLDGS. 5.25% 13/3/2026		0.01	USU64106CD47
SPAIN GOV. BD. 0.00% 31/01/2026		0.01	ES0000012G91
KINGFISHER PLC GBP0.1571		0.01	GB0033195214
TELIA COMPANY AB		0.01	SE0000667925
BANK OF NEW ZEALAND		0.01	
TAYLOR WIMPEY PLC GBP		0.01	GB0008782301
WEST PHARMACEUTICAL SERVICES		0.01	US9553061055
UNILEVER CAP. 5.00% 08/12/2033		0.01	US904764BT39
WESFARMERS LIMITED		0.01	AU000000WES1
US. TSY. NOTE/BON 3.125% 15/02/2042		0.01	US912810QU51
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A		0.01	AU3FN0083648
US. TSY. NOTE/BON 3.625% 15/02/2044		0.01	US912810RE01
AGI FINANCE PTY L 2.119% 24/06/2027		0.01	AU3CB0281145
BUNDESREPUBLIK DEU 0.50% 15/08/2027		0.01	DE0001102424
RAIFFEISEN BANK INTE F2V 18/6/2032		0.01	XS2189786226
JAPAN GOV. TWENTY 1.90% 20/12/2028		0.01	JP1201081914
FAST RETAILING CO LTD		0.01	JP3802300008
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
MIRVAC GRP.		0.01	AU000000MGR9
ITALY BUONI POLIEN 2.95% 01/09/2038		0.01	IT0005321325
DANSKE BANK F2F 09/01/2032		0.01	XS2741808898
NEW HAMPSHIRE BUSIN ADJ 7/1/2033		0.01	US63609FAC32
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027		0.01	US83368TBM99
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 4.25% 15/3/2027		0.01	US91282CKE02
SANFORD LTD		0.01	NZSANE000150
FED CAISSES DESJARDINS 0.7% 21/MAY/2024		0.01	US31429KAE38
MACQUARIE GROUP LTD		0.01	AU000000MQG1
MERLIN PROPERTIES SOCIMI SA		0.01	ES0105025003
ISUZU MOTORS		0.01	JP3137200006
LAFARGEHOLCIM LTD		0.01	CH0012214059
BANQUE FEDERATIVE 0.625% 19/11/2027		0.01	FR0014007PV3
SINGAPORE TECH ENG SGD		0.01	SG1F60858221
ALIMENTATION COUCHE TARD INC		0.01	CA01626P1484
AEGON F2F 11/04/2048		0.01	US007924AJ23
US. TSY. NOTE/BON 2.875% 15/11/2046		0.01	US912810RU43
NNN REIT INC		0.01	US6374171063
PUBLIC STORAGE		0.01	US74460D1090
DANONE		0.01	FR0000120644
AVANGRID INC 3.15% 1/12/2024		0.01	US05351WAA18
APOLLO GLOBAL MANA COM		0.01	US03769M1062
DBS BANK 0.375% 21/11/20240 6		0.01	XS1720526737
MEDTRONIC 4.375% 15/03/2035		0.01	US585055BT26
ELISA CORPORATION OYJ-A S		0.01	FI0009007884
CANADIAN GOVERNMENT 1.00% 01/09/2026		0.01	CA135087L930
T&D HOLDINGS INC NPV		0.01	JP3539220008
US. TSY. NOTE/BOND 3.00% 15/05/2042		0.01	US912810QW18
RCI BANQUE 4.625% 02/10/2026		0.01	FR001400KXW4
ELECTRANET PTY L 2.4737% 15/12/2028		0.01	AU3CB0283034
SEMPRA ORD		0.01	US8168511090

REXEL SA	0.01	FR0010451203
ORKLA ASA	0.01	NO0003733800
GENERAL MILLS INC	0.01	US3703341046
NATL. RURAL UTILITIE F2F 20/04/2046	0.01	US637432NK73
JERONIMO MARTINS SGPS SA	0.01	PTJMTOAE0001
CROWN CASTLE INTL CORP	0.01	US22822V1017
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01	US9128284F40
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
VICINITY CENTRES	0.01	AU000000VCX7
UK. GILT 0.50% 31/1/2029	0.01	GB00BLPK7227
LEGAL & GENERAL GROUP 5.62% PERP	0.01	XS2190956941
SPAIN GOV. BD. 6.00% 31/01/2029	0.01	ES0000011868
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.01	USW8454EAR90
BANQUE FEDERATIVE 1.25% 6/3/2030	0.01	FR0013515749
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01	US91282CGS44
ASSURED GUARANTY LTD	0.01	BMG0585R1060
IREN SPA 010730 1.00 CB	0.01	XS2197356186
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01	JP1103391F65
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01	US912810RB61
CAIXABANK SA F2F 14/11/2030	0.01	XS2555187801
LONZA AG - REG	0.01	CH0013841017
AGEAS NPV POST SPLIT	0.01	BE0974264930
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.01	CA45075E1043
TAISEI CORP	0.01	JP3443600006
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.01	US25160PAJ66
MAPLETREE INDUSTRIAL TRUST	0.01	SG2C32962814
YOKOGAWA ELECTRIC JPY	0.01	JP3955000009
MARS INC 160732 1.625 CB	0.01	USU57346AK10
DEXUS	0.01	AU000000DXS1
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.01	XS1373131546
DWPF FIN. PTY 1.90% 04/08/2028	0.01	AU3CB0282010
SINGAPORE EXCHANGE LTD	0.01	SG1J26887955
VOLVO AB	0.01	SE0000115420
SNAM	0.01	IT0003153415
INVESTOR AB SER B NPV	0.01	SE0015811963
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01	JP1201861PA6
AMETEK INC	0.01	US0311001004
RYMAN HOSPITALITY PROPERTIES INC	0.01	US78377T1079
IQVIA HOLDINGS INC	0.01	US46266C1053
BARRATT DEVELOPMENTS PLC	0.01	GB0000811801
UK. GILT 4.50% 07/12/2042	0.01	GB00B1VWPJ53
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01	DE0001102499
MEDIOBANCA BANCA DI ITL	0.01	IT0000062957
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01	US912810QZ49
DOLLAR GENERAL	0.01	US2566771059
ELI LILLY AND CO 011131 0.625 CB	0.01	XS2075937370
SPAIN GOV. BD. 1.40% 30/07/2028	0.01	ES0000012B88
ROCHE HLDGS. 2.625% 15/5/2026	0.01	US771196BK70
BROADSTONE NET LEA COM	0.01	US11135E2037
STANDARD CHARTERED F2F 12/01/2028/01/2028	0.01	US853254CG39
SIMON PROPERTY GROUP INC USD	0.01	US8288061091
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01	DE0001135481
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01	FR001400H7V7
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.01	XS2022084367
WIHLBORGS FAST. AB NPV	0.01	SE0018012635
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01	US912828Y958
COINBASE GLOBAL INC	0.01	US19260Q1076
FRANCE GOV. BD. 0.25% 25/11/2026	0.01	FR0013200813
AT&T INC 2.9% 04/DEC/2026	0.01	XS1879223565
KLEPIERRE SA 170231 0.875 CB	0.01	FR0014000KT3
RADIUS RESIDENTIAL CARE LTD	0.01	NZRADE000554
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01	IT0001278511
DOMINION ENERGY INC	0.01	US25746U1097
PERSIMMON PLC	0.01	GB0006825383
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
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01	US912810RT79
BARCLAYS PLC F2F 24/01/2026	0.01	XS1757394322
FUJIKURA LIMITED	0.01	JP3811000003
EXPEDIA GROUP INC	0.01	US30212P3038

GENTENE CORPORATION	0.01	US15135B1017
NSW ELECTRICITY N 2.543% 23/9/2030	0.01	AU3CB0274645
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01	JP1201471DC6
BOOKING HOLDINGS 4.00% 15/11/2026	0.01	XS2555218291
ROSS STORES INC	0.01	US7782961038
MTR CORP	0.01	HK0066009694
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.01	US62954HAY45
BANK OF AMERICA F2F 7/2/2030	0.01	US06051GHQ55
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01	US912810RK60
SEKISUI CHEMICAL CO Y50	0.01	JP3419400001
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB	0.01	XS2343540519
BAXTER INTL. 1.915% 1/2/2027USD1000	0.01	US071813CL19
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01	US91282CHF14
FISERV 5.15% 15/03/2027	0.01	US337738BJ60
IDEXX LABORATORIES INC	0.01	US45168D1046
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01	IT0004889033
CORTEVA INC	0.01	US22052L1044
TOPPAN HOLDINGS INC	0.01	JP3629000005
DAI NIPPON PRINTING CO LTD	0.01	JP3493800001
SGD BNP PARIBAS A/C	0.01	
ICPF FINANCE PTY 2.725% 11/10/2030	0.01	AU3CB0283646
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01	US912810RX81
UK. GILT 4.25% 07/12/2040	0.01	GB00B6460505
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.01	FR0014007TY9
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01	FR0010171975
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.01	US9128283Z13
UMICORE NPV	0.00	BE0974320526
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00	DE0001102341
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
COOPERATIEVE RABOBAN F2V 30/11/2032	0.00	XS2524143554
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00	IT0005560948
PACKAGING CORP OF AMERICA	0.00	US6951561090
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00	JP3897700005
AGREE REALTY CORP	0.00	US0084921008
QUANTA SERVICES INC	0.00	US74762E1029
CHF BNP PARIBAS A/C	0.00	
SEIKO EPSON CORPORATION	0.00	JP3414750004
PORTLAND GEN. ELEC.	0.00	US7365088472
CVS HEALTH 1.30% 21/08/2027	0.00	US126650DM98
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00	US912810SN90
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	JP1300391D69
LLOYDS BANKING GROUP PLC	0.00	GB0008706128
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	JP1300301940
CAPITALAND INTEGRATED COMMERCIAL	0.00	SG1M51904654
ITALY BUONI POLIEN 3.60% 29/09/2025	0.00	IT0005557084
FIDELITY NATIONAL INFORMATION SERVICES I	0.00	US31620M1062
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00	DE0001102408
UK. GILT 0.25% 31/01/2025	0.00	GB00BLPK7110
PALANTIR TECHNOLOGIES INC	0.00	US69608A1088
TALANX AG	0.00	DE000TLX1005
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	US785592AV86
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00	JP1201571G68
SEALED AIR 1.573% 15/10/2026D2000	0.00	US81211KAZ30
MATCH GRP INC	0.00	US57667L1070
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
US TREASURY N/B 3.37% 15/AUG/2042	0.00	US912810TK43
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00
RECKITT BENCKISER GROUP PLC	0.00	GB00B24CGK77
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	ES0000012411
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	JP1300341B39
GIVAUDAN - REG	0.00	CH0010645932
SANTANDER UK GRP. HLDGS. F2V PERP	0.00	XS1592884123
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00	US912810RN00
APARTMENT INCOME R COM	0.00	US03750L1098
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00	FR0014003513
VONOVIA SE 010932 0.75 CB	0.00	DE000A3MP4V7
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
NRW BANK 0.25% 26/01/2032	0.00	DE000NWB0AQ0
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	JP1201831P14
RICOH CO	0.00	JP3973400009
ALCON AG	0.00	CH0432492467
HOWMET AEROSPACE I COM USD	0.00	US4432011082

US. TSY. NOTE/BON 1.125% 15/5/2040	0.00	US912810SR05
JAPAN POST BANK CO LTD	0.00	JP3946750001
UK. GILT 4.25% 12/7/2049	0.00	GB00B39R3707
US. TSY. NOTE/BON 2.125% 30/9/2024	0.00	US9128282Y56
FRANCE GOV. BD. 1.00% 25/11/2025	0.00	FR0012938116
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.00	US9128283D01
UNITED STATES TRE 3.875% 30/09/2029	0.00	US91282CFI00
UK. GILT 4.75% 07/12/2038	0.00	GB00B00NY175
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	DE0001102614
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.00	
SEVEN AND I HOLDINGS NPV	0.00	JP3422950000
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00	US9128283P31
LENNAR CORPORATION CLASS A	0.00	US5260571048
EBARA CORP	0.00	JP3166000004
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00	US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00	US9128285J52
CARLISLE COS INC	0.00	US1423391002
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00	CA135087M276
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00	JP1201761M45
CANADIAN IMP BANK COM NPV	0.00	CA1360691010
AMUNDI SA	0.00	FR0004125920
US TREASURY N/B 3.25% 30/JUN/2029	0.00	US91282CEV90
MEITUAN	0.00	KYG596691041
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.00	XS2300292617
UK. GILT 4.25% 07/03/2036	0.00	GB0032452392
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	US912810RQ31
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00	US9128286A35
MERCK & CO INC 1.875% 15/10/2026	0.00	XS1028941117
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	US91282CGZ86
COSTAR GROUP INC COM	0.00	US22160N1090
ALSTOM SA	0.00	FR0010220475
DENSO CORP NPV	0.00	JP3551500006
UK. GILT 3.75% 22/07/2052	0.00	GB00B6RNH572
O REILLY AUTOMOTIVE INC 150331 1.75 CB	0.00	US67103HAK32
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.00	US62582PAA84
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00	US912810RS96
FIRST HORIZON CORP	0.00	US3205171057
URBAN EDGE PPTYS COM USD	0.00	US91704F1049
DOW INC	0.00	US2605571031
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00	IT0003256820
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00	CA135087H722
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00	FR0000571150
UK. GILT 3.75% 22/10/2053	0.00	GB00BPCJD997
SHAFTESBURY CAPITAL PLC	0.00	GB00B62G9D36
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00	
BNP PARIBAS F2F 13/01/2027	0.00	US09659X2N16
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00	US912810SC36
JAPAN HOTEL REIT INVESTMENT CORP	0.00	JP3046400002
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	US0641594A17
CAPITALAND INVE NPV	0.00	SGXE62145532
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00	US912810RM27
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00	US91282CFI53
SPAIN GOV. BD. 5.15% 31/10/2028	0.00	ES00000124C5
BARCLAYS PLC	0.00	GB0031348658
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US749775DJ87
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	US912810RP57
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	US82620KAZ66
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00	US912810RY64
AGC INC	0.00	JP3112000009
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00	IT0005273013
OTSUKA CORP NPV TEMP	0.00	JP3188200004
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00	AU3TB0000168
GENMAB AS	0.00	DK0010272202
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	JP1300281845
ANALOG DEVICES INC 011031 2.10 CB	0.00	US032654AV70
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00	AU3TB0000135
SWISS RE AG	0.00	CH0126881561
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00	AU0000106411
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00	DE0001102457
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	US0394831020
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591J79
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93

SPAIN GOV. BD. 5.15% 31/10/2044	0.00	ES00000124H4
ESTEE LAUDER COMPANIES	0.00	US5184391044
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	DE000BU22031
ASHTREAD CAP. 4.25% 1/11/2029SD200000	0.00	US045054AL70
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	SG31A7000004
DISCOVER FINANCIAL SERVICES	0.00	US2547091080
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	AU3TB0000150
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	IT0005024234
VERBUND AG 010441 0.90 CB	0.00	XS2320746394
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00	DE000BU22015
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
GLOBAL PAYMENTS INC	0.00	US37940X1028
TELE2 AB	0.00	SE0005190238
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.00	DE000BU22007
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
CASTELLUM AB	0.00	SE0000379190
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
TIS INC	0.00	JP3104890003
SWEDBANK AB	0.00	SE0000242455
FRANCE GOV. BD. 1.75% 25/11/2024	0.00	FR0011962398
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	GB00BM8Z2S21
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
UK. GILT 4.25% 07/09/2039	0.00	GB00B3KJDS62
TENNET HOLDING BV 1.12% 09/JUN/2041	0.00	XS2348325650
BUNDESobligation 0.00% 18/10/2024	0.00	DE0001141802
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	FR0010371401
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
COUSINS PROPERTIES INC	0.00	US2227955026
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	JP1201531F68
CLOUDFLARE INC	0.00	US18915M1071
PARTNERS GROUP	0.00	CH0024608827
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00	US912810SA79
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	IT0005323032
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
DAIKIN INDUSTRIES	0.00	JP3481800005
CLOROX CO DEL	0.00	US1890541097
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	JP1300711M79
MARTIN MARIETTA MATERIALS	0.00	US5732841060
AXIS CAPITAL HOLDING	0.00	BMG0692U1099
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
BRITISH TELECOMS.8.375% 20/12/2083	0.00	XS2636324274
INDO RUPIAH	0.00	
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
BUNDESobligation 0.00% 10/10/2025	0.00	DE0001141828
UK. GILT 4.50% 7/6/2028	0.00	GB00BMF9L683
KIA 1.75% 16/10/2026	0.00	USY4760JAA17
GE HEALTHCARE HOLDING LLC	0.00	US36266G1076
SAFESTORE HOLDINGS PLC	0.00	GB00B1N7Z094
SALMAR ASA	0.00	NO0010310956
NESTE OYJ	0.00	FI0009013296
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00	FR001400L834
SCHROEDERS PLC ORD GB	0.00	GB00BP9LHF23
ERSTE GROUP BANK AG	0.00	AT0000652011
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00	US224044CS42
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.00	US883556CX89
PROLOGIS PROPERTY MEXICO SA DE CV	0.00	MXCFF1170008
BUNDESobligation 0.0% 10/04/2026	0.00	DE0001141836
PG AND E CORP	0.00	US69331C1080
ENCORE WIRE CORP	0.00	US2925621052
UK. GILT 0.625% 31/7/2035	0.00	GB00BMGR2916
LOTES CO LTD ORD	0.00	TW0003533006
MEGA FIRST CORPORATION BHD	0.00	MYL3069OO001
JPMORGAN CHASE & CO F2F 15/12/2025D1000	0.00	US46647PDM59
ADIDAS AG	0.00	DE000A1EWWW0
DUPONT DE NEMOURS INC	0.00	US26614N1028
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
GPT	0.00	AU000000GPT8
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	JP1201841P46

DOORDASH INC	0.00	US25809K1051
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	JP1300581J30
GARTNER INC CL-A	0.00	US3666511072
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	FR001400FTH3
BUNDESobligation 0.0% 16/APR/2027	0.00	DE0001141851
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00	DE0001135275
E INK HOLDINGS INC	0.00	TW0008069006
SMC CORP	0.00	JP3162600005
KRAFT HEINZ CO COM	0.00	US5007541064
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	JP1300321A34
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.00	USU74078CW13
FUGRO NV EUR0.05	0.00	NL00150003E1
EQUIFAX INC	0.00	US2944291051
FMG RES. AUGUST 20 4.50% 15/09/2027	0.00	USQ3919KAM38
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00	JP1300371C98
GRAPHIC PACK HLDG	0.00	US3886891015
SPAIN GOV. BD. 4.65% 30-07-2025	0.00	ES00000122E5
UK. GILT 3.25% 22/1/2044	0.00	GB00B8429V04
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	SG3254976487
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00	JP1201691K75
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
YANGZIJIANG SHIPBUILDING NPV	0.00	SG1U76934819
DEUTSCHE BANK AG (REG)	0.00	DE0005140008
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	XS2100788780
ROCKWELL AUTOMATION INC	0.00	US7739031091
US TREASURY N/B 3.87% 31/DEC/2029	0.00	US91282CGB19
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00	IT0005274805
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00	IT0005521981
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	NL0009446418
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	JP1201811N77
VULCAN MATERIALS CO	0.00	US9291601097
MODERNA INC	0.00	US60770K1079
RETAIL OPPORTUNITY INVESTMENT	0.00	US76131N1019
BANK OF AMERICA VAR 14/6/2024	0.00	US06051GJY61
BNP PARIBAS F2F 26/9/2032	0.00	FR001400KY44
AZIMUT HOLDING SPA	0.00	IT0003261697
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00	US9128284R87
BIOMERIEUX NPV	0.00	FR0013280286
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00	DE0001102549
INTESA SANPAOLO 7.00% 21/11/2025	0.00	US46115HBU05
SOCIETE GENERALE F2F 28/09/2029	0.00	FR001400KZQ1
NITERRA CO LTD	0.00	JP3738600000
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00	IT0005413171
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00	US9128284Z04
DEXERIALS CORP	0.00	JP3548770001
SPAIN GOV. BD. 2.80% 31/5/2026	0.00	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
HELLENIQ ENERGY HOLDINGS S.A.	0.00	GRS298343005
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
LIBERTY GLOBAL LTD USD 0.01 C	0.00	BMG611881274
SK HYNIX 5.50% 16/01/2027	0.00	USY8085FBT67
JYSKE BANK A/S F2F 26/10/2028	0.00	XS2615271629
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00	ES0000012J15
LINDE PLC 3.625% 12/6/2034	0.00	XS2634594076
SWEDBANK 6.136% 12/09/2026	0.00	XS2678312112
ERSTE GROUP BANK AG F2F 16/1/203100000 REGS	0.00	AT0000A32562
M&G F2V 20/10/2048	0.00	XS1888930150
SK HYNIX 6.25% 17/1/2026	0.00	USY8085FBJ85
ADOBE INC 010230 2.30 CB	0.00	US00724PAD15
UNILEVER CAPITAL CORP 120851 2.625 CB	0.00	US904764BR72
KERING	0.00	FR0000121485
CHENIERE ENERGY PA 5.95% 6/30/2033	0.00	US16411QAQ47
SPAIN GOV. BD. 2.15% 31/10/2025	0.00	ES00000127G9
ANGLO AMERICAN PLC	0.00	GB00B1XZS820
NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
GAZTRANSPORT ET TECHNIGAZ SA	0.00	FR0011726835
THAMES WATER UTILI 3.50% 25/2/2028	0.00	XS1371533867
SUMITOMO RUBBER INDUSTRIES	0.00	JP3404200002
SPOTIFY TECHNOLOGY COM	0.00	LU1778762911
UK. GILT 1.25% 22/10/2041	0.00	GB00BJQWYH73
HEALTHCARE REALTY TRUST INC	0.00	US42226K1051
MATSON INC	0.00	US57686G1058
GLP JREIT REIT	0.00	JP3047510007

ROYAL CARIBBEAN GROUP	0.00	LR0008862868
NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	US65559D2C22
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00	US912810RV26
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00	NL0000102234
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00	IT0004923998
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00	US912810QX90
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
MITSUBISHI HVY IND NPV TEMP	0.00	JP3900000005
YAMAHA MOTOR CO	0.00	JP3942800008
BERRY GBL. 5.50% 15/04/2028	0.00	US08576PAL58
ON SEMICONDUCTOR CORPORATION	0.00	US6821891057
UNICREDIT 2.569% 22/9/2026	0.00	US904678AU32
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
THE HERSHEY COMPANY	0.00	US4278661081
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
HOCHTIEF AG	0.00	DE0006070006
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
THE NAVIGATOR COMP	0.00	PTPT10AM0006
BANK MANDIRI PERS IDR125	0.00	ID1000095003
HONG KONG EXCHANGE & CLEAR	0.00	HK0388045442
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00	AU000000WOW2
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00	DE0001102390
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	US912828YX25
BANCO SANTANDER SA F2F 18/10/2027	0.00	XS2705604077
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00	DE0001102531
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	US912828YD60
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00	XS2523511165
XCEL ENERGY INC	0.00	US98389B1008
ACERINOX SA	0.00	ES0132105018
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.00	JP1103351E98
ASHTREAD CAPITAL IN 2.45% 12/8/2031144A	0.00	US045054AP84
HULIC CO LTD	0.00	JP3360800001
NATL BK OF GREECE EUR	0.00	GRS003003035
TOKYO STEEL MANUFACTURING CO LTD	0.00	JP3579800008
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	AU0000CLWA18
KYUDENKO CORP	0.00	JP3247050002
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
DASSAULT SYSTEMES SE	0.00	FR0014003TT8
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
NGK INSULATORS LTD	0.00	JP3695200000
SEKISUI HOUSE REIT INC	0.00	JP3047820000
VERTIV HOLDINGS CO	0.00	US92537N1081
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
HU LANE ASSOCIATE INC	0.00	TW0006279003
ATLISSIAN CL A ORD	0.00	US0494681010
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	FR0013404969
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE000156
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
UDR INC	0.00	US9026531049
HAFNIA ORD SHS	0.00	BMG4233B1090
IDR BNP PARIBAS A/C	0.00	
STMICROELECTRONICS NV	0.00	NL0000226223
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.00	JP3389510003
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
MONOLITHIC POWER SYSTEMS INC	0.00	US6098391054
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	JP1201461D98
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	ES00000123C7
NATWEST GROUP PLC 1.75% 02/MAR/2026	0.00	XS1788515606
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.00	DK0030512421
BOOKING HLDGS INC 4.625% 13/04/2030	0.00	US09857LAR96
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00	US29670E1073
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443

HCA 5.25% 15/04/2025	0.00	US404119BQ19
FOX CORP COM	0.00	US35137L2043
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
DOWA HOLDINGS CO LTD	0.00	JP3638600001
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00	AU000XCLWAQ1
BAYER AG	0.00	DE000BAY0017
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
SUZUKI MOTOR CORP NPV TEMP	0.00	JP3397200001
WILLSCOT MOBILE MI COM USD0.0001 CLASS A	0.00	US9713781048
MITSUBISHI GAS CHEMICAL CO	0.00	JP3896800004
Outstanding Settlement Receipts - CAD	0.00	
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00	CA0194561027
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
DSV A/S	0.00	DK0060079531
EMPIRE CO LIMITED	0.00	CA2918434077
BANKINTER 0.875% 08/07/2026	0.00	ES0213679HN2
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	JP1201231AC0
BUNDESOBLIGATION 2.20% 13/4/2028	0.00	DE000BU25000
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.00	XS1435056426
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	NL0010721999
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.00	US24422EWZ86
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BE0000357666
SONOCO PRODUCTS CO	0.00	US8354951027
SWISSQUOTE GROUP HOLDING SA	0.00	CH0010675863
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	AU3FN0069027
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
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00	US7445731067
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
BROTHER INDUSTRIES LTD	0.00	JP3830000000
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00	XS2320438653
RIGHTMOVE ORD GBP	0.00	GB00BGDT3G23
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
ASHTREAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
HEALTHPEAK PROPERTIES INC	0.00	US42250P1030
PURE STORAGE INC	0.00	US74624M1027
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
UK. GILT 4.25% 7/12/2055	0.00	
NEWMONT CORP	0.00	US6516391066
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	AU000000NSR2
SPAIN GOV. BD. 2.75% 31/10/2024	0.00	ES00000126B2
RESMED INC	0.00	US7611521078
MURATA MANUFACTURING CO	0.00	JP3914400001
ITALY BUONI POLIEN 2.50% 01-12-2024	0.00	IT0005045270
RAYMOND JAMES FINL	0.00	US7547301090
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	IT0005365165
ENGIE	0.00	FR0010208488
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00	DE0001102622
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	IT0005421703
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00	JP13002918A0
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP1507SAH06
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	JP1201521F37
SPS COMMERCE INC COM USD0.001	0.00	US78463M1071
AGNICO EAGLE MINES	0.00	CA0084741085
TECHNOLOGY ONE LIMITED	0.00	AU000000TNE8
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.00	US881943AE49
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00	SE0017486897
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
INDUSTRIAL AND INFRAREIT	0.00	JP3046500009
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES00000126Z1
PROCTER & GAMBLE 1.2% 30/10/2028	0.00	XS1900752814
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
NORDEA BANK ABP	0.00	FI4000297767
UK. GILT 2.50% 7/22/2065	0.00	GB00BYMZX75
TOTO LTD	0.00	JP3596200000
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00	XS2563349765
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00	GB0005405286

ORION OYJ		0.00	FI0009014377
BUNDESREPUBLIK DEU 4.75% 04/07/2040		0.00	DE0001135366
WILLIS TOWERS WATS COM		0.00	IE00DB6Q211
JAPAN GOV. TWENTY 1.40% 20/09/2034		0.00	JP1201501E99
BANCO COMERCIAL PORT F2F 02/10/2026		0.00	PTBPC20M0058
BANK OF NOVA SCOTI 5.35% 7/12/2026		0.00	US06418IAA97
BUNDESREPUBLIK DEU 0.50% 15/02/2025		0.00	DE0001102374
MEITU INC		0.00	KYG5966D1051
ITALY BUONI POLIEN 0.95% 1/8/2030		0.00	IT0005403396
SPAIN GOV. BD. 0.00% 31/01/2025		0.00	ES0000012F92
MEITEC CORPORATION NPV		0.00	JP3919200000
CHARTER COMMUN INC COM		0.00	US16119P1084
KINGDOM OF BELGIUM 0.80% 22/6/2025		0.00	BE0000334434
JAPAN GOV. FORTY Y 0.50% 20/3/2060		0.00	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050		0.00	JP1300691M16
ALLSTATE CORP 151232 6.125 CB		0.00	US020002AP64
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
USS CO LTD TEMP		0.00	JP3893200000
JAPAN POST INSURANCE CO LTD		0.00	JP3233250004
OLD REPUBLIC INTL CORP		0.00	US6802231042
Outstanding Settlement Receipts - EUR		0.00	
4IMPRINT GROUP PLC		0.00	GB0006640972
SHIMIZU CORPORATION		0.00	JP3358800005
E.ON SE		0.00	DE000ENAG999
SPAIN GOV. BD. 0.00% 31/5/2025		0.00	ES0000012K38
STANDARD LIFE ABERDEEN PLC		0.00	GB00BF8Q6K64
BANK OF NOVA SCOTI 4.85% 1/2/2030		0.00	US06417XAP69
JOHN DEERE CAPITAL CORP 180429 3.35 CB		0.00	US24422EWE57
BARRICK GOLD CORP		0.00	CA0679011084
US. TSY. NOTE/BOND 3.50% 15/02/2039		0.00	US912810QA97
UNITED KINGDOM GILT 4.62% 31/JAN/2034		0.00	
KOREA TSY. BD. 3.00% 10/09/2024		0.00	KR103502G495
CANADIAN GOVERNMENT 1.25% 01/MAR/2027		0.00	CA135087M847
UK. GILT 1.75% 22/1/2049		0.00	GB00BFWFPP71
ITALY BUONI POLIEN 3.85% 15/12/2029		0.00	IT0005519787
BUONI POLIENALI D 1.25% 01/12/20260 REGS		0.00	IT0005210650
AMADEUS IT HLDGS		0.00	ES0109067019
NMI HOLDINGS INC		0.00	US6292093050
ITALY BUONI POLIEN 3.85% 1/9/2049		0.00	IT0005363111
GOODMAN PROP. TST.		0.00	NZCPT000159
BIOGEN INC		0.00	US09062X1037
KOMATSU LTD JPY		0.00	JP3304200003
AUSTRALIA GOV. BD. 4.50% 21/04/2033		0.00	AU000XCLWAG2
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027		0.00	XS2625196352
UK. GILT 4.25% 07/12/2046		0.00	GB00B128DP45
PRUDENTIAL PLC		0.00	GB0007099541
KINGDOM OF BELGIUM 0.80% 22/06/2027		0.00	BE0000341504
UK. GILT 3.50% 22/07/2068		0.00	GB00BBJNQY21
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC		0.00	XS1979280937
HUBSPOT INC		0.00	US4435731009
BUNDESobligation 0.00% 09/10/2026		0.00	DE0001141844
ASAHI KASEI CORPORATION		0.00	JP3111200006
SANDVIK AB		0.00	SE0000667891
BRISTOL-MYERS SQUI 4.90% 22/02/2027		0.00	US110122EE42
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033		0.00	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381		0.00	DE0001102598
FRENCH REPUBLIC GO 0.50% 25/5/2040		0.00	FR0013515806
NEXTERA ENERGY CAP 1.90% 15/06/2028		0.00	US65339KBW99
AT&T 2.25% 1/2/2032		0.00	US00206RKH48
ASM INTERNATIONAL NV		0.00	NL0000334118
NUTRIEN LTD COM NPV		0.00	CA67077M1086
JAPAN (20 YEAR ISS 0.40% 20/06/2041		0.00	JP1201771M76
BANQUE CANTONALE VAUDOISE		0.00	CH0531751755
GMS INC		0.00	US36251C1036
UK. GILT 4.75% 22/10/2043		0.00	GB00BPJJKP77
AZBIL CORP		0.00	JP3937200008
ASTRAZENECA PLC 3.75% 3/3/20321		0.00	XS2593105476
JAPAN GOVERNMENT F 2.20% 20/03/2051		0.00	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040		0.00	JP1300331A99
BANK OF AMERICA F2F 24/10/2026		0.00	US06051GJK67
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002		0.00	MYBMO2000028
WALGREENS BOOTS AL COM		0.00	US9314271084

JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GC0
CDW CORP	0.00	US12514G1085
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.00	FR0014002JM6
DAIMLER TRUCK HOLDING AG	0.00	DE000DTR0CK8
FANNIE MAE POOL 4.50% 1/11/2052	0.00	US31418EKT63
AIB GRP. F2F 23/7/2029	0.00	XS2578472339
HALEON PLC	0.00	GB00BMX86B70
CITY OF NEW YORK 5.828% 1/10/2053	0.00	US64966Q7G98
STATE STREET CORP USD	0.00	US8574771031
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
MERCK KGAA	0.00	DE0006599905
LI AUTO INC	0.00	KYG5479M1050
FRESENIUS MEDICAL 2.375% 16/2/2031	0.00	US35805BAB45
MAPLETREE LOGISTICS TRUST	0.00	SG1S03926213
MS. F2F 20/7/2029	0.00	US61747YFF79
ROYAL BANK OF CAN 4.125% 5/7/2028	0.00	XS2644756608
GS YUASA CORP	0.00	JP3385820000
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
RIO TINTO LIMITED	0.00	AU000000RIO1
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	ES0000012K53
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	DE0001135176
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	DE0001102382
PROCTER & GAMBLE C 3.25% 2/8/2031	0.00	XS2617256149
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	CA135087J397
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNGP775
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
MICHELIN CGDE	0.00	FR001400AJ45
FANUC CORP NPV	0.00	JP3802400006
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
MARUBENI CORPORATION	0.00	JP3877600001
BUONI POLIENALI D 0.25% 15/03/2028EGS	0.00	IT0005433690
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	IT0004532559
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00	JP1300771P16
FIFTH THIRD BANCORP	0.00	US3167731005
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00	BE0000331406
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00	US9128285T35
VILLAGE OF DEERFIELD 4% 1/12/2028	0.00	US244415JP13
SPAIN GOV. BD. 3.90% 30/07/2039	0.00	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
PLACES FOR PEOPLE 6.25% 06/12/2041	0.00	XS2725781509
FUJIFILM HOLDINGS NPV TEMP	0.00	JP3814000000
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00	JP1300141445
UNIVERSAL MUSIC GROUP NV	0.00	NL0015000IY2
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00	DE0001102473
VITAL HEALTHCARE PROP. TST.	0.00	NZCHPE000154
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00	
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	IT0005273013
KEYSIGHT TECHNOLOGCOM USD	0.00	US49338L1035
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.00	US694308KK29
WEYERHAEUSER CO USD	0.00	US9621661043
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	IT0005094088
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	IT0005467482
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	JP1201821NA5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00	SG3261987691
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
NOK CORP	0.00	JP3164800009
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	
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
SSE PLC	0.00	GB0007908733
COCA-COLA EUROPACIFIC PARTNERS	0.00	GB00BDCPN049
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
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	AU0000075681
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
ACCIONA SA	0.00	ES0125220311
ARGENX SE	0.00	NL0010832176

ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
BARCLAYS F2F 21/03/2035	0.00	XS2790094523
HEXAGON AB	0.00	SE0015961909
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
SUMITOMO CORP JPY	0.00	JP3404600003
BPCE F2F 19/10/2027	0.00	USF11494BX20
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
SOCIETE GENERALE SA F2V 10/01/2034	0.00	US83368RBS04
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3
QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
NETFLIX 3.875% 15-NOV-29	0.00	XS1989380172
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.00	XS2349788377
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	IT0005422891
DAI ICHI LIFE HOLD NPV	0.00	JP3476480003
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
CARRIER GBL. 5.90% 15/3/2034	0.00	US14448CBC73
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	JP1300361C33
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
BANK OF IRELAND GRP. F2V 1/3/2033	0.00	XS2561182622
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.00	US48305QAF00
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
LYONDELLBASELL INDUSTRIES	0.00	NL0009434992
LOWE S COS 5.75% 1/7/2053000	0.00	US548661ER45
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	IT0005083057
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	DE0001102465
SYSCO 5.75% 17/1/2029	0.00	US871829BS59
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	JP12011419C6
UK. GILT 3.75% 29/01/2038	0.00	GB00BQC4R999
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	JP1201801N46
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.00	
AEON CO LTD	0.00	JP3388200002
BUONI POLIENALI D 0.95% 01/12/2031	0.00	IT0005449969
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	US912810PX00
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	JP1201131990
CUMMINS 5.45% 20/02/2054	0.00	US231021AX49
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
MORGAN STANLEY F2F 22/1/20251	0.00	US61747YEB74
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
GENERAL MILLS INC 0.125% 15/11/2025	0.00	XS2405467528
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
SKANDINAVISKA ENSK 3.25% 4/11/20254/11/2025 EUR1000 330	0.00	XS2623820953
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
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
CITY OF DETROIT M 6.844% 1/5/2028	0.00	US2510936D73
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567
BANK OF MONTREAL F2V 26/05/2084	0.00	US06368LQ586
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
GENUINE PARTS CO USD	0.00	US3724601055
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
CAMPBELL SOUP 5.40% 21/03/2034	0.00	US134429BP34
SBA COMMUNICATIONS COM	0.00	US78410G1040
CHENIERE ENERGY IN 5.65% 15/04/2034	0.00	US16411RAL33
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
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
CIGNA 5.60% 15/02/2054	0.00	US125523CW86
WLB ASSET VI PTE 7.25% 21/12/2027	0.00	XS2723388257
LYB INTL. FIN. III 5.50% 01/03/2034	0.00	US50249AAM53
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.00	US92343VGT52
BPCE 2.375% 14/01/2025	0.00	US05584KAG31
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
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
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	DE0001102481
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
FEDERATION DES CAI 5.25% 26/04/20299	0.00	US31429KAL70
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504

CANADIAN IMPERIAL 5.001% 28/04/20284/2028	0.00	US13607LNG40
ADVANTECH CO LTD	0.00	TW0002395001
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
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
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
ULTA BEAUTY INC COM	0.00	US9038453031
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.00	XS2406914346
COLUMBIA PIPELINE 5.681% 15/01/2034034	0.00	
NEC ELECTRONICS CORP	0.00	JP3164720009
LLOYDS BANKING GRP. LLOYDS BANKING GRP. F2V PERP	0.00	US539439AG42
WEC ENERGY GROUP INC	0.00	US92939U1060
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.00	US595620AZ81
VISTRA VISTRA F2V PERP	0.00	US92840MAC64
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.00	US207597ER21
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
DBS GRP. HLDGS. 5.479% 12/09/2025	0.00	US24023LAJ52
MARS 4.65% 20/4/2031A	0.00	US571676AU98
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.00	US683483AA98
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
MOLINA HEALTHCARE INC	0.00	US60855R1005
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.00	US69351UBC62
INTL. FIN. FACILIT 2.75% 7/6/2025	0.00	XS2507889835
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.00	US233853AF73
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
GS. GRP. 3.50% 1/4/2025	0.00	US38141GXJ83
FIRST INDUSTRIAL REALTY TRUST	0.00	US32054K1034
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
ROCHE HLDGS. 5.489% 13/11/2030	0.00	US771196CG59
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
GSK CONSUMER HEAL 2.125% 29/03/203434	0.00	XS2462325122
SEB SA	0.00	FR0000121709
FISERV INC 4.50% 24/5/2031	0.00	XS2626288257
CAP. ONE FINL. F2F 26/7/2030	0.00	US14040HCV50
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
ST MARYS CEMENT IN 5.75% 28/1/2027	0.00	USC86068AA80
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00	US65342QAM42
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
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	JP1200841615
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
JAPAN GOV. TWENTY 2.10% 20/9/2024	0.00	JP1200721494
ASR NEDERLAND F2V 02/05/2049	0.00	XS1989708836
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00	US89054XAC92
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
IQVIA 5.70% 15/05/2028	0.00	US46266TAC27
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
VODAFONE GROUP ORD	0.00	GB00BH4HKS39
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00	US05348EBA64
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
COVIVIO	0.00	FR0000064578
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00	US86745YAA29
CORNING INC	0.00	US2193501051
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	AU0000047003
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
FANNIE MAE POOL 5.00% 1/10/2052	0.00	US31418EJ760
ALIGN TECHNOLOGY INC	0.00	US0162551016
ILLUMINA INC	0.00	US4523271090
INTACT FINANCIAL CORPORATION	0.00	CA45823T1066
E.ON SE 3.87% 12/JAN/2035	0.00	XS2574873183
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00	IT0004644735
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
EVERSOURCE ENERGY COM	0.00	US30040W1080
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00	JP1103381F34
JAPAN GOV. TEN YEA 0.50% 20/12/2024	0.00	JP1103361EC6
HSBC HOLDINGS PLC F2F 3/11/203300	0.00	US404280DS59
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
AIB GRP. F2F 13/9/2029	0.00	US00135TAD63

MACQUARIE GRP. 4.7471% 23/1/2030	0.00	XS2357234769
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
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BE0000333428
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
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
COMMERZBANK F2F 18/01/2030	0.00	DE000CZ43ZN8
ENEL FIN. INTL. 7.50% 14/10/2032	0.00	USN30707AT57
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
COCA COLA HBC AG ORD	0.00	CH0198251305
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00	US02364WBJ36
MTU AERO ENGINES AG	0.00	DE000A0D9PT0
CAIXABANK CAIXABANK F2V PERP	0.00	ES0840609053
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
LLOYDS BANKING GROUP F2F 12/04/2028	0.00	XS2430704655
ARGENTA SPAARBANK F2F 29/11/20271/2027 EUR	0.00	BE6339428904
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
CHUNGHWA TELECOM CO LTD	0.00	TW0002412004
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2
Income Due - GBP	0.00	
WESTERN DIGITAL CORP	0.00	US9581021055
MARRIOTT VACATIONS WORLDWIDE CORP	0.00	US57164Y1073
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00	US780082AH66
ENGIE 3.875% 06/12/2033	0.00	FR001400MF86
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00	AU0000CLWAU3
SPAIN GOV. BD. 0.25% 30-JUL-24	0.00	ES0000012E85
ARTHUR J GALLAGHER 6.75% 15/2/2054	0.00	US043161AG40
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	IT0005542797
BNP PARIBAS 4.095% 13/02/2034	0.00	FR001400NV51
ITALY BUONI POLIEN 1.45% 15/11/2024	0.00	IT0005282527
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
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	JP1201641J38
ENTERGY CORP NEW	0.00	US29364G1031
NATWEST GROUP PLC ORD	0.00	GB00BM8PJY71
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00	US00774MAW55
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	CA46071W2058
ENGIE 3.875% 06/03/2036	0.00	FR001400JC7
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
SWATCH GROUP AG	0.00	CH0012255144
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 GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	JP1201781MA3
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00	CA89117GK301
KBC GRP. 3.75% 27/3/2032	0.00	BE0390124874
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	IT0005474330
FERROVIAL SE EUR0.01	0.00	NL0015001FS8
UK. GILT 0.625% 22/10/2050	0.00	GB00BMBL1F74
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012132
CORPAY INC COM USD 0.001	0.00	US2199481068
VISTRA CORP	0.00	US92840M1027
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00	US05973JAA88
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
CRITERIA CAIXACORP SA	0.00	ES0140609019
CITIGROUP F2F 22/9/2028	0.00	XS2536364081
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	IT0005493298
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	CA135087H235

LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
INVINCIBLE INVESTMENT CORP REIT	0.00	JP3046190009
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
DNB BANK F2F 19/7/2028	0.00	XS2652069480
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	NL0011220108
INTESA SANPAOLO 7.20% 28/11/2033	0.00	US46115HCD70
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
ASPEN GROUP LTD/AUSTRALIA	0.00	AU000000APZ8
DEUTSCHE BANK F2F 22/12/2028	0.00	XS2303762475
MERCK 4.15% 18/5/2043	0.00	US58933YAJ47
ORIX CORPORATION	0.00	JP3200450009
KIMCO REALTY CORP	0.00	US49446R1095
PRYSMIAN SPA	0.00	IT0004176001
SOCIETE GENERALE 4.00% 16/11/2027	0.00	FR001400DZM5
DEUTSCHE BANK 4.00% 29/11/2027	0.00	DE000A30VQ09
UNION CHIMIQUE UCB SA	0.00	BE0003739530
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
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
NOMURA HOLDINGS INC	0.00	JP3762600009
NOKIA OYJ	0.00	FI0009000681
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
PINTEREST INC	0.00	US72352L1061
BANCO SANTANDER 3.75% 09/01/2034	0.00	XS2743029840
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
MS. F2F 21/03/2030	0.00	XS2790333707
NOVOZYMES A S	0.00	DK0060336014
STARBUCKS 4.45% 15-AUG-49	0.00	US855244AU31
CANADIAN IMPERIAL BA FRN 29/01/20272027	0.00	XS2755443459
BPCE 3.875% 11/01/2029	0.00	FR001400N4L7
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
SYSCO 2.40% 15/02/2030	0.00	US871829BK24
STANDARD CHARTERED	0.00	GB0004082847
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
BARCLAYS PLC 6.36% 31/JAN/2031	0.00	XS2570940226
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
KREDITANSTALT FUE 2.625% 10/01/2034	0.00	DE000A352ED1
BERKLEY WR CORP COM	0.00	US0844231029
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
BARCLAYS PLC F2F 13/9/2034	0.00	US06738ECL74
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00	JP3955800002
SANTANDER UK GRP. HL F2F 10/1/2029	0.00	US80281LAT26
NATIONAL BANK OF CANADA	0.00	CA6330671034
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
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
LOEWS CORP	0.00	US5404241086
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00	US655844CK21
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00	XS2300197030
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
AIB GRP. F2F 14/10/20260000	0.00	USG0R4HJAC07
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00	US13607LWW98
GEBERIT AG-REG	0.00	CH0030170408
SWISS LIFE HOLDING AG	0.00	CH0014852781
PROXIMUS SADP 1.875% 1/10/20259	0.00	BE0002237064
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
BARCLAYS PLC F2F 13/9/2027	0.00	US06738ECL29

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
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
WARNER BROS DISCOVERY INC	0.00	US9344231041
EUROFINS SCIENTIFI 4.75% 6/9/2030	0.00	XS2676883114
MASTERCARD 1.90% 15/03/2031D2000	0.00	US57636QAS30
MARKEL CORPORATION	0.00	US5705351048
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
Income Due - AUD	0.00	
BARCLAYS PLC F2F 12/03/2055	0.00	US06738ECS28
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
BANQUE FEDERATIVE 5.896% 13/7/2026	0.00	US06675GBA22
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
BUONI POLIENNALI D 0.60% 01/08/2031	0.00	IT0005436693
ING GROEP F2F 11/9/2034	0.00	US456837BH52
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00	USY555CGAB83
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
VOLKSWAGEN GRP. OF 5.70% 12/9/2026	0.00	USU9273ADR33
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	
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
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
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
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.00	FR00140087C4
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
NIPPON STEEL CORPORATION	0.00	JP3381000003
VOLKSWAGEN INTL. FIN F2V PERPD SUB PERP EUR100000 NC9	0.00	XS2187689380
UBS GRP. UBS GRP. F2V PERP	0.00	US902613BK35
HEALTHCO REIT	0.00	AU0000169302
SYNCHRONY FINANCIAL	0.00	US87165B1035
BCE INC	0.00	CA05534B7604
SAMSUNG LIFE INSUR	0.00	KR7032830002
RAIZEN FUELS FIN. 6.45% 05/03/2034	0.00	USL7909CAC12
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
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
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
DNB BANK ASA	0.00	NO0010161896
FIRSTENERGY CORP USD	0.00	US3379321074
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
AICA KOGYO CO LTD	0.00	JP3100800006
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00	US63861VAH06
QBE INSURANCE GROUP LTD	0.00	AU000000QBE9
FANNIE MAE POOL 4.00% 01/10/2052	0.00	
SOCIETE GENERALE 4.351% 13/6/2025	0.00	US83368TBN72
AERCAP HOLDINGS NV	0.00	NL0000687663
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
AICHI STEEL CORP	0.00	JP3103600007
SEA LTD	0.00	US81141R1005
BROWN BROWN INC	0.00	US1152361010
AMBIPAR LUX SARL 9.875% 6/2/2031	0.00	US02319WAA99
BAXTER INTL INC COM	0.00	US0718131099
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
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
MCCORMICK AND COMPANY INC	0.00	US5797802064
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
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
SSAB AB - SERIES B	0.00	SE0000171100
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00	US26442UAP93
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
LLOYDS BANKING GRP. F2F 21/09/2031	0.00	XS2690137299
GS. GRP. GS. GRP. F2V PERP	0.00	US38148BAE83
OMERS FIN. TST. 4.00% 19/4/2052052	0.00	US682142AH70
BRASKEM NETHERLAND 7.25% 13/02/2033	0.00	USN15516AG70
TYSON FOODS INC CLASS A	0.00	US9024941034
COMCAST CORP 4.65% 15/02/2033	0.00	US20030NEC11
RURAL GRP.	0.00	AU000000RFF5
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	JP1201511EC7
ARES MANAGEMNT COR COM	0.00	US0399081017
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.00	XS2261215011
UTD. O/SEAS. BANK F2V 07/10/20322	0.00	US91127LAH33
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
ELECTRICITE DE FRANCE SA 3.37% PERP	0.00	FR0013534336
UK. GILT 1.625% 10/22/2054	0.00	GB00BJLR0116
LANDESBANK BADEN-W 2.00% 24/02/2025SD2000 REGS	0.00	DE000LB2ZTL3
ERP OPERATING 4.15% 1/12/20282028 USD	0.00	US26884ABK88
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	FR0013480613
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	IT0005425233
CBOE GLOBAL MARKET	0.00	US12503M1080
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
TOKAI HOLDINGS CORP	0.00	JP3552260006
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
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
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
DEUTSCHE BANK AG 4.5% PERP	0.00	DE000DL19V55
VIACOM 5.85% 1/9/2043	0.00	US92553PAU66
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ439B6
Income Due - SEK	0.00	
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
ALLIANZ ALLIANZ F2V PERP	0.00	USX10001AA78
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.00	US38403FAA75
ASR NEDERLAND F2V 7/12/2043	0.00	XS2554581830
CINCINNATI FINANCIAL CORP	0.00	US1720621010
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.00	US55903VBE20
KAO CORPORATION	0.00	JP3205800000
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
HAT HOLDINGS I LL 3.375% 15/06/2026	0.00	US418751AE33
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
NITTETSU MINING CO NPV	0.00	JP3680800004
ATMOS ENERGY CORP	0.00	US0495601058
CELULOSA ARAUCO Y 4.20% 29/01/2030	0.00	USP2195VAR61
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.00	US13648TAG22
Income Due - BRL	0.00	
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
DTE ENERGY CO USD	0.00	US2333311072
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	IT0005534141
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.00	CA65339KDA57
NIDEC CORPORATION	0.00	JP3734800000
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
AMEREN CORP	0.00	US0236081024
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
NEXT PLC	0.00	GB0032089863
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	XS2438026440
VOLKSWAGEN INTL. F 1.25% 23/9/2032	0.00	XS2234567662
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
TOYOTA CREDIT CANA 4.46% 19/03/2029CAD	0.00	CA892329BV40
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31
MS. F2F 10/12/2026	0.00	US6174468V45
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE0000332412
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.00	US110122DQ80
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
MONCLER SPA	0.00	IT0004965148

AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.00	US026874DS37
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES00000128Q6
KELLANOVA	0.00	US4878361082
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
EXPEDITORS INTL WASH INC	0.00	US3021301094
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
ATI INC	0.00	US01741R1023
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
WILLIAMS-SONOMA INC	0.00	US9699041011
SIMPLO TECHNOLOGY CO LTD	0.00	TW0006121007
TDK CORPORATION	0.00	JP3538800008
ERICSSON LM - B SHS	0.00	SE0000108656
US ULTRA BOND 2406 F	0.00	
STRAUMANN HLDG	0.00	CH1175448666
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.00	US64953BBF40
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
SOCIEDAD DE TRANSM 4.00% 27/01/2032	0.00	USP87163AA27
PEPSICO 2.875% 15/10/2049	0.00	US713448EP96
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMCM652
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059	0.00	US86772JAA16
CNH INDUSTRIAL NV COM	0.00	NL0010545661
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
COLGATE PALMOLIVE CO 150832 3.25 CB	0.00	US194162AP89
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
BOOKING HLDGS. 4.75% 15/11/2034	0.00	XS2555221246
OKTA INC	0.00	US6792951054
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00	DE0001135044
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
LIVE NATION INC	0.00	US5380341090
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000L58
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
CELANESE CORP SERIES A	0.00	US1508701034
EPAM SYSTEMS INC	0.00	US2941481044
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	US161175BS22
ENTEGRIS INC	0.00	US29362U1043
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
JTEKT CORPORATION	0.00	JP3292200007
EPIROC AB	0.00	SE0015658109
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
GARMIN ORD	0.00	CH0114405324
JPM. CHASE F2F 22/9/2027	0.00	US46647PCP99
FUT. EURO-BUND FUTURE EUX JUN24	0.00	
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
IGM FINANCIAL INC	0.00	CA4495861060
MARRIOTT INTL. MD 5.30% 15/05/2034	0.00	US571903BQ56
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
COLES GROUP LTD	0.00	AU0000030678
ENERGIAS DE PORTUGAL SA	0.00	PTEDP0AM0009
OLYMPUS CORP	0.00	JP3201200007
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
CARNIVAL CORP USD	0.00	PA1436583006
KEYCORP	0.00	US4932671088
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
FUTURES MARGIN-GBP	0.00	
CONAGRA BRANDS INC	0.00	US2058871029
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
APPLE HOSPITALITY REIT INC	0.00	US03784Y2000
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	JP1400071E55
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	JP1400111J52
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	JP1300601JA9
ROBLOX CORPORATION COM CL A ORD SHS	0.00	US7710491033
POOL CORPORATION	0.00	US73278L1052
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	JP1300671L78
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	ES0000012M51
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00	US83416WAB90
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	NZGOVDT437C0
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BE0000324336
BANK OF IRELAND GRP. F2F 13/11/2029	0.00	XS2717301365
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	IT0005508590
VAT GROUP AG	0.00	CH0311864901
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950
EASTMAN CHEM. 5.625% 20/02/2034	0.00	US277432AY69
PPL CORPORATION	0.00	US69351T1060
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	US912810FM54
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
TYLER TECHNOLOGIES INC	0.00	US9022521051
EVERTEC INC	0.00	PR30040P1032
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	JP1201421D22
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	IT0005580094
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	JP1201341C38
BOLLORE SE	0.00	FR0000039299
DELTA AIR LINES 20 2.50% 10/6/2028	0.00	US247361ZW11
TRANSUNION	0.00	US8940011079
MID-AMERICA APARTMENT COMMUNITIES	0.00	US5952211034
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
FANNIE MAE POOL 3.00% 01/05/2052	0.00	US3140XPDD82
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	DE0001102366
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	US855718BB09
NATL. BANK OF CAN 5.023% 01/02/2029	0.00	CA63306AHT66
COCHLEAR LIMITED	0.00	AU000000COH5
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	IT0005327306
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	JP1024441P12
STATKRAFT 3.375% 22/03/2032	0.00	XS2779792337
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	
AIR WATER INC	0.00	JP3160670000
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00	CA135087Q723
SOUTHERN CALIFORN 4.875% 1/2/2027	0.00	US842400JA26
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
FANNIE MAE POOL 3.50% 01/05/2052	0.00	US31418EDE77
EQUITABLE HLDGS IN COM	0.00	US29452E1010
SUZANO AUSTRIA G 3.12% 15/01/2032	0.00	US86964WAK80
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
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
NETFLIX 3.625% 15/6/2030GS	0.00	XS2072829794
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
THE JM SMUCKER COMPANY	0.00	US8326964058
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863

JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
PROCTER & GAMBLE 4.05% 26/1/203300	0.00	US742718GA10
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00	US35833TAB17
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
NIPPON ACCOMMODATIONS FUND	0.00	JP3046440008
ALLSTATE CORP 151226 3.28 CB	0.00	US020002BD26
FIRST STATE BENEDICT SARLPE	0.00	
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.00	US98956PAX06
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
INTERTEK GROUP INC	0.00	GB0031638363
AMERCO COM	0.00	US0235865062
COMMERZBANK AG NPV	0.00	DE000CBK1001
NRG ENERGY INC	0.00	US6293775085
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
SUNCORP GROUP LTD	0.00	AU000000SUN6
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
SS AND C TECHNOLOGIES HOLDINGS	0.00	US7846711007
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	IT0005358806
LOW INC. INV. 3.386% 01/07/2026	0.00	US54750AAA43
HOLOGIC INC	0.00	US4364401012
SAMPO PLC NPV A	0.00	FI4000552500
BURLINGTON STORES INC	0.00	US1220171060
VIATRIS INC	0.00	US92556V1061
MS. F2F 28/4/2026	0.00	US6174468Q59
TOKYO GAS CO LTD	0.00	JP3573000001
ANZ NEW ZEALAND I 3.951% 17/7/202626	0.00	XS2646222633
PAN PACIFIC INTL H NPV	0.00	JP3639650005
FORTIS INC	0.00	CA3495531079
SVENSKA HANDELSBANKE F2V 01/06/2033	0.00	XS2486857431
SAAB AB-B	0.00	SE0000112385
Income Due - EUR	0.00	
METROPOLITAN LIFE 3.625% 26/3/203434	0.00	XS2792184421
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
NESTLE HLDGS. 1.00% 15/9/202750000 144A	0.00	US641062AS38
RESONA HOLDINGS INC	0.00	JP3500610005
LONDON POWER NETW 5.875% 15/11/2040	0.00	XS2678312203
MOTABILITY OPERAT 5.625% 11/9/2035	0.00	XS2678308359
NORSK HYDRO ASA	0.00	NO0005052605
OTSUKA HLDGS CO NPV	0.00	JP3188220002
AES CORP	0.00	US00130H1059
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
MARS INC 4.75% 20/4/2033A	0.00	US571676AV71
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
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
SYENSQO SA NPV	0.00	BE0974464977
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
TERADYNE INC	0.00	US8807701029
METRO INC - A	0.00	CA59162N1096
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
LLOYDS BANKING GROUP F2V 2/6/2033	0.00	XS2591847970
MEXICO GOV. INTL 4.4899% 25/05/2032	0.00	XS2754067242
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU000XCLWAR9
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU000XCLWAM0
UACJ CORP	0.00	JP3826900007
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
TOYOTA TSUSHO CORP	0.00	JP3635000007
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
CANADIAN DOLLAR	0.00	
MERCEDES-BENZ INT 5.625% 17/8/2026	0.00	XS2667547876
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
NEWMONT CORPORATION	0.00	AU0000297962
NESTLE HLDGS. 5.25% 21/9/2026	0.00	XS2689044258
SOCIETE GENERALE F2F 22/01/2032	0.00	FR001400NCB6

W P CAREY INC	0.00	US92936U1097
VERISIGN INC	0.00	US92343E1029
CMS ENERGY CORP	0.00	US1258961002
NORTONLIFELOCK	0.00	US6687711084
CREDIT AGRICOLE F2F 15/1/2029	0.00	FR001400N624
HOTEL PROP. INVS.	0.00	
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00	XS2741906809
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	NL00150012X2
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
VISA INC 1.9% 15/04/2027	0.00	US92826CAL63
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
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00	XS2288825263
MONDI PLC ORD EUR0.22	0.00	GB00BMWC6P49
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
TRADEWEB MARKETS INC	0.00	US8926721064
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
CITIGROUP F2F 24/4/2025	0.00	US172967MF56
BLACKSTONE PROP. 3.625% 29/10/202910/2029	0.00	XS2471770862
AT&T 5.40% 15/2/2034	0.00	US00206RMT67
CONT. WIND 6.00% 28/2/2033USD100000	0.00	US212168AA64
INFORMA PLC	0.00	GB00BMJ6DW54
SKYWORKS SOLUTIONS INC	0.00	US83088M1027
MOSAIC CO COM	0.00	US61945C1036
SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
MAGNA INTERNATIONAL INC	0.00	CA5592224011
EQUINIX 1.00% 15/03/2033	0.00	XS2304340693
UNI CHARM CORPORATION	0.00	JP3951600000
BANK OF IRELAND GR EUR1	0.00	IE00BD1RP616
SNAP INC	0.00	US83304A1060
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031 USD150000	0.00	US59217GGU76
JULIUS BAER GROUP LTD	0.00	CH0102484968
REVVITY INC	0.00	US7140461093
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
BLUESCOPE STEEL LIMITED	0.00	AU000000BSL0
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
LEASEPLAN 0.25% 7/9/202600 474	0.00	XS2384269101
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
CHARTER HALL SOCIAL INFRASTRUCTURE REIT	0.00	
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033 EUR1000	0.00	XS1772374770
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
BANK OF AMERICA CORP F2F 22/7/2027	0.00	US06051GJS93
CLEVELAND CLIFFS COM USD	0.00	US1858991011
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
BANK LEUMI LE-ISRAEL	0.00	IL0006046119
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
SANDOZ GROUP ORD SHS	0.00	CH1243598427
SARTORIUS STEDIM B EUR0.1666	0.00	FR0013154002
SMURFIT KAPPA GROUP PLC	0.00	IE00B1RR8406
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
SARTORIUS FINANCE 4.875% 14/9/2035	0.00	XS2676395408
XERO LIMITED ORDINARY FULLY PAID	0.00	NZXR0E000152
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
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
EXOR NV	0.00	NL0012059018
BANQUE FEDERATIVE 1.00% 16/7/2026	0.00	FR0014005DW1
TELENOR ASA	0.00	NO0010063308
FINECOBANK BANCO FINECO SPA	0.00	IT0000072170
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
ESSITY AB SER B NPV	0.00	SE0009922164
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
ROBERT BOSCH 4.375% 2/6/2043	0.00	XS2629470761
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00	XS2681541327

SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
ENEL SPA ENEL SPA F2V PERP	0.00	XS2576550086
IHG FIN. 4.375% 28/11/2029	0.00	XS2723593187
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
PANDORA	0.00	DK00060252690
SARTORIUS FINANCE 4.50% 14/9/2032	0.00	XS2676395317
SARTORIUS AG VORZUG	0.00	DE0007165631
FISERV 5.625% 8/21/2033	0.00	US337738BH05
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	CA135087P998
EDP ENERGIAS DE POR F2V 23/4/2083	0.00	PTEDP40M0025
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	CA135087R481
PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS	0.00	AU3FN0050126
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
ORANGE ORANGE F2V PERP	0.00	FR001400GDJ1
COVESTRO AG	0.00	DE0006062144
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00	XS2617457127
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
BANK HAPOLIM LTD	0.00	IL0006625771
YARA INTERNATIONAL ASA	0.00	NO0010208051
ENGIE 4.50% 06/09/2042	0.00	FR001400KHI6
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
CARRIER GBL. 4.50% 29/11/2032	0.00	XS2751689048
KBC GRP. F2F 19/4/20300000	0.00	BE0002935162
ARKEMA	0.00	FR0010313833
MACQUARIE MERCER INFRASTRUCTURE TRUST 1AFS	0.00	
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
BELFIUS BANK F2V 19/4/2033EUR100000 405	0.00	BE6340794013
ENBW INTL. FIN. 4.30% 23/5/2034	0.00	XS2722717555
EXACT SCIENCES CORP	0.00	US30063P1057
SOCIETE GENERALE F2F 21/11/2031	0.00	FR001400M6F5
JYSKE BANK A/S F2V 01/05/2035	0.00	XS2754488851
AMCOR PLC COM USD	0.00	JE00BJ1F3079
BRAMBLES LIMITED	0.00	AU000000BXB1
COMMERZBANK AG F2F 21/3/2028100000	0.00	DE000CZ43ZB3
TORO CO	0.00	US8910921084
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00	XS2629468278
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00	AT0000A2XSTO
DONGBU INSURANCE CO LTD	0.00	KR7005830005
BANCO DE SABADELL F2F 15/01/2030	0.00	XS2745719000
KON. 3.875% 16/2/2036	0.00	XS2764455619
EASTMAN CHEMICAL COM	0.00	US2774321002
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042
ELIA TRANSMISSION 3.75% 16/01/2036	0.00	BE6349118800
SONOVA HOLDING AG - REG	0.00	CH0012549785
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.00	XS2762369549
BANCO DE SABADELL F2F 13/09/2030	0.00	XS2782109016
SGS SA	0.00	CH1256740924
EUROGRID 3.598% 01/02/2029	0.00	XS2756341314
TFI INTERNATIONAL INC	0.00	CA8724111094
ORSTED AS F2V 14/03/3024	0.00	XS2778385240
BANCO BILBAO VIZCA 3.50% 26/03/2031	0.00	XS2790910272
DYNATRACE INC	0.00	US2681501092
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.00	FR001400J150
ESSENTIAL UTILS	0.00	US29670G1022
OTP BANK NYRT F2F 31/01/2029	0.00	XS2754491640
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00	XS2722717472
RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	
EDP SERVICIOS FINA 3.50% 16/07/2030/2030	0.00	XS2747766090
YASKAWA ELECTRIC CORP	0.00	JP3932000007
BARCLAYS F2V 31/01/2033	0.00	XS2739054489
BELFIUS BANK 3.75% 22/01/2029	0.00	BE0002993740
FOX CORP	0.00	US35137L1052
COOPERATIEVE RABO 3.822% 26/07/2034	0.00	XS2753315626
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00	XS2788435050
WHARF REAL ESTATE HKD	0.00	KYG9593A1040
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
LSEG NETHERLANDS 4.125% 29/09/2026	0.00	XS2679903950
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
MOTABILITY OPERAT 3.625% 24/07/2029	0.00	XS2742660157

WPP PLC		0.00	JE00B8KF9B49
LINDT & SPRUENGLI AG-REG		0.00	CH0010570759
SUMITOMO MITSUI TRUST HOLDINGS		0.00	JP3892100003
ROBINHOOD MARKETS INC		0.00	US7707001027
CARRIER GBL. 4.375% 29/05/2025		0.00	XS2723569559
HENNES & MAURITZ		0.00	SE0000106270
BIO TECHNE CORP		0.00	US09073M1045
BUNDESREPUBLIK DEU 2.50% 15/8/2054		0.00	DE000BU2D004
SODEXO		0.00	FR0000121220
E.ON 3.375% 15/01/2031		0.00	XS2747600018
WPP FIN. 2013 3.625% 12/09/202929		0.00	XS2782800713
HYATT HOTELS CORP-CL A		0.00	US4485791028
ITALY BUONI POLIEN 1.45% 01/03/2036		0.00	IT0005402117
MINERAL RESOURCES LTD		0.00	AU000000MIN4
GSK CAP. 3.125% 28/11/20320000 2		0.00	XS2553817763
CARLYLE GROUP INC		0.00	US1431611088
THAMES WATER UTIL 4.375% 03/07/2034		0.00	XS0800185174
CK HUTCHISON HOLDINGS LTD		0.00	KYG217651051
NETHERLANDS GOV. B 2.00% 15/07/2024		0.00	NL0010733424
BE SEMICONDUCTOR EURO		0.00	NL0012866412
TWILIO INC		0.00	US90138F1021
CONS. EDISON OF NE 5.50% 15/03/2034		0.00	US209111GF42
EVERGY INC COM NPV		0.00	US30034W1062
FRESENIUS SE CO KGAA		0.00	DE0005785604
FORTUNE BRANDS HOME AND SECURITY		0.00	US34964C1062
UPM-KYMMENE 2.25% 23/05/20293 REGS		0.00	XS2478685931
ORSTED 2.875% 14/06/20334		0.00	XS2490472102
POWER CORP OF CANADA CAD		0.00	CA7392391016
CIE DE SAINT-GOBA 2.625% 10/08/2032UR100000 48		0.00	XS2517103334
COMPUTERSHARE LTD		0.00	AU000000CPU5
BT GROUP PLC		0.00	GB0030913577
ITALY BUONI POLIEN 2.15% 01/09/20520		0.00	IT0005480980
BELGIUM KINGDOM 1.40% 22/06/2053		0.00	BE0000355645
LUNDIN MINING CORP		0.00	CA5503721063
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1		0.00	CA83740TAK30
AUSTRALIA GOV. BD. 3.25% 21/06/2039		0.00	AU000XCLWAP3
HUARONG FIN. II 0.75% 12/11/2029		0.00	SE0011281922
JAPAN GOV. TWENTY 2.00% 20/03/2031		0.00	JP1201261B43
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
BANK OZK COM USD0.01		0.00	US06417N1037
EDP - ENERGIAS DE 1.625% 15/4/2027027 EUR100000 45		0.00	PTEDPNOM0015
CATALENT INC		0.00	US1488061029
BUNDESREPUB. DEUTS 0.00% 15/08/2050		0.00	DE0001030724
JAPAN GOV. TWENTY 1.80% 20/06/2031		0.00	JP1201291B88
M3 INC NPV		0.00	JP3435750009
JPM. CHASE F2F 18/05/2028		0.00	XS1615079974
DAYFORCE INC		0.00	US1567711088
BANDAI NAMCO HOLDINGS NPV		0.00	JP3778630008
BONOS Y OBLIG DEL 1.00% 30/07/2042		0.00	ES0000012107
KINGDOM OF BELGIUM 1.25% 22/04/2033		0.00	BE0000346552
BATH AND BODY WORKS INC		0.00	US0708301041
ERIE INDEMNITY CO		0.00	US29530P1021
REPLIGEN CORPORATION		0.00	US7599161095
NIBE INDUSTRIER AB SER B NPV		0.00	SE0015988019
CAMPBELL SOUP CO USD		0.00	US1344291091
APPLOVIN CORP		0.00	US03831W1080
JAPAN GOV. THIRTY 0.40% 20/03/2050		0.00	JP1300661L47
UK. GILT 0.50% 22/10/2061		0.00	GB00BMBL1D50
JAPAN GOV. THIRTY 0.80% 20/03/2047		0.00	JP1300541H31
NTT DATA GROUP CORPORATION		0.00	JP3165700000
INTEL 4.10% 11/5/2047		0.00	US458140AY68
JAPAN GOV. THIRTY 0.80% 20/6/2047		0.00	JP1300551H61
PROCTER & GAMBLE 4.55% 29/01/2034		0.00	US742718GG89
ITALY BUONI POLIEN 1.50% 30/04/2045REGS		0.00	IT0005438004
SWEDISH GOV. 0.75% 12/05/2028060		0.00	SE0009496367
CNP ASSURANCES SAC 1.25% 27/1/2029		0.00	FR0014007YA9
SVENSKA HANDELSBKN SER A NPV		0.00	SE0007100599
SWISS RE FIN. UK F2F 4/6/2052		0.00	XS2181959110
COMCAST 1.50% 15/2/2031		0.00	US20030NDN84
LINDT & SPRUENGLI AG-PC		0.00	CH0010570767

LONG GILT 2406 FUT		0.00	
FTSE 100 IDX 2406 FU		0.00	GB00KHLXF30
QUEST DIAGNOSTICS		0.00	US74834L1008
STANLEY BLACK & DE 2.30% 15/3/2030		0.00	US854502AL57
REA GROUP LTD		0.00	AU000000REA9
CENTERPOINT ENERGY INC		0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT		0.00	NL0015001WM6
NEW ZEALAND GOV. 1.75% 15/5/2041		0.00	NZGOVDT541C9
NITORI CO LTD		0.00	JP3756100008
ADMIRAL GROUP PLC		0.00	GB00B02J6398
SOUTH32 LIMITED ORDINARY FULLY PAID		0.00	AU000000S320
UK. GILT 1.125% 22/10/2073		0.00	GB00BLBDX619
ALLIANT ENERGY CORP		0.00	US0188021085
UIPATH INC		0.00	US90364P1057
JAPAN GOVERNMENT T 2.50% 20/06/2034		0.00	JP1300151485
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.		0.00	
IVANHOE MINES LTD COM NPV CL A		0.00	CA46579R1047
SCREEN HOLDINGS CONPV		0.00	JP3494600004
EISAI CO LTD JPY		0.00	JP3160400002
KINGDOM OF BELGIUM 1.90% 22/06/2038		0.00	BE0000336454
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD		0.00	US161175CP73
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031		0.00	XS2191362859
FIDELITY NATL FINL FNF GROUP		0.00	US31620R3030
BOLIDEN ORD SHS		0.00	SE0020050417
BOC HONG KONG (HOLDINGS) LIMITED		0.00	HK2388011192
JAPAN GOV. THIRTY 1.40% 20/12/2045		0.00	JP1300491FC9
VAIL RESORTS INC		0.00	US91879Q1094
FRENCH REPUBLIC GO 0.50% 25/05/2072		0.00	FR0014001NN8
INTL PAPER CO		0.00	US4601461035
NETHERLANDS GOV. B 2.50% 15/07/2034UR1		0.00	NL0015001XZ6
CENTRICA PLC		0.00	GB00B033F229
DCC PLC		0.00	IE0002424939
VESTEDA FIN. 0.75% 18/10/2031EUR1000 7		0.00	XS2398710546
KANSAI ELECTRIC POWER JPY		0.00	JP3228600007
PAYLOCITY HOLDING CORP		0.00	US70438V1061
KOREAN WON		0.00	
TEREX CORPORATION		0.00	US8807791038
INTEL 4.75% 25/03/2050		0.00	US458140BM12
AUSTRALIA GOV. BD. 4.75% 21/06/2054		0.00	AU0000300535
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED		0.00	JP3585800000
JPM CCP EUR BROKER ACCOUNT		0.00	
BANCO BPM SPA		0.00	IT0005218380
VERBUND AG		0.00	AT0000746409
JAPAN GOV. THIRTY 1.70% 20-JUN-44		0.00	JP1300431E60
NEXTERA ENERGY CAP. F2V 01/09/205454 6.7% 01/09/2054		0.00	US65339KCW80
LOTUS BAKERIES NV		0.00	BE0003604155
OSAKA GAS CO LTD JPY		0.00	JP3180400008
INSURANCE AUSTRALIA GROUP LIMITED		0.00	AU000000IAG3
KNIGHT SWIFT TRANS CL A COM STK		0.00	US4990491049
OSK MITSUI OSK LINES LTD		0.00	JP3362700001
S&P 500 EMINI 2406 F		0.00	
CAP. ONE FINL. F2F 08/06/2029		0.00	US14040HCZ64
SAUL CENTERS INC		0.00	US8043951016
INCYTE CORP		0.00	US45337C1027
NIPPON PAINT HOLDINGS CO LTD		0.00	JP3749400002
TELEPERFORMANCE		0.00	FR0000051807
EURAZEO		0.00	FR0000121121
JPM. CHASE F2F 22/4/2031		0.00	US46647PBL94
CAMDEN PROPERTY TRUST		0.00	US1331311027
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1		0.00	NL0015001RG8
CLP HOLDINGS LIMITED HKD		0.00	HK0002007356
SMITH & NEPHEW PLC		0.00	GB0009223206
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A		0.00	US64952WEZ23
AEGON ORD SHS		0.00	BMG0112X1056
ROGERS COMMUNICATIONS INC-B		0.00	CA7751092007
CANADIAN GOV. BD. 5.75% 01/06/2029		0.00	CA135087WL43
STANLEY BLACK & DECKER INC 4% -FRN DEB SUB 15/03/2060 USD1000		0.00	US854502AM31
FIRST QUANTUM MINERALS LTD		0.00	CA3359341052
KINGDOM OF BELGIUM 2.75% 22/04/2039		0.00	BE0000356650
GFL ENVIRONMENTAL INC		0.00	CA36168Q1046
JAPAN GOV. TWENTY 1.60% 20/06/2030		0.00	JP1201201A88
HONG KONG CHINA GA		0.00	HK0003000038
Income Due - CAD		0.00	
DAIFUKU CO LTD NPV		0.00	JP3497400006

DELTA AIR LINES INC	0.00	US2473617023
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	ES0000012M93
ROKU INC	0.00	US77543R1023
RIVIAN AUTOMOTIVE INC	0.00	US76954A1034
FUTURES MARGIN-CAD	0.00	
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
INDUTRADE AB	0.00	SE0001515552
KEPPEL LTD	0.00	SG1U68934629
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BE0000361700
OPEN TEXT CORP	0.00	CA6837151068
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	JP1300481F92
IMCD NV	0.00	NL0010801007
JFE HOLDINGS INC	0.00	JP3386030005
BENTLEY SYSTEMS INC	0.00	US08265T2087
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GCO
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
SMITHS GROUP PLC	0.00	GB00B1WY2338
A P MOLLER MAERSK AS	0.00	DK0010244425
PROLOGIS 5.25% 15/01/2031	0.00	CA74340XCD18
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
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00	US91282CKB62
ISRAEL DISCOUNT BANK	0.00	IL0006912120
SKANSKA AB	0.00	SE0000113250
IQVIA 6.25% 01/02/2029	0.00	US46266TAF57
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	FR0014009062
FX OPTIONS	0.00	
UNIVERSAL HEALTH SERVICES - CLASS B	0.00	US9139031002
METSO CORPORATION	0.00	FI0009014575
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
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
AMERICAN EXPRESS CO F2F 30/10/2026	0.00	US025816DL03
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
GPE BRUXELLES LAM NPV	0.00	BE0003797140
LIFCO AB SER B NPV	0.00	SE0015949201
LEAR CORP	0.00	US5218652049
UNITY SOFTWARE INC	0.00	US91332U1016
ALBERTSONS COMPANIES INC	0.00	US0130911037
LEG IMMOBILIEN SE	0.00	DE000LEG1110
SKF AB	0.00	SE0000108227
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
T-MOBILE USA 5.75% 15/01/2034	0.00	US87264ADC62
BURBERRY GROUP PLC	0.00	GB0031743007
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZOM25
WIX COM LTD	0.00	IL0011301780
MAKITA CORPORATION	0.00	JP3862400003
NEXI SPA ORD	0.00	IT0005366767
KOBE BUSSAN CO LTD	0.00	JP3291200008
ZALANDO SE NPV	0.00	DE000ZAL1111
NORTHLAND POWER INC	0.00	CA6665111002
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00	AU000000SHL7
TELEFLEX INC	0.00	US8793691069
ZILLOW GROUP INC	0.00	US98954M2008
HIKMA PHARMACEUTICALS PLC	0.00	GB00BOLCW083
Outstanding Settlement Receipts - IDR	0.00	
BILL COM HOLDINGS INC	0.00	US0900431000
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
FUTURES MARGIN-JPY	0.00	
ST JAMESS PLACE PLC	0.00	GB0007669376
LIBERTY BROADBAND	0.00	US5303073051
ENDESA SA	0.00	ES0130670112
STORA ENSO OYJ-R SHS	0.00	FI0009005961
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
SWEDEN GOV. BD. 1.00% 12/11/2026		0.00	SE0007125927
DELIVERY HERO SE		0.00	DE000A2E4K43
SIG COMBIBLOC GROUP AG		0.00	CH0435377954
SWEDEN GOV. BD. 2.25% 1/6/2032		0.00	SE0004517290
ASX LIMITED		0.00	AU000000ASX7
NIPPON SANSO HOLDINGS CORP		0.00	JP3711600001
APA GROUP		0.00	AU000000APA1
JAPAN GOV. FORTY Y 1.40% 20/03/2055		0.00	JP1400081F45
FRESENIUS MEDICAL CARE AG & CO		0.00	DE0005785802
ENDEAVOUR MINING PLC		0.00	GB00BL6K5J42
WILMAR INTERNATIONAL LTD		0.00	SG1T56930848
KINGDOM OF BELGIUM 1.45% 22/06/203701 84		0.00	BE0000344532
VERIZON COMMS. 5.50% 23/02/2054		0.00	US92343VGV81
LY CORPORATION		0.00	JP3933800009
T-MOBILE USA 4.75% 01/02/2028		0.00	US87264AAV70
JD SPORTS FASHION ORD		0.00	GB00BM8Q5M07
MINEBEA MITSUMI INC		0.00	JP3906000009
CONTINENTAL AG		0.00	DE0005439004
KINGDOM OF BELGIUM 2.25% 22/6/2057		0.00	BE0000343526
PARAMOUNT GLOBAL		0.00	US92556H2067
BAXTER INTL. 3.132% 1/12/2051		0.00	US071813CV90
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
RATIONAL AG		0.00	DE0007010803
ZOZO INC		0.00	JP3399310006
KINROSS GOLD CORP		0.00	CA4969024047
FUT. U.S. T-BONDS JUN24		0.00	
GRAB HOLDINGS LTD		0.00	KYG4124C1096
AMERICAN TOWER 4.05% 15/3/203200		0.00	US03027XBW92
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
AEDIFICA SA		0.00	BE0003851681
TRYG AS		0.00	DK0060636678
Outstanding Settlement Payments - CHF		0.00	
JPM. CHASE F2F 13/5/2031		0.00	US46647PBP09
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
SINGAPORE GOV. BD. 2.25% 01/08/2036		0.00	SG31A9000002
OMRON CORP		0.00	JP3197800000
KROGER CO 2.2% 01/MAY/2030		0.00	US501044DP37
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM		0.00	US5312297899
SEK BNP PARIBAS A/C		0.00	
M AND G PRUDENTIAL PLC ORD		0.00	GB00BKF1C65
CANADIAN GOV. BD. 2.75% 01/12/2064		0.00	CA135087C939
EMERA INC		0.00	CA2908761018
KINTETSU GROUP HOLDINGS CO LTD		0.00	JP3260800002
FORTUM OYJ		0.00	FI0009007132
JSR CORP		0.00	JP3385980002
HCA 4.625% 15/3/2052		0.00	US404119CL13
KROGER 1.70% 15/01/2031		0.00	US501044DQ10
ASCENDAS REAL ESTATE INVESTMENT TRUST		0.00	SG1M77906915
ZENSHO HOLDINGS CO LTD		0.00	JP3429300001
CHARTER COMMS. OPE 5.25% 01/04/205301/04/2053		0.00	US161175CK86
VIACOM 4.375% 15/3/2043		0.00	US92553PAP71

INDUSTRIVARDEN AB	0.00	SE0000190126
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
INFRASTRUTTURE WIR NPV	0.00	IT0005090300
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
AISIN SEIKI CO LTD	0.00	JP3102000001
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
BERRY GLOBAL INC 5.65% 15/01/2034	0.00	US08576PAP62
WORLDLINE SA	0.00	FR0011981968
BLOCK INC CDI	0.00	AU0000187353
PAN AMERICAN SILVER CORP	0.00	CA6979001089
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
SIRIUS XM HLDGS INC	0.00	US8296881035
PUMA SE	0.00	DE0006969603
A P MOLLER-MAERSK B	0.00	DK0010244508
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00	US880451A224
SG HOLDINGS CO LTD	0.00	JP3162770006
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
GLOBAL E ONLINE ORD	0.00	IL0011741688
WEST FRASER TIMBER CO	0.00	CA9528451052
IBIDEN CO LTD	0.00	JP3148800000
DIASORIN SPA	0.00	IT0003492391
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BE0000340498
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00	US880451AV10
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK	0.00	
KYOWA KIRIN CO LTD	0.00	JP3256000005
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
LYB INT FINANCE III 4.2% 01/MAY/2050	0.00	US50249AAD54
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
SOFINA SA	0.00	BE0003717312
VOESTALPINE AG	0.00	AT0000937503
T-MOBILE USA INC 5.50% 15/01/2055	0.00	US87264ADG76
USD	0.00	
BANK OF AMERICA CORP F2F 13/2/2026/02/2026 USD2000 N	0.00	US06051GHY89
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
KOITO MFG CO LTD NPV	0.00	JP3284600008
IDP EDUCATION LTD	0.00	AU000000IEL5
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
BKW AG	0.00	CH0130293662
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
TORAY INDS INC	0.00	JP3621000003
TOKYU CORP NPV	0.00	JP3574200006
OCADO GROUP PLC	0.00	GB00B3MBS747
SEVEN GROUP HOLDINGS LIMITED	0.00	AU000000SVW5
AURIZON HOLDINGS LIMITED	0.00	AU000000AZ11
NOK BNP PARIBAS A/C	0.00	
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
SECURITAS AB	0.00	SE0000163594
STANLEY BLACK & DECKER INC 2.75% SNR NTS 15/11/2050 USD1000	0.00	US854502AN14
MONOTARO CO LTD	0.00	JP3922950005
MINI TPX IDX 2406 F	0.00	
FUTU HOLDINGS LTD	0.00	US36118L1061
REECE LIMITED	0.00	AU000000REH4
T-MOBILE USA 3.875% 15/04/2030	0.00	US87264ABF12
KENEDIX OFFICE INVESTMENT CORP	0.00	JP3046270009
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
ELEMENT FINANCIAL CORP	0.00	CA2861812014
NISSAN CHEMICAL CORPORATION	0.00	JP3670800006
SAPUTO INC	0.00	CA8029121057
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00	US98956PAT93
WH GROUP LTD	0.00	KYG960071028
ORICA LIMITED	0.00	AU000000OR11
SEATRIUM LIMITED	0.00	SG1H97877952
COREBRIDGE FINANCIAL ORD	0.00	US21871X1090
NISOURCE INC	0.00	US65473P1057

Income Due - IDR		0.00	
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
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK		0.00	
ESR CAYMAN LTD		0.00	KYG319891092
GETINGE AB-B		0.00	SE0000202624
PHOENIX GP HLDGS ORD		0.00	GB00BGXQNP29
NEW ZEALAND DOLLAR		0.00	
FUT. US 2YR T-NOTE JUN24		0.00	
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
Income Due - CHF		0.00	
Futures Margin - AUD		0.00	
NOMURA REAL EST MA REIT		0.00	JP3048110005
HAMAMATSU PHOTONICS KK		0.00	JP3771800004
MCDONALDS HOLDINGS CO JAPAN		0.00	JP3750500005
SBI HOLDINGS INC NPV		0.00	JP3436120004
SENSATA TECHS. 4.375% 15/02/2030		0.00	US81728UAA25
TEMENOS AG		0.00	CH0012453913
SHIMADZU CORP		0.00	JP3357200009
DENTSU GROUP INC		0.00	JP3551520004
CLARIANT AG REG		0.00	CH0012142631
ILS BNP PARIBAS A/C		0.00	
GILDAN ACTIVEWEAR INC		0.00	CA3759161035
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
CAN 10YR BND 2406 FU		0.00	
KEISEI ELECTRIC RAILWAY CO		0.00	JP3278600006
SINO LAND CO LTD HKG		0.00	HK0083000502
TOBU RAILWAY CO LTD		0.00	JP3597800006
HCA 5.50% 15-JUN-47		0.00	US404119BV04
BUONI POLIENNALI D 2.15% 01/03/2072		0.00	IT0005441883
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
SWEDEN GOV. BD. 0.50% 24/11/20451063		0.00	SE0015193313
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
WALT DISNEY 2.65% 13/1/2031		0.00	
MORGAN STANLEY 3.622% 01/04/2031		0.00	US6174468P76
FIRSTSERVICE CORP COM NPV		0.00	CA33767E2024
HIROSE ELECTRIC JPY		0.00	JP3799000009
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK		0.00	
VOLKSWAGEN INTL. 1.625% 16/01/2030		0.00	
L E LUNDBERGFÖRETAGEN AB - B SHARES		0.00	SE0000108847
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK		0.00	
SPI 200 2406 FUT		0.00	
Income Due - KRW		0.00	
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK		0.00	
KRW BNP PARIBAS A/C		0.00	
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK		0.00	
HIKARI TSUSHIN INC		0.00	JP3783420007
HKT TRUST AND HKT SHARE STAPLED UNIT		0.00	HK0000093390
CARRIER GBL. 2.70% 15/02/2031USD2000		0.00	US14448CAL81
CONCORDIA FINANCIAL GROUP LTD		0.00	JP3305990008

FUTURES MARGIN-SGD	0.00	
TELECOM ITALIA SPA	0.00	IT0003497168
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
Income Due - NOK	0.00	
TOPIX INDEX 2406 FU	0.00	
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
HITACHI CONSTRUCTION MACHINE	0.00	JP3787000003
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
CK INFRASTRUCTURE	0.00	BMG2178K1009
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
Income Due - HKD	0.00	
MACQUARIE MERCER INFRASTRUCTURE TRUST 2AFS	0.00	
TOHO CO LTD JPY	0.00	JP3598600009
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
MXN BNP PARIBAS A/C	0.00	
WESTPAC	0.00	
JARDINE CYCLE & CARR	0.00	SG1B51001017
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00	US161175BN35
ROCKWOOL A/S	0.00	DK0010219153
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	NZGOVDT551C8
FREDDIE MAC POOL 3.00% 1/6/2052	0.00	
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	
SITC INTERNATIONAL	0.00	KYG8187G1055
EURO SCHATZ 2406 FU	0.00	
FUT 06 JUN 24 EURX EUR-BOBL	0.00	
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT TRUSTPEX	0.00	
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
AUSTRALIAN PRIME PROPERTY FUNDRETAILAFS	0.00	
AMERCO INC	0.00	US0235861004
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
ZAR BNP PARIBAS A/C	0.00	
Income Due - ILS	0.00	
HANG MINI 2404 FUT	0.00	
K-REIT ASIA	0.00	SG1T22929874
FUT. ME 10Y CDN BND JUN24	0.00	
Outstanding Settlement Payments - JPY	0.00	
VESTIS CORPORATION	0.00	US29430C1027
FEE REBATES	0.00	
DANISH KRONE	0.00	
POLISH ZLOTY	0.00	
SWEDISH KRONA	0.00	
Income Due - SGD	0.00	
BMW US CAP. 4.90% 02/04/2029	0.00	
WK KELLOGG ORD SHS	0.00	US92942W1071
FANNIE MAE POOL 5.50% 1/10/2053	0.00	US31418EW300
FUT. SGX MINI JGB JUN24RPLY01 FDXSD09N00WVSD002 INVALID SWEEP FLAG DEFAULTING TO N	0.00	
FUT. ME 5Y CDN BOND JUN24	0.00	
NEW ISRAELI SHEQEL	0.00	
WESTPAC BANKING FRN 03/04/2034	0.00	AU3FN0086328
HUF BNP PARIBAS A/C	0.00	
PLN BNP PARIBAS A/C	0.00	
CNY BNP PARIBAS A/C	0.00	
SINGAPORE DOLLAR	0.00	
NORWEGIAN KRONOR	0.00	
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	
TRY BNP PARIBAS A/C	0.00	
MEXICAN PESO	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
ANZ BANK NZ 11AM A/C	0.00	
FUT 06 JUN 24 EURX E-SCHATZ	0.00	
MSCI SING 2404 FUT	0.00	SGXDB1465622
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	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
EURO BOBL 2406 FUT	0.00	
FUT. CBT 5Y T-NOTE JUN24	0.00	
Outstanding Settlement Payments - NOK	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
FUT. DEC 24 90 DAY B-BILLS	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	
JPM CCP	0.00	
US 30Y BOND 2406 FUT	0.00	
EUR BUND 2406 FUT	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00	
FUT. CBT UL T-BONDS JUN24	0.00	
FUT. CBT ULT TNOTE JUN24	0.00	
US 2YR NOTE 2406 FUT	0.00	
Outstanding Settlement Payments - IDR	0.00	
US 10YR NOTE 2406 F	0.00	
Outstanding Settlement Payments - CAD	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	-0.01	
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 - USD	-0.03	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.07	
JPM CCP USD BROKER ACCOUNT	-0.08	
Outstanding Settlement Payments - NZD	-0.08	
FX POSITIONS	-0.93	