

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Plus High Growth fund	Fund number	FND17
Period disclosure applies [dd/mm/yyyy]	30/09/2024		
Asset name	% of fund net assets	Security code	
FISHER & PAYKEL HEALTHCARE CORPORATION L		2.92 NZFAPE0001S2	
NVIDIA CORP		2.81 US67066G1040	
Liquidity Identifier		2.73	
APPLE INC		2.72 US0378331005	
MICROSOFT CORP		2.70 US5949181045	
INFRATIL LIMITED		2.00 NZIFTE0003S3	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND		1.94 DU0FSIGLINZ2	
AUCKLAND INTERNATIONAL AIRPORT LTD		1.70 NZAIAE0002S6	
CONTACT ENERGY LIMITED		1.31 NZCENE0001S6	
MERIDIAN ENERGY LT NPV		1.21 NZMELE0002S7	
AMAZON COM INC		1.19 US0231351067	
MAINFREIGHT LIMITED		0.94 NZMFTE0001S9	
LILLY (ELI) & CO USD		0.93 US5324571083	
SPARK NEW ZEALAND LIMITED		0.93 NZTELE0001S4	
THE A2 MILK COMPANY LIMITED		0.90 NZATME0002S8	
ALPHABET INC CAP STK CL A		0.87 US02079K3059	
META PLATFORMS INC		0.87 US30303M1027	
EBOS GROUP LIMITED		0.86 NZEBOE0001S6	
FX POSITIONS		0.70	
SUMMERSET GROUP HOLDINGS LTD		0.69 NZSUME0001S0	
NOVO NORDISK ORD SHS CLASS B		0.63 DK0062498333	
VISA INC - A		0.62 US92826C8394	
MASTERCARD INC - CLASS A		0.60 US57636Q1040	
ALPHABET INC CAP CL C		0.58 US02079K1079	
BROADCOM ORD SHS		0.56 US11135F1012	
RYMAN HEALTHCARE LTD		0.55 NZRYME0001S4	
MERCURY NZ LIMITED		0.54 NZMRPE0001S2	
SCHNEIDER ELECTRIC SE		0.53 FR0000121972	
AIR LIQUIDE		0.53 FR0000120073	
ECOLAB LTD		0.52 US2788651006	
CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE		0.52	
WASTE MANAGEMENT INC COM		0.51 US94106L1098	
CHORUS LIMITED ORDINARY FULLY PAID		0.50 NZCNU0001S2	
GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE		0.49	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.46 US8740391003	
TRANE TECHNOLOGIES PLC		0.46 IE00BK9ZQ967	
TESLA INC		0.44 US88160R1014	
DANAHER CORP		0.42 US2358511028	
ASML HOLDING NV		0.42 NL0010273215	
THERMO FISHER SCIENTIFIC INC		0.41 US8835561023	
LINDE PLC		0.40 IE000S9YS762	
INVESTA COMMERCIAL PROPERTY FUNDAFS		0.40	
USD BNP PARIBAS A/C		0.40	
JP MORGAN CHASE & CO		0.38 US46625H1005	
UNITEDHEALTH GROUP INC COM STK		0.34 US91324P1021	
AGILENT TECHNOLOGIES INC		0.34 US00846U1016	
COSTCO WHOLESALE CORP		0.34 US22160K1051	
APTIV PLC COM		0.33 JE00B783TY65	
NZD BNP PARIBAS A/C		0.32	
IBERDROLA SA		0.32 ES0144580Y14	
ADVANCED MICRO DEV		0.31 US0079031078	
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.31 NZAPTE0001S3	
AMERICAN WATER WORKS CO INC		0.31 US0304201033	
EBAY INC		0.30 US2786421030	
SAP AG		0.29 DE0007164600	
ELEVANCE HEALTH INC		0.29 US0367521038	
DEXUS WHOLESALE PROPERTY FUNDAUUT		0.29	
BOSTON SCIENTIFIC CORP COM USD		0.29 US1011371077	
BOOKING HLDGS INC COM		0.27 US09857L1089	
PROCTER & GAMBLE COMPANY		0.27 US7427181091	
KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE		0.27	

TEXAS INSTRUMENTS	0.27 US8825081040
CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD	0.27
CHARTER HALL RETAIL PARTNERSHIP NO. 6PE	0.27
SIEMENS AG NPV EUR	0.26 DE0007236101
SALESFORCE INC	0.26 US79466L3024
XYLEM INC COM	0.26 US98419M1009
MERCK & CO INC NEW COM	0.26 US58933Y1055
HUBBELL INC	0.25 US4435106079
VERALTO ORD SHS	0.25 US92338C1036
FLETCHER BUILDING LTD	0.25 NZFBUE000150
INTERACTIVE BROKERS GRO-CL	0.25 US45841N1072
SKY NETWORK TELEVISION LTD	0.25 NZSKTE000156
AUTODESK INC	0.25 US0527691069
PALO ALTO NETWORKS INC	0.25 US6974351057
ACCENTURE PLC	0.24 IE00B4BNMY34
APPLIED MATERIALS US	0.24 US0382221051
ROPER TECHNOLOGIES INC	0.24 US7766961061
HOME DEPOT INC	0.24 US4370761029
AMERICAN TWR REIT INC	0.24 US03027X1000
ABBVIE INC COM	0.23 US00287Y1091
JOHNSON & JOHNSON COM	0.23 US4781601046
NEXTERA ENERGY INC	0.23 US65339F1012
ASTRAZENECA PLC	0.22 GB0009895292
ORACLE CORP	0.22 US68389X1054
SEKISUI HOUSE	0.22 JP3420600003
ADOBE INC COM	0.22 US00724F1012
NETFLIX INC	0.22 US64110L1061
COCA COLA CO USD	0.21 US1912161007
AUTOZONE INC	0.21 US0533321024
DSM FIRMENICH AG EUR0.01	0.21 CH1216478797
INTUITIVE SURGICAL INC	0.20 US46120E6023
Outstanding Settlement Receipts - EUR	0.20
DARLING INGREDIENTS INC	0.20 US2372661015
BANK OF AMERICA CORPORATION	0.20 US0605051046
UNION PACIFIC CORP	0.20 US9078181081
3I GROUP PLC	0.20 GB00B1YW4409
UNILEVER PLC	0.19 GB00B10RZP78
MCKESSON CORP	0.19 US58155Q1031
SYNOPSYS INC	0.19 US8716071076
CHANNEL INFRASTRUCTURE NZ LTD	0.19 NZNZRE000159
ABBOTT LABS	0.19 US0028241000
HMC WHF NO. 1 PTY LTD - AUDPE	0.18
INGENIA COMMUNITIES GROUP	0.18 AU000000INA9
ADYEN NV	0.18 NL0012969182
PORT OF TAURANGA LTD	0.18 NZPOTE000350
NEC CORPORATION	0.17 JP3733000008
DEERE & CO	0.17 US2441991054
RESMED INC	0.17 US7611521078
PENTAIR PLC COM	0.17 IE00BLS09M33
INVESTORE PROPERTY LTD	0.17 NZIPLE000153
WELLTOWER INC	0.17 US95040Q1040
NEXTDC LIMITED ORDINARY FULLY PAID	0.17 AU000000NXT8
NATIONAL GRID	0.17 GB00BDR05C01
METTLER TOLEDO INTL	0.17 US5926881054
STONEPEAK ZENO HOLDINGS (CYM) LP - EUR	0.17
ROYAL BANK OF CANADA	0.17 CA7800871021
NZD Cash Adjustment	0.16
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE	0.16
INCOMEFUND	
BERKSHIRE HATHAWAY INC - CLASS B	0.16 US0846707026
UNITED RENTALS INC	0.16 US9113631090
EQUIFAX INC	0.16 US2944291051
MEDIATEK INC	0.16 TW0002454006
WORLEY LIMITED	0.16 AU000000WOR2
SHOPIFY INC COM NPV CL A	0.16 CA82509L1076
PEPSICO INC CAP 2/3	0.16 US7134481081
SYMRISE AG	0.15 DE000SYM9999
TENABLE HOLDINGS INC	0.15 US88025T1025
MCP REAL ESTATE DE BT FUND (AUD)	0.15
ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE	0.15

AIA GROUP LTD	0.15 HK0000069689
CARRIER GLOBAL COR COM	0.15 US14448C1045
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS	0.15
RIGHTMOVE ORD GBP	0.15 GB00BGDT3G23
WATERS CORPORATION	0.15 US9418481035
INFRALEMON SCA	0.15
KIWI PROPERTY GROUP LIMITED	0.15 NZKPG0001S9
PROLOGIS INC COM	0.14 US74340W1036
REPUBLIC SERVICES INC	0.14 US7607591002
NOVARTIS AG	0.14 CH0012005267
TE CONNECTIVITY COM USD 0.01 TEMP	0.14 IE000IVNQZ81
FREIGHTWAYS GROUP LTD	0.14 NZFREE0001S0
STRIDE STAPLED GRP NPV UNITS	0.14 NZSPGE0001S2
SERVICENOW INC	0.14 US81762P1021
S AND P GLOBAL INC COM	0.14 US78409V1044
ESSILORLUXOTTICA	0.14 FR0000121667
WELLS FARGO & COMPANY	0.14 US9497461015
RECRUIT HLDGS CO LNPV	0.14 JP3970300004
GXO LOGISTICS INC	0.14 US36262G1013
WABTEC CORP	0.13 US9297401088
HCA HEALTHCARE INC	0.13 US40412C1018
NESTLE SA	0.13 CH0038863350
MCDONALD'S CORP	0.13 US5801351017
ALCON AG	0.13 CH0432492467
AMGEN INC	0.13 US0311621009
GEA GROUP AG	0.13 DE0006602006
QUALCOMM INC	0.13 US7475251036
ASHTAD GROUP PLC	0.13 GB0000536739
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.13 US4592001014
TERNA SPA	0.13 IT0003242622
CROWN HOLDINGS INC	0.13 US2283681060
RELX PLC	0.13 GB00B2B0DG97
CISCO SYSTEMS INC	0.13 US17275R1023
SIKA AG	0.13 CH0418792922
INTUIT INC	0.13 US4612021034
BLACKROCK INC	0.13 US09247X1019
KKR QUARTZ CO-INVEST GP LLCPE	0.13
FIRST QUANTUM MINERALS LTD	0.13 CA3359341052
CINTAS CORP	0.12 US1729081059
GODADDY INC	0.12 US3802371076
UBER TECHNOLOGIES INC	0.12 US90353T1007
FORTUM OYJ	0.12 FI0009007132
CASH	0.12
CANADIAN PAC KANS COM NPV	0.12 CA13646K1084
RENAISSANCERE HOLDINGS LTD	0.12 BMG7496G1033
RYAN SPECIALTY HOLDINGS ORD SHS CLASS A	0.12 US78351F1075
HDFC BANK LTD	0.12 US40415F1012
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.12 CH0012032048
PROGRESSIVE CORP	0.12 US7433151039
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.12 NZGOVDT531C0
GBP BNP PARIBAS A/C	0.12
HOWMET AEROSPACE I COM USD	0.12 US4432011082
ANSYS INC	0.12 US03662Q1058
UPM KYMMENE CORP	0.11 FI0009005987
IDEX CORP	0.11 US45167R1041
VAUBAN IP ENERGY SOLUTIONS	0.11
KERRY GROUP PLC-A	0.11 IE0004906560
KKR DIVERSIFIED CORE INFRA B SR	0.11
VERIZON COMMUNICATIONS	0.11 US92343V1044
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.11 NZGOVDT433C9
VESTAS WIND SYSTEM	0.11 DK0061539921
KEYENCE CORP NPV	0.11 JP3236200006
STERIS PLC	0.11 IE00BFY8C754
STRYKER CORP	0.11 US8636671013
TJX COS INC	0.11 US8725401090
DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE	0.11
MERCADOLIBRE INC	0.11 US58733R1023
GIP AQUARIUS FUND SECONDARY	0.11
FERGUSON ENTERPRISE USD 0.0001	0.11 US31488V1070
ARISTA NETWORKS IN COM	0.11 US0404131064
THE WALT DISNEY CO	0.11 US2546871060

NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.10 NZGOVDT541C9
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.10 NZGOVDT534C4
RAYONIER INC	0.10 US7549071030
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.10 NZGOVDT437C0
DEUTSCHE TELEKOM AG DEM	0.10 DE0005557508
ULTA BEAUTY INC COM	0.10 US9038453031
BUILDERS FIRSTSOURCE INC	0.10 US12008R1077
ABB LTD	0.10 CH0012221716
VERTEX PHARMACEUTICALS INC	0.10 US92532F1003
WOLTERS KLUWER	0.10 NL0000395903
COGNEX CORP COM USD	0.10 US1924221039
TERUMO CORP	0.10 JP3546800008
STONEPEAK INFRASTRUCTURE FUND II LPPE	0.10
KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE	0.10
ADTALEM GLOBAL EDUCATION INC	0.10 US00737L1035
TRADE DESK INC	0.10 US88339J1051
Income Due - NZD	0.10
KKR TAURUS CO-INVEST LPPE	0.10
MARSH & MCLENNAN COM	0.10 US5717481023
AMERICAN EXPRESS USD	0.10 US0258161092
PFIZER INC COM	0.10 US7170811035
THE CIGNA GROUP	0.10 US1255231003
CROWDSTRIKE HOLDINGS INC	0.10 US22788C1053
TOYOTA MOTOR CORP	0.10 JP3633400001
BLOCK INC	0.10 US8522341036
AUTOMATIC DATA PROC.	0.09 US0530151036
CYBERARK SOFTWARE LTD	0.09 IL0011334468
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.09 NZGOVDT429C7
EQUINIX INC COM	0.09 US29444U7000
CHUBB LIMITED ORD	0.09 CH0044328745
IIF AUSTRALIA 1 TRUSTPE	0.09
AT & T INC	0.09 US00206R1023
CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2	0.09
F5 NETWORKS INC	0.09 US3156161024
BE SEMICONDUCTOR EURO	0.09 NL0012866412
BEAZLEY P L C	0.09 GB00BYQJ0C66
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.09 AU000000CIP0
WASTE CONNECTIONS COM NPV	0.09 CA94106B1013
LANDIS AND GYR GROUP AG	0.09 CH0371153492
EDISON INTERNATIONAL	0.09 US2810201077
MUENCHENER RUECKVER RG-REG	0.09 DE0008430026
POPULAR INC COM USD6 POST REV SPLIT	0.09 PR7331747001
DELTA ELECTRONICS INC	0.09 TW0002308004
REGENERON PHARMACEUTICALS INC	0.09 US75886F1075
COMCAST CORP	0.09 US20030N1019
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURITIES	0.09 AU0000088064
BANK OF NEW YORK MELLON CORP	0.09 US0640581007
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.09 NZGOVDT532C8
ALLIANZ SE-REG	0.09 DE0008404005
VALERO ENERGY CORP	0.09 US91913Y1001
FIRST SOLAR INC	0.09 US3364331070
ARCADIS NV	0.09 NL0006237562
CORE INFRASTRUCTURE FUND IV SCA	0.09
STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR	0.09
CRODA INTL	0.08 GB00BJFFLV09
SPIRAX SARCO ENG ORD	0.08 GB00BWFQGN14
WATTS WATER TECHNOLOGIES INC	0.08 US9427491025
DOLLARAMA INC	0.08 CA25675T1075
CHARTER HALL RETAIL PARTNERSHIP 2PE	0.08
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.08 NZHNZD0625L3
SHERWIN WILLIAMS COM	0.08 US8243481061
SEVERN TRENT PLC	0.08 GB00B1FH8J72
MICRON TECHNOLOGY INC USD	0.08 US5951121038
HEARTLAND GROUP HLNPV	0.08 NZHGHE0007S9
MORGAN STANLEY	0.08 US6174464486
SANOFI SA	0.08 FR0000120578
ANALOG DEVICES INCORPORATED COM	0.08 US0326541051
EDWARDS LIFESCIENCES CORP	0.08 US28176E1082
GSK PLC	0.08 GB00BN7SWP63
LAUREATE EDUCATION INC	0.08 US5186132032

SERKO LTD	0.08	NZSKOE0001S7
LEGAL & GENERAL GROUP PLC	0.08	GB0005603997
HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.08	US41068X1000
ASTRAZENECA PLC SPONS ADR	0.08	US0463531089
GLOBE LIFE INC	0.08	US37959E1029
PEMBINA PIPELINE	0.08	CA7063271034
FISERV INC COM	0.08	US3377381088
TELEFONICA BRASIL SA	0.08	BRVIVTACNORO
INFINEON TECHNOLOGIES AG	0.08	DE0006231004
NEW ZEALAND GOVERNMENT 150536 4.25 GB	0.08	NZGOVDT536C9
MOTOROLA SOLUTIONS INC	0.08	US6200763075
HSBC HOLDINGS PLC	0.08	GB0005405286
CONSOLIDATED EDISON INC COM	0.07	US2091151041
INSULET CORP	0.07	US45784P1012
MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX	0.07	
EMERSON ELECTRIC CO	0.07	US2910111044
THE TORONTO DOMINION BANK	0.07	CA8911605092
CHROMA ATE INC	0.07	TW0002360005
MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE	0.07	
LAM RESEARCH CORPORATION	0.07	US5128071082
SUN COMMUNITIES INC	0.07	US8666741041
KBC GROUP NV	0.07	BE0003565737
KLA TENCOR CORPORATION COM	0.07	US4824801009
MARATHON PETROL COM	0.07	US56585A1025
ZURICH FINANCIAL SERVICES	0.07	CH0011075394
UBS GROUP AG	0.07	CH0244767585
TETRA TECH ORD SHS	0.07	US88162G1031
CBRE GROUP INC CLASS A	0.07	US12504L1098
HERMES INTERNATIONAL	0.07	FR0000052292
MOODYS CORPORATION	0.07	US6153691059
COPART INC	0.07	US2172041061
L'OREAL	0.07	FR0000120321
CITIGROUP INC USD	0.07	US1729674242
CONSTELLATION SOFTWARE COM	0.07	CA21037X1006
SHIN-ETSU CHEMICAL NPV	0.07	JP3371200001
INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF	0.07	
SUMITOMO MITSUI TEMP	0.07	JP3890350006
PNC FINANCIAL SERVICES GROUP	0.07	US6934751057
SONY CORP Y50	0.07	JP3435000009
COLGATE PALMOLIVE	0.07	US1941621039
NOMAD FOODS LTD	0.07	VGG6564A1057
BNP PARIBAS NOMINEES	0.07	
MEDTRONIC PLC	0.07	IE00BTN1Y115
ROLLINS INC	0.07	US7757111049
DBS GROUP HOLDINGS LTD	0.07	SG1L01001701
KONINKLIJKE KPN NV	0.07	NL0000009082
EIFFAGE INC	0.07	FR0000130452
EXELON CORPORATION	0.06	US30161N1019
INTERCONTINENTAL EXCHANGE INC	0.06	US45866F1049
VEEVA SYSTEMS INC	0.06	US9224751084
STARBUCKS CORP	0.06	US8552441094
AGCO CORP	0.06	US0010841023
OREILLY AUTO NEW COM	0.06	US67103H1077
LAFARGEHOLCIM LTD	0.06	CH0012214059
AENA SME S.A.	0.06	ES0105046009
COMPAGNIE DE SAINT-GOBAIN	0.06	FR0000125007
GILEAD SCIENCES INC	0.06	US3755581036
ONEOK INC	0.06	US6826801036
VENTAS INC	0.06	US92276F1003
UNITED THERAPEUTICS CORP	0.06	US91307C1027
NEW ZEALAND GOVERNMENT 150535 4.50 GB	0.06	NZGOVDT535C1
WILLIAMS COMPANIES INC	0.06	US9694571004
TOKIO MARINE HOLDINGS INC	0.06	JP3910660004
HOYA CORPORATION JPY	0.06	JP3837800006
KKR AQUEDUCT CO-INVEST L.P.PE	0.06	
HILTON WORLDWIDE H COM	0.06	US43300A2033
FERRARI NV COM	0.06	NL0011585146
LOBLAW COMPANIES LTD	0.06	CA5394811015
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.06	NZGOVDT427C1
ARCADIUM LITHIUM CDI DEFEERED	0.06	AU0000305724
GOLDMAN SACHS GROUP INC.	0.06	US38141G1040
DIF VI CO-INVEST PROJECT 3 C.V	0.06	

TARGET CORPORATION	0.06	US87612E1064
OLD MUTUAL LTD NPV	0.06	ZAE000255360
LVMH MOET HENNESSY VUITTON SE	0.06	FR0000121014
BANK RAKYAT INDONESIA	0.06	ID1000118201
ADVANCED DRAINAGE SYTEMS INC	0.06	US00790R1041
PG AND E CORP	0.06	US69331C1080
MANHATTAN ASSOCIATES INC	0.06	US5627501092
VISTRY GROUP PLC	0.06	GB0001859296
ALTAMIRA CO-INVESTMENT SCA	0.06	
LEGRAND SA	0.06	FR0010307819
LENNOX INTL INC COM	0.06	US5261071071
TECNOGLASS INC	0.06	KYG872641009
PAYPAL HOLDINGS INC	0.06	US70450Y1038
SES FDR	0.06	LU0088087324
KINDER MOR INC DEL COM	0.06	US49456B1017
VERISK ANALYTICS I COM	0.06	US92345Y1064
ZOETIS INC	0.06	US98978V1035
GOODMAN PROPERTY TRUST	0.06	NZCPT0001S9
CADENCE DESIGN SYSTEMS INC	0.06	US1273871087
BRISTOL MYERS SQUIBB COMPANY	0.06	US1101221083
OMNICOM GROUP	0.06	US6819191064
VODACOM GROUP PTY LTD	0.05	ZAE000132577
PACCAR INC	0.05	US6937181088
CENCORA INC COM	0.05	US03073E1055
DIGITAL REALTY TRUST INC	0.05	US2538681030
Outstanding Settlement Receipts - NZD	0.05	
MANULIFE FINANCIAL CORP	0.05	CA56501R1064
BLACKSTONE INC	0.05	US09260D1072
KEYERA CORP COM	0.05	CA4932711001
SCHWAB (CHARLES) CORP	0.05	US8085131055
GE AEROSPACE	0.05	US3696043013
NUTANIX INC	0.05	US67059N1081
TARGA RESOURCES IN COM	0.05	US87612G1013
BNP PARIBAS SA	0.05	FR0000131104
SEA LTD	0.05	US81141R1005
ORSTED AS	0.05	DK0060094928
DATADOG INC	0.05	US23804L1035
NEXTRACKER INC	0.05	US65290E1010
AXIUM INFRASTRUCTUPE	0.05	
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.05	NZGOVDT554C2
UNITED UTILITIES GROUP PLC	0.05	GB00B39J2M42
SNAM SPA	0.05	IT0003153415
UNICREDIT SPA	0.05	IT0005239360
BUREAU VERITAS SA	0.05	FR0006174348
LOWE'S COS INC	0.05	US5486611073
3M CO	0.05	US88579Y1010
MIZUHO FINANCIAL GROUP INC	0.05	JP3885780001
CATERPILLAR INC	0.05	US1491231015
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.05	US37733W2044
INTERCONTINENTAL HOTELS GROUP PLC	0.05	GB00BHJYC057
NEXANS SA	0.05	FR0000044448
BANCO BICAYA ARGENTARIA SA	0.05	ES0113211835
KIMBERLY CLARK CORP	0.05	US4943681035
ILLINOIS TOOL WORKS	0.05	US4523081093
OTIS WORLDWIDE COR COM	0.05	US68902V1070
CLEANAWAY WASTE MANAGEMENT LIMITED	0.05	AU000000CWY3
HYDRO ONE LTD	0.05	CA4488112083
ENBRIDGE INC	0.05	CA29250N1050
CUMMINS INC	0.05	US2310211063
CREDIT AGRICOLE SA	0.05	FR0000045072
CARLISLE COS INC	0.05	US1423391002
PRUDENTIAL FINANCIAL INC	0.05	US7443201022
FRAPORT AG	0.05	DE0005773303
RESTAURANT BRANDS NEW ZEALAND LTD	0.05	NZRBDE0001S1
ACCIONA SA	0.05	ES0125220311
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.05	NZGOVDT530C2
ECP TERRA-GEN GROW	0.05	
NVR INC	0.05	US62944T1051
SPOTIFY TECHNOLOGY COM	0.05	LU1778762911
TOKYO ELECTRON LTD JPY	0.05	JP3571400005
PINNACLE WEST CAPITAL	0.05	US7234841010
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.05	NZIBDT003C0

KSL CAPITAL PARTNERS CV I	0.05
KINGSPAN GROUP PLC	0.05 IE0004927939
NXP SEMICONDUCTORS	0.05 NL0009538784
PORTLAND GENERAL ELECTRIC COMPANY	0.05 US7365088472
HARTFORD FINANCIAL SERVICES GROUP INC	0.05 US4165151048
AXA	0.05 FR0000120628
ENERGIAS DE PORTUGAL SA	0.05 PTEDP0AM0009
ASSA ABLOY AB	0.05 SE0007100581
OVERSEA-CHINESE BANKING CORP	0.04 SG1S04926220
SUN LIFE FINANCIAL INC	0.04 CA8667961053
BHP GROUP LIMITED ORDINARY FULLY PAID	0.04 AU000000BHP4
PHILLIPS COM	0.04 US7185461040
CSL LIMITED	0.04 AU000000CSL8
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.04
HENKEL AG & CO KGAA NON VTG PREF	0.04 DE0006048432
CRH PUBLIC LIMITED ORD SHS	0.04 IE0001827041
ARDIAN AMERICAS INFRASTRUCTURE FUND V	0.04
DISCOVER FINANCIAL SERVICES	0.04 US2547091080
NATIONAL BANK OF CANADA	0.04 CA6330671034
EXPERIAN GROUP LTD	0.04 GB00B19NLV48
MARVELL TECHNOLOGY COM	0.04 US5738741041
SANWA HOLDINGS CORPORATION	0.04 JP3344400001
MS & AD INSURANCE GROUP HOLDINGS	0.04 JP3890310000
FAIR ISAAC CORPORATION	0.04 US3032501047
GETLINK SE	0.04 FR0010533075
ENEOS HOLDINGS INC	0.04 JP3386450005
ELIA GROUP SA/NV	0.04 BE0003822393
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.04 NZGOVDT425C5
ATI INC	0.04 US01741R1023
AMERIPRISE FINANCIAL INC	0.04 US03076C1062
WESTPAC BANKING CORPORATION	0.04 AU000000WBC1
AON PLC IE COM CL A	0.04 IE00BLP1HW54
INTESA SANPAOLO SPA	0.04 IT0000072618
ARDIAN INFRASTRUCTURE TSH FUNDPE	0.04
UNITED OVERSEAS BANK	0.04 SG1M31001969
TENCENT HLDGS LIMITED	0.04 KYG875721634
GRAINGER W W INC	0.04 US3848021040
ONEMAIN HOLDINGS INC	0.04 US68268W1036
DEUTSCHE BOERSE AG	0.04 DE0005810055
ENPHASE ENERGY INC	0.04 US29355A1079
PULTE GROUP INC	0.04 US7458671010
FAIRFAX FINL HOLDINGS LTD CAD	0.04 CA3039011026
KDDI CORP	0.04 JP3496400007
DR HORTON INC	0.04 US23331A1097
ZSCALER INC	0.04 US98980G1022
BRAMBLES LIMITED	0.04 AU000000BXB1
TRUIST FINL CORP COM	0.04 US89832Q1094
EQUITY RESIDENTIAL	0.04 US29476L1070
GENUS PLC	0.04 GB0002074580
ATLAS COPCO AB	0.04 SE0017486889
COMMONWEALTH BANK OF AUSTRALIA	0.04 AU000000CBA7
MSCI INC	0.04 US55354G1004
ARCH CAPITAL GROUPCOM	0.04 BMG0450A1053
UNITED PARCEL SERVICE - B	0.04 US9113121068
CHENIERE ENERGY INC	0.04 US16411R2085
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.04 US11133T1034
MONDELEZ INTERNATIONAL INC	0.04 US6092071058
QUANTA SERVICES INC	0.04 US74762E1029
MONOLITHIC POWER SYSTEMS INC	0.04 US6098391054
NEC ELECTRONICS CORP	0.04 JP3164720009
INGERSOLL RAND INC	0.04 US45687V1061
CLOUDFLARE INC	0.04 US18915M1071
NETAPP INC	0.04 US64110D1046
JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	0.04 JP3389510003
INVITATION HOMES INC	0.04 US46187W1071
INPOST SA	0.04 LU2290522684
CHURCH & DWIGHT CO	0.04 US1713401024
AZEK COMPANY INC	0.04 US05478C1053
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.04 NZGOVDT526C0
EXTRA SPACE STORAGE INC	0.04 US30225T1025
CELLNEX TELECOM SA	0.04 ES0105066007
ESSENT GROUP LTD	0.04 BMG3198U1027

SEMPRA ORD	0.04	US8168511090
MEDPACE HOLDINGS INC	0.04	US58506Q1094
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.03	NZGOVDT528C6
MEGA FIRST CORPORATION BHD	0.03	MYL30690O001
SIMON PROPERTY GROUP INC USD	0.03	US8288061091
ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE	0.03	
HONDA MOTOR CO LTD	0.03	JP3854600008
PINDUODUO INC	0.03	US7223041028
STOCKLAND	0.03	AU000000SGP0
REINSURANCE GROUP OF AMERICA	0.03	US7593516047
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03	AU000000ANZ3
OLD DOMINION FREIGHT LINE INC	0.03	US6795801009
AMERICAN INTERNATIONAL GROUP	0.03	US0268747849
STEEL DYNAMICS INC	0.03	US8581191009
METLIFE INC	0.03	US59156R1086
GOODMAN GROUP	0.03	AU000000GMG2
EVEREST GROUP LTD	0.03	BMG3223R1088
BUZZARD MIDSTREAM	0.03	
DAI ICHI LIFE HOLD NPV	0.03	JP3476480003
VERTIV HOLDINGS CO	0.03	US92537N1081
HOCHTIEF AG	0.03	DE0006070006
MIPS AB	0.03	SE0009216278
mitsui fudosan co	0.03	JP3893200000
TERRENO REALTY COR COM	0.03	US88146M1018
DUPONT DE NEMOURS INC	0.03	US26614N1028
AVALONBAY COMMUNITIES INC	0.03	US0534841012
SARTORIUS AG VORZUG	0.03	DE0007165631
WATSCO INC	0.03	US9426222009
NINTENDO CO LTD	0.03	JP3756600007
TC ENERGY CORP	0.03	CA87807B1076
Outstanding Settlement Receipts - USD	0.03	
LINEAGE INC ORD SHS REIT	0.03	US53566V1061
ADVANTEST CORP	0.03	JP3122400009
GOODMAN GRP.	0.03	AU000000GMG2
OMNES CO-INVEST TA G - EUR	0.03	
PAYCHEX INC	0.03	US7043261079
OWENS CORNING INC	0.03	US6907421019
ARVIDA GROUP LIMITED	0.03	NZARVE0001S5
AUTO TRADER GROUP PLC	0.03	GB00BVYVFW23
HKD BNP PARIBAS A/C	0.03	
SAMSUNG SDI CO LTD	0.03	KR7006400006
EDP RENOVAVEIS SA	0.03	ES0127797019
ASSURANT INC	0.03	US04621X1081
SUMITOMO FORESTRY CO LTD	0.03	JP3409800004
ASICS ORD SHS	0.03	JP3118000003
GENERALI	0.03	IT0000062072
HITACHI NPV	0.03	JP3788600009
SMITH A.O CORP	0.03	US8318652091
KIMCO REALTY CORP	0.03	US49446R1095
KEURIG DR PEPPER INC	0.03	US49271V1008
REALTY INCOME CORPORATION	0.03	US7561091049
INDEPENDENCE REALTY TRUST INC	0.03	US45378A1060
GENESIS ENERGY LTD	0.03	NZGNEE0001S7
mitsubishi estate	0.03	JP3899600005
FUGRO NV EURO.05	0.03	NL00150003E1
MONSTER BEVERAGE SHS ORD	0.03	US61174X1090
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.03	NZIIBDT002C2
TRACTOR SUPPLY COMPANY	0.03	US8923561067
VICI PROPERTIES INC	0.03	US9256521090
GENTRACK GROUP LIMITED ORDINARY SHARES	0.03	NZGTKE0002S9
NN GROUP NV	0.03	NL0010773842
UNITED STATES DOLLAR	0.03	
FUJI ELECTRIC CO LTD	0.03	JP3820000002
MITSUBISHI UFJ FINANCIAL	0.03	JP3902900004
PROPERTY FOR INDUSTRY LTD	0.03	NZPFIE0001S5
RED ELECTRICA DE ES	0.03	ES0173093024
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN	0.03	
IMPERIAL BANK OF COMMERCE		
NIKE INC CL B	0.03	US6541061031
ING GROEP NV	0.03	NL0011821202
SUMITOMO ELECTRIC	0.03	JP3407400005
COINBASE GLOBAL INC	0.03	US19260Q1076

T MOBILE US INC COM	0.03	US8725901040
OKTA INC	0.03	US6792951054
Outstanding Settlement Receipts - SGD	0.03	
PURE STORAGE INC	0.03	US74624M1027
MGIC INVESTMENT CORP	0.03	US5528481030
SNOWFLAKE INC	0.03	US8334451098
RECORDATI SPA - NEW	0.03	IT0003828271
INTEL CORP	0.03	US4581401001
ATMOS ENERGY CORP	0.03	US0495601058
SEGRO PLC	0.03	GB00B5ZN1N88
MASCO CORP USD	0.03	US5745991068
FUTU HOLDINGS LTD	0.03	US36118L1061
UNUMPROVIDENT CORPORATION	0.03	US91529Y1064
ANDRITZ AG	0.03	AT0000730007
TUI TOPCO LIMITED - NON INTEREST BEARING LOAN	0.03	
FDXEX CORP COM	0.03	US31428X1063
ARMSTRONG WORLD INDUSTRIES INC	0.03	US04247X1028
ALIBABA GROUP HOLDING LTD	0.03	KYG017191142
BILIBILI INC	0.03	US0900401060
ROHTO PHARACEUTICAL CO LTD	0.03	JP3982400008
HIMS & HERS HEALTH ORD SHS CLASS A	0.03	US4330001060
SKANDINAVISKA ENSKIL SEK	0.02	SE0000148884
SOUTHERN CO COM USD	0.02	US8425871071
HYUNDAI ELECTRIC ENERGY SYST	0.02	KR7267260008
TRANSMEDICS GROUP INC	0.02	US89377M1099
RADIAN GROUP INC	0.02	US7502361014
VECTOR LIMITED	0.02	NZVCTE000157
EBARA CORP NPV	0.02	JP3166000004
HEWLETT PACKARD CO	0.02	US40434L1052
IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS	0.02	
AMPOL LIMITED ORDINARY FULLY PAID	0.02	AU0000088338
CAPCOM CO LTD	0.02	JP3218900003
REGIONS FINANCIAL CORP	0.02	US7591EP1005
NOMURA RESEARCH INSTITUTE LTD	0.02	JP3762800005
PRINCIPAL FINANCIAL GROUP	0.02	US74251V1026
ESSEX PROPERTY TRUST INC	0.02	US2971781057
PACKAGING CORP OF AMERICA	0.02	US6951561090
SKELLERUP HOLDINGS LIMITED	0.02	NZSKXE000158
SUN HUNG KAI PROPERTY HKD	0.02	HK0016000132
VITAL HEALTHCARE PROPERTY TRUST	0.02	NZCHPE000154
ARGOSY PROPERTY LIMITED	0.02	NZARGE001057
ELECTRONIC ARTS INC	0.02	US2855121099
IMI ORD GBP0.2857	0.02	GB00BGLP8L22
M & T BANK CORPORATION	0.02	US55261F1049
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST	0.02	US4281031058
RIO TINTO PLC ORD	0.02	GB0007188757
DEXUS WHOLESALE SHOPPING CENTRE FUNDPE	0.02	
CME GROUP INC COM	0.02	US12572Q1058
AIR NEW ZEALAND LTD	0.02	NZAIRE000152
VONOVIA SE NPV SUBS RTS DIV CASH	0.02	DE000A1ML7J1
UNIBAIL RODAMCO WESTFIELD	0.02	FR0013326246
AJINOMOTO CO INC JPY	0.02	JP3119600009
FIRST HORIZON CORP	0.02	US3205171057
BRIDGESTONE CORP	0.02	JP3830800003
NU HOLDINGS LTD	0.02	KYG6683N1034
TOKYO STEEL MANUFACTURING CO LTD	0.02	JP3579800008
PARKER HANNIFIN CORP	0.02	US7010941042
DEN DANSKE BANK AS DKK	0.02	DK0010274414
NIPPON YUSEN KK NPV	0.02	JP3753000003
GAZTRANSPORT ET TECHNIGAZ SA	0.02	FR0011726835
COMPAGNIE FINANCIERE RICHEMONT SA	0.02	CH0210483332
SNAP ON INC	0.02	US8330341012
NUCOR CORP	0.02	US6703461052
CVS HEALTH CORP	0.02	US1266501006
CONSTELLATION ENERGY CORP	0.02	US21037T1097
SCENTRE GROUP	0.02	AU000000SCG8
HAFNIA ORD SHS	0.02	BMG4233B1090
CHIPOTLE MEXICAN GRILL ORD	0.02	US1696561059
DUKE ENERGY CORP COM	0.02	US26441C2044
KKR AND CO INC	0.02	US48251W1045
RPM INTERNATIONAL INC	0.02	US7496851038

JPY BNP PARIBAS A/C	0.02
DELL TECHNOLOGIES INC	0.02 US24703L2025
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02 NZHNZD0001L7
SWISSCOM AG	0.02 CH0008742519
RATIONAL AG	0.02 DE0007010803
KLEPIERRE	0.02 FR0000121964
BANCO SANTANDER CENTRAL HISP	0.02 ES0113900J37
SMURFIT WESTROCK P ORD USD0.001 DI	0.02 IE00028FXN24
Income Due - JPY	0.02
Outstanding Settlement Receipts - DKK	0.02
NIPPON TEL AND TEL CP NPV	0.02 JP3735400008
JAPAN EXCHANGE GROUP TEMP	0.02 JP3183200009
US. TSY. INFL. 0.625% IL 15/1/2026	0.02 US912828N712
ENEL SPA	0.02 IT0003128367
PALANTIR TECHNOLOGIES INC	0.02 US69608A1088
FREEMPORT MCMORAN INC	0.02 US35671D8570
MARRIOTT INTL INCUSD	0.02 US5719032022
AMPHENOL ORD SHS CLASS A	0.02 US0320951017
Income Due - USD	0.02
GE VERNOVA ORS SHS	0.02 US36828A1016
BECTON DICKINSON AND COMPANY	0.02 US0758871091
NATIONAL AUSTRALIA BANK LIMITED	0.02 AU000000NAB4
THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1	0.02
NITTO DENKO CORPORATION TEMP	0.02 JP3684000007
LONDON STOCK EXCHANG	0.02 GB00B0SWJX34
MEITUAN	0.02 KYG596691041
CSX CORP COM	0.02 US1264081035
HF SINCLAIR CORPOR COM	0.02 US4039491000
MITSUBISHI CORP	0.02 JP3898400001
PROSUS NV	0.02 NL0013654783
AGEAS NPV POST SPLIT	0.02 BE0974264930
TOROMONT INDUSTRIES LTD	0.02 CA8911021050
VINCI SA	0.02 FR0000125486
CANADIAN APARTMENT PROPERTIES REITS	0.02 CA1349211054
HEWLETT PACKARD ENTERPRISE CO	0.02 US42824C1099
AIR PROD & CHEMS INC COM USD	0.02 US0091581068
GLENCORE PLC	0.02 JE00B4T3BW64
US BANCORP	0.02 US9029733048
OMEGA HEALTHCARE INVESTORS	0.02 US6819361006
DAVITA INC	0.02 US23918K1088
KAJEMA CORP	0.02 JP3210200006
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.02 US91282CDN83
HUMANA INC	0.02 US4448591028
INDITEX	0.02 ES0148396007
COMPASS GROUP ORD	0.02 GB00BD6K4575
ITOCHU CORP JPY	0.02 JP3143600009
FEDERAL REALTY INVESTMENT TRUST	0.02 US3137451015
FUJIKURA LIMITED	0.02 JP3811000003
NEUROCRINE BIOSCIENCES INC	0.02 US64125C1099
AIB GROUP PLC	0.02 IE00BF0L3536
OBAYASHI CORPORATION	0.02 JP3190000004
MEDIOBANCA BANCA DI ITL	0.02 IT0000062957
SANRIO CO LTD NPV	0.02 JP3343200006
BIG YELLOW GROUP PLC	0.02 GB0002869419
TUI TOPCO LIMITED - INTEREST BEARING LOAN	0.02
REGENCY CENTERS CORPORATION	0.02 US7588491032
CRH PLC LONDON LISTING	0.02 IE0001827041
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.02 AU000000VCX7
AIRBNB INC	0.02 US0090661010
ARTHUR J GALLAGHER CO	0.02 US3635761097
T&D HOLDINGS INC NPV	0.02 JP3539220008
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.02 NZLGFDT014C0
150426 1.50 GB	
AFLAC INC	0.02 US0010551028
NEXT PLC	0.02 GB0032089863
ASR NEDERLAND NV	0.02 NL0011872643
PUBLIC STORAGE	0.02 US74460D1090
SOFTBANK GROUP CORP	0.02 JP3436100006
ALEXANDRIA REAL ESTATE EQUITIES	0.02 US0152711091
REXEL SA	0.02 FR0010451203
TECHNOLOGY ONE LIMITED	0.02 AU000000TNE8

IDEMITSU KOSAN CO LTD	0.02 JP3142500002
FAST RETAILING CO LTD	0.02 JP3802300008
JAMES HARDIE INDUSTRIES PLC	0.02 AU000000JHX1
ERSTE GROUP BANK AG	0.02 AT0000652011
DAIICHI SANKYO COMPANY LIMITED	0.02 JP3475350009
TORAY INDS INC	0.02 JP3621000003
HONG KONG EXCHANGE & CLEAR	0.02 HK0388045442
CANADIAN NATL RAILWAY CO	0.02 CA1363751027
BOUYGUES	0.02 FR0000120503
DANONE	0.01 FR0000120644
MACQUARIE GROUP LTD	0.01 AU000000MQG1
BANK OF NOVA SCOTIA CAD	0.01 CA0641491075
Accruals	0.01
CAPITAL ONE FINANCIAL CORPORATION	0.01 US14040H1059
AMERICAN HOMES 4 RENT	0.01 US02665T3068
SOCIETE GENERALE SA	0.01 FR0000130809
BANK OF MONTREAL CAD	0.01 CA0636711016
YOKOGAWA ELECTRIC JPY	0.01 JP3955000009
HUNTINGTON BANCSHARES INC	0.01 US4461501045
INVESTOR AB SER B NPV	0.01 SE0015811963
TRAVELERS COS INC / THE	0.01 US89417E1091
SWEDBANK AB	0.01 SE0000242455
ALIMENTATION COUCHE TARD INC	0.01 CA01626P1484
GEDEON RICHTER PLC	0.01 HU0000123096
NORFOLK SOUTHERN CORP USD	0.01 US6558441084
EDISON INTL.	0.01 US2810201077
APOLLO GLOBAL MANA COM	0.01 US03769M1062
MERCEDES-BENZ GROUP AG	0.01 DE0007100000
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01 NZOCAE000250
AMERICAN ELECTRIC POWER COMPANY INC	0.01 US0255371017
NMI HOLDINGS INC	0.01 US6292093050
FIFTH THIRD BANCORP	0.01 US3167731005
FONTERRA SHAREHOLDER FUND	0.01 NZFSFE0001S5
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01 CA135087Q988
NATL. STORAGE REIT	0.01 AU000000NSR2
CANADIAN IMP BANK COM NPV	0.01 CA1360691010
WORKDAY INC	0.01 US98138H1014
VULCAN STEEL AUSTRALIA PTY LTD	0.01 AU0000181984
SYSCO CORPORATION COM	0.01 US8718291078
WESFARMERS LIMITED	0.01 AU000000WES1
TRANSURBAN GRP.	0.01 AU000000TCL6
STIFEL FINANCIAL COM USD0.15	0.01 US8606301021
MITSUBISHI HEAVY INDUSTRIES LTD	0.01 JP3900000005
VISTA GROUP INTERNATIONAL LTD	0.01 NZVGLE000351
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150125 TBILL	0.01 NZLGBDT346C0
THE LINK REAL ESTATE INVESTMENT TRUST	0.01 HK0823032773
AMETEK INC	0.01 US0311001004
PRIMERICA INC	0.01 US74164M1080
Outstanding Settlement Receipts - CHF	0.01
CHARTER HALL GRP.	0.01 AU000000CHCO
KONINKLIJKE AHOLD DELHAIZE NV	0.01 NL0011794037
UNITE GROUP PLC	0.01 GB0006928617
FORTINET INC COM	0.01 US34959E1091
TOKAI HOLDINGS CORP	0.01 JP3552260006
MALAYAN BANKING BHD	0.01 MYL11550O0000
TESCO ORD	0.01 GB00BLGZ9862
LLOYDS BANKING GROUP PLC	0.01 GB0008706128
SUZUKI MOTOR CORP	0.01 JP3397200001
OLD REPUBLIC INTL CORP	0.01 US6802231042
SEVERN TRENT	0.01 GB00B1FH8J72
JOHNSON CONTROLS INTERNATIONAL PLC	0.01 IE00BY7QL619
MATSON INC	0.01 US57686G1058
GENERAL MOTORS CO	0.01 US37045V1008
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.01 NZIIBDT004C8
KROGER CO COM	0.01 US5010441013
JD.COM INC	0.01 KYG8208B1014
MEITEC CORPORATION NPV	0.01 JP3919200000
BARCLAYS PLC	0.01 GB0031348658
DOMINION ENERGY INC	0.01 US25746U1097
NEXTDC	0.01 AU000000NXT8

YANGZIJIANG SHIPBUILDING NPV	0.01	SG1U76934819
AXIS CAPITAL HOLDING	0.01	BMG0692U1099
SEAGATE TECH HLDGS	0.01	IE00BKVD2N49
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01	NZLGFDT008C2
150425 2.75 GB		
BASF SE	0.01	DE000BASF111
AMERICOLD REALTY TRUST INC	0.01	US03064D1081
EVERCORE INC COM USD 0.01 CLASS A	0.01	US29977A1051
KEYCORP	0.01	US4932671088
GAMING AND LEISURE P COM	0.01	US36467J1088
GIVAUDAN - REG	0.01	CH0010645932
ALLSTATE CORP	0.01	US0200021014
CROWN CASTLE INTL CORP	0.01	US22822V1017
GENERAL MILLS INC	0.01	US3703341046
PARKLAND CORP	0.01	CA70137W1086
GUIDEWIRE SOFTWARE INC	0.01	US40171V1008
NATL. GRID	0.01	GB00BDR05C01
FUTURES MARGIN-NZD	0.01	0.01
CITIZENS FINANCIAL GROUP INC	0.01	US1746101054
SCENTRE GRP.	0.01	AU000000SCG8
MITSUBISHI GAS CHEMICAL CO	0.01	JP3896800004
XIAOMI CORP	0.01	KYG9830T1067
ROSS STORES INC	0.01	US7782961038
KILROY REALTY CORP	0.01	US49427F1084
CUBESMART COM	0.01	US2296631094
IQVIA HOLDINGS INC	0.01	US46266C1053
CORTEVA INC	0.01	US22052L1044
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01	GB0005405286
MICROCHIP TECHNOLOGY INC	0.01	US5950171042
ASSURED GUARANTY LTD	0.01	BMG0585R1060
FASTENAL CO	0.01	US3119001044
SPS COMMERCE INC COM USD0.001	0.01	US78463M1071
ROYAL CARIBBEAN GROUP	0.01	LR0008862868
RECKITT BENCKISER GROUP PLC	0.01	GB00B24CGK77
TERNA RETE ELETTRICA NAZIONALE	0.01	IT0003242622
FIDELITY NATIONAL INFORMATION SERVICES I	0.01	US31620M1062
AMADEUS IT HLDGS	0.01	ES0109067019
LONZA AG - REG	0.01	CH0013841017
TRADEWEB MARKETS INC	0.01	US8926721064
YAMAHA MOTOR CO	0.01	JP3942800008
NGK INSULATORS LTD	0.01	JP3695200000
SCALES CORP LTD	0.01	NZSCL0002S8
SHOWA DENKO KK JPY50	0.01	JP3368000000
ASIA VITAL COMPONE TWD10	0.01	TW0003017000
DEUTSCHE POST AG	0.01	DE0005552004
DOORDASH INC	0.01	US25809K1051
REXFORD INDUSTRIAL REALTY INC	0.01	US76169C1009
KENVUE INC	0.01	US49177J1025
SAMSUNG ELECTRONICS CO LTD	0.01	KR7005930003
BYD CO LTD	0.01	CNE100000296
EQUITY LIFESTYLE PROPERTIES INC	0.01	US29472R1086
COGNIZANT TECH SOLUTIONS A	0.01	US1924461023
GARTNER INC CL-A	0.01	US3666511072
DKK BNP PARIBAS A/C	0.01	0.01
ANGLO AMERICAN PLC	0.01	GB00B1XZS820
COLOPLAST	0.01	DK0060448595
NEWMONT CORP	0.01	US6516391066
CENTENE CORPORATION	0.01	US15135B1017
EURO	0.01	0.01
NZ EXCHANGE LTD	0.01	NZNXE0001S7
DERWENT LONDON PLC	0.01	GB0002652740
SEVEN AND I HOLDINGS NPV	0.01	JP3422950000
FORD MOTOR COMPANY	0.01	US3453708600
VICINITY CENTRES	0.01	AU000000VCX7
LENNAR CORPORATION CLASS A	0.01	US5260571048
VISTRA CORP	0.01	US92840M1027
VOLVO AB - B	0.01	SE0000115446
DAIKIN INDUSTRIES	0.01	JP3481800005
TAKEDA PHARMACEUTICAL CO LTD	0.01	JP3463000004
SWISS RE AG	0.01	CH0126881561
GREAT WEST LIFECO	0.01	CA39138C1068
RYMAN HOSPITALITY PROPERTIES INC	0.01	US78377T1079

PUBLIC SERVICE ENTERPRISE GROUP INC	0.01 US7445731067
GE HEALTHCARE HOLDING LLC	0.01 US36266G1076
YUM! BRANDS INC	0.01 US9884981013
ADIDAS AG	0.01 DE000A1EWWW0
ACCTON TECHNOLOGY CORPORATION	0.01 TW0002345006
MONOTARO CO LTD	0.01 JP3922950005
CAPGEMINI SA	0.01 FR0000125338
IDEXX LABORATORIES INC	0.01 US45168D1046
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01 DE0008303504
XCEL ENERGY INC	0.01 US98389B1008
AGNICO EAGLE MINES	0.01 CA0084741085
DOW INC	0.01 US2605571031
LOTES CO LTD ORD	0.01 TW0003533006
HALEON PLC	0.01 GB00BMX86B70
BAYER AG	0.01 DE000BAY0017
EUROBANK ERGASIAS SERVICES AND	0.01 GRS323003012
ROCKWELL AUTOMATION INC	0.01 US7739031091
ORIENTAL LAND CO LTD	0.01 JP3198900007
MIRVAC GROUP PROPERTY TRUST	0.01 AU000000MGR9
PARTNERS GROUP	0.01 CH0024608827
KRAFT HEINZ CO COM	0.01 US5007541064
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01 AU000000WOW2
DSV A/S	0.01 DK0060079531
SOFTBANK CORP	0.01 JP3732000009
HOMECO DAILY NEEDS REIT	0.01 AU0000113136
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01 US0394831020
RIO TINTO LIMITED	0.01 AU000000RIO1
ENGIE	0.01 FR0010208488
SAFESTORE HOLDINGS PLC	0.01 GB00B1N7Z094
NATL BK OF GREECE EUR	0.01 GRS003003035
NESTE OYJ	0.01 FI0009013296
NORDEA BANK ABP	0.01 FI4000297767
DEXERIALS CORP	0.01 JP3548770001
CELSIUS HOLDINGS INC	0.01 US15118V2079
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.01 US91282CGN56
NASDAQ INC	0.01 US6311031081
MANAWA ENERGY LTD	0.01 NZTPXE0001S5
VULCAN MATERIALS CO	0.01 US9291601097
CHARTER HALL PRIME OFFICE FUND	0.01
DEUTSCHE BANK AG (REG)	0.01 DE0005140008
TOURISM HOLDINGS LTD	0.01 NZHELE0001S9
COSTAR GROUP INC COM	0.01 US22160N1090
ISUZU MOTORS	0.01 JP3137200006
STELLANTIS N V	0.01 NL00150001Q9
MITSUBISHI CHEMICAL GROUP CORPORATION	0.01 JP3897700005
MITSUBISHI ELECTRIC	0.01 JP3902400005
TUI TOPCO LIMITED - ORDINARY SHARES	0.01
SES	0.01 LU0088087324
EUR BNP PARIBAS A/C	0.01
ARGENX SE	0.01 NL0010832176
BARRICK GOLD CORP	0.01 CA0679011084
MARTIN MARIETTA MATERIALS	0.01 US5732841060
SABRA HEALTHCARE REIT INC	0.01 US78573L1061
IRON MTN INC NEW COM NPV	0.01 US46284V1017
MURATA MANUFACTURING CO	0.01 JP3914400001
CAPITALAND INTEGRATED COMMERCIAL	0.01 SG1M51904654
CDW CORP	0.01 US12514G1085
MAZDA MOTOR CORP	0.01 JP3868400007
LUNDIN MINING CORP	0.01 CA5503721063
CANON INC	0.01 JP3242800005
KMD BRANDS LIMITED	0.01 NZKMDE0001S3
CHUGAI PHARMACEUTICAL JPY	0.01 JP3519400000
ATLAS COPCO AB SER `B` NPV (POST SPLIT)	0.01 SE0017486897
PPG INDUSTRIES INC	0.01 US6935061076
INGENIA COMMUNITIES GRP.	0.01 AU000000INA9
BAYERISCHE MOTOREN WERKE AG	0.01 DE0005190003
ARES MANAGEMNT COR COM	0.01 US03990B1017
ON SEMICONDUCTOR CORPORATION	0.01 US6821891057
Income Due - AUD	0.01
HOST HOTELS & RESORTS INC	0.01 US44107P1049
E INK HOLDINGS INC	0.01 TW0008069006

AGREE REALTY CORP	0.01 US0084921008
SSE PLC	0.01 GB0007908733
SWISSQUOTE GROUP HOLDING SA	0.01 CH0010675863
NITERRA CO LTD	0.01 JP3738600000
ALNYLAM PHARMACEUTICALS INC	0.01 US02043Q1076
THE HERSHEY COMPANY	0.01 US4278661081
HALLENSTEIN GLASSON HOLDINGS LTD	0.01 NZHLGE0001S4
DASSAULT SYSTEMES SE	0.01 FR0014003TT8
CORNING INC	0.01 US2193501051
LULULEMON ATHLETIC	0.01 US5500211090
SMC CORP	0.01 JP3162600005
AXON ENTERPRISE I COM USD 0.00001	0.01 US05464C1018
CHARTER COMMUN INC COM	0.01 US16119P1084
US. TSY. NOTE/BON 3.875% 31/03/2025/2025 USD1000 AZ-2025	0.01 US91282CGU99
SHURGARD SELF STORAGE EUROPE SARL	0.01 GG00BQZCBZ44
UTD. UTLS. GRP.	0.01 GB00B39J2M42
DENSO CORP NPV	0.01 JP3551500006
CAD BNP PARIBAS A/C	0.01
E.ON SE	0.01 DE000ENAG999
FORTESCUE LTD ORDINARY FULLY PAID	0.01 AU000000FMG4
TURNERS AUTOMOTIVE GROUP LIMITED	0.01 NZVNL0001S1
NATWEST GROUP PLC ORD	0.01 GB00BM8PJY71
GLOBAL PAYMENTS INC	0.01 US37940X1028
BIOGEN INC	0.01 US09062X1037
RAYMOND JAMES FINL	0.01 US7547301090
INTACT FINANCIAL CORPORATION	0.01 CA45823T1066
SANDVIK AB	0.01 SE0000667891
LYONDELLBASELL INDUSTRIES	0.01 NL0009434992
PRUDENTIAL PLC	0.01 GB0007099541
FANUC CORP NPV	0.01 JP3802400006
CENTURIA INDUSTRIAL REIT	0.01 AU000000CIP0
SUMITOMO RUBBER INDUSTRIES	0.01 JP3404200002
SANFORD LTD	0.01 NZSANE0001S0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01 NZLGFDT018C1
150528 2.25 GB	
ASM INTERNATIONAL NV	0.01 NL0000334118
AEON CO LTD	0.01 JP3388200002
MICHELIN CGDE	0.01 FR001400AJ45
KOMATSU LTD JPY	0.01 JP3304200003
WEC ENERGY GROUP INC	0.01 US92939U1060
WIHLBORGS FAST. AB NPV	0.01 SE0018012635
KERING	0.01 FR0000121485
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01 NZHNZD0008L2
MERLIN PROPERTIES SOCIMI SA	0.01 ES0105025003
NIPPON BUILDING FUND INC TEMP	0.01 JP3027670003
PPL CORPORATION	0.01 US69351T1060
AIR WATER INC	0.01 JP3160670000
STATE STREET CORP USD	0.01 US8574771031
WEYERHAEUSER CO USD	0.01 US9621661043
RWE AG	0.01 DE0007037129
CHARTWELL RETIREME TRUST UNITS	0.01 CA16141A1030
MICROSTRATEGY COM USD0.001 CLASS A	0.01 US5949724083
MERCK KGAA	0.01 DE0006599905
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.01 AU000000TCL6
SECURITIES	
FABRINET	0.01 KYG3323L1005
LEG IMMOBILIEN SE	0.01 DE000LEG1110
NNN REIT INC	0.01 US6374171063
CLEAR SECURE INC	0.01 US18467V1098
BROADSTONE NET LEA COM	0.01 US11135E2037
FUJI FILM HOLDINGS CORP	0.01 JP3814000000
ATLASSIAN CL A ORD	0.01 US0494681010
HUBSPOT INC	0.01 US4435731009
KEYSIGHT TECHNOLOGCOM USD	0.01 US49338L1035
DEXCOM INC	0.01 US2521311074
WILLIS TOWERS WATS COM	0.01 IE00BDB6Q211
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.01 SE0017832488
CARDINAL HEALTH INC	0.01 US14149Y1082
STANDARD CHARTERED	0.01 GB0004082847
VODAFONE GROUP ORD	0.01 GB00BH4HKS39
NOVOZYMES A S	0.01 DK0060336014

APPROVIN CORP	0.01	US03831W1080
KONINKLIJKE PHILIPS NV	0.01	NL0000009538
COCA-COLA EUROPACIFIC PARTNERS	0.01	GB00BDCPN049
WHEATON PRECIOUS M COM NPV	0.01	CA9628791027
GARMIN ORD	0.01	CH0114405324
NISOURCE INC	0.01	US65473P1057
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.01	DE0001030567
DOVER CORPORATION COM	0.01	US2600031080
TAKE TWO INTERACTIVE SOFTWARE INC	0.01	US8740541094
MAPLETREE INDUSTRIAL TRUST	0.01	SG2C32962814
SUMITOMO CORP JPY	0.01	JP3404600003
MARUBENI CORPORATION	0.01	JP3877600001
ORSTED A/S	0.01	DK0060094928
ASIN CORPORATION NPV TEMP	0.01	JP3102000001
UNIVERSAL MUSIC GROUP NV	0.01	NL0015000IY2
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.01	NZGOVDT551C8
KELLANOVA	0.01	US4878361082
WEST PHARMACEUTICAL SERVICES	0.01	US9553061055
T ROWE PRICE GROUP	0.01	US74144T1088
PRYSMIAN SPA	0.01	IT0004176001
SWISS LIFE HOLDING AG	0.01	CH0014852781
NUTRIEN LTD COM NPV	0.01	CA67077M1086
PUBLICIS GROUPE	0.01	FR0000130577
ENTERGY CORP NEW	0.01	US29364G1031
NIPPON STEEL CORPORATION	0.01	JP3381000003
GECINA	0.01	FR0010040865
FERROVIAL SE EURO.01	0.01	NL0015001F58
SIEMENS ENERGY AG	0.01	DE000ENER6Y0
STMICROELECTRONICS NV	0.01	NL0000226223
TECK RESOURCES LTD-CLS B	0.01	CA8787422044
INTL FLAVORS & FRAGRANCES USD	0.01	US4595061015
CK ASSET HOLDINGS HK	0.01	KYG2177B1014
BANK MANDIRI PERS IDR125	0.01	ID1000095003
EVERSOURCE ENERGY COM	0.01	US30040W1080
HEXAGON AB	0.01	SE0015961909
BROWN BROWN INC	0.01	US1152361010
CBOE GLOBAL MARKET	0.01	US12503M1080
CRITERIA CAIXACORP SA	0.01	ES0140609019
DOLLAR GENERAL	0.01	US2566771059
NOKIA OYJ	0.01	FI0009000681
ORIX CORPORATION	0.01	JP3200450009
CGI INC	0.01	CA12532H1047
US. T-BILL. 0.00% 19/11/20242024 USD1000	0.01	US912797MC88
MOLINA HEALTHCARE INC	0.01	US60855R1005
VOLKSWAGEN AG	0.01	DE0007664039
LABCORP HOLDINGS I COM USD0.1	0.01	US5049221055
GEBERIT AG-REG	0.01	CH0030170408
RETAIL OPPORTUNITY INVESTMENT	0.01	US76131N1019
SWEDEN GOV. BD. 3.50% 30/03/2039	0.01	SE0002829192
SBA COMMUNICATIONS COM	0.01	US78410G1040
DECKERS OUTDOOR ORD SHS A	0.01	US2435371073
KONE CORPORATION NEW	0.01	FI0009013403
TDK CORP NPV TEMP	0.01	JP3538800008
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.01	CA8849038085
ESTEE LAUDER COMPANIES	0.01	US5184391044
COUSINS PROPERTIES INC	0.01	US2227955026
WESTERN DIGITAL CORP	0.01	US9581021055
ILLUMINA INC	0.01	US4523271090
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.01	NZHNZD0935L6
ARENA REIT	0.01	AU000000ARF6
US. T-BILL. 0.00% 17/04/20252025 USD1000	0.01	US912797K558
SUPER MICRO COMPUTER INC	0.01	US86800U1043
SAINSBURY (J) PLC	0.01	GB00B019KW72
UNION CHIMIQUE UCB SA	0.01	BE0003739530
MTU AERO ENGINES AG	0.01	DE000A0D9PT0
NOK CORP	0.01	JP3164800009
MODERNA INC	0.01	US60770K1079
CENTRAL JAPAN RAILWAY CO	0.01	JP3566800003
FORTIS INC	0.01	CA3495531079
RELIANCE INC	0.01	US7595091023
NIPPON PROLOGIS REIT INC	0.01	JP3047550003
COLES GROUP LTD	0.01	AU0000030678

LPL FINANCIAL HOLDINGS INC	0.01	US50212V1008
OLYMPUS CORP	0.01	JP3201200007
AMEREN CORP	0.01	US0236081024
TELEFONICA SA	0.01	ES0178430E18
MONGODB INC	0.01	US60937P1066
TERADYNE INC	0.01	US8807701029
MARKEL CORPORATION	0.01	US5705351048
HELLENIQ ENERGY HOLDINGS S.A.	0.01	GRS298343005
COOPER COS INC COM USD0.10 (P/S)	0.01	US2166485019
MCCORMICK AND COMPANY INC	0.01	US5797802064
TYLER TECHNOLOGIES INC	0.01	US9022521051
DTE ENERGY CO USD	0.01	US2333311072
CARNIVAL CORP USD	0.01	PA1436583006
DISCO CORPORATION NPV	0.01	JP3548600000
EXELON	0.01	US30161N1019
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.01	
GENUINE PARTS CO USD	0.01	US3724601055
DNB BANK ASA	0.01	NO0010161896
BRITISH LAND CO GBP	0.01	GB0001367019
ORANGE SA	0.01	FR0000133308
FIRSTENERGY CORP USD	0.01	US3379321074
NIDEC CORPORATION TEMP	0.01	DU06640682D1
CINCINNATI FINANCIAL CORP	0.01	US1720621010
DAIMLER TRUCK HOLDING AG	0.01	DE000DTROCK8
BEST BUY CO INC	0.01	US0865161014
WHARF REAL ESTATE HKD	0.01	KYG9593A1040
CMS ENERGY CORP	0.01	US1258961002
WSP GLOBAL INC	0.00	CA92938W2022
OTSUKA HLDGS CO NPV	0.00	JP3188220002
ROBLOX CORPORATION COM CL A ORD SHS	0.00	US7710491033
EMCOR GROUP INC	0.00	US29084Q1004
GPE BRUXELLES LAM NPV	0.00	BE0003797140
US TREASURY N/B 4.5% 31/MAR/2026	0.00	US91282CKH33
SYNCHRONY FINANCIAL	0.00	US87165B1035
DOLLAR TREE INC	0.00	US2567461080
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
ERICSSON LM - B SHS	0.00	SE0000108656
COCA COLA HBC AG ORD	0.00	CH0198251305
CHF BNP PARIBAS A/C	0.00	
EXPEDIA GROUP INC	0.00	US30212P3038
CORPAY INC COM USD 0.001	0.00	US2199481068
PINTEREST INC	0.00	US72352L1061
WARNER BROS DISCOVERY INC	0.00	US9344231041
MAPLETREE LOGISTICS TRUST	0.00	SG1503926213
NEWMONT CORPORATION	0.00	AU0000297962
JAPAN POST HOLDINGS CO LTD	0.00	JP3752900005
BXP INC	0.00	US1011211018
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.00	DE0001030559
QBE INSURANCE GROUP LTD	0.00	AU000000QBE9
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
LENDLEASE GRP.	0.00	AU000000LLC3
AERCAP HOLDINGS NV	0.00	NL0000687663
NORSK HYDRO ASA	0.00	NO0005052605
CARREFOUR SA	0.00	FR0000120172
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
ASTELLAS PHARMA NPV	0.00	JP3942400007
EAST JAPAN RAILWAY JPY	0.00	JP3783600004
SHAFTESBURY CAPITAL PLC	0.00	GB00B62G9D36
EPIROC AB	0.00	SE0015658109
NORTHERN TRUST CORP	0.00	US6658591044
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
SINGAPORE TELECOMM NPV B/L 100	0.00	SG1T75931496
COMMERZBANK AG NPV	0.00	DE000CBK1001
LIFESTYLE COMMUNITIES	0.00	AU000000LIC9
WR BERKLEY ORD SHS	0.00	US0844231029
GPT	0.00	AU000000GPT8
SOMPO HOLDINGS INC NPV	0.00	JP3165000005
DAIWA HOUSE INDUSTRY JPY	0.00	JP3505000004
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
AVIVA ORD	0.00	GB00BPQY8M80
MONCLER SPA	0.00	IT0004965148

ALBERTSONS COMPANIES INC	0.00	US0130911037
ASPEN GROUP LTD/AUSTRALIA	0.00	AU000000APZ8
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
PANASONIC HOLDINGS CORP	0.00	JP3866800000
KAO CORPORATION	0.00	JP3205800000
METRO INC - A	0.00	CA59162N1096
ALIGN TECHNOLOGY INC	0.00	US0162551016
TRANSUNION	0.00	US89400J1079
CENTERPOINT ENERGY INC	0.00	US15189T1079
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
FIRST CITIZENS BCSHS - CL A	0.00	US31946M1036
HANNOVER RUECK SE	0.00	DE0008402215
ANTOFAGASTA PLC	0.00	GB0000456144
TYSON FOODS INC CLASS A	0.00	US9024941034
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
STRAUMANN HLDG	0.00	CH1175448666
WILLIAMS SONOMA ORD SHS	0.00	US9699041011
PTC INC	0.00	US69370C1009
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
WAREHOUSES DE PAUWNPV	0.00	BE0974349814
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00	CA0194561027
BAXTER INTL INC COM	0.00	US0718131099
GRACO INC	0.00	US3841091040
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00	AU000000NSR2
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
GEORGE WESTON LTD	0.00	CA9611485090
EXOR NV	0.00	NL0012059018
ENTEGRIS INC	0.00	US29362U1043
BUNZL PLC	0.00	GB00B0744B38
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
SMURFIT WESTROCK P COM USD0.001	0.00	IE00028FXN24
STANLEY BLACK & DECKER INC	0.00	US8545021011
KUBOTA CORPORATION	0.00	JP3266400005
DOMINOS PIZZA INC	0.00	US25754A2015
AVANTOR INC	0.00	US05352A1007
ROCHE HOLDING AG	0.00	CH0012032113
SAGE GROUP	0.00	GB00B8C3BL03
QUEST DIAGNOSTICS	0.00	US74834L1008
NRG ENERGY INC	0.00	US6293775085
SANDOZ GROUP ORD SHS	0.00	CH1243598427
CNH INDUSTRIAL NV COM	0.00	NL0010545661
SMITH & NEPHEW PLC	0.00	GB0009223206
WHITBREAD PLC	0.00	GB00B1KJ408
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
DAIWA HOUSE REIT I REIT	0.00	JP3046390005
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
FUTURE MARGINS-USD	0.00	
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
CONAGRA BRANDS INC	0.00	US2058871029
TOYOTA TSUSHO CORP	0.00	JP3635000007
LOEWS CORP	0.00	US5404241086
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
GLP JREIT REIT	0.00	JP3047510007
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	DE000BU2Z023
SEKISUI HOUSE REIT INC	0.00	JP3047820000
AKZO NOBEL NV	0.00	NL0013267909
PROLOGIS PROPERTY MEXICO SA DE CV	0.00	MXCFFI170008
GENMAB AS	0.00	DK0010272202
EQT AB	0.00	SE0012853455
FIDELITY NATL FINL FNF GROUP	0.00	US31620R3030
TOLL BROTHERS INC	0.00	US8894781033
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00	US912828ZW33
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
CLOROX CO DEL	0.00	US1890541097
LIVE NATION INC	0.00	US5380341090
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
ESSITY AB SER B NPV	0.00	SE0009922164
ACCOR SA	0.00	FR0000120404
RENTOKIL INITIAL PLC	0.00	GB00B082RF11

CHECK POINT SOFTWARE TECH	0.00 IL0010824113
Income Due - GBP	0.00
ALFA LAVAL AB	0.00 SE0000695876
SECOM CO NPV TEMP	0.00 JP3421800008
SAMPO PLC NPV A	0.00 FI4000552500
AKAMAI TECHNOLOGIES	0.00 US00971T1016
SVENSKA HANDELSBKN SER A NPV	0.00 SE0007100599
MIRVAC GRP.	0.00 AU000000MGR9
HOTEL PROP. INVS.	0.00 AU000000HP19
VERISIGN INC	0.00 US92343E1029
SINGAPORE TECH ENG SGD	0.00 SG1F60858221
US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44	0.00 US912810UD80
AES CORP	0.00 US00130H1059
US. TSY. NOTE/BON 4.875% 31/10/20288	0.00 US91282CJF95
BT GROUP PLC	0.00 GB0030913577
FRESENIUS SE CO KGAA	0.00 DE0005785604
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.00 US912828YS30
NORTHERN STAR RESOURCES LTD	0.00 AU000000NST8
HOLOGIC INC	0.00 US4364401012
VOLVO AB	0.00 SE0000115420
US TREASURY N/B 2.75% 15/AUG/2032	0.00 US91282CFF32
TOYOTA INDUSTRIES CORPORATION	0.00 JP3634600005
PEARSON PLC ORD	0.00 GB0006776081
DYNATRACE INC	0.00 US2681501092
HEALTHPEAK PROPERTIES INC	0.00 US42250P1030
EXELIXIS INC	0.00 US30161Q1040
SUNCORP GROUP LTD	0.00 AU000000SUN6
ITALY BUONI POLIEN 3.85% 15/09/2026	0.00 IT0005556011
ROGERS COMMUNICATIONS INC-B	0.00 CA7751092007
OBIC CO LTD TEMP	0.00 JP3173400007
EXPEDITORS INTL WASH INC	0.00 US3021301094
XERO LIMITED ORDINARY FULLY PAID	0.00 NZXROE000152
SYENSQO SA NPV	0.00 BE0974464977
HORMEL FOODS CORPORATION	0.00 US4404521001
ALBERMARLE CORP	0.00 US0126531013
BANK LEUMI LE-ISRAEL	0.00 IL0006046119
UNI CHARM CORPORATION	0.00 JP3951600000
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.00 US91282CJE21
HALOZYME THERAPEUT COM	0.00 US40637H1095
THE JM SMUCKER COMPANY	0.00 US8326964058
SUNTORY BEVERAGE AND FOOD LTD	0.00 JP3336560002
NOMURA HOLDINGS INC	0.00 JP3762600009
SONOVA HOLDING AG - REG	0.00 CH0012549785
MOWI ASA	0.00 NO0003054108
SINGAPORE GOV. BD 2.875% 01/07/2029	0.00 SG3263998209
RESONA HOLDINGS INC	0.00 JP3500610005
VAT GROUP AG	0.00 CH0311864901
KYOCERA CORP	0.00 JP3249600002
THE WAREHOUSE GROUP LIMITED	0.00 NZWHSE0001S6
SHIMANO INC	0.00 JP3358000002
SKYWORKS SOLUTIONS INC	0.00 US83088M1027
MONDI PLC ORD EURO.22	0.00 GB00BMWC6P49
ERIE INDEMNITY CO	0.00 US29530P1021
RB GLOBAL INC COM NPV	0.00 CA74935Q1072
BANK OF IRELAND GR EUR1	0.00 IE00BD1RP616
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.00 JP1201631HC6
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.00 JP1400161P53
AMCOR PLC COM USD	0.00 JE00BJ1F3079
NORTONLIFELOCK	0.00 US6687711084
JABIL INC	0.00 US4663131039
CELANESE CORP SERIES A	0.00 US1508701034
SGS SA	0.00 CH1256740924
YARA INTERNATIONAL ASA	0.00 NO0010208051
BURLINGTON STORES INC	0.00 US1220171060
LOGITECH INTERNATIONAL SA	0.00 CH0025751329
NTT DATA GROUP CORPORATION	0.00 JP3165700000
SEVEN GROUP HOLDINGS LIMITED	0.00 AU000000SVW5
AMERICAN HEALTHCARE REIT ORD SHS	0.00 US3981823038
UNITED STATES TREA 0.00% 19/12/20242024 USD1000	0.00 US912797LQ83
CLP HOLDINGS LIMITED HKD	0.00 HK0002007356
INDONESIA TSY. BD. 6.50% 15/02/2031	0.00 IDG000015207

HEIDELBERGCEMENT AG	0.00 DE0006047004
REVVITY INC	0.00 US7140461093
INTL PAPER CO	0.00 US4601461035
JAPAN GOV. FIVE YE 0.40% 20/12/2028	0.00 JP1051661Q33
NORDSON CORP	0.00 US6556631025
EXACT SCIENCES CORP	0.00 US30063P1057
INFORMA PLC	0.00 GB00BMJ6DW54
BANCO SANTANDER 5.439% 15/07/2031	0.00 US05964HGG92
SCHINDLER HOLDING-PART CERT	0.00 CH0024638196
EDENRED	0.00 FR0010908533
LINDT & SPRUENGLI AG-PC	0.00 CH0010570767
TRIMBLE INC COM NPV	0.00 US8962391004
KUEHNE & NAGEL INTERNATIONAL AG	0.00 CH0025238863
ORKLA ASA	0.00 NO0003733800
JULIUS BAER GROUP LTD	0.00 CH0102484968
ALLEGION PLC	0.00 IE00BFRT3W74
ZIMMER BIOMET HLDG 5.20% 15/09/2034	0.00 US98956PAZ53
JUNIPER NETWORK INC	0.00 US48203R1041
TOKYO GAS CO LTD	0.00 JP3573000001
JAPAN HOTEL REIT INVESTMENT CORP	0.00 JP3046400002
BANDAI NAMCO HOLDINGS NPV	0.00 JP3778630008
DAYFORCE INC	0.00 US15677J1088
NXP BV/NXP FDG/NXP 3.40% 01/05/2030	0.00 US62954HAY45
LAMB WESTON HOLDINGS INC	0.00 US5132721045
POOL CORPORATION	0.00 US73278L1052
PFIZER INV. ENTS. 5.30% 19/05/2053	0.00 US716973AG71
W P CAREY INC	0.00 US92936U1097
LAND SECURITIES GROUP PLC	0.00 GB00BYW0PQ60
EVERGY INC COM NPV	0.00 US30034W1062
ROBINHOOD MARKETS INC	0.00 US7707001027
BANK HAPOALIM LTD	0.00 IL0006625771
MELROSE INDUSTRIES PLC	0.00 GB00BNGDN821
EPAM SYSTEMS INC	0.00 US29414B1044
ATLAS ARTERIA	0.00 AU0000013559
CAISSE FRANCAISE D 1.45% 16/1/203416/01/2034 EUR100000	0.00 FR0013396363
KANSAI ELECTRIC POWER JPY	0.00 JP3228600007
MOSAIC CO COM	0.00 US61945C1036
BLUESCOPE STEEL LIMITED	0.00 AU000000BSL0
VIATRIS INC	0.00 US92556V1061
HSBC HLDGS. F2F 22/05/20300000	0.00 US404280CC17
JAPAN POST BANK CO LTD	0.00 JP3946750001
JACK HENRY & ASSOCIATES INC	0.00 US4262811015
PANDORA	0.00 DK0060252690
COCHLEAR LIMITED	0.00 AU000000COH5
LASERTEC CORP NPV	0.00 JP3979200007
ALSTOM SA	0.00 FR0010220475
POWER CORP OF CANADA CAD	0.00 CA7392391016
SOCIETE GENERALE F2V 19/01/202828	0.00 US83368RBH49
WPP PLC	0.00 JE00B8KF9B49
SS AND C TECHNOLOGIES HOLDINGS	0.00 US78467J1007
MITSUBISHI UFJ FINL. F2V 20/07/2027	0.00 US606822BY90
FINCOBANK BANCO FINECO SPA	0.00 IT0000072170
EUROFINS SCIENTIFIC	0.00 FR0014000MR3
EURONEXT NV	0.00 NL0006294274
SIRIUS REAL ESTATE LTD	0.00 GG00B1W3VF54
BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030	0.00 IT0005603367
PAN PACIFIC INTL H NPV	0.00 JP3639650005
MATSUKIYOCOCOKARA AND CO	0.00 JP3869010003
MINEBEA MITSUMI INC	0.00 JP3906000009
INVINCIBLE INVESTMENT CORP REIT	0.00 JP3046190009
LINDT & SPRUENGLI AG-REG	0.00 CH0010570759
URBAN EDGE PPTYS COM USD	0.00 US91704F1049
DR ING HC F PORSCHE AG	0.00 DE000PAG9113
BEIERSDORF AG	0.00 DE0005200000
COVESTRO AG	0.00 DE0006062144
DOCUSIGN INC	0.00 US2561631068
CRELAN F2F 28/02/2030	0.00 BE0002936178
TWILIO INC	0.00 US90138F1021
ALLIANT ENERGY CORP	0.00 US0188021085
NIBE INDUSTRIER AB SER B NPV	0.00 SE0015988019

PAYCOM SOFTWARE INC	0.00 US70432V1026
CAIXABANK SA F2V 30/5/20340 36	0.00 XS2630417124
STANTEC INC	0.00 CA85472N1096
EMS CHEMIE HLDS REG	0.00 CH0016440353
BOLIDEN ORD SHS	0.00 SE0020050417
BIOMARIN PHARMACEUTICAL INC	0.00 US09061G1013
SVENSKA CELLULOOSA AB - B SHARES	0.00 SE0000112724
UDR INC	0.00 US9026531049
HALMA PLC	0.00 GB0004052071
FORTUNE BRANDS HOME AND SECURITY	0.00 US34964C1062
REA GROUP LTD	0.00 AU000000REA9
CAMPBELL SOUP CO USD	0.00 US1344291091
SCHROEDERS PLC ORD GB	0.00 GB00BP9LHF23
BOC HONG KONG (HOLDINGS) LIMITED	0.00 HK2388011192
CONTINENTAL AG	0.00 DE0005439004
SUBARU CORP	0.00 JP3814800003
NICE LTD	0.00 IL0002730112
GEN. MILLS 3.65% 23/10/2030	0.00 XS2809270072
LOTUS BAKERIES NV	0.00 BE0003604155
WALGREENS BOOTS AL COM	0.00 US9314271084
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00 ES0167050915
EPIROC AB SER B NPV POST SPLIT	0.00 SE0015658117
INTERPUBLIC GROUP COS INC USD	0.00 US4606901001
US. T-BILL. 0.00% 15/05/20252025 USD1000	0.00 US912797LB15
CENTRICA PLC	0.00 GB00B033F229
VCL 42 A 42 A FRN 21/3/20300000 A REGS	0.00 XS2820232457
BIO TECHNE CORP	0.00 US09073M1045
JAPAN GOV. FORTY Y 2.20% 20/03/2064	0.00 JP1400171Q50
ENDESA SA	0.00 ES0130670112
BANCO SANTANDER S 3.375% 11/1/20300000 41	0.00 ES0413900913
PACCAR FINL. 5.00% 13/05/2027	0.00 US69371RT221
RECKITT BENCKISER 3.625% 20/6/2029	0.00 XS2842083235
SOLVENTUM ORD SHS	0.00 US83444M1018
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00 CA46071W2058
CIE DE FINANCIEMEN 3.125% 17/5/2029	0.00 FR001400HZD5
DNB BANK F2F 21/9/2027	0.00 XS2534985523
INSURANCE AUSTRALIA GROUP LIMITED	0.00 AU000000IAG3
SINGAPORE EXCHANGE LTD	0.00 SG1J26887955
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.00 NZIIBDT004C8
CAMDEN PROPERTY TRUST	0.00 US1331311027
FOX CORP	0.00 US35137L1052
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.00 US912810SW99
FOX CORP COM	0.00 US35137L2043
A P MOLLER MAERSK AS	0.00 DK0010244425
BRITISH STERLING POUND	0.00
CHUBU ELECTRIC POWER CO INC	0.00 JP3526600006
CITIGROUP F2F 05/11/2030	0.00 US17308CC539
ARKEMA	0.00 FR0010313833
SODEXO	0.00 FR0000121220
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.00 US91282CBJ99
US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000 BONDS05/2054	0.00 US912810UA42
AXA SA AXA SA F2F PERP	0.00 XS2737652474
SHISEIDO COMPANY LIMITED	0.00 JP3351600006
T-MOBILE USA 4.70% 15/01/2035	0.00 US87264ADM45
CARLYLE GROUP INC	0.00 US14316J1088
BARRATT DEVELOPMENTS PLC	0.00 GB0000811801
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.00 US91282CCB54
MARKETAXESS HLDGS COM	0.00 US57060D1081
EASTMAN CHEMICAL COM	0.00 US2774321002
HIKARI TSUSHIN INC	0.00 JP3783420007
INTERTEK GROUP INC	0.00 GB0031638363
VERBUND AG	0.00 AT0000746409
TOAST INC	0.00 US8887871080
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00 US55903VBD47
INTEREST RATE SWAPS	0.00
SNAP INC	0.00 US83304A1060
SAMSARA INC	0.00 US79589L1061
ADMIRAL GROUP PLC	0.00 GB00B02J6398
RAIFFEISEN BANK INTE F2V 18/6/2032	0.00 XS2189786226

IVANHOE MINES LTD COM NPV CL A	0.00 CA46579R1047
KIKKOMAN CORPORATION JPY	0.00 JP3240400006
CARMAX INC	0.00 US1431301027
SAAB ORD SHS CLASS B	0.00 SE0021921269
KOREA HOUSING FIN 4.082% 25/09/2027	0.00 XS2678945317
SUMITOMO REALTY & DEVELOPMENT CO	0.00 JP3409000001
AMERICAN FINANCIAL GROUP INC	0.00 US0259321042
OSK MITSUI OSK LINES LTD	0.00 JP3362700001
BANCO DE SABADELL SA	0.00 ES0113860A34
ROYALTY PHARMA PLC	0.00 GB00BMVP7Y09
NITORI CO LTD	0.00 JP3756100008
GILEAD SCIENCES 5.55% 15/10/205300	0.00 US375558CA99
SARTORIUS STEDIM B EURO.1666	0.00 FR0013154002
SGD BNP PARIBAS A/C	0.00
WILMAR INTERNATIONAL LTD	0.00 SG1T56930848
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.00 JP1103711P74
SUMITOMO METAL MINING CO LTD	0.00 JP3402600005
EQUITABLE HLDGS IN COM	0.00 US29452E1010
CAIXABANK SA F2F 14/11/2030	0.00 XS2555187801
MS. F2F 13/02/2032	0.00 US6174468U61
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.00 US912810SL35
UNILEVER CAP. 4.625% 12/08/2034	0.00 US904764BV84
WIX COM LTD	0.00 IL0011301780
GFL ENVIRONMENTAL INC	0.00 CA36168Q1046
DELIVERY HERO SE	0.00 DE000A2E4K43
KINDER MORGAN 5.30% 1/12/2034	0.00 US49456BAG68
ESSENTIAL UTILS	0.00 US29670G1022
JPM. CHASE F2F 4/2/2032	0.00 US46647PBX33
TORO CO	0.00 US8910921084
TRANSCONTINENTAL G 3.25% 15/5/2030	0.00 US893574AP88
COMPUTERSHARE LTD	0.00 AU000000CPU5
LKQ CORP COM	0.00 US5018892084
BANQUE FEDERATIVE 1.25% 6/3/2030	0.00 FR0013515749
HARGREAVES LANSDOWN PLC	0.00 GB00B1VZ0M25
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00 US29670E1073
T-MOBILE USA 3.875% 15/04/2030	0.00 US87264ABF12
YASKAWA ELECTRIC CORP	0.00 JP3932000007
UNIVERSAL HEALTH SERVICES - CLASS B	0.00 US9139031002
FERGUSON ENTERPRIS USD0.0001	0.00 US31488V1070
MATCH GRP INC	0.00 US57667L1070
BIOMERIEUX NPV	0.00 FR0013280286
VORNADO REALTY TRUST	0.00 US9290421091
NIPPON PAINT HOLDINGS CO LTD	0.00 JP3749400002
NATWEST MKTS. 5.41% 17/05/2029	0.00 USG6382G7P18
USAA CAPITAL CORP 2.125% 1/5/2030604 2.125% 01/05/2030	0.00 US90327QD552
C.H. ROBINSON WORLDWIDE INC	0.00 US12541W2098
INDUTRADE AB	0.00 SE0001515552
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.00 MYBMO1500010
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.00 JP1300791P79
CCL INDUSTRIES INC	0.00 CA1249003098
ZILLOW GROUP INC	0.00 US98954M2008
MEDTRONIC 4.375% 15/03/2035	0.00 US585055BT26
ROKU INC	0.00 US77543R1023
ADVANCE RES INV REIT	0.00 JP3047160001
LINDE 3.375% 04/06/2030	0.00 XS2834282142
HENNES & MAURITZ	0.00 SE0000106270
MONDAY COM LTD	0.00 IL0011762130
KOBE BUSSAN CO LTD	0.00 JP3291200008
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00 DE000DL19VB0
PACIFIC GAS & ELEC 6.70% 01/04/2053	0.00 US694308KK29
KINROSS GOLD CORP	0.00 CA4969024047
DESCARTES SYSTEMS GROUP INC	0.00 CA2499061083
SKANSKA AB	0.00 SE0000113250
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00 IT0005534141
SWISS PRIME SITE AG	0.00 CH0008038389
ASPEN TECHNOLOGY	0.00 US29109X1063
OSAKA GAS CO LTD JPY	0.00 JP3180400008
COOPERATIEVE RABOBAN F2V 30/11/2032	0.00 XS2524143554
HENKEL AG & CO KGAA	0.00 DE0006048408
HONG KONG CHINA GA	0.00 HK0003000038
MS. BANK NA F2F 26/05/202828	0.00 US61690U8B93

WESTPAC NZD COLL	0.00
GRAB HOLDINGS LTD	0.00 KYG4124C1096
MCDONALDS HOLDINGS CO JAPAN	0.00 JP3750500005
JOHNSON CONTROLS I 5.50% 19/04/2029	0.00 US477921AA87
SINGAPORE GOV. BD 2.875% 01/09/2030	0.00 SG7U32949426
PILBARA MINERALS LTD	0.00 AU000000PLS0
FUTURES MARGIN-GBP	0.00
ZOZO INC	0.00 JP3399310006
AMPLIFON SPA	0.00 IT0004056880
COPT DEFENCE PROPERTIES	0.00 US22002T1088
US. TSY. NOTE/BON 2.125% 15/5/2025	0.00 US912828XB14
DCC PLC	0.00 IE0002424939
ALTAGAS INCOME LTD	0.00 CA0213611001
SINGAPORE GOV. BD 2.375% 01/06/2025	0.00 SG31A0000001
DAIWA SECURITIES GROUP INC.	0.00 JP3502200003
EISAI CO LTD JPY	0.00 JP3160400002
ING GROEP F2F 11/9/2034	0.00 US456837BH52
TOTO LTD	0.00 JP3596200000
WISE CL A ORD SHS	0.00 GB00BL9YR756
RAKUTEN GROUP INC	0.00 JP3967200001
MINERAL RESOURCES LTD	0.00 AU000000MIN4
US. TSY. INFL. 2.125% IL 15/02/2041	0.00 US912810QP66
HANG SENG BANK	0.00 HK0011000095
BANK OF AMERICA F2F 23/07/2031	0.00 US06051GJF72
SMITHS GROUP PLC	0.00 GB00B1WY2338
BANCO DE SABADELL 5.00% 13/10/2029	0.00 XS2898158485
RENAULT SA	0.00 FR0000131906
CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026	0.00 XS2300292617
MAKITA CORPORATION	0.00 JP3862400003
AMUNDI SA	0.00 FR0004125920
HEALTHCO REIT	0.00 AU0000169302
SOFINA SA	0.00 BE0003717312
PG&E REC. FNDG. 5.529% 01/06/2049	0.00 US71710TAJ79
TFI INTERNATIONAL INC	0.00 CA87241L1094
AMERICAN TOWER 1.50% 31/01/20280	0.00 US03027XB181
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.00 NZGOVDT429C7
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00 US60687YCZ07
RIVIAN AUTOMOTIVE INC	0.00 US76954A1034
UBS GRP. F2F 13/09/2030	0.00 US902613BL18
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150531 2.25 GB	0.00 NZLGFDT017C3
BRENNTAG SE	0.00 DE000A1DAHHO
TELSTRA CORPORATION LIMITED	0.00 AU000000TSL2
SYSMEX CORP	0.00 JP3351100007
MASTERCARD 4.55% 15/01/2035	0.00 US57636QBC78
FEDERATION DES CAI 5.25% 26/04/20299	0.00 US31429KAL70
AES 5.45% 01/06/2028	0.00 US00130HCH66
EQUINIX EUR. 2 FIN 3.65% 03/09/2033	0.00 XS2892321501
ZALANDO SE NPV	0.00 DE000ZAL1111
PERSIMMON PLC	0.00 GB0006825383
NEWS CORP	0.00 US65249B1098
TAISEI CORP	0.00 JP3443600006
CVS HEALTH 1.30% 21/08/2027	0.00 US126650DM98
INGERSOLL RAND IN 5.197% 15/06/2027	0.00 US45687VAC00
INTL. BANK FOR RECON STP 31/07/2033	0.00 XS2884011011
AMERCO COM	0.00 US0235865062
MAGNA INTERNATIONAL INC	0.00 CA5592224011
DIETEREN GROUP	0.00 BE0974259880
BPCE F2F 19/10/2029	0.00 US05571AAR68
POWER ASSETS HOLDINGS LIMITED	0.00 HK0006000050
INCYTE CORP	0.00 US45337C1027
SHIONOGI AND CO TEMP	0.00 JP3347200002
JARDINE MATHESON HOLDINGS LIMITED	0.00 BMG507361001
PHOENIX GP HLDGS ORD	0.00 GB00BGXQNP29
MARRIOTT VACATIONS WORLDWIDE CORP	0.00 US57164Y1073
NEW HAMPSHIRE BUSIN ADJ 7/1/2033	0.00 US63609FAC32
NISSAN MOTOR CO	0.00 JP3672400003
CAPITALAND INVE NPV	0.00 SGXE62145532
BARRY CALLEBAUT AG - REG	0.00 CH0009002962
SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027	0.00 US83368TBM99
CNH INDL. 3.75% 11/6/2031	0.00 XS2829592679

IMCD NV	0.00 NL0010801007
AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP	0.00 US008281BF39
JDE PEETS BV	0.00 NL0014332678
VIVENDI SE	0.00 FR0000127771
TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15	0.00 XS1373131546
ADDTECH AB SER B NPV	0.00 SE0014781795
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00 US1598641074
ZEALAND PHARMA A S	0.00 DK0060257814
ELISA CORPORATION OYJ-A S	0.00 FI0009007884
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00 US65339KBR05
NIPPON SANSO HOLDINGS CORP	0.00 JP3711600001
NIPPON ACCOMMODATIONS FUND	0.00 JP3046440008
JPM. CHASE F2F 22/7/2030	0.00 US46647PE112
JD SPORTS FASHION ORD	0.00 GB00BM8Q5M07
BENTLEY SYSTEMS INC	0.00 US08265T2087
ENDEAVOUR MINING PLC	0.00 GB00BL6K5J42
CAP. ONE FINL. F2F 26/7/2030	0.00 US14040HDG74
TELEFLEX INC	0.00 US8793691069
Income Due - BRL	0.00
KEPPEL LTD	0.00 SG1U68934629
SINGAPORE AIRLINES LTD	0.00 SG1V61937297
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.00 US912810TT51
NORWAY GOV. BD. 1.375% 19/08/2030	0.00 NO0010875230
BALOISE HOLDING-REG	0.00 CH0012410517
CAR GROUP LIMITED ORDINARY FULLY PAID	0.00 AU000000CAR3
TELENOR ASA	0.00 NO0010063308
NEXI SPA ORD	0.00 IT0005366767
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00 US446150BC73
AEROPORTS DE PARIS (ADP)	0.00 FR0010340141
CATALENT INC	0.00 US1488061029
BEIJER REF AB SER`B`NPV	0.00 SE0015949748
BNP PARIBAS F2F 26/9/2032	0.00 FR001400KY44
ROCKWOOL A/S	0.00 DK0010219153
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.00 JP1103431G66
ALLY FINANCIAL INC	0.00 US02005N1000
DANSKE BANK F2F 09/01/2032	0.00 XS2741808898
ROCHE HLDGS. 2.625% 15/5/2026	0.00 US771196BK70
ABN AMRO BANK 4.375% 20/10/2028	0.00 XS2613658710
US TREASURY N/B 4.12% 15/NOV/2032	0.00 US91282CFV81
SOCIETE GENERALE F2F 28/09/2029	0.00 FR001400KZQ1
LY CORPORATION	0.00 JP3933800009
KINGFISHER PLC GBP0.1571	0.00 GB0033195214
HYATT HOTELS CORP-CL A	0.00 US4485791028
HIKMA PHARMACEUTICALS PLC	0.00 GB00B0LCW083
MASTERCARD 4.875% 09/05/2034	0.00 US57636QAZ72
HENRY SCHEIN CORP COM	0.00 US8064071025
M3 INC NPV	0.00 JP3435750009
LINDE PLC 3.625% 12/6/2034	0.00 XS2634594076
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00 XS2617457127
NEXON CO LTD	0.00 JP3758190007
MEDIBANK PRIVATE LIMITED	0.00 AU000000MPL3
FRESENIUS MEDICAL CARE AG & CO	0.00 DE0005785802
QIAGEN NV ORD EURO.01 POST REV SPLT	0.00 NL0015001WM6
CONCORDIA FINANCIAL GROUP LTD	0.00 JP3305990008
ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS	0.00 ES0200002071
SPAIN GOV. BD. 0.50% 30/04/2030	0.00 ES0000012F76
ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049	0.00 FR001400QOL3
TRELLEBORG AB-B SHS	0.00 SE0000114837
CFS Finerge & NT overlay	0.00
MTR CORP	0.00 HK0066009694
GROUPE DES ASSURAN 3.75% 30/04/2029	0.00 FR001400PT38
MEXICAN BONOS 7.75% 13/11/2042	0.00 MX0MGO0000R8
ELIA GRP. SA/NV 3.875% 11/6/2031	0.00 BE6352705782
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00 DE000A3LWGF9
TREND MICRO INCORPORATED	0.00 JP3637300009
GS. GRP. F2F 25/04/2030	0.00 US38141GA872
DEUTSCHE TELEKOM 4.375% 21/6/2028	0.00 US25156PBB85
SIEMENS FINANCIER 3.625% 22/2/2044	0.00 XS2769892600
UNITED KINGDOM GI 0.625% 07/06/2025	0.00 GB00BK5CVX03
BRIXMOR OPERATING 4.05% 1/7/2030	0.00 US11120VAJ26
WEST JAPAN RAILWAY NPV	0.00 JP3659000008

MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.00 MX0MGO0000B2
BERKELEY GP HLDGS ORD GBP0.05611047	0.00 GB00BP0RGD03
REALTY INC. 2.20% 15/06/2028	0.00 US756109BJ21
MEXICAN BONOS 8.00% 7/11/2047	0.00 MX0MGO0000102
WH GROUP LTD	0.00 KYG960071028
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00 JP1201301B94
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00 US224044CS42
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.00 US91282CGP05
KNIGHT SWIFT TRANS CL A COM STK	0.00 US4990491049
AMERIPRISE FINL. 5.70% 15/12/2028SD1000	0.00 US03076CAN65
JPM. CHASE 3.30% 1/4/2026	0.00 US46625HQW33
COREBRIDGE FINL. 3.65% 5/4/2027	0.00 US21871XAD12
SKF AB	0.00 SE0000108227
CNA FINANCIAL CORP 3.9% 01/MAY/2029	0.00 US126117AV22
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.00 US55903VBE20
BANK OF AMERICA F2F 20/12/2028	0.00 US06051GHD43
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.00 AU0000018442
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00 AU000000SHL7
OPEN TEXT CORP	0.00 CA6837151068
ASX LIMITED	0.00 AU000000ASX7
FMC 5.65% 18/05/2033	0.00 US302491AX31
SEMPRA F2V 01/10/2054	0.00 US816851BT54
BANKINTER 0.875% 08/07/2026	0.00 ES0213679HN2
TAYLOR WIMPEY PLC GBP	0.00 GB0008782301
AXA F2F 07/10/2041	0.00 XS2314312179
IBM INTL. CAP. PTE 4.90% 05/02/2034	0.00 US449276AE42
NETHERLANDS GOV. B 2.50% 15/01/2033	0.00 NL0010071189
JPM. CHASE F2F 22/04/2035	0.00 US46647PEH55
SIG COMBIBLOC GROUP AG	0.00 CH0435377954
VOESTALPINE AG	0.00 AT0000937503
MS. F2F 19/04/2035	0.00 US61747YFR18
FRANKLIN RESOURCES INC	0.00 US3546131018
OMRON CORP	0.00 JP3197800000
DAITO TRUST CONSTRUCTION COMPANY LTD	0.00 JP3486800000
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.00 MYBMX1100044
APA GROUP	0.00 AU000000APA1
SOLVAY FIN. AMERIC 5.85% 04/06/2034	0.00 US834423AF20
THERMO FISHER SCI 5.086% 10/08/203310/08/2033	0.00 US883556CX89
METSO CORPORATION	0.00 FI0009014575
TRYG AS	0.00 DK0060636678
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00 JP3585800000
ZENSHO HOLDINGS CO LTD	0.00 JP3429300001
WELLTOWER 3.10% 15/01/2030	0.00 US95040QAJ31
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.00 US91282CAU53
SCOUT24 SE	0.00 DE000A12DM80
NORWAY GOV. BD. 1.50% 19/02/2026	0.00 NO0010757925
MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A	0.00 US62582PAA84
US. TSY. NOTE/BON 0.625% 15/5/2030	0.00 US912828ZQ64
QORVO INC	0.00 US74736K1016
SUZANO AUSTRIA G 3.12% 15/01/2032	0.00 US86964WAK80
PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A	0.00 US709599BN39
SCHINDLER-HLDG AG REG	0.00 CH0024638212
COREBRIDGE FINANCIAL ORD	0.00 US21871X1090
DAIFUKU CO LTD NPV	0.00 JP3497400006
Income Due - CAD	0.00
PAN AMERICAN SILVER CORP	0.00 CA6979001089
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00 XS2320438653
ABBVIE 4.05% 21/11/2039	0.00 US00287YCA55
BANCO BPM SPA	0.00 IT0005218380
BAYERISCHE MOTOREN WERKE-PFD	0.00 DE0005190037
TELEPERFORMANCE	0.00 FR0000051807
AIB GRP. F2F 14/10/2026	0.00 US00135TAC80
GPT GROUP	0.00 AU000000GPT8
ASAHI KASEI CORPORATION	0.00 JP3111200006
OTIS WORLDWIDE 2.565% 15/2/2030	0.00 US68902VAK35

BANCO SANTANDER F2V 15/07/2028	0.00	US05964HBF10
BANCO SANTANDER 5.375% 17/01/2031	0.00	XS2748853194
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
JFE HOLDINGS INC	0.00	JP3386030005
ELECTRICITE DE FRANCE SA 3.37% PERP	0.00	FR0013534336
FMG RES. AUGUST 20 4.50% 15/09/2027	0.00	USQ3919KAM38
SUMITOMO MITSUI TS 5.20% 7/3/2027	0.00	US86563VBP31
KNORR BREMSE AG	0.00	DE000KBX1006
BRISTOL-MYERS SQUI 3.40% 26/07/2029	0.00	US110122CP17
BANK OF IRELAND GRP. F2V 16/09/2026	0.00	US06279JAC36
TENNET HOLDING BV 1.12% 09/JUN/2041	0.00	XS2348325650
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027	0.00	US06675DCE04
USD1000 144A		
RICOH CO	0.00	JP3973400009
TELE2 AB	0.00	SE0005190238
BANQUE FED CRED MUTUEL 4.87% 25/SEP/2025	0.00	FR001400E5E0
GS. GRP. GS. GRP. F2V PERP	0.00	US38148BAE83
ISRAEL DISCOUNT BANK	0.00	IL0006912120
NORWEGIAN GOVERNMENT 1.25% 17/09/2031	0.00	NO0010930522
NORDEA BANK ABP 4.50% 12/10/2029	0.00	XS2899774579
BNP PARIBAS F2F 13/01/2027	0.00	US09659X2N16
STORA ENSO OYJ-R SHS	0.00	FI0009005961
AT&T INC 3.65% 15/09/2059	0.00	US00206RLV23
THERMO FISHER SCIE 5.00% 31/01/2029	0.00	US883556DA77
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00	US345397C270
RCI BANQUE 4.625% 02/10/2026	0.00	FR001400KXW4
BNP PARIBAS F2F 11/07/2030	0.00	FR0014007LK5
MEIJI HOLDINGS CO NPV	0.00	JP3918000005
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	US05971KAE91
TESCO COR. TSY. S 5.125% 22/05/2034	0.00	XS2824047372
CELLNEX TELECOM 0.75% 20/11/2031	0.00	XS2257580857
KESKO OYJ-B SHS	0.00	FI0009000202
CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029	0.00	US68327LAC00
AEGON FNDG. 5.50% 16/04/202704/2027	0.00	USU0158VAA62
SEEK LIMITED	0.00	AU000000SEK6
LIFCO AB SER B NPV	0.00	SE0015949201
SEIKO EPSON CORPORATION	0.00	JP3414750004
AEGON ORD SHS	0.00	BMG0112X1056
ALLIANZ ALLIANZ F2V PERP	0.00	USX10001AA78
A P MOLLER-MAERSK B	0.00	DK0010244508
BAXTER INTL. 2.272% 1/12/2028	0.00	US071813CP23
CREDIT SUISSE GRP. F2F 1/3/2029	0.00	CH1214797172
IPSEN PROMESSES SA	0.00	FR0010259150
BANCO SANTANDER SA 3.30% 27/JUN/2029	0.00	US05971KAC36
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.00	US9128286T26
SONOCO PRODS. 5.00% 01/09/2034	0.00	US835495AS17
KOREA TSY. BD. 2.00% 10/06/2031	0.00	KR103502GB66
YAKULT HONSHA	0.00	JP3931600005
MS. F2F 16/10/2026I	0.00	US61747YEX94
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.00	AU0000097495
COMCAST 4.25% 15/10/2030	0.00	US20030NCU37
ICL GROUP LTD	0.00	IL0002810146
ALIMENTATION COUC 3.625% 13/05/2051USD 144A	0.00	US01626PAQ90
PRO MEDICUS LTD	0.00	AU000000PME8
BOLLORE SE	0.00	FR0000039299
TELIA COMPANY AB	0.00	SE0000667925
SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
BOOKING HLDGS INC 4.625% 13/04/2030	0.00	US09857LAR96
KIA 1.75% 16/10/2026	0.00	USY4760JAA17
DELTA AIR LINES INC	0.00	US2473617023
GS. GRP. F2F 25/4/2035	0.00	US38141GA955
ABBVIE 4.80% 15/03/2029	0.00	US00287YDS54
INTESA SANPAOLO 5.125% 29/08/2031	0.00	XS2673808726
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
NOMURA HLDGS. 2.172% 14/07/20281000	0.00	US65535HAY53
ORACLE 3.60% 1/4/2050	0.00	US68389XBX21
EMERA INC	0.00	CA2908761018
MBANK F2F 11/09/2027	0.00	XS2680046021
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.00	US91282CDY49

JPM. CHASE F2F 04/02/20271000	0.00 US46647PBW59
ORACLE CORPORATION JAPAN	0.00 JP3689500001
HOST HOTELS & RESO 5.70% 01/07/2034	0.00 US44107TBB17
N/WIDE. B/SOC. F2F 24/7/2032	0.00 XS2866379220
VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP	0.00 XS2675884576
EUR100000 REGS	
NEMETSCHKE AG	0.00 DE0006452907
CTS EVENTIM AG AND CO. KGAA	0.00 DE0005470306
US. TSY. NOTE/BON 0.375% 30/4/2025	0.00 US912828ZL77
SUN COMMUNITIES OP 4.20% 15/04/2032	0.00 US866677AH07
PPL ELEC. UTILITIE 4.85% 15/02/2034	0.00 US69351UBC62
EQUIFAX 5.10% 1/6/2028	0.00 US294429AW53
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00 NL0013332430
GBL. PAYMENTS 4.875% 17/03/2031	0.00 XS2597994065
EURAZEO	0.00 FR0000121121
SWEDBANK 3.375% 29/05/2030	0.00 XS2831017467
PORSCHE AUTOMOBIL HOLDING SE	0.00 DE000PAH0038
KEYCORP 2.25% 06/04/2027	0.00 US49326EEK55
KREDITANSTALT FUER 4.40% 12/07/2029	0.00 AU3CB0305845
SPAIN GOV. BD. 1.85% 30/07/2035	0.00 ES0000012E69
PARAMOUNT GLOBAL	0.00 US92556H2067
NESTLE HOLDINGS IN 5.00% 12/9/2028REGS	0.00 USU74078CW13
STANDARD CHARTERED F2V 16/11/2028	0.00 USG84228FL77
CREDIT AGRICOLE 3.875% 20/04/2031	0.00 FR001400HCR4
ROBERT BOSCH 4.375% 2/6/2043	0.00 XS2629470761
GENPACT LUXEMBOUR 3.375% 01/12/2024024 USD2000	0.00 US37254BAC46
PENTAIR FIN. SARL 4.50% 01/07/2029SD2000	0.00 US709629AR06
AUTONATION 4.75% 01/06/2030	0.00 US05329WAQ50
SAGAX AB	0.00 SE0005127818
METROPOLITAN EDISO 4.30% 15/01/2029	0.00 US591894CC27
ENGIE 3.875% 06/12/2033	0.00 FR001400MF86
DISCOVERY COMMS. 3.95% 15/06/2025	0.00 US25470DBE85
DEUTSCHE BANK F2F 12/7/2035	0.00 DE000A383KA9
BPCE SFH 3.375%13/3/2029	0.00 FR001400KLW9
BANCO SANTANDER SA F2F 18/10/2027	0.00 XS2705604077
SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032	0.00 XS2523511165
NETFLIX 3.625% 15/6/2030GS	0.00 XS2072829794
LEASYS 4.625% 16/2/2027	0.00 XS2720896047
DEXUS	0.00 AU000000DXS1
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00 SG1M77906915
AMERICAN TOWER 4.125% 16/05/2027CURR SEC	0.00 XS2622275886
NISSIN FOOD HOLDINGS CO LTD NPV	0.00 JP3675600005
BANK OF NOVA SCOTI 5.35% 7/12/2026	0.00 US06418JAA97
RTE RESEAU DE TRAN 3.75% 4/7/203535	0.00 FR001400J150
DSM 3.625% 02/07/2034	0.00 XS2852136063
TIS INC	0.00 JP3104890003
SAPUTO INC	0.00 CA8029121057
CIGNA CORP 3.40% 1/3/2027	0.00 US125523CB40
BANK OF NOVA SCOTI 4.85% 1/2/2030	0.00 US06417XAP69
DEUTSCHE BANK F2F 12/7/2028	0.00 DE000A383J95
AXA 3.375% 31/05/2034	0.00 XS2834471463
GS. GRP. F2F 27/01/2032	0.00 US38141GXRO0
ALD 3.875% 22/02/2027	0.00 FR001400O457
EUROGRID 3.598% 01/02/2029	0.00 XS2756341314
STRYKER 3.375% 11/12/2028	0.00 XS2732952838
NATL. GRID NORTH 4.061% 03/09/2036	0.00 XS2894931588
BANK OF MONTREAL F2F 10/7/2030	0.00 XS2856789511
NSTAR ELEC. 1.95% 15/8/2031D2000	0.00 US67021CAR88
INFRASTRUTTURE WIR NPV	0.00 IT0005090300
SELP FIN. SARL 3.75% 10/8/2027	0.00 XS2511906310
AT&T 2.25% 1/2/2032	0.00 US00206RKH48
BANCO SANTANDER F2F 09/01/20280 205 REGS	0.00 XS2743029253
INDUSTRIVARDEN AB	0.00 SE0000190126
COLOMBIAN TES 7.75% 18/09/2030	0.00 COL17CT03342
STATKRAFT 3.125% 13/12/2026	0.00 XS2723597923
RANDSTAD NV	0.00 NL0000379121
KREDITANSTALT FUE 2.625% 10/01/2034	0.00 DE000A352ED1
CADENT FIN. 3.75% 16/04/2033UR100000	0.00 XS2801122917
ASHTAD CAPITAL IN 2.45% 12/8/2031144A	0.00 US045054AP84
BIO RAD LABORATORIES INC CLASS A	0.00 US0905722072
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00 CH0466642201
BANQUE FEDERATIVE DU F2V 16/6/203232	0.00 FR001400AY79

NORWAY GOV. BD. 2.00% 26/04/2028	0.00 NO0010821598
STORA ENSO 7.25% 15/4/2036144A	0.00 US86210MAC01
LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000	0.00 XS1403499848
TENNET HLDG. TENNET HLDG. F2V PERP	0.00 XS2783649176
BANK OF AMERICA CORP F2F 22/7/2027	0.00 US06051GJS93
AEGON NV AEGON NV F2V PERP	0.00 XS1886478806
UK. GILT 1.75% 7/9/2037	0.00 GB00BZB26Y51
M AND G PRUDENTIAL PLC ORD	0.00 GB00BKFB1C65
DAIMLER TRUCK FIN. 2.50% 14/12/20311	0.00 US233853AH30
SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B	0.00 XS1435056426
EMPIRE CO LIMITED	0.00 CA2918434077
VALEO 4.50% 11/04/2030	0.00
BATH AND BODY WORKS INC	0.00 US0708301041
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00 USY555CGAA01
COVIVIO	0.00 FR0000064578
ZF EUR. FIN. 4.75% 31/01/2029	0.00 XS2757520965
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00 US87612KAA07
ATMOS ENERGY 2.625% 15/09/20290	0.00 US049560AR65
INDONESIA TSY. BD. 7.50% 15/06/2035	0.00 IDG000013509
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00 US842400HF31
NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4	0.00 DK0030512421
JPM. CHASE F2F 18/05/2028	0.00 XS1615079974
SUTTER HEALTH 5.547% 15/08/2053023A	0.00 US86944BAL71
WEST FRASER TIMBER CO	0.00 CA9528451052
MERCEDES-BENZ INTL 3.25% 10/01/203232	0.00 DE000A3LSYH6
BNP PARIBAS F2V 31/03/2032EGS	0.00 FR0014009HA0
HANG MINI 2410 FUT	0.00
PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N	0.00 US74456QCB05
LA BANQUE POSTALE 1.0% 09/FEB/2028	0.00 FR00140087C4
CITIGROUP F2F 08/10/20270 83	0.00 XS2063232727
LOGICOR FINC. SAR 1.625% 15/07/2027	0.00 XS2027364327
PROCTER & GAMBLE 1.2% 30/10/2028	0.00 XS1900752814
CEZ AS 4.125% 5/9/2031	0.00 XS2894908768
JOHNSON & JOHNSON 4.90% 01/06/2031	0.00 US478160CV47
FORD MOTOR 3.25% 12/02/2032	0.00 US345370DA55
GEORGIA-PACIFIC 2.30% 30/4/2030	0.00 US37331NAK72
RWE FIN. US 6.25% 16/04/2054	0.00 US749983AB83
JOHN DEERE CAPITAL 4.70% 10/6/2030D I	0.00 US24422EWZ86
NUVEEN 5.55% 15/01/2030	0.00 US67080LAC90
JPM. CHASE F2F 1/6/20341000	0.00 US46647PDR47
NATWEST GROUP PLC 7.41% 06/JUN/2033	0.00 XS2563349765
DAI NIPPON PRINTNG NPV TEMP	0.00 JP3493800001
SWATCH GROUP	0.00 CH0012255151
ONO PHARMACEUTICAL CO LTD	0.00 JP3197600004
IHG FINANCE LLC 3.625% 27/09/2031	0.00 XS2909822517
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00 US64105MAD39
BANK OF AMERICA F2F 22/04/2032	0.00 US06051GJT76
UNITED MIZRAHI BANK LIMITED	0.00 IL0006954379
CENTERPOINT ENERGY 5.40% 01/06/2029	0.00 US15189TBG13
UNICREDIT F2V 03/06/2032	0.00 US904678AY53
BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000	0.00 US110122EF17
MEXICAN BONOS 8.50% 18/11/2038	0.00 MX0MGO0000J5
SERBIA INTL. BD. 6.00% 12/06/2034	0.00 US817477AJ18
CITIBANK NA 5.803% 29/9/2028	0.00 US17325FBB31
TESLA ELEC. VEHICLE TST. 2 1 A4 5.38% 20/02/202920/02/2029	0.00 US881943AE49
4.50% 15/04/2027	0.00 NZGOVDT427C1
ABN AMRO BANK N V DR EACH REP SHS	0.00 NL0011540547
HANKYU HANSHIN HOLDINGS NPV	0.00 JP3774200004
JAPAN GOV. TEN YEA 0.10% 20/06/2027	0.00 JP1103471H66
TRUIST FINL. F2F 30/10/2029	0.00 US89788MAQ50
VERIZON COMMS. 1.25% 08/04/2030R1000 SEC	0.00 XS1979280937
GLOBAL E ONLINE ORD	0.00 IL0011741688
DNB BANK F2F 9/10/2026	0.00 US23341CAC73
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00 US015857AF21
ING GROEP F2F 18/02/20299 REGS	0.00 XS2258452478
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00 FR0014006TQ7
NATL. GRID NORTH 4.151% 12/9/2027	0.00 XS2680745119
BANK OF AMERICA F2F 21/07/2032	0.00 US06051GKA66

MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS	0.00	US58769JAS69
11/01/2034 USD1000 144A		
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.00	NZIIBDT005C5
BKW AG	0.00	CH0130293662
KAWASAKI KISEN KAI NPV	0.00	JP3223800008
INTESA SANPAOLO 4.875% 19/5/2030R100000 1027	0.00	XS2625196352
BROADCOM 3.187% 15/11/2036	0.00	US11135FBQ37
TOPPAN HOLDINGS INC	0.00	JP3629000005
CHARTER COMM OPT L 3.90% 01/06/20522	0.00	US161175CA05
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
AIB GRP. F2F 23/7/2029	0.00	XS2578472339
SECURITAS AB	0.00	SE0000163594
ROYAL BANK OF CAN 4.125% 5/7/2028	0.00	XS2644756608
VOLKSWAGEN FINL. 3.875% 10/9/2030	0.00	XS2837886287
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.00	JP1201111968
ELEMENT FINANCIAL CORP	0.00	CA2861812014
SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63%	0.00	US86746FAA21
20/07/2051		
US. TSY. NOTE/BON 4.375% 30/11/2028	0.00	US91282CJN20
FRESENIUS MEDICAL 2.375% 16/2/2031	0.00	US35805BAB45
INVESTMENT AB LATOUR	0.00	SE0010100958
AES F2V 15/01/2055	0.00	US00130HCK95
POSTS ITALIANE SPA	0.00	IT0003796171
SENTARA HEALTHCAR 2.927% 1/11/2051	0.00	US81728XAA63
CITY OF NEW YORK 5.828% 1/10/2053	0.00	US64966Q7G98
FISERV 5.15% 12/08/2034	0.00	US337738BN72
PROCTER & GAMBLE C 3.25% 2/8/2031	0.00	XS2617256149
MS. F2F 20/7/2029	0.00	US61747YFF79
SOUTHWEST AIRLINE 5.125% 15/06/2027D1000	0.00	US844741BK34
PLACES FOR PEOPLE 6.25% 06/12/2041	0.00	XS2725781509
RCI BANQUE 4.875% 14/6/2028	0.00	FR001400IEQ0
BANK OF AMERICA F2F 24/10/2026	0.00	US06051GJK67
NORTHERN GAS NETW 6.125% 2/6/2033	0.00	XS2619757185
ALTAGAS F2V 15/10/2054	0.00	US021361AD20
MSD NETHERLANDS CA 3.75% 30/05/2054	0.00	XS2825486231
GALDERMA GROUP N ORD SHS	0.00	CH1335392721
COLOMBIAN TES 6.00% 28/4/2028	0.00	
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00	US44891CCF86
TUOLUMNE WIND PRO 6.918% 01/01/2034	0.00	US89978KAV89
VILLAGE OF DEERFIELD 4% 1/12/2028	0.00	US244415JP13
TALANX AG	0.00	DE000TLX1005
DELTA AIR LINES SK 4.75% 20/10/2028	0.00	US830867AB33
KYOWA KIRIN CO LTD	0.00	JP3256000005
BARCLAYS PLC BARCLAYS PLC F2V PERP	0.00	XS2813323503
VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000	0.00	US92277GAN79
KOREA TSY. BD. 1.25% 10/03/202600	0.00	KR103501GB34
APTIV PLC / APTIV GL F2V 15/12/205454	0.00	US03837AAD28
E.ON SE 3.87% 12/JAN/2035	0.00	XS2574873183
AMERICAN MUNICIPAL 6.27% 15/02/2050	0.00	US02765UEQ31
SWEDBANK F2V 05/24/2029	0.00	XS2625137265
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
KROGER CO 2.2% 01/MAY/2030	0.00	US501044DP37
PUMA SE	0.00	DE0006969603
BANK OF AMERICA F2F 25/04/2034	0.00	US06051GLH01
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.00	JP1400141M51
BANK OF MONTREAL 5.125% 10-10-2028	0.00	XS2837778559
BMW US CAP. 4.90% 02/04/2029	0.00	USU09513JW07
UNICREDIT F2V 15/01/203200000	0.00	XS2101558307
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
BARCLAYS F2F 21/03/2035	0.00	XS2790094523
NEW YORK LIFE GBL 4.875% 30/4/2031	0.00	XS2811733240
SAUL CENTERS INC	0.00	US8043951016
ENT. PRODS. OPERAT 3.70% 31/01/2051	0.00	US29379VBY83
US. TSY. NOTE/BON 3.875% 31/12/2027	0.00	US91282CGC91
BMW INTL. INV. 3.375% 27/08/2034	0.00	XS2887901911
PUBLIC SERV. OF CO 5.75% 15/05/2054	0.00	US744448DA65
ISRAEL GOVERNMENT 2.80% 29/11/2052	0.00	IL0011840761
SOCIETE GENERALE SA F2V 10/01/2034	0.00	US83368RBS04
NEXTERA ENERGY CAP 4.85% 30/04/2031	0.00	CA65339KDA57
GENERAL MILLS INC 0.125% 15/11/2025	0.00	XS2405467528
FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053	0.00	US35910EAC84

PROLOGIS LP 2.25% 15/APR/2030	0.00 US74340XBM20
KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041	0.00 US48305QAF00
MITSUBISHI UFJ FIN G F2F 08/06/20276/2027	0.00 XS2349788377
BPCE F2F 22/10/2031	0.00 FR001400QIH3
CO OPERATIVE BANK HL F2V 19/09/2028	0.00 XS2884724837
DNB BOLIGKREDDIT 0.25% 7/9/202600000 143	0.00 XS1485596511
SWATCH GROUP AG	0.00 CH0012255144
EXPORT DEV CDA 4.75% 05/06/2034	0.00 US30216BKF84
ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054	0.00 US68236JAA97
CADENT FIN. 5.625% 11/01/2036	0.00 XS2743029923
ONEOK 4.45% 01/09/2049	0.00 US682680AZ68
WLB ASSET VI PTE 7.25% 21/12/2027	0.00 XS2723388257
RAMSAY HEALTH CARE	0.00 AU000000RHC8
BANK OF IRELAND GRP. F2V 1/3/2033	0.00 XS2561182622
CREDIT AGRICOLE F2F 3/10/20296% 03/10/2029	0.00 FR0014009UH8
TOKYU CORP NPV	0.00 JP3574200006
COLOMBIAN TES 7.25% 18/10/2034	0.00 COL17CT03615
CHENIERE ENERGY PA 5.95% 6/30/2033	0.00 US16411QAQ47
HIGHLAND HOLDINGS 0.318% 15/12/202626	0.00 XS2406914346
CUMMINS 5.45% 20/02/2054	0.00 US231021AX49
EVONIK INDUSTRIES AG	0.00 DE000EVNK013
INTL. FIN. FACILIT 2.75% 7/6/2025	0.00 XS2507889835
CANTOR FITZGERALD 7.20% 12/12/2028	0.00 US138616AM99
COMCAST 3.45% 2/1/2050	0.00 US20030NCZ24
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00 US19828TAA43
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00 US771196BY74
BANK OF MONTREAL F2V 26/05/2084	0.00 US06368LQ586
LOWE S COS 5.75% 1/7/2053000	0.00 US548661ER45
CC BOSTON UNIVERSITY 4.06% 01/OCT/2048	0.00 US89838QAA13
ENBRIDGE 5.625% 5/4/2034	0.00 US29250NCC74
AMGEN 5.65% 2/3/2053	0.00 US031162DT45
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.00 US303901BM35
JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034	0.00 US24422EXP95
NHP FOUNDATION/THE 5.85% 01/12/2028	0.00 US62925MAA18
BNG BANK 1.625% 26/8/2025	0.00 XS1811047080
NATWEST GRP. F2V 28/03/2027	0.00 XS1970533219
ADOBE 4.95% 04/04/2034	0.00 US00724PAG46
ONEOK INC 5.65% 1/11/2028	0.00 US682680BJ18
MARYLAND ECONOMIC 5.942% 05/31/2057	0.00 US574205HW36
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00 XS2641927574
LYB INTL. FIN. III 5.50% 01/03/2034	0.00 US50249AAM53
MARYLAND ECONOMIC 5.433% 31/05/2056	0.00 US574205JJ07
VOLVO CAR ORD SHS CLASS B	0.00 SE0021628898
GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A	0.00 US37310PAD33
INGERSOLL RAND 5.40% 14/08/2028	0.00 US45687VAA44
BPCE F2F 19/10/2027	0.00 USF11494BX20
BRISTOL-MYERS SQUI 1.45% 13/11/2030	0.00 US110122DQ80
DEUTSCHE LUFTHANSA AG	0.00 DE0008232125
JAPAN INTL. COOPER 4.75% 21/05/2029	0.00 US47109LAH78
AMCOR GRP. FIN. 5.45% 23/05/2029	0.00 US02344BAA44
WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037	0.00 US949937AA46
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00 US37045XDH61
CHENIERE ENERGY IN 5.65% 15/04/2034	0.00 US16411RAL33
MIDAMERICAN ENERGY 5.30% 01/02/20552055	0.00 US595620AZ81
TELUS CORP NON-CANANDIAN	0.00 CA87971M9969
BPCE 5.281% 30/05/2029	0.00 USF11494CE30
AIR PRODUCTS AND C 4.80% 3/3/203333 USD1000	0.00 US009158BF29
CIGNA 5.60% 15/02/2054	0.00 US125523CW86
VERIZON COMMUNICAT 5.05% 9/5/2033D1000	0.00 US92343VGT52
UNITEDHEALTH GROU 5.625% 15/07/2054SD1000	0.00 US91324PFL13
SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027	0.00 US86959NAQ25
MEXICAN BONOS 7.50% 03/06/2027	0.00 MX0MGO0000D8
FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053	0.00 US35910EAA29
BRAZILIAN GOV. IN 6.125% 22/01/2032	0.00 US105756CK49
PUBLIC SERV. ELEC. 3.10% 15/03/2032	0.00 US744560CJ31
CANADIAN IMPERIAL 5.001% 28/04/20284/2028	0.00 US13607LNG40
FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A	0.00 US30251GBE61
VISTRA VISTRA F2V PERP	0.00 US92840MAC64
MS. BANK NA F2F 14/07/2028	0.00 US61690U8E33

KIMCO REALTY 2.25% 01/12/2031	0.00 US49446RAY53
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00 US9128282A70
MINNESOTA HOUSING 5.897% 01/08/2049	0.00 US60416UGK51
CONNECTICUT LIGHT 4.65% 01/01/202901/2029	0.00 US207597ER21
CITIBANK NA 5.438% 30/04/2026	0.00 US173255FBF45
BROADCOM INC 3.419% 15/04/2033	0.00 US111355FBK66
REGIONS FINL. F2F 06/09/2035	0.00 US7591EPAV24
KINDER MORGAN 5.05% 15/02/2046	0.00 US49456BAJ08
INTEL CORP 5.20% 10/02/2033	0.00 US458140CG35
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.00 US05583JAN28
TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A	0.00 US88167PAD06
A-4	
ERAC USA FIN. 4.50% 15/02/2045	0.00 US26884TAN28
MARS 4.65% 20/4/2031A	0.00 US571676AU98
CROWN CASTLE 4.80% 01/09/2028	0.00 US22822VBB62
MS. F2F 10/12/2026	0.00 US6174468V45
PIEDMONT NATURAL G 3.35% 1/6/2050	0.00 US720186AM78
FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033	0.00 US3137HDJU50
BANQUE FEDERATIVE 1.00% 16/7/2026	0.00 FR0014005DW1
GSK CONSUMER HEAL 2.125% 29/03/203434	0.00 XS2462325122
TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% 22/06/2026	0.00 US88167PAC23
CARRIER GBL. 5.90% 15/3/2034	0.00 US14448CBC73
OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A	0.00 US683483AA98
COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030	0.00 US200447AN00
WHARF HOLDINGS LTD HKD	0.00 HK0004000045
LLOYDS BANKING GROUP F2F 12/04/2028	0.00 XS2430704655
VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031	0.00 US92841DAB73
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00 US65342QAM42
CITIGROUP INC F2F 13/02/2035	0.00 US172967PG03
MOTOROLA SOLUTIONS 2.75% 24/05/2031	0.00 US620076BU23
FISERV INC 4.50% 24/5/2031	0.00 XS2626288257
CITIGROUP F2F 03/11/2025	0.00 US172967ND99
SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A	0.00 US84346LAA89
REPUBLIC SERVS. 3.95% 15/5/20282000	0.00 US760759AT74
VIACOM 5.85% 1/9/2043	0.00 US92553PAU66
JOHN DEERE CAP. 3.45% 16/07/2032	0.00 XS2856698126
SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL 6.27% 01/02/2055	0.00 US86773CAA53
BPCE 2.375% 14/01/2025	0.00 US05584KAG31
DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A	0.00 US233853AF73
GS. GRP. F2F 12/02/2026USD	0.00 US38141GXS82
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.00 US91282CHK09
ROCHE HLDGS. 5.489% 13/11/2030	0.00 US771196CG59
SG HOLDINGS CO LTD	0.00 JP3162770006
NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032	0.00 US637432NZ43
REECE LIMITED	0.00 AU000000REH4
SCREEN HOLDINGS CONPV	0.00 JP3494600004
HOSHIZAKI CORP	0.00 JP3845770001
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00 JP1103641MA8
ING GROEP F2V 01/07/202644A	0.00 US456837AU72
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00 US912810TX63
STARBUCKS 2.45% 15/6/2026	0.00 US855244AK58
DEUTSCHE BANK F2F 22/12/2028	0.00 XS2303762475
BLACKSTONE PROP. 3.625% 29/10/202910/2029	0.00 XS2471770862
HSBC HLDGS. F2F 23/5/2033	0.00 XS2621539910
DBS GRP. HLDGS. 5.479% 12/09/2025	0.00 US24023LAI52
CALIFORNIA HEALTH 4.19% 1/6/2037	0.00 US13032UD885
PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD	0.00 US69351UAV52
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.00 US91282CBS98
JPM. CHASE F2F 22/9/2027	0.00 US46647PCP99
BLOCK INC CDI	0.00 AU0000187353
OMERS FINANCE TRUS 3.50% 19/04/2032	0.00 USC68012AF72

DOW CHEM. 6.90% 15/5/2053	0.00 US260543DH36
INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS	0.00 XS2333299324
IQVIA 5.70% 15/05/2028	0.00 US46266TAC27
WILLIAMS COS 5.30% 15/8/2028	0.00 US969457CK40
COOPERATIEVE RABOBAN F2V 24/02/20272 1.106% 24/02/2027	0.00 US74977RDK77
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00 XS2753547673
ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000	0.00 US780082AH66
DS SMITH 4.50% 27/07/2030	0.00 XS2654098222
AERCAP IRELAND CAP 3.00% 29/10/2028	0.00 US00774MAW55
ABN AMRO BANK F2V 21/09/203300000 305	0.00 XS2637967139
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00 US5312297220
ORION OYJ	0.00 FI0009014377
DEUTSCHE BOERSE 3.875% 28/9/2033	0.00 DE000A351ZT4
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.00 CA135087Q236
CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD 2019	0.00 US20848FAA84
COMMERZBANK AG F2F 17/01/2031	0.00 DE000CZ439T8
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00 US797440BW34
AMERICA MOVIL SAB 2.875% 07/05/2030USD1000	0.00 US02364WBJ36
WP CAREY 5.375% 30/06/2034	0.00 US92936UAM18
ONEOK INC 6.05% 1/9/2033	0.00 US682680BL63
BPCE F2F 2/3/2030	0.00 FR001400G6Y4
NBN 4.125% 15/3/2029	0.00 XS2590621103
BELFIUS BANK 4.125% 12/09/2029100000 REGS	0.00 BE0002963446
METROPOLITAN LIFE 3.45% 12/18/2026	0.00 US59217GBY44
BMW INTL. INV. 3.125% 27/08/2030.125% 27/08/2030	0.00 XS2887901598
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.00 US9128283F58
TOPAZ SOLAR FARMS 5.75% 30/9/2039	0.00 US89054XAC92
DNB BANK F2F 19/7/2028	0.00 XS2652069480
DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP	0.00 DE000A383J53
BANCO DE SABADELL F2F 13/09/2030	0.00 XS2782109016
BANCO BILBAO VIZCAYA F2V 08/02/2036	0.00 XS2762369549
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00 CA45075E1043
CHOICE HOTELS INTL 5.85% 01/08/2034	0.00 US169905AH91
KBC GROUP NV F2V 17/04/2035	0.00 BE0002990712
DEUTSCHE BANK 4.00% 29/11/2027	0.00 DE000A30VQ09
INTESA SANPAOLO F2V 21/11/2033	0.00 US46115HBV87
MS. F2F 16/01/2030000 I	0.00 US61747YFK64
KBC GRP. F2V 25/4/2033	0.00 BE0002914951
FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A	0.00 US33834DAA28
ALLIANZ F2F 7/9/2038	0.00 DE000A30VTT8
UNITED KINGDOM GIL 1.25% 31/7/2051	0.00 GB00BLH38158
GS. BANK USA/NEW YOR F2F 21/05/2027	0.00 US38151LAG59
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00 BE0002939206
SOCIETE GENERALE 4.00% 16/11/2027	0.00 FR001400DZM5
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.00 US91282CCH25
P3 GRP. SARL 4.625% 13/02/2030	0.00 XS2764853425
BANK OF IRELAND GRP. F2F 4/7/2031	0.00 XS2643234011
JOHNSON & JOHNSON 3.20% 01/06/2032	0.00 XS2821718488
COMMONWEALTH EDISO 2.75% 01/09/2051000 131	0.00 US202795JU55
NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS	0.00 XS2806495896
LLOYDS BANKING GROUP F2F 14/05/2032	0.00 XS2815980664
WERFEN SA/SPAIN 4.25% 03/05/2030	0.00 XS2811962195
SWISSCOM FIN. 3.50% 29/11/2031	0.00 XS2827696035
BRITISH TELECOMS. 3.875% 20/01/2034	0.00 XS2839008948
TORONTO-DOMINION 5.423% 10/7/2026D1	0.00 CA89117GK301
MOTABILITY OPERAT 3.625% 24/07/2029	0.00 XS2742660157
MS. F2F 21/03/2030	0.00 XS2790333707
NORDSON 5.60% 15/09/2028	0.00 US655663AA07
BANCO BILBAO VIZCA 3.50% 26/03/2031	0.00 XS2790910272
ENGIE 3.625% 6/12/2026	0.00 FR001400MF78
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.00 US91282CJZ59
VERIZON COMMUNICA 3.875% 01/03/2052	0.00 US92343VGP31
KON. 3.875% 16/2/2036	0.00 XS2764455619
CITIGROUP F2F 22/9/2028	0.00 XS2536364081
BARRY CALLEBAUT SE 4.00% 14/06/2029	0.00 BE6352800765

SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323	0.00 XS2553798443
REGS	
ABN AMRO BANK NV 4.375% 16/07/2036	0.00 XS2859413341
MERCK 4.15% 18/5/2043	0.00 US58933YAJ47
ONEX CORP	0.00 CA68272K1030
NOVARTIS CAP. 4.00% 18/09/2031	0.00 US66989HAU23
BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72% 11/08/2031	0.00 US05973JAA88
MSD NETHERLANDS CA 3.25% 30/05/2032	0.00 XS2825485183
ORICA LIMITED	0.00 AU000000OR11
ILLINOIS TOOL WOR 3.375% 17/05/2032	0.00 XS2823909903
AFRICAN DEV. BANK 2.875% 23/03/2028	0.00 XS2824765338
INTESA SANPAOLO 7.20% 28/11/2033	0.00 US46115HCD70
DIASORIN SPA	0.00 IT0003492391
NATWEST GRP. F2F 05/08/2031	0.00 XS2871577115
BANQUE FEDERATIVE 3.50% 15/05/20315/05/2031 EUR100000 575	0.00 FR001400Q0T5
AYVENS 3.875% 16/07/2029	0.00 FR001400RGV6
BROTHER INDUSTRIES LTD	0.00 JP3830000000
BARCLAYS F2F 10/09/2030	0.00 US06738ECU73
BANK OF AMERICA F2F 11/03/2032	0.00 US06051GJP54
ILLINOIS TOOL WORK 3.25% 17/05/2028	0.00 XS2823909143
KON. PHILIPS 3.75% 31/05/2032	0.00 XS2826712551
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00 XS2772266693
SYSCO 2.40% 15/02/2030	0.00 US871829BK24
ELECTRICITE DE FRANCE SA F2V PERP	0.00 FR001400SMT6
US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034	0.00 US91282CKQ32
LOGICOR FINANCING 4.25% 18/07/2029	0.00 XS2860968085
SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050	0.00 US86745YAA29
ING GROEP F2V 26/08/2035	0.00 XS2886191589
COLOMBIAN TES 7.50% 26/08/2026	0.00 COL17CT02625
MIZUHO FINL. GRP. F2F 27/08/2030	0.00 XS2886269013
HALEON UK CAPITAL 2.875% 18/09/2028	0.00 XS2902024772
AEP TEXAS 5.40% 01/06/2033	0.00 US00108WAR16
HONGKONG LAND HOLDINGS LTD	0.00 BMG4587L1090
IBERDROLA FINANZA 2.625% 30/03/2028	0.00 XS2909821899
TEREGA 4.00% 17/09/2034	0.00 FR001400SGZ5
SWEDBANK F2V 23/08/203200	0.00 XS2522879654
CITIGROUP FRN 14/05/2028	0.00 XS2819338091
BARCLAYS PLC 6.36% 31/JAN/2031	0.00 XS2570940226
LSEG NETHERLANDS 2.75% 20/09/2027	0.00 XS2904651093
CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039	0.00 US12654YAA73
CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31	0.00 XS2852933329
CREDIT AGRICOLE SA F2F 26/01/2029	0.00 FR001400SVD1
BARCLAYS PLC F2F 13/9/2034	0.00 US06738ECL74
SOUTHERN CALIFORNI 2.75% 01/02/2032	0.00 US842400HM81
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.00 US91282CDJ71
STARBUCKS 4.45% 15-AUG-49	0.00 US855244AU31
AT&T INC 4.25% 1/6/2043	0.00 XS0932036154
NORFOLK SOUTHERN 2.30% 15/5/2031000	0.00 US655844CK21
DE VOLKSBANK F2V 22/10/2030924 REGS	0.00 XS2202902636
US TREASURY N/B 4.0% 15/NOV/2042	0.00 US912810TM09
UBS GRP. UBS GRP. F2V PERP	0.00 US902613BF40
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00 US912810QB70
SK HYNIX 6.50% 17/01/2033	0.00 USY8085FBL32
GILDAN ACTIVEWEAR INC	0.00 CA3759161035
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.00 NZGOVDT528C6
CREDIT SUISSE GRP. F2F 10/13/2026	0.00 CH1174335732
MASTERCARD 1.90% 15/03/2031D2000	0.00 US57636QAS30
CCP INITIAL MARGIN	0.00
LOGICOR FINC. SAR 1.625% 17/1/2030	0.00 XS2431318802
BARCLAYS PLC F2F 12/03/2055	0.00 US06738ECS28
MATHER FOUNDATION 2.675% 1/10/20310 2021	0.00 US576722AA04
ROYAL BANK OF CANADA F2F 2/8/2030	0.00 US78016HZZ62
CANADIAN IMPERIAL 6.092% 03/10/20333	0.00 US13607LWW98
VONOVIA SE 1.375% 28/01/2026	0.00 DE000A3MQS56
NATWEST GRP. NATWEST GRP. F2V PERP	0.00 US639057AQ15
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00 US24422EXB00

IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS	0.00 XS2244941063
BANK OF AMERICA F2F 25/4/2028	0.00 XS1811435251
BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034	0.00 US05581KAG67
GS. GRP. F2F 22/04/2032	0.00 US38141GYB49
CREDIT SUISSE GRP. F2F 02/04/2032	0.00 CH1174335740
CANADIAN GOV. BD. 2.25% 01/06/2025	0.00 CA135087D507
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00 AU0000013740
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.00 US912828J272
LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10	0.00 XS2200175839
SK HYNIX INC 2.375% 19/1/2031	0.00 USY8085FBD16
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.00 US91282CDL28
CREDIT AGRICOLE ASSU F2V 29/01/2048	0.00 FR0013312154
SHIMADZU CORP	0.00 JP3357200009
T-MOBILE USA 3.00% 15/02/2041	0.00 US87264ABL89
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.00 US91282CCS89
CITIGROUP INC CITIGROUP INC F2V PERP	0.00 US172967PM70
CIE DE SAINT-GOBA 2.625% 10/08/2032UR100000 48	0.00 XS2517103334
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00 US912810TL26
OMERS FIN. TST. 4.00% 19/4/2052052	0.00 US682142AH70
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00 USU0901RAB34
US TREASURY N/B 3.5% 15/FEB/2033	0.00 US91282CGM73
BANCO BILBAO VIZCAYA F2V 13/03/2035	0.00 US05946KAR23
AIB GRP. F2F 17/11/2027	0.00 XS2343340852
SANTANDER UK GRP. HL F2F 10/1/2029	0.00 US80281LAT26
RAIZEN FUELS FIN. 6.45% 05/03/2034	0.00 USL7909CAC12
BNP PARIBAS F2F 20/02/20355.738% 20/02/2035	0.00 US09659X2W15
DTE ELECTRIC CO 3.95% 01/MAR/2049	0.00 US23338VAJ52
AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000	0.00 US026874DS37
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.00 US91282CHZ77
CREDIT SUISSE GRP. F2V 14/1/2028	0.00 CH0517825276
TENNET HLDG. 1.375% 26/6/2029	0.00 XS1632897929
UBS GROUP AG F2V 08/02/2035	0.00 US902613BH06
GETINGE AB-B	0.00 SE0000202624
SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000	0.00 US80281LAP04
OCI NV	0.00 NL0010558797
PRUDENTIAL PLC F2V 03/11/2033	0.00 XS2403426427
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.00 US91282CJJ18
STEDIN HLDG. STEDIN HLDG. F2V PERP	0.00 XS2314246526
KOREA TSY. BD. 1.50% 10/12/2030	0.00 KR103502GAC2
TAKEDA PHARM. 5.80% 5/7/2064	0.00 US874060BN56
US TREASURY N/B 4.0% 31/OCT/2029	0.00 US91282CFT36
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.00 US709599BM55
DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052	0.00 US26442UAP93
SOCIETE GENERALE F2V 19/01/20356 6.066% 19/01/2035	0.00 US83368TBX54
VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030	0.00 US92328MAE30
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00 XS2300197030
BANCO BILBAO VIZC 5.381% 13/03/2029029	0.00 US05946KAQ40
GEN. MILLS 5.50% 17/10/2028	0.00 US370334CW20
BARCLAYS PLC F2F 13/9/2027	0.00 US06738ECJ29
TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026	0.00 US88167QAC06
LG ENERGY SOLUTION 5.75% 25/9/2028	0.00 USY555CGAB83
ING GROEP F2F 11/09/2027	0.00 US456837BF96
SWISS RE FIN. UK F2F 4/6/2052	0.00 XS2181959110
POWER FIN. 1.841% 21/9/202800000	0.00 XS2384373341
ONE GAS 5.10% 01/04/2029	0.00 US68235PAN87
NUTRIEN 5.40% 21/6/2034	0.00 US67077MBD92
ALLIANZ F2V 03/09/2054	0.00 USX10001AD18
BANCO SANTANDER F2V 14/03/2030USD1000	0.00 US05964HBB06
UK. GILT 0.875% 22/10/2029	0.00 GB00BJMHBS34
AIB GRP. F2F 14/10/20260000	0.00 USG0R4HJAC07
HSBC HLDGS. F2F 17/05/2028	0.00 US404280EF20
BANQUE FEDERATIVE 5.896% 13/7/2026	0.00 US06675GBA22

ORBIA ADVANCE CO 1.875% 11/05/2026	0.00 USP7S81YAB11
HENDERSON LAND DEVELOPMENT CO	0.00 HK0012000102
CNP ASSURANCES SAC 1.25% 27/1/2029	0.00 FR0014007YA9
HANNON ARMSTRONG 6.375% 01/07/2034	0.00 US41068XAE04
STANDARD CHARTERED F2V 14/05/2028	0.00 US853254DB33
REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036	0.00 XS2249741245
BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030	0.00 US05581KAH41
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00 US912810RJ97
US TREASURY N/B 2.87% 15/MAY/2032	0.00 US91282CEP23
LLOYDS BANKING GRP. F2F 21/09/2031	0.00 XS2690137299
DANSKE BANK F2V 22/9/202626	0.00 US23636BBE83
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.00 US912810SZ21
NBN 7.625% 22/04/2025	0.00 XS0503834821
LPL HLDGS. 6.75% 17/11/2028000	0.00 US50212YAH71
N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027	0.00 US63861VAH06
HOLCIM FIN. LUXEMB 0.50% 23/4/2031	0.00 XS2261215011
COMCAST CORP 4.65% 15/02/2033	0.00 US20030NEC11
CVS HEALTH 5.875% 1/6/2053	0.00 US126650DZ02
KOREA HOUSING FIN 4.625% 24/02/2028	0.00 USY4841MWD73
OTSUKA CORPORATION	0.00 JP3188200004
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.00 MYBMS1900047
DE VOLKSBANK NV 0.37% 03/MAR/2028	0.00 XS2308298962
MEXICAN BONOS 7.75% 23/11/2034	0.00
NEW YORK LIFE GBL. 5.45% 18/09/2026	0.00 US64953BBF40
UBS 0.25% 01/09/2028	0.00 XS2381671671
GPS BLUE FINC. DA 5.645% 9/11/204144A	0.00 US38403FAA75
ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081	0.00 XS2381272207
AGENCE FRANCAISE D 4.00% 15/06/2027	0.00 FR001400SD82
FORD MOTOR CREDIT 5.125% 05/11/2026	0.00 US345397F810
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.00 CA135087XG49
COLGATE-PALMOLIVE 0.30% 10/11/20290000	0.00 XS2405875480
NEXTERA ENERGY CAP 5.25% 28/02/205328/02/2053 USD1000 72	0.00 US65339KQC13
AIA GROUP LTD F2V 09/09/20330	0.00 XS2356311139
S&P 500 EMINI 2412 F	0.00
BANK OF AMERICA F2F 22/10/2025	0.00 US06051GHW24
ERP OPERATING 4.15% 1/12/20282028 USD	0.00 US26884ABK88
LINCOLN NATL. 5.852% 15/3/2034	0.00 US534187BT58
KIMCO REALTY OP 2.70% 01/10/2030	0.00 US49446RAW97
AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026	0.00 US052528AK26
AGILENT TECHS. 4.75% 09/09/2034	0.00 US00846UAR23
IBIDEN CO LTD	0.00 JP3148800000
APTIV PLC / APTIV 4.65% 13/09/2029	0.00 US03837AAA88
CVS HEALTH 6.05% 01/06/2054	0.00 US126650EF39
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00 AU000XCLWAR9
NORDEA BANK ABP NORDEA BANK ABP F2V PERP	0.00 USX60003AC87
HCA 5.90% 01/06/2053	0.00 US404119CR82
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.00 DE0001102580
BRASKEM NETHERLAND 7.25% 13/02/2033	0.00 USN15516AG70
DENTSU GROUP INC	0.00 JP3551520004
MARKEL GRP. 3.45% 07/05/2052	0.00 US570535AX23
CLARIANT AG REG	0.00 CH0012142631
FOX 6.50% 13/10/2033	0.00 US35137LAN55
BNP PARIBAS F2F 09/06/2026	0.00 US09659W2L77
UTD. O/SEAS. BANK F2V 07/10/20322	0.00 US91127LAH33
QANTAS AIRWAYS LIMITED	0.00 AU000000QAN2
HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A	0.00 US42218SAF56
KOKUSAI ELECTRIC ORD SHS	0.00 JP3293330001
ASR NEDERLAND F2V 7/12/2043	0.00 XS2554581830
CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000	0.00 US13648TAG22
NSTAR ELEC. 4.95% 15/9/2052	0.00 US67021CAT45
HAT HOLDINGS I LL 3.375% 15/06/2026	0.00 US418751AE33
PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257	0.00 CA68333ZAX56
WILLIAMS COS 5.30% 15/8/2052	0.00 US969457CA67
INDONESIA TSY. BD 8.375% 15/09/2026	0.00 IDG000009507
MAGNA INTL. 4.80% 30/05/2029	0.00 CA559222BB96
TEREGA SA 0.87% 17/SEP/2030	0.00 FR0013534500
BRISTOL-MYERS SQUI 4.25% 26/10/2049	0.00 US110122CR72
ANTHEM 3.60% 15/03/2051	0.00 US036752AS28

US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.00 US91282CBL46
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.00 US91282CHT18
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00 US12513GBG38
MONDELEZ INTL. 4.625% 03/07/2031	0.00 CA609207BD62
J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033	0.00 US46652RAG92
TOYOTA CREDIT CANA 4.46% 19/03/2029CAD	0.00 CA892329BV40
UBS AG LONDON 0.5% 31/MAR/2031	0.00 XS2326546350
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.00 US912810PT97
US. TSY. NOTE/BON 1.625% 15/08/2029	0.00 US912828YB05
COMCAST 0.75% 20/2/2032	0.00 XS2114852564
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.00 NZGOVDT433C9
PROLOGIS INTL. FN 4.375% 01/07/2036	0.00 XS2847688251
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.00 US912828ZT04
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.00 US912828ZS21
COX COMMS. 5.45% 01/09/2034	0.00 US224044CU97
LENNOX INTL. 5.50% 15/09/202828 USD2000	0.00 US526107AG24
INVITATION HOMES 4.875% 01/02/20355	0.00 US46188BAG77
XCEL ENERGY 5.50% 15/03/2034	0.00 US98389BBB53
MARRIOTT INTL. MD 5.35% 15/03/2035	0.00 US571903BS13
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00 NZGOVDT541C9
US. TSY. NOTE/BON 0.625% 15/8/2030	0.00 US91282CAE12
BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000	0.00 US12189LBK61
ADOBE 4.80% 04/04/2029	0.00 US00724PAF62
BROADCOM 5.05% 12/7/2029	0.00 US11135FBX87
HITACHI CONSTRUCTION MACHINE	0.00 JP3787000003
FORD MOTOR CREDIT 4.00% 13/11/2030	0.00 US345397B363
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.00 US91282CAV37
JPM. CHASE F2F 23/01/2030	0.00 US46647PEB85
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.00 JP1051451LA6
INTEL 4.75% 25/03/2050	0.00 US458140BM12
SIMON PROP. GRP. 2.45% 13/09/2029	0.00 US828807DF17
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.00 BE0000304130
HSBC HOLDINGS PLC F2F 17/08/2029	0.00 US404280CV97
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00 US015271BC21
FANNIE MAE POOL 5.00% 1/10/2052	0.00
WILLIAMS COS 4.90% 15/03/20291000	0.00 US88339WAB28
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.00 US91282CBQ33
TOLL BROS. FIN. 4.875% 15/3/2027	0.00 US88947EAS90
TENNET HOLDING BV 0.125% 30/11/20320000 18	0.00 XS2262065159
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00 US91324PEX69
FANNIE MAE POOL 5.50% 1/10/2053	0.00 US31418EW300
PEPSICO 2.875% 15/10/2049	0.00 US713448EP96
HULIC CO LTD	0.00 JP3360800001
COLOMBIAN TES 7.00% 30/06/2032	0.00 COL17CT03490
TARGA RES. 5.50% 15/02/2035	0.00 US87612GAK76
GRIFOLS SA	0.00 ES0171996087
BANK OF NY MELLON CORP 4.59% 26/JUL/2030	0.00 US06406RBK23
AMPRION 0.625% 23/9/2033EGS	0.00 DE000A3E5VX4
TEMENOS AG	0.00 CH0012453913
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.00 US91282CFE66
BOOKING HLDGS. 4.75% 15/11/2034	0.00 XS2555221246
US TREASURY N/B 1.25% 30/04/2028	0.00 US91282CBZ32
OWENS CORNING 3.95% 15/08/2029	0.00 US690742AJ00
SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL	0.00 US86772JAA16
0.0% 30/01/2059	
SWIRE PACIFIC	0.00 HK0019000162
FISERV 4.75% 15/03/2030	0.00 US337738BM99
US. TSY. NOTE/BON 1.375% 31/10/2028	0.00 US91282CDF59
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.00 US91282CCY57
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.00 XS2730682528
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.00 US91282CCV19
SHIZUOKA FINANCIAL NPV	0.00 JP3351500008
ANZ COLLATERAL	0.00
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49	0.00 US161175BS22
USD2000	
FORTINET 1.00% 15/03/2026	0.00 US34959EAA73
SINO LAND CO LTD HKG	0.00 HK0083000502

SOUTHWEST AIRLINES CO USD	0.00 US8447411088
UNITED STATES TREA 2.00% 15/8/2025	0.00 US912828K742
FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A	0.00 US340711BA72
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00 JP1201031877
PROCTER & GAMBLE 4.05% 26/1/203300	0.00 US742718GA10
US. TSY. NOTE/BON 1.625% 15/2/2026	0.00 US912828P469
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.00 US912828V988
VISA 4.30% 14/12/2045	0.00 US92826CAF95
PECO ENERGY 4.60% 15/05/2052	0.00 US693304BD82
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.00 US912828R06
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.00 US91282CBW01
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.00 US91282CCF68
BANCA MONTE DEI P 10.50% 23/07/2029	0.00 XS2031926731
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.00 US91282CDK45
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.00 US91282CDQ15
SEKISUI CHEMICAL CO Y50	0.00 JP3419400001
DOMINION ENERGY INC F2V 01/06/2054	0.00 US25746UDU07
CORNING 4.125% 15/05/2031	0.00 XS2621757744
WELLTOWER INC 2.05% 15/01/2029	0.00 US95040QAN43
JOHNSON & JOHNSON 2.25% 1/9/2050	0.00 US478160CS18
SEMCORP INDUSTRIES LIMITED	0.00 SG1R50925390
SBI HOLDINGS INC NPV	0.00 JP3436120004
ZF NORTH AMERICA C 6.75% 23/04/2030	0.00 US98877DAF24
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.00 US91282CCW91
SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000	0.00 US83416WAB90
MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS	0.00
FMC 5.15% 18/05/2026	0.00 US302491AW57
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.00 US912828Z781
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.00 US91282CDW82
DEMANT A S	0.00 DK0060738599
US TREASURY N/B 3.37% 15/MAY/2033	0.00 US91282CHC82
CITY OF DETROIT M 6.844% 1/5/2028	0.00 US2510936D73
SINGAPORE GOV. BD 2.125% 01/06/2026	0.00 SG31A8000003
FANNIE MAE POOL 4.00% 01/10/2052	0.00
HUNTSMAN INTL. 2.95% 15/06/2031	0.00 US44701QBF81
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.00 US91282CCE93
DOMINICAN REPUBLIC 6.60% 01/06/2036	0.00 US25714PEZ71
FIFTH THIRD BANCORP F2F 27/7/2029	0.00 US316773DK32
FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A	0.00 US35805BAE83
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00 US91282CDP32
PARAMOUNT GBL. 4.90% 15/08/2044	0.00 US124857AK99
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00 US912810SN90
STARWOOD PROP. TST 7.25% 01/04/2029	0.00 US85571BBB09
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.00 US912828M565
NOMURA REAL ESTATE HOLDINGS INC	0.00 JP3762900003
NATL. BANK OF CAN 5.023% 01/02/2029	0.00 CA63306AHT66
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.00 US912828ZN34
CITIGROUP F2F 11/6/2035	0.00 US172967PL97
mitsui chemicals inc	0.00 JP3888300005
FISERV 5.375% 8/21/2028	0.00 US337738BG22
MARS INC 4.75% 20/4/2033A	0.00 US571676AV71
PRUDENTIAL FINL. F2V 15/03/2054	0.00 US744320BP63
CHARTER COMMUNICAT 2.25% 15/01/2029	0.00 US161175CD44
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.00 AU000XCLWAS7
HUSQVARNA AB - B SHARES	0.00 SE0001662230
CNH INDL. CAP. 5.50% 12/01/2029	0.00 US12592BAR50
NUTRIEN 5.20% 21/06/2027	0.00 US67077MBC10
CITIGROUP F2F 01/05/2032	0.00 US172967MY46
STATKRAFT 3.375% 22/03/2032	0.00 XS2779792337
MARRIOTT INTL. MD 5.45% 15/09/2026	0.00 US571903BM43

US TREASURY N/B 2.75% 30/APR/2027	0.00 US91282CEN74
SOUTHERN CALIFORN 4.875% 1/2/2027	0.00 US842400JA26
KEYCORP F2F 06/03/2035	0.00 US49326EEP43
METROPOLITAN LIFE 5.00% 10/1/2030	0.00 XS2570858303
APPLE INC 2.7% 05/AUG/2051	0.00 US037833EK23
CHIBA BANK LTD JPY	0.00 JP3511800009
JAPAN GOVERNMENT 0.005% 20/03/2026	0.00 JP1051471M45
DELTA AIR LINES 20 2.50% 10/6/2028	0.00 US247361ZW11
DEUTSCHE BANK AG/NEW F2F 11/09/2030	0.00 US251526CX52
NEW ENGLAND POWER 5.936% 25/11/20521000 144A	0.00 US644188BH66
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00 JP1051531N75
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00 US91282CAL54
NORDEA BANK ABP F2V 29/05/2035	0.00 XS2828791074
CVS HEALTH 5.125% 20/07/2045	0.00 US126650CN80
VISA INC 1.9% 15/04/2027	0.00 US92826CAL63
FANNIE MAE POOL 3.00% 01/05/2052	0.00 US3140XPDD82
US TREASURY N/B 3.62% 31/AUG/2029	0.00 US91282CLK52
SOUTHERN CALIFORN 4.125% 01/03/2048	0.00 US842400GK35
US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026	0.00 US91282CLH24
W R BERKLEY 4.00% 12/05/2050	0.00 US084423AU64
KROGER 5.50% 15/09/2054	0.00 US501044DW87
KROGER 5.65% 15/09/2064	0.00 US501044DX60
AMGEN 5.60% 2/3/2043	0.00 US031162DS61
GEN. MOTORS 5.20% 1/4/2045	0.00 US37045VAJ98
LOW INC. INV. 3.386% 01/07/2026	0.00 US54750AAA43
AT&T 5.40% 15/2/2034	0.00 US00206RMT67
FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2	0.00 US35910EAK01
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.00
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00 US91282CEB37
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00 US53079EBJ29
COMERICA F2F 30/01/2030	0.00 US200340AW72
METROPOLITAN LIFE 3.625% 26/3/203434	0.00 XS2792184421
AIR CANADA 2020-2 5.25% 01/04/20291/10/2030	0.00 US00909DAA19
MORGAN STANLEY F2F 04/05/2027	0.00 US61772BAB99
KOREA TSY. BD. 2.625% 10/09/2035000	0.00 KR103502G594
SVENSKA HANDELSBANK 3.25% 01/06/2033	0.00 XS2486857431
FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041	0.00 US35833TAB17
UK. GILT 3.50% 22/01/2045	0.00 GB00BN65R313
FLEX 5.25% 15/01/2032	0.00 US33938XAF24
ZIMMER BIOMET HLDG 5.35% 01/12/2028	0.00 US98956PAX06
PHILLIPS EDISON GR 4.95% 15/01/2035	0.00 US71845JAC27
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.00
MOTABILITY OPERAT 5.625% 11/9/2035	0.00 XS2678308359
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00 US65364UAQ94
US TREASURY N/B 1.87% 28/FEB/2027	0.00 US91282CEC10
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00 XS2528656080
GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000	0.00 US37045XDW39
MS. F2F 28/4/2026	0.00 US6174468Q59
LONDON POWER NETW 5.875% 15/11/2040	0.00 XS2678312203
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00 US91282CES61
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00 US91282CCJ80
BANQUE OUEST AFRIC 2.75% 22/01/2033	0.00 XS2288825263
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00 US91282CDG33
SHERWIN-WILLIAMS 3.30% 15/05/20500	0.00 US824348BM72
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.00 JP1051461M13
MEXICAN BONOS 7.75% 29/05/2031	0.00 MX0MGO0000P2
ORACLE 6.90% 09/11/2052	0.00 US68389XCK90
FORTINET 2.20% 15/03/2031	0.00 US34959EAB56
PUGET ENERGY 2.379% 15/06/20282000	0.00 US745310AM41
ROTHESAY LIFE 7.019% 12/10/2034	0.00 XS2805328601
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00 XS1312953596
LLOYDS BANKING GROUP F2V 2/6/2033	0.00 XS2591847970
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00 US91282CGH88
HAMAMATSU PHOTONICS KK TEMP	0.00 JP3771800004
NESTLE HLDGS. 1.00% 15/9/202750000 144A	0.00 US641062AS38

US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-2034	0.00 US91282CLF67
ONCOR ELECTRIC DEL 4.15% 1/6/2032	0.00 US68233JCF93
MERCEDES-BENZ INT 5.625% 17/8/2026	0.00 XS2667547876
CITIGROUP F2F 29/01/2031	0.00 US172967ML25
INTERCONTINENTAL E 5.25% 15/06/2031	0.00 US45866FBA12
INTEL 5.60% 21/2/2054	0.00 US458140CM03
BANCO SANTANDER 5.50% 11/06/2029	0.00 XS2837803928
FANNIE MAE POOL 4.50% 1/11/2052	0.00
BURLINGTN NORTH SANTA FE 3.3% 15/SEP/2051	0.00 US12189LBG59
FISERV 5.625% 8/21/2033	0.00 US337738BH05
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00 JP1103541K42
ATHORA NETHERLANDS F2V 31/08/2032	0.00 XS2468390930
US TREASURY N/B 4.5% 31/MAY/2029	0.00 US91282CKT70
MANCHESTER AIRPORT 5.75% 30/9/2042	0.00 XS2804656663
UNION PACIFIC 3.799% 06/04/207100	0.00 US907818FS27
AIB GRP. F2V 30/5/2031000 5	0.00 XS2230399441
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.00 US912810TV08
HSBC HLDGS. F2F 16/09/2032	0.00 XS2898731471
PEARSON FNDG. 5.375% 12/09/2034	0.00 XS2887786478
FIRSTSERVICE CORP COM NPV	0.00 CA33767E2024
US TREASURY N/B 4.25% 30/JUN/2029	0.00 US91282CKX82
AZRIELI GROUP	0.00 IL0011194789
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.00 US91282CCR07
EASTERN POWER NET 5.375% 26/2/2042	0.00 XS2741421973
TARGA RES. 4.20% 01/02/2033	0.00 US87612GAA94
ELI LILLY 4.60% 14/08/2034	0.00 US532457CR72
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00 JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00 JP1051511N46
BMW US CAP. 4.85% 13/08/2031	0.00 US05565ECS28
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD- 2026	0.00 US91282CCZ23
NATL. GRID ELECTRI 5.35% 10/07/2039	0.00 XS2741906809
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.00 JP1103401F97
NATL. GRID ELECTRI 3.50% 16/10/2026	0.00 XS1893807120
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00 FR0011883966
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00 FR0014002WK3
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00 DE000BU2D004
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00 JP1103601LA4
AIR CANADA 2017-1 3.30% 15/01/2030A 3.3% 15/07/2031	0.00 US00908PAA57
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00 JP1103621M43
JPM. CHASE F2F 1/6/2029	0.00 US46647PCJ30
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00 JP1103631M74
INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096	0.00 IDG000020801
MALAYSIA GOV. BD. 3.502% 31/05/2027	0.00 MYBMX0700034
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00 JP1103521JA8
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00 JP1103681NA2
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.00 US912828Z948
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00 US91282CBH34
US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031	0.00 US91282CKU44
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00 FR0013286192
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00 US912828ZV59
VESTEDA FIN. 4.00% 07/05/2032	0.00 XS2815987834
EASTMAN CHEM. 5.00% 01/08/2029	0.00 US277432AZ35
DEUTSCHE BAHN FIN 1.625% 16/8/2033NTS 16/08/2033 EUR1000	0.00 XS1772374770
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00 FR0011317783
LEASEPLAN 0.25% 7/9/202600 474	0.00 XS2384269101
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00 XS2794482351
MET LIFE GLOB FNDG 1.55% 07/01/2031TS 07/01/2031 USD150000	0.00 US59217GGU76
UNUM GROUP 4.125% 15/06/2051	0.00 US91529YAR71
UNITEDHEALTH GRP. 2.90% 15/5/2050	0.00 US91324PDZ27
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00 IT0005240350
CAPITALAND INT COM NPV REIT	0.00 DU06420129D9
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00 JP1103691P11
NORDSON 4.50% 15/12/2029	0.00 US655663AC62
MS. F2F 18/04/2030	0.00 US61747YFQ35

US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-2027	0.00 US91282CKZ31
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00 US91282CJK80
US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-2026	0.00 US91282CKS97
CONS. EDISON OF NE 5.50% 15/03/2034	0.00 US209111GF42
US TREASURY N/B 4.62% 30/JUN/2026	0.00 US91282CKY65
JAPANESE YEN	0.00
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00 US91282CCP41
US. TSY. NOTE/BON 4.375% 31/07/2026	0.00 US91282CLB53
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00 US91282CKB62
CONT. WIND 6.00% 28/2/2033USD100000	0.00 US212168AA64
KEISEI ELECTRIC RAILWAY CO	0.00 JP3278600006
PENSION INSURANCE 4.62% 07/MAY/2031	0.00 XS2170092600
US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-2027	0.00 US91282CLG41
ATHORA HOLDING LT 6.625% 16/6/2028	0.00 XS2628821790
APA INFRA. F2V 9/11/2083	0.00 XS2711801287
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00 JP1103721PA1
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00 JP1103591L73
Outstanding Settlement Receipts - JPY	0.00
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00 SE0000108847
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00 XS2535725159
TELECOM ITALIA SPA	0.00 IT0003497168
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00 JP1051491MA0
CRELAN F2F 23/01/20320	0.00 BE0002989706
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00 JP1051541NA0
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00 HK0000093390
UNUM GRP. 6.00% 15/06/2054	0.00 US91529YAT38
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00 JP1103701P43
TDC NET 5.618% 06/02/2030UR	0.00 XS2582501925
Futures Margin - AUD	0.00
ENBW INTL. FIN. 4.30% 23/5/2034	0.00 XS2722717555
UNITEDHEALTH GRP. 5.75% 15/07/2064	0.00 US91324PFM95
SOCIETE GENERALE F2F 21/11/2031	0.00 FR001400M6F5
DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042	0.00 XS2541394750
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00 AT0000A377W8
ENGIE 4.50% 06/09/2042	0.00 FR001400KHI6
DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA	0.00 US24736XAA63
JYSKE BANK A/S F2V 01/05/2035	0.00 XS2754488851
BARCLAYS F2V 31/01/2033	0.00 XS2739054489
VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042	0.00 AT0000A2XST0
ACHMEA F2V 02/11/2044	0.00 XS2809859536
JAPAN POST INSURANCE CO LTD	0.00 JP3233250004
ICELAND GOV. INTL. 3.50% 21/03/2034	0.00 XS2788435050
JAPAN REAL ESTATE INVESTMENT	0.00 JP3027680002
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00 US9128286B18
ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32	0.00 XS2722717472
VERIZON COMMUNICATIONS 2.5% 08/APR/2031	0.00 XS1979281158
SPAIN GOV. BD. 4.70% 30/07/2041	0.00 ES0000012157
CHARTER COMMS. OP 6.484% 23/10/2045	0.00 US161175BA14
MOTABILITY OPERATI 4.00% 17/01/2030	0.00 XS2838537566
COMCAST 1.50% 15/2/2031	0.00 US20030NDN84
FUTURES MARGIN-HKD	0.00
UNITED STATES TRE 4.625% 15/06/2027	0.00 US91282CKV27
MEDTRONIC 4.15% 15/10/2053	0.00 XS2834368453
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00 FR0013313582
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00 XS2601459162
ORSTED AS F2V 14/03/3024	0.00 XS2778385240
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00 FR0012993103
ALLIANDER ALLIANDER F2V PERP	0.00 XS2829852842
LOGICOR FINC. SARL 2.75% 15/01/2030	0.00 XS2102293029
NBN 3.75% 22/3/2034	0.00 XS2788379472
WESTERN POWER DIS 3.949% 20/9/2032	0.00 XS2528341766
FLUVIUS SYSTEM OP 3.875% 02/05/2034	0.00 BE0390128917
CANADIAN DOLLAR	0.00
ROBERT BOSCH 3.625% 2/6/203000000 2	0.00 XS2629468278

TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639	0.00 XS2655865546
OTP BANK NYRT F2F 31/01/2029	0.00 XS2754491640
US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029	0.00 US91282CLC37
EUROGRID 3.915% 01/02/2034	0.00 XS2756342122
COMMERZBANK F2F 16/07/2032	0.00 DE000CZ45YV9
VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS	0.00 XS2535724772
US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026	0.00 US91282CKK61
LSEG NETHERLANDS 4.125% 29/09/2026	0.00 XS2679903950
INTEL 4.10% 11/5/2047	0.00 US458140AY68
ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7	0.00 XS2681541327
CREDIT AGRICOLE F2F 23/1/2031	0.00 FR001400RMM3
TRANSURBAN FINANC 3.974% 12/03/2036	0.00 XS2778764188
LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16	0.00 XS2860968085
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00
MARS 2.375% 16/07/204044A	0.00 US571676AN55
EDP SERVICIOS FINA 3.50% 16/07/2030/2030	0.00 XS2747766090
ENGIE 4.25% 6/3/2044	0.00 FR001400OJE3
WILLIAMS COS INC/T 5.80% 15/11/20541000	0.00 US969457CN88
WESTERN POWER DIST 3.53% 20/9/2028	0.00 XS2528341501
AMPRION 3.45% 22/09/2027EGS	0.00 DE000A30VPL3
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00 US912810SX72
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00 FR0013341682
LLOYDS BANKING GRP. F2V 3/12/2035	0.00 XS2265524640
GSK CAP. 3.125% 28/11/20320000 2	0.00 XS2553817763
CARRIER GBL. 4.375% 29/5/2025	0.00 XS2751688743
BECHTLE AG	0.00 DE00005158703
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00 JP1103551K72
BNG BANK 2.75% 28/08/2034	0.00
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00 JP1103531K10
CARRIER GBL. 4.375% 29/05/2025	0.00 XS2723569559
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.00 US912810TG31
AMPRION 3.85% 27/08/2039	0.00 DE000A383QR0
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00 US912828YY08
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.00 FR001400FYQ4
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.00 US91282CEQ06
SOGECAP SOGECAP F2V PERP	0.00 FR0012383982
P3 GRP. SARL 4.00% 19/04/2032	0.00 XS2901491261
IBERDROLA FINANZAS 3.00% 30/09/2031	0.00 XS2909822194
CREDIT AGRICOLE 3.50% 26/09/2034	0.00 FR001400SVC3
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00 US9128285M81
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00 US655844CU03
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00 US91324PES74
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00 US91282CBB63
KROGER 5.00% 15/09/2034	0.00 US501044DV05
SPAIN GOV. BD. 2.90% 31/10/2046	0.00 ES00000128C6
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00 US9128284V99
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00 US299808AH86
UPM-KYMMENE 2.25% 23/05/20293 REGS	0.00 XS2478685931
US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029	0.00 US91282CKP58
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00 JP1051481M76
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00 FR0013131877
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00 US912810TJ79
SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1	0.00 CA83740TAK30
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00 JP1103511J74
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00 US91282CBT71
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00 US912828Y792
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00 US912810TD00
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00 FR0013407236
IQVIA 6.25% 01/02/2029	0.00 US46266TAF57

US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00 US912810ST60
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00 US9128283W81
ITC HOLDINGS CORP 5.65% 09/05/2034	0.00 US465685AT20
ROHM CO LTD	0.00 JP3982800009
GEN. MOTORS FINL. 4.90% 06/10/2029	0.00 US37045XEZ50
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00 US912828U246
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00 US912810TA60
NEW ZEALAND DOLLAR	0.00
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.00 XS2265531181
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H- 2028	0.00 US91282CBP59
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00 US171239AK24
APA INFRA. 2.00% 15/07/2030EUR100000 9	0.00 XS2164646304
US TREASURY N/B 3.25% 30/JUN/2029	0.00 US91282CEV90
HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027	0.00 XS2225207468
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM- 2025	0.00 US91282CEH07
NEXTERA ENERGY CAP. F2V 01/09/205454 6.7% 01/09/2054	0.00 US65339KCW80
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00 FR001400HI98
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00 FR0000187635
MERCK 5.15% 17/05/2063	0.00 US58933YBN40
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00 US9128286L99
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00 US9128284N73
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00 JP1103731Q12
ILLUMINA 5.80% 12/12/2025	0.00 US452327AN93
FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F	0.00 US3140QNDJ87
BANK OF AMERICA CORP F2F 13/2/2026/02/2026 USD2000 N	0.00 US06051GHY89
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00 US91282CFJ53
JAPAN GOV. TEN YEA 0.80% 20/03/2034	0.00 JP1103741Q44
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00 US91282CEM91
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00 FR0010773192
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00 US912810SY55
CADENCE DESIGN SYS 4.70% 10/09/2034	0.00 US127387AP39
CK INFRASTRUCTURE	0.00 BMG2178K1009
PARKER-HANNIFIN 4.25% 15/09/2027	0.00 US701094AR58
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00 US91282CAZ41
TARGA RES. 6.50% 15/2/2053	0.00 US87612GAD34
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00 JP1103671N74
JPM. CHASE F2F 22/4/2031	0.00 US46647PBL94
AEROPORTS DE PARIS 1.50% 02/07/203200 REGS	0.00 FR0013522141
HEIMSTADEN BOSTAD 1.00% 13/04/2028	0.00 XS2397252102
BUONI POLIENNALI D 0.25% 15/03/2028EGS	0.00 IT0005433690
MS. F2F 19/7/2035	0.00 US61747YFT73
US TREASURY N/B 3.62% 15/FEB/2053	0.00 US912810TN81
HCA 5.125% 15/6/2039	0.00 US404119BY43
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00 US912810SJ88
UTD. AIRLINES 4.375% 15/04/2026	0.00 US90932LAG23
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00 FR001400H7V7
HUNTSMAN INTL. 4.50% 01/05/2029	0.00 US44701QBE17
NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A	0.00 US64952WEZ23
DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031	0.00 XS2191362859
LENNOX INTL. 1.35% 01/08/2025025 USD1000	0.00 US526107AE75
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00 JP1051441L76
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00 JP1051631PB2
UK. GILT 1.625% 22-OCT-28	0.00 GB00BFX0ZL78
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00 US303075AAA30
GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD	0.00 US37190AAA79
ILLUMINA 4.65% 09/09/2026	0.00 US452327AQ25
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00 DE0001102507
TOHO CO LTD JPY	0.00 JP3598600009
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.00
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00 US912810TW80

VESTEDA FIN. 0.75% 18/10/2031EUR1000 7	0.00 XS2398710546
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00 JP1201681K44
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00 AU0000217101
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00 FR001400AIN5
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00 US912828X885
EQUINIX 1.00% 15/03/2033	0.00 XS2304340693
HEIMSTADEN BOSTAD 0.75% 06/09/20299	0.00 XS2384269366
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00 US912810EY02
Income Due - EUR	0.00
Outstanding Settlement Receipts - GBP	0.00
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00 US91282CAM38
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00 US912810SS87
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00 JP1103661N43
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH- 2025	0.00 US91282CBC47
ILS BNP PARIBAS A/C	0.00
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00 US912810SP49
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00 IDG000013806
MERCEDES-BENZ INTL 3.25% 15/11/203015/11/2030 EUR1000 98	0.00 DE000A382988
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00 JP1103561KA2
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00 IT0005321325
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00 DE0001102390
HEIMSTADEN BOSTAD 1.625% 13/10/2031	0.00 XS2397252011
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00 US912810EW46
BANQUE CANTONALE VAUDOISE	0.00 CH0531751755
US. TSY. NOTE/BON 4.125% 31/07/20312031	0.00 US91282CLD10
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00 US91282CKD29
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00 US912810EV62
UK. GILT 4.50% 7/6/2028	0.00 GB00BMF9LG83
US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031	0.00 US91282CKF76
US TREASURY N/B 4.12% 31/MAR/2029	0.00 US91282CKG59
US. TSY. NOTE/BOND 4.75% 15/05/2027	0.00 US91282CKR15
LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A	0.00 US53079EBN31
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00 JP1103571L10
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00 US91282CJX02
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00 US91282CGQ87
VIACOM 6.875% 30/04/2036	0.00 US925524AX89
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00 US91282CJW29
UK. GILT 4.75% 07/12/2030	0.00 GB00B24FF097
UK. GILT 1.50% 22/07/2026	0.00 GB00BYZW3G56
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00 US91282CFY21
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00 US91282CHU80
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00 JP1103651N11
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00 US91282CKA89
BROOKLYN UNION GA 6.415% 18/07/2054	0.00 US114259AY07
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW- 2026	0.00 US91282CJV46
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.00 US91282CAY75
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00 US91282CGL90
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00 US912810TR95
US TREASURY N/B 3.87% 15/JAN/2026	0.00 US91282CGE57
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00 US912810SE91
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.00
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.00 US9128283V09
US. TSY. NOTE/BON 2.875% 30/04/2025	0.00 US9128284M90
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00 JP1103581L42
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00 US912810QX90
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.00 US91282CED92
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00 JP1201171A43
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00 JP1103611M11

US. TSY. NOTE/BON 1.125% 15/8/2040	0.00 US912810SQ22
FANNIE MAE POOL 3.00% 01-04-2052	0.00 US31418ECR99
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00 FR0013516549
UK. GILT 4.50% 7/9/2034	0.00 GB00B52WS153
NATL. GRID ELECTRI 2.00% 17/04/2040	0.00 XS2157487237
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00 US9128286X38
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00 US91282CECF41
CAP. ONE FINL. F2F 08/06/2029	0.00 US14040HCZ64
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00 US912810SU34
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00 FR0013250560
TRUIST FINL. F2F 24/01/20354/01/2035 USD2000 I	0.00 US89788MAS17
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00 JP1103491HC4
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M- 2026	0.00 US9128287B09
BROADSTONE NET LEA 2.60% 15/09/203131 USD1000	0.00 US11135EAA29
LABORATORY CORP OF 4.80% 01/10/20342034	0.00 US50540RBB78
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00 US912810QLS2
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00 US912828R366
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC- 2025	0.00 US91282CAJ09
UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P-2031	0.00 US91282CLJ89
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00 US912810TC27
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00 US912810TS78
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00 US91282CAH43
JPM. CHASE F2F 22/7/2035	0.00 US46647PEK84
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF- 2025	0.00 US91282CAT80
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00 US912828YQ73
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00 US912828YU85
KRW BNP PARIBAS A/C	0.00
UK. GILT 4.125% 29/01/2027	0.00 GB00BL6C7720
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N- 2029	0.00 US91282CFC01
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00 CA135087K940
UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M- 2031	0.00 US91282CKW00
US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031	0.00 US91282CKN01
THAMES WATER UTILI 4.00% 18/04/2027NTS 18/04/2027 EUR1000 34	0.00 XS2576550326
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00 JP1201571G68
AMERICAN EXPRESS CO F2F 30/10/2026	0.00 US025816DL03
JAPAN GOV. TWENTY 2.10% 20/09/2029	0.00 JP1201131990
REGAL REXNORD CORP 6.05% 15/02/2026	0.00 US758750AL75
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.00 FR0013415627
FIFTH THIRD BANCORP F2F 06/09/2030	0.00 US316773DM97
T-MOBILE USA 5.75% 15/01/2034	0.00 US87264ADC62
UK. GILT 3.50% 22/10/2025	0.00 GB00BPCJD880
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00 US912828ZE35
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00 GB00BPJJKN53
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00 XS2438026440
ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000	0.00 US68233JCK88
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00 US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00 US912810TU25
ELI LILLY 4.875% 27/02/2053D1000	0.00 US532457CG18
US BANCORP F2F 12/6/2034	0.00 US91159HJN17
VERIZON COMMUNICAT 4.78% 15/02/2035	0.00 US92343VVGX64
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.00 US91282CKC46
ABBVIE 4.50% 14/05/2035	0.00 US00287YAR09
ITALY BUONI POLIEN 3.35% 1/7/2029	0.00 IT0005584849
US. TSY. NOTE/BON 0.375% 31/7/2027	0.00 US91282CAD39
NOK BNP PARIBAS A/C	0.00

US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00 US912810QE10
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00 DE000BU2Z007
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00 FR0014007L00
UK. GILT 4.25% 07/06/2032	0.00 GB0004893086
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.00 JP1051431L45
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00 FR0010916924
SPAIN GOV. BD. 1.40% 30/04/2028	0.00 ES0000012B39
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00 US91282CJR34
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00 US912810FT08
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00 JP1103451GCO
US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100 BONDS05/2044	0.00 US912810UB25
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00 FR001400BKZ3
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00 JP1300351B93
US TREASURY N/B 2.37% 15/FEB/2042	0.00 US912810TF57
UK. GILT 0.125% 30/01/2026	0.00 GB00BL68HJ26
HCA 5.45% 15/09/2034	0.00 US404121AK12
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00 US912810SF66
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00 US912810QD37
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00 US912810QH41
UK. GILT 4.25% 07/12/2027	0.00 GB00B16NNR78
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00 US912810QN19
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00 FR001400L834
SKYWORKS SOLUTION 1.80% 01/06/2026	0.00 US83088MAK80
UK. GILT 0.375% 22/10/2030	0.00 GB00BL68HH02
SPAIN GOV. BD. 3.55% 31/10/2033	0.00 ES0000012L78
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00 DE0001141869
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00 JP1103481H98
MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS 02/07/2049 EUR1000 SEC	0.00 XS2020671157
PACIFIC GAS & ELEC 4.00% 01/12/2046	0.00 US694308HR19
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00 US912810SH23
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00 US912810TQ13
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00 FR0013451507
UK. GILT 1.00% 31/01/2032	0.00 GB00BM8Z2T38
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00 ES0000012H41
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00 US912810TZ12
US TREASURY N/B 4.5% 15/NOV/2025	0.00 US91282CFW64
SPAIN GOV. BD. 4.90% 30/7/2040	0.00 ES00000120N0
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00 US912810SK51
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00 DE000BU25018
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00 BE0000338476
KIMCO REALTY OP 1.90% 01/03/2028	0.00 US49446RAX70
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00 US912828ZB95
US TREASURY N/B 2.62% 31/MAY/2027	0.00 US91282CET45
VERIZON COMMS. 5.50% 23/02/2054	0.00 US92343VGVW81
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00 JP12009917C3
FRANCE GOV. BD. 0.50% 25/05/2025	0.00 FR0012517027
ANALOG DEVICES INC 1.7% 01/OCT/2028	0.00 US032654AU97
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00 JP3400400002
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00 US912810QQ40
COX COMMS. 2.95% 1/10/2050	0.00 US224044CM71
UK. GILT 0.25% 31/07/2031	0.00 GB00BMGR2809
SPAIN GOV. BD. 0.80% 30/7/2029	0.00 ES0000012K53
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00 JP1201101944
US TREASURY N/B 3.62% 31/MAY/2028	0.00 US91282CHE49
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00 US91282CHW47
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00 US912810QY73
BAXTER INTL. 3.132% 1/12/2051	0.00 US071813CV90
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN- 2026	0.00 US91282CHB00
CHARTER COMMS. OPE 5.75% 1/4/2048	0.00 US161175BN35
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00 US912810QC53
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00 US91282CHR51
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00 DE000BU2Z015
UK. GILT 2.00% 7/9/2025	0.00 GB00BTHH2R79
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00 FR0013154044
FRANCE GOV. BD. 4.75% 25/04/2035	0.00 FR0010070060

US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00 US91282CJM47
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00 FR0013508470
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00 US912810TB44
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00 FR0000571150
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00 US06051GKD06
JAPAN GOV. TEN YEA 1.10% 20/6/2034	0.00
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00 US91282CFZ95
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00 JP1051561P27
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00 US91282CJQ50
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00 US912810SD19
DOWLAIS GROUP PLC	0.00 GB00BMWRZ071
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00 IT0005024234
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00 US91282CJG78
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.00 US91282CHD65
BUNDESOBLIGATION 2.20% 13/4/2028	0.00 DE000BU25000
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00 US912810RG58
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00 NZGOVDT554C2
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00 US91282CGJ45
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00 US912810QT88
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00 US912810FM54
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00 US9128285C00
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00 IT0003934657
UK. GILT 1.25% 22/07/2027	0.00 GB00BDRHNP05
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00 US912810SA79
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00 US912810QK79
AMERICAN TOWER 4.05% 15/3/203200	0.00 US03027XBW92
INGERSOLL RAND INC 5.45% 15/06/2034	0.00 US45687VAF31
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00 IT0004513641
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00 US912828ZF00
BCE INC	0.00 CA05534B7604
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00 FR0000571218
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00 DE0001102556
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00 US912810QS06
SPAIN GOV. BD. 4.20% 31/01/2037	0.00 ES0000012932
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00 US912828YG91
UK. GILT 3.25% 31/1/2033	0.00 GB00BMV7TC88
JPM. CHASE F2F 13/5/2031	0.00 US46647PBP09
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00 DE0001102606
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00 MX0MGO0001E4
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00 IDG000014101
INDONESIA TSY. BD. 7.00% 15/5/2027	0.00 IDG000009804
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00 JP1051581P56
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00 US91282CEE75
SPAIN GOV. BD. 0.00% 31/01/2026	0.00 ES0000012G91
SPAIN GOV. BD. 0.00% 31/01/2028	0.00 ES0000012I08
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00 IT0001444378
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00 US912810RD28
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00 DE0001102424
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00 US912810QU51
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00 AU0000075681
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00 JP1201051891
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00 JP1201081914
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00 US912810RE01
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00 US912810RV26
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00 DE0001102523
UK. GILT 0.50% 31/1/2029	0.00 GB00BLPK7227
SITC INTERNATIONAL	0.00 KYG8187G1055
SPAIN GOV. BD. 1.25% 31/10/2030	0.00 ES0000012G34
ZIMMER BIOMET HLDG 3.55% 20/03/2030	0.00 US98956PAT93
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00 US912810RU43
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00 US912810QW18
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00 US37045XEN21
VIACOM 4.375% 15/3/2043	0.00 US92553PAP71
SEK BNP PARIBAS A/C	0.00

CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00 CA135087L930
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00 JP1103391F65
US TREASURY N/B 3.25% 15/MAY/2042	0.00 US912810TH14
IDEX 4.95% 01/09/2029	0.00 US45167RAJ32
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00 DE0001102499
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00 US912810RB61
SPAIN GOV. BD. 6.00% 31/01/2029	0.00 ES0000011868
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00 US91282CHJ36
CONS. EDISON OF NE 4.30% 01/12/2056	0.00 US209111FK46
SPAIN GOV. BD. 1.40% 30/07/2028	0.00 ES0000012B88
CDW CDW FIN. 5.10% 01/03/2030	0.00 US12513GBK40
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00 US91282CGS44
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00 NL0009446418
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00 DE0001102465
ITALY BUONI POLIEN 3.85% 1/7/2034	0.00 IT0005584856
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00 FR0010870956
FRANCE GOV. BD. 0.25% 25/11/2026	0.00 FR0013200813
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00 US9128284F40
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00 US912810QZ49
SPAIN GOV. BD. 3.25% 30/4/2034	0.00 ES0000012M85
JAPAN GOV. TWENTY 1.60% 20/03/2044	0.00 JP1201881Q46
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00 IT0004644735
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00 IT0001278511
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00 DE0001102432
ITALY BUONI POLIEN 3.45% 15/07/2031	0.00 IT0005595803
UK. GILT 5.00% 07/03/2025	0.00 GB0030880693
CHARTER COMMS. OP 6.384% 10/23/2035	0.00 US161175AZ73
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00 DE0001135481
BUNDESREPUBLIK DEU 2.60% 15/05/2041.01	0.00 DE000BU2F009
UK. GILT 4.25% 07/12/2046	0.00 GB00B128DP45
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00 AU000XCLWAQ1
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00 US912828Y958
TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A	0.00 US880451AZ24
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00 CA135087L518
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00 IT0004286966
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00 JP1201471DC6
UK. GILT 1.25% 22/10/2041	0.00 GB00BJQWYH73
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00 IT0005358806
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00 US912810RK60
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00 US912810SC36
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00 IT0004889033
UK. GILT 4.25% 07/12/2040	0.00 GB00B6460505
AEP TEXAS 5.45% 15/05/2029	0.00 US00108WAS98
FRANCE GOV. BD. 3.25% 25/05/2045	0.00 FR0011461037
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00 IT0005560948
SPAIN GOV. BD. 1.30% 31/10/2026	0.00 ES00000128H5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00 SG3261987691
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00 US912810RX81
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00 US91282CHF14
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00 DE0001135275
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00 US912810RH32
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00 CA135087K379
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00 JP1200861647
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00 DE0001102408
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00 DE0001102341
BUNDESobligation 0.00% 09/10/2026	0.00 DE0001141844
UK. GILT 0.625% 31/7/2035	0.00 GB00BMGR2916
BERRY GLOBAL INC 5.65% 15/01/2034	0.00 US08576PAP62
UK. GILT 3.75% 29/01/2038	0.00 GB00BQC4R999
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00 US9128283Z13
UK. GILT 4.25% 7/12/2055	0.00 GB00B06YGN05
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00 FR0014003513
US TREASURY N/B 3.37% 15/AUG/2042	0.00 US912810TK43
UK. GILT 3.25% 22/1/2044	0.00 GB00B8429V04
SPAIN GOV. BD. 5.75% 30/07/2032	0.00 ES0000012411
ATMOS ENERGY 5.75% 15/10/2052	0.00 US049560AY17
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00 JP1300301940
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00 JP1103501J35
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00 US912810SR05

US. TSY. NOTE/BON 2.875% 15/08/2045	0.00 US912810RN00
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00 IT0001174611
UK. GILT 4.75% 22/10/2043	0.00 GB00BPJJKP77
UK. GILT 4.75% 07/12/2038	0.00 GB00B00NY175
FRANCE GOV. BD. 1.00% 25/11/2025	0.00 FR0012938116
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00 JP1300381D38
VERIZON COMMS. 2.55% 21/03/2031	0.00 US92343VVGJ70
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00 JP1300341B39
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00 CA135087M276
US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54	0.00 US912810UC08
UK. GILT 4.25% 07/03/2036	0.00 GB0032452392
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00 FR0010371401
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00 IT0003535157
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00 CA135087R481
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00 JP1201831P14
UNITED STATES TRE 3.875% 30/09/2029	0.00 US91282CFL00
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00 IT0005544082
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00 FR0013234333
CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD	0.00 US161175CP73
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00 US912810RQ31
VERIZON COMMUNICA 2.987% 30/10/2056	0.00 US92343VFW90
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00 CA135087Q806
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00 FR0013404969
HOME DEPOT 4.95% 25/06/2034	0.00 US437076DE95
GINNIE MAE II POOL 3.50% 20-04-2052	0.00 US36179W2W70
SPAIN GOV. BD. 1.45% 31/10/2027	0.00 ES0000012A89
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00 JP1201761M45
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00 US91282CGZ86
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00 US9128283P31
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00 JP1300361C33
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00 IT0003256820
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00 US912810RS96
HSBC HLDGS. HSBC HLDGS. F2V PERP	0.00 US404280E142
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00 US912828XZ81
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00 US9128285J52
JAPAN GOV. TWO YEA 0.10% 01/02/2026	0.00 JP1024571Q21
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00 US9128286A35
UK. GILT 3.75% 22/07/2052	0.00 GB00B6RNH572
LYB INT FINANCE III 4.2% 01/MAY/2050	0.00 US50249AAD54
UK. GILT 0.375% 22/10/2026	0.00 GB00BNNGP668
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00 AU0000106411
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00 AU3TB0000168
ENT. PRODS. OPERAT 4.95% 15/02/2035	0.00 US29379VCG68
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00 US912810RM27
UK. GILT 3.75% 22/10/2053	0.00 GB00BPCJD997
BUNDESREPUBLIK DEU 2.60% 15/08/2034.01	0.00 DE000BU2Z031
SPAIN GOV. BD. 5.15% 31/10/2028	0.00 ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00 US912810RP57
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00 AU3TB0000135
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00 CA135087H235
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00 DE0001102457
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00 US912810RY64
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00 SG31A7000004
UBER TECHS. 4.80% 15/09/2034	0.00 US90353TAP57
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00 JP1201511EC7
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00 DE0001102382
HCA 4.625% 15/3/2052	0.00 US404119CL13
BUNDESREPUBLIK DEU 2.40% 15/11/2030	0.00 DE000BU27006
UNITED KINGDOM GI 0.875% 31/7/2033	0.00
MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS	0.00 MX0MGO0001F1
SPAIN GOV. BD. 5.15% 31/10/2044	0.00 ES00000124H4
CHARTER COMMS. OPE 5.25% 01/04/205301/04/2053	0.00 US161175CK86
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00 JP1300281845
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00 DE000BU22031
JAPAN GOV. THIRTY 1.60% 20/12/2053	0.00 JP1300811Q17
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00 CA135087H722
BUNDESOBLIGATION 2.10% 12/04/2029.01 .189	0.00 DE000BU25026
UK. GILT 4.50% 07/12/2042	0.00 GB00B1VWPJ53

BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00 DE0001102614
UK. GILT 4.25% 07/09/2039	0.00 GB00B3KJDS62
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00 JP1103411FC6
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00 IT0005273013
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00 DE000BU22015
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00 IT0005273013
ORACLE 4.30% 08/07/2034	0.00 US68389XAV73
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00 FR0010171975
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00 JP1300331A99
UTD. AIRLINES 4.625% 15/04/2029	0.00 US90932LAH06
UK. GILT 1.75% 22-JUL-57	0.00 GB00BD0XH204
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00 IT0005323032
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00 ES0000012124
SPAIN GOV. BD. 1.50% 30/04/2027	0.00 ES00000128P8
UK. GILT 4.25% 31/07/2034	0.00 GB00BQC82C90
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00 US912810RZ30
BUNDESOBLIGATION 0.00% 10/10/2025	0.00 DE0001141828
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00 AU00000101792
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00 US912810PU60
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00 CA135087E679
BUNDESOBLIGATION 0.0% 10/04/2026	0.00 DE0001141836
UK. GILT 0.125% 31/1/2028	0.00 GB00BMBL1G81
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00 US912810RT79
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00 FR0013257524
HEALTH CARE SERV. 5.20% 15/06/2029	0.00 US42218SAK42
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00 IT0004532559
UK. GILT 3.75% 7/3/2027	0.00
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00 DE0001102440
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00 DE0001141851
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00 JP1201791N14
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00 JP1201291B88
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00 JP1300781P48
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00 JP1300801PA2
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00 SG3254976487
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00 IT0005274805
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00 US571903BG74
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00 IT0005413171
UK. GILT 4.00% 22/1/2060	0.00 GB00B54QLM75
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00 DE0001102549
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00 IT0005521981
MORGAN STANLEY F2F 21/01/2033	0.00 US61747YEL56
T-MOBILE USA 2.55% 15/02/2031	0.00 US87264ACB98
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00 ES0000012115
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00 JP1201841P46
SPAIN GOV. BD. 4.65% 30-07-2025	0.00 ES00000122E5
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00 JP1300321A34
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00 JP1300711M79
HOST HOTELS & RESO 2.90% 15/12/2031USD J	0.00 US441077BA34
US TREASURY N/B 3.87% 31/DEC/2029	0.00 US91282CGB19
SPAIN GOV. BD. 2.80% 31/5/2026	0.00 ES0000012L29
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00 JP1300371C98
TENNESSEE GAS PIPE 7.00% 15/10/2028D1000	0.00 US880451AV10
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00 JP1201691K75
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00 JP1201811N77
SPAIN GOV. BD. 2.15% 31/10/2025	0.00 ES00000127G9
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00 JP1300581J30
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00 AU0000095457
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00 JP1200841615
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00 IT0004923998
SPAIN GOV. BD. 2.55% 31/10/2032	0.00 ES0000012K61
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00 US9128284R87
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00 BE0000291972
BUNDESOBLIGATION 0.00% 11/04/20251	0.00 DE0001141810
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00 DE0001102531
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00 US9128284Z04
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00 FR001400FTH3
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00 FR001400CMX2
T-MOBILE USA INC 5.50% 15/01/2055	0.00 US87264ADG76
SONOCO PRODS. 4.60% 01/09/2029	0.00 US835495AR34
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00 DE0001102564
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00 NL0011819040
UK. GILT 4.25% 12/7/2049	0.00 GB00B39R3707

AUTOZONE 1.65% 15/1/2031	0.00 US053332BA96
SPAIN GOV. BD. 0.70% 30/04/2032	0.00 ES0000012K20
ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000	0.00 US29379VCD38
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00 DE0001102416
SPAIN GOV. BD. 0.80% 30/07/2027	0.00 ES0000012G26
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00 JP1201751M13
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00 AU0000047003
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00 US912828YX25
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00 US912828YD60
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00 JP1201861PA6
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00 JP1201711L13
SWO EUR RCV EURIB 6M PAY 2.6 240325	0.00
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00 AU000XCLWAX7
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00 AU0000087454
CANADIAN GOV. 0.50% 01/12/20303	0.00 CA135087L443
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00 JP1201671K12
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00 JP1201461D98
CITIGROUP CCP CAD BROKER ACCOUNT	0.00
MORGAN STANLEY 3.622% 01/04/2031	0.00 US6174468P76
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00 IT0005383309
UK. GILT 0.25% 31/01/2025	0.00 GB00BLPK7110
SPAIN GOV. BD. 5.90% 30/07/2026	0.00 ES00000123C7
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00 BE0000347568
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00 IT0005580094
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00 DE0001135325
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00 JP1201231AC0
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00 ES0000012L52
JAPAN GOV. THIRTY 1.80% 20/03/2054	0.00 JP1300821Q49
UK. GILT 1.625% 10/22/2054	0.00 GB00BJLR0J16
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00 JP1201281B64
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00 IT0005421703
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00 JP1201551FC0
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00 IT0005365165
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00 NL0010721999
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00 JP1201491E67
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00 IT0005403396
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00 DE0001102622
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00 FR0014009O62
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00 IT0005500068
UK. GILT 1.125% 31/1/2039	0.00 GB00BLPK7334
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00 JP1201731L76
HCA 5.50% 15-JUN-47	0.00 US404119BV04
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00 BE0000331406
JAPAN GOV. TWENTY 1.10% 20/06/2043	0.00 JP1201851P76
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00 JP1201741LA9
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00 JP1201521F37
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00 IT0005127086
SPAIN GOV. BD. 1.60% 30/04/2025	0.00 ES00000126Z1
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00 MYBMO2000028
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00 BE0000334434
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00 JP1201501E99
CANADIAN GOV. 1.50% 01/12/2031	0.00 CA135087N266
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00 JP13002918A0
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00 NL0011220108
SPAIN GOV. BD. 0.00% 31/5/2025	0.00 ES0000012K38
HOME DEPOT 5.30% 25/06/2054	0.00 US437076DF60
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00 DE0001135366
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00 IT0005210650
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00 IT0005519787
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.00 AU000XCLWAG2
SPAIN GOV. BD. 2.35% 30/07/2033	0.00 ES00000128Q6
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00 BE0000341504
UK. GILT 1.75% 22/1/2049	0.00 GB00BFWFPP71
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00 US912810QA97
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00 JP1400151N57
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00 CA135087M847
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00 JP1300611K15
UK. GILT 1.50% 31/7/2053	0.00 GB00BM8Z2V59
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00 IT0005518128
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00 NL0000102234

BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00 DE0001102481
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00 DE0001102598
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00 NL0000102317
UK. GILT 3.50% 22/07/2068	0.00 GB00BBJNQY21
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00 IT0005445306
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00 JP1300691M16
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.00
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00 FR0013515806
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00 JP1201771M76
MXN BNP PARIBAS A/C	0.00
SPAIN GOV. BD. 3.50% 31/5/2029	0.00 ES0000012M51
UK. GILT 6.00% 07/12/2028	0.00 GB0002404191
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00 DE0001102473
SPAIN GOV. BD. 0.60% 31/10/2029	0.00 ES0000012F43
UNITED KINGDOM GI 4.125% 22/7/2029	0.00 GB00BQC82B83
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00 IT0005467482
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00 BE0000335449
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00 IT0005094088
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00 JP1201531F68
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00 CA135087J397
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00 DE0001135176
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00 BE0000357666
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00 JP1300141445
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00 US9128285T35
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00 IT0005340929
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00 CA135087XW98
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00 JP1400041B55
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00 IT0005345183
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00 CA135087F825
UK. GILT 4.375% 31/7/2054	0.00 GB00BPSNBB36
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00 IT0005370306
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00 JP1201661JA3
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00 ES0000012729
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00 JP13003119A4
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00 IT0005408502
BUONI POLIENNALI D 0.95% 01/12/2031	0.00 IT0005449969
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00 IT0005090318
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00 JP1201821NA5
SENSATA TECHS. 4.375% 15/02/2030	0.00 US81728UAA25
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00 FR0013480613
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00 IT0005170839
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00 US912810FP85
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00 AU000XCLWAI8
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00 IT0005083057
CITIGROUP CCP AUD BROKER ACCOUNT	0.00
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00 FR001400NBC6
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00 ES00000127A2
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00 JP12011419C6
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00 JP1300771P16
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00 IT0005363111
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00 IT0005162828
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00 JP1201121975
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00 BE0000352618
SWO USD RCV SOFR 1D PAY 4 240325	0.00
SPAIN GOV. BD. 1.45% 30-APR-29	0.00 ES0000012E51
KOREA(REPUBLIC OF) 3.25% SNR BDS 10/06/2027 KRW100000	0.00 KR103501GE64
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00 IT0005454241
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00 US912810PX00
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00 IT0005433195
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00 NL0012818504
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00 JP1300421E39
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00 BE0000345547
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00 JP1201801N46
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00 JP1300461F39
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00 AU3TB0000150
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00 DE0001135085
SPAIN GOV. BD. 1.20% 31/10/2040	0.00 ES0000012G42
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00 IT0001086567
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00 JP1200951760

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP	0.00
PARIBAS	
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00 CA135087K528
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00 JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00 JP12009216C0
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00 JP1300731N17
BANK OF AMERICA F2F 04/02/2033	0.00 US06051GKK49
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00 JP1300761NA3
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00 JP1200891685
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00 JP1201721L45
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00 JP1200851630
SPAIN GOV. BD. 3.90% 30/07/2039	0.00 ES0000012L60
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00 DE0001135226
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00 JP1201781MA3
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00 DE0001102515
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00 IT0005566408
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00 JP1200781563
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00 JP1300751N79
SPAIN GOV. BD. 1.90% 31/10/2052	0.00 ES0000012K46
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00 JP1103381F34
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00 IT0005582421
UK. GILT 2.50% 7/22/2065	0.00 GB00BYMZ75
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00 JP13002717A6
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00 JP1103441G98
SPAIN GOV. BD. 2.70% 31/10/2048	0.00 ES0000012B47
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00 JP1300681LA7
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00 JP1201391C86
DENMARK GOV. BD. 4.50% 15/11/2039	0.00 DK0009922320
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00 BE0000349580
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00 IT0005556011
CANADIAN GOV. 1.75% 01/12/2053	0.00 CA135087M680
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00 AU000XCLWAU3
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00 FR0014004J31
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00 CA135087P998
CANADIAN GOV. BD. 3.50% 1/3/2028	0.00 CA135087P576
UK. GILT 0.875% 31/01/2046	0.00 GB00BNNGP775
COLOMBIAN PESO	0.00
FRENCH REPUBLIC GO 2.75% 25/02/2030	0.00 FR001400PM68
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00 ES0000012I32
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00 BE0000360694
UK. GILT 4.00% 22/10/2031	0.00 GB00BPSNBF73
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00 IT0005542797
FRENCH REPUBLIC GO 3.00% 25/11/2034	0.00
FUTURES MARGIN-SGD	0.00
BUONI POLIENNALI 0.95% 01/06/2032	0.00 IT0005466013
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00 US92328MAB90
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00 IT0005240830
SPAIN GOV. BD. 3.45% 30/7/2043	0.00 ES0000012K95
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00 JP1200971792
UK. GILT 0.625% 22/10/2050	0.00 GB00BMBL1F74
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00 JP1201641J38
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00 IT0005493298
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00 BE0000354630
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00 JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00 JP1201651J76
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00 BE0000337460
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00 JP1201581G90
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00 IT0005419848
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00 NL0015000QL2
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00 JP1201621H91
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00 AU0000143901
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00 IT0005484552
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00 DE0001135069
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00 IT0005437147
UK. GILT 1.50% 7/22/2047	0.00 GB00BDCHBW80
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00 IT0005416570
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00 IT0005494239
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00 NL0015031501
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00 IT0005561888
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00 IT0005514473
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00 US912810PW27

NETHERLANDS GOV. B 0.00% 15/07/2030	0.00 NL0014555419
BUONI POLIENALI D 0.60% 01/08/2031	0.00 IT0005436693
UK. GILT 1.625% 22-OCT-71	0.00 GB00BFMCM652
SPAIN GOV. BD. 3.45% 30/07/2066	0.00 ES00000128E2
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00 JP1400131L54
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00 JP1201251B37
FUT PUT DEC 24 T-NOTE OPTION 1135	0.00
HEALTH CARE SERV. 5.875% 15/06/2054	0.00 US42218SAM08
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00 AU0000083768
UK. GILT 4.00% 22/10/2063	0.00 GB00BMF9LF76
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00 JP1201451D66
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00 NL0012171458
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00 JP1300401D91
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00 JP1201431D38
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00 DE0001030708
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00 NL00150012X2
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00 JP1201701KA5
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00 JP1300671L78
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00 JP1201481E36
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00 IT0005425233
NETHERLANDS GOVER 0.00% 15/07/2031	0.00 NL00150006U0
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00 BE0000324336
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00 JP1201401C92
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00 CA135087Z568
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00 JP1400091G59
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00 IT0005538597
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00 AU0000274706
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00 JP1300261748
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00 IT0005495731
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00 DE0001102572
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00 JP1300571HC4
AMERCO INC	0.00 US0235861004
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00 JP1400051C51
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00 IT0005386245
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00 IT0005398406
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00 BE0000326356
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00 BE0000350596
FRENCH REPUBLIC GO 3.25% 25/5/2055	0.00 FR001400OHF4
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00 AU0000249302
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00 DE0001135143
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00 JP1300591J79
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00 BE0000320292
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00 NZHZNZD0230L2
FRENCH REPUBLIC GO 0.50% 25/6/2044	0.00 FR0014002JM6
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00 JP1201601H38
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00 JP1300391D69
TITULOS DE TESORER 6.25% 09/07/203609/07/2036	0.00 COL17CT03748
COP100000 TES	
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00 JP1201611H69
DENMARK GOV. BD. 0.50% 15/11/2027	0.00 DK0009923567
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00 JP1300701M48
NETHERLANDS GOV. 0.00% 15/01/2029	0.00 NL0015000LS8
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00 JP1400101H56
BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS	0.00 DE0001135044
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00 JP1201541F90
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00 NL0015001DQ7
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00 DE0001135432
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00 CA135087YQ12
SPI 200 2412 FUT	0.00
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00 CA135087N597
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00 IT0005177909
DENMARK GOV. BD. 2.25% 15/11/203301	0.00 DK0009924532
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00 JP1300641KA3
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00 JP1400061D58
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00 JP1300231675
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00 SG7J60932174
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00 JP1300661L47
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00 BE0000358672
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00 NL0015001XZ6

ITALY BUONI POLIEN 4.00% 30/4/2035	0.00 IT0005508590
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00 AU3TB0000192
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00 JP1201411CC4
Income Due - SGD	0.00
FRANCE GOV. BD. 1.75% 25/5/2066	0.00 FR0013154028
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00 NZGOVDT437C0
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00 BE0000333428
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00 JP1201421D22
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00 JP1201341C38
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00 JP1201321BC7
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00 NL0015001AM2
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00 JP1300601JA9
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00 NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00 JP1201361C58
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00 JP1400071E55
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00 IT0005327306
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00 JP1400021950
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00 JP1400121K57
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00 CA135087Q723
SPAIN GOV. BD. 1.00% 31/10/2050	0.00 ES0000012G00
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00 JP1400111J52
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00 JP1300531GCO
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00 NL0015000RP1
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00 JP1300521G93
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00 IT0005496770
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00 NL0015001RG8
DENMARK GOV. BD. 0.50% 15/11/2029	0.00 DK0009923807
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00 JP1201441D44
FUT PUT DEC 24 CBT 5Y T-NOTE 1095	0.00
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00 JP1300621K47
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00 BE0000346552
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00 US91282CDZ14
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00 NL0015000B11
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00 AU000XCLWAM0
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00 JP1300631K78
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00 DE0001030757
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00 JP1201331C14
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00 ES0000012M93
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00 BE0000351602
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00 NL0015614579
DENMARK GOV. BD. 1.75% 15/11/2025	0.00 DK0009923138
ZAR BNP PARIBAS A/C	0.00
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00 IT0005530032
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00 US911365BM59
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00 IT0005542359
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00 JP1300411DC2
MINI TPX IDX 2412 F	0.00
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00 IT0005377152
AT&T 3.85% 1/6/2060	0.00 US00206RKB77
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00 JP1201211A94
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00 JP1300501G30
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00 BE0000348574
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00 IT0005217390
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00 BE0000361700
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00 JP1201561G37
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00 JP1400031A58
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00 JP1300561H93
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00 IT0005402117
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00 JP1300221643
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00 JP1300441E92
HUARONG FIN. II 0.75% 12/11/2029	0.00 SE0011281922
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00 SE0005676608
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00 FR001400NEF3
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00 IT0005480980
SWEDISH GOV. 0.75% 12/05/2028060	0.00 SE0009496367
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00 JP1201261B43
NORWEGIAN KRONOR	0.00
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00 ES0000012J07

Income Due - KRW	0.00
BELGIUM KINGDOM 1.40% 22/06/2053	0.00 BE0000355645
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00 DE0001030724
FUT. US 2YR T-NOTE DEC24	0.00
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00 IT0005438004
UK. GILT 0.50% 22/10/2061	0.00 GB00BMBL1D50
DENMARK GOV. BD. 0.25% 15/11/205201	0.00 DK0009924029
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00 CA135087P329
AUSTRALIA GOV. BD. 4.25% 21/12/2035	0.00 AU0000345241
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00 JP1300541H31
BUONI POLIENALI D 2.15% 01/03/2072	0.00 IT0005441883
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00 JP1300551H61
CITIGROUP CCP	0.00
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00 SE0007125927
UK. GILT 1.125% 22/10/2073	0.00 GB00BLBDX619
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00 JP1300151485
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00 BE0000336454
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00 JP1300491FC9
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00 BE0000343526
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00 AU0000300535
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.00
FUT. ME 10Y CDN BND DEC24	0.00
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00 JP1300431E60
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00 FR0014001NN8
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00 BE0000353624
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00 JP1201201A88
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00 BE0000356650
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00
ORACLE 5.55% 6/2/2053	0.00 US68389XCQ60
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00 DK0009924102
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00 CA135087D358
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00 CA135087WL43
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00 BE0000359688
FUTURES MARGIN-JPY	0.00
INDO RUPIAH	0.00
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00 JP1300481F92
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00 CA135087C939
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.00 AU3CB0237444
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00 US912810FG86
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00 SE0004517290
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00 US912810FJ26
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00 AU000XCLWAR9
LANDESKREDITBANK B 4.25% 07/08/2025	0.00 AU3CB0223097
FUT. ME 5Y CDN BOND DEC24	0.00
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00 BE0000344532
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00 AU000XCLWAP3
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00 SE0013935319
FX OPTIONS	0.00
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00 ES0000012H58
VESTIS CORPORATION	0.00 US29430C1027
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00 JP13001614A6
KOREAN WON	0.00
MSTB03- WEST PAC	0.00
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00 SG31A9000002
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.00 AU3CB0223774
HANG LUNG PROPERTIES LIMITED	0.00 HK0101000591
FUT. LIF LONG GILT DEC24	0.00
OVERSEA-CHINESE BANK FRN 08/03/2027	0.00 AU3FN0085312
FUT 06 DEC 24 EURX E-SCHATZ	0.00
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00 SE0017830730
US. T-BILL. 0.00% 26/11/20242024 USD1000	0.00 US912797MD61
AIRSERVICES AUSTRALIA 5.00% 15/05/2031	0.00 AU3CB0309938
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00 BE0000340498
EXPORT-IMPORT BANK O FRN 26/06/2026	0.00 AU3FN0079117
FEE REBATES	0.00
ASIAN DEV. BANK 3.75% 12/3/2025	0.00 AU3CB0223816
MEXICAN PESO	0.00
SINGAPORE DOLLAR	0.00
NORDIC INV. BANK 2.40% 22/09/2025	0.00 AU3CB0287639

FUT. ME 2Y GVT BOND DEC24	0.00
CASH COLLATERAL RECEIVABLE FROM BARCLAYS	0.00
METROPOLITAN LIFE GB FRN 11/07/2029	0.00 AU3FN0089405
KREDITANSTALT FUER 4.00% 27/02/2025	0.00 AU000KFWHAA3
AUSTRALIA & NEW ZEAL FRN 21/05/202727	0.00 XS2822525205
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.00 NZHZNZD0001L7
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26	0.00 NZLGFDT014C0
NZD10000 REGS	
Income Due - CHF	0.00
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000	0.00 XS2606297864
2023-6	
MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT	0.00
TRUSTPEX	
SWEDBANK FRN 30/08/2027	0.00 XS2889371840
COOPERATIEVE RABOBAN FRN 16/07/20286/07/2028	0.00 XS2860946867
NOVARTIS CAP. 3.80% 18/09/2029	0.00 US66989HAT59
NEDERLANDSE WATERS 3.40% 22/07/2025	0.00 AU3CB0226801
SUNCORP GRP. FRN 27/06/2034	0.00 AU3FN0081386
WK KELLOGG ORD SHS	0.00 US92942W1071
Income Due - HKD	0.00
SANTANDER UK GRP. HL F2V 08/05/2026	0.00 XS1816338914
JYSKE BANK A/S 0.25% 17/FEB/2028	0.00 XS2409134371
MACQUARIE BANK 5.272% 02/07/2027	0.00 US55608RBT68
N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029	0.00 US63861VAK35
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.00 AU3CB0234581
BMW INTL. INV. 3.25% 17/11/2028	0.00 XS2823825711
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.00 US05964HAQ83
CIP FNDG. PTY 3.026% 16/12/2027	0.00 AU3CB0285310
LLOYDS BANKING GRP. FRN 29/08/2034	0.00 AU3FN0090866
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%	0.00 US2027A1KK25
14/03/2027	
COX COMMS. 5.45% 15/09/202815/09/2028	0.00 US224044CR68
CPPIB CAPITAL INC 1.50% 23/06/2028	0.00 XS2356317177
IDOL 2024-1 TST. 1 A FRN 21/08/2054	0.00 AU3FN0087383
JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027	0.00 US24422EXR51
FUT. OSE 10Y JGB DEC24	0.00
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00 SE0015193313
NATWEST GRP. F2F 14/9/2029	0.00 XS2387060259
COMCAST 4.15% 15/10/2028	0.00 US20030NCT63
PROVINCE OF BRITIS 4.25% 27/11/2024	0.00 AU3CB0221232
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00 AU3FN0084414
AFG 2024-1 TRUST 1 A1L FRN 10/11/2055	0.00 AU3FN0088399
BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN SNRMTN	0.00 US05584KAN81
18/01/2027 USD REGS	
NIBC BANK 6.00% 16/11/2028	0.00 XS2713801780
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN	0.00 AU3FN0084703
12/06/2055AUD500000 A-1	
PROVINCE OF MANITO 4.25% 03/03/2025	0.00 AU3CB0223584
ELECTRICITE DE FRA 5.65% 22/04/2029	0.00 USF2893TBD75
MSCI SING 2410 FUT	0.00 SGXDB1650538
RAIFFEISEN BANK INTL F2F 15/09/2028	0.00 XS2682093526
BANK OF MONTREAL FRN 27/06/2029	0.00 AU3FN0089298
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00 AU3CB0234029
DE VOLKSBANK 4.625% 23/11/2027R100000	0.00 XS2626691906
BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026	0.00 FR001400F794
NORDEA BANK ABP 4.375% 10/09/2029	0.00 USX6000LAE49
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.00 XS2723549528
PFIZER INV. ENTS. 4.45% 19/05/2026	0.00 US716973AB84
NTT FIN. 5.11% 2/7/2029	0.00 USJ5S39RAM64
NYKREDIT REALKRED 3.875% 09/07/2029	0.00 DK0030394986
STANDARD CHARTERED F2V 06/07/20277	0.00 USG84228FU76
BPCE 0.625% 28/04/2025	0.00 FR0013509726
LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055	0.00 AU3FN0087870
NATIONAL GRID PLC 0.25% 01/09/2028	0.00 XS2381853279
SOCIETE GENERALE 4.875% 13/10/2026000	0.00 XS1503159219
QBE INS. GRP. F2V 2/12/2044	0.00 XS1144495808
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.00 USG46747AB00
TRANSURBAN QUEENSL 4.50% 19/04/2028	0.00 XS1808838434
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00 USQ9194UAG78
AT&T 3.875% 15/01/2026	0.00 US00206RHT23
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00 XS1418635337

SYDNEY AIRPORT FI 3.625% 28/04/2026	0.00 USQ8809VAH26
HYUNDAI CARD 5.75% 24/04/2029	0.00 XS2798085416
KBC GRP. F2F 28/11/2029	0.00 BE0002987684
LLOYDS BANKING GRP. FRN 06/03/2030	0.00 AU3FN0085296
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.00 US55903VAZ67
DBS BANK FRN 26/06/2026	0.00 AU3FN0079018
MACQUARIE BANK FRN 12/2/2025	0.00 AU3FN0052908
NBN FRN 28/08/2027	0.00 AU3FN0090635
COLES GROUP TREASURY FRN 27/08/2025	0.00 AU3FN0055695
PANORAMA AUTO TRUST SR 24-3 CL A FRN 15/09/2032	0.00 AU3FN0091146
TOYOTA FINANCE AUSTR FRN 17/09/2027	0.00 AU3FN0091682
BENDIGO & ADELAIDE B FRN 02/12/2025	0.00 AU3FN0057634
UTD. ENERGY DIST. 3.85% 23/10/2024	0.00 AU3CB0247971
NEW YORK LIFE GBL. F FRN 24/07/2029	0.00 AU3FN0089843
AUSGRID FIN. PTY 3.75% 30/10/2024	0.00 AU3CB0248318
EXPORT-IMPORT BANK 1.25% 18/01/202525 USD1000	0.00 US302154DL06
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.00 AU3FN0060729
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.00 AU3CB0249209
DANONE 3.481% 03/05/2030	0.00 FR001400PU35
ING GROEP F2F 12/08/2029	0.00 XS2764264607
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.00 AU3CB0278653
POLISH ZLOTY	0.00
CISCO SYS. 4.85% 26/02/2029	0.00 US17275RBR21
HOME DEPOT 5.15% 25/06/2026	0.00 US437076CZ34
ATHENE GLOBAL FUND 4.76% 21/04/2027	0.00 AU3CB0288553
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00 US65339KCM09
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00 XS2611221032
ROYAL BANK OF CANADA FRN 2/7/2028	0.00 XS2853494602
ABN AMRO BANK F2V PERPS	0.00 XS2131567138
LG ENERGY SOLUTIO 5.375% 02/07/2027	0.00 USY555CGAK82
FUT. YR T-NOTES DEC24	0.00
BANK OF AMERICA F2F 25/04/2029	0.00 US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.00 US61747YFD22
NETWORK FIN. PTY 2.25% 11/11/2026	0.00 AU3CB0268035
EQUINIX 1.80% 15/07/2027	0.00 US29444UBG04
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81	0.00 FR001400CGA2
REGS	
FUT. CBT ULT TNOTE DEC24	0.00
MERCURY NZ 2.918% 17/11/2028	0.00 AU3CB0284677
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000	0.00 US01309QAA67
144A	
ORACLE CORP 2.5% 01/04/2025	0.00 US68389XBT19
STOCKLAND TST. 2.30% 24/03/2028	0.00 AU3CB0278893
NSW ELECTRICITY N 2.732% 23/04/2029	0.00 AU3CB0279578
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028	0.00 US05946KAL52
USD1000	
CITIGROUP 4.30% 20/11/2026	0.00 US172967JC62
INTEL 4.875% 10/2/2028	0.00 US458140CE86
TESCO COR. TSY. S 1.875% 02/11/2028	0.00 XS2403381069
CHARTER HALL LWR 2.656% 17/12/2029	0.00 AU3CB0280956
BANCO SANTANDER F2V 4/10/2032	0.00 XS2393518597
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00 US38869PAP99
ROYAL BANK OF CANADA F2F 23/7/2027	0.00 US78016HZX15
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00 XS2001183164
SK ON 5.375% 11/5/2026	0.00 XS2612749908
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.00 AU3FN0084224
FUT. CBT 5Y T-NOTE DEC24	0.00
US. T-BILL. 0.00% 10/10/20242024 USD1000	0.00 US912797KT32
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00 US233853AT77
ABN AMRO BANK NV 3.00% 01/10/2031	0.00 XS2910610364
LINDE 3.375% 12/06/2029	0.00 XS2634593938
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00 US771196CF76
CORNING 3.875% 15/05/2026	0.00 XS2621757405
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00 NL0015001BV1
BNP PARIBAS 3.625% 1/9/2029	0.00 FR001400CFW8
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00 XS2367816076
LINDE 3.00% 14/2/2028	0.00 XS2765559799
T-MOBILE USA 3.75% 15/04/2027	0.00 US87264ABD63
NATWEST MKTS. FRN 23/08/2028	0.00 AU3FN0080586
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00 AU3CB0297711
INTESA SANPAOLO FRN 16/04/2027	0.00 XS2804483381
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00 AU3FN0069209

JPM. CHASE F2F 22/4/2026	0.00 US46647PBK12
CVS HEALTH 2.875% 1/6/2026	0.00 US126650CU24
BNP PARIBAS 2.518% 5/6/2025	0.00 FR0013515764
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00 PTBCPHOM0066
BWP TST. 3.30% 10/04/2026	0.00 AU3CB0262350
MIZUHO FINL. GRP. F2F 28/08/2029	0.00 XS2672744013
BANCO SANTANDER SA FRN 17/07/2034	0.00 AU3CB0311298
DEUTSCHE BANK F2F 23/02/2028	0.00 DE000DL19WL7
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00 XS2322289385
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00 AU3CB0302685
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00 XS2308313860
SANTANDER UK GRP. 3.625% 14/1/2026	0.00 XS1345415472
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00 AU3FN0084828
SUNCORP-METWAY FRN 24/05/2027	0.00 AU3FN0083135
BANQUE FEDERATIVE DU FRN 24/05/2027	0.00 AU3FN0088043
METRO FINANCE TRUST SR 24-1 CL A FRN 17/09/2030	0.00 AU3FN0090536
MACQUARIE BANK FRN 20/02/2035	0.00 AU3FN0090262
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00 FR0014007PV3
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00 XS1843459782
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00 USG82296AG21
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00 USG82296AK33
MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028 EUR100000	0.00 XS2238789460
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00 AU3FN0079703
DP WORLD 2.375% 25/09/2026	0.00 XS1883878966
GS. GRP. 1.25% 7/2/2029	0.00 XS2441552192
APT PIPELINES 4.20% 23/03/2025	0.00 USQ04578AD42
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00 USU10517AC12
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00 US05253JAL52
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00 US6325C1D228
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00 US64952WEY57
BARCLAYS 5.501% 9/8/2028	0.00 US06738EBY05
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00 USQ3958YAC77
CITIGROUP CCP EUR BROKER ACCOUNT	0.00
NBK TIER 2 LTD F2V 24/11/2030	0.00 XS2252513713
KOREA NATL. OIL 0.875% 05/10/2025	0.00 US50066GRAM88
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00 US00774MAV72
VERIZON COMMS. 1.45% 20/03/2026	0.00 US92343VGG32
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00 US22536PAH47
CVS HEALTH 5.40% 01/06/2029	0.00 US126650EB25
LOGICOR FINC. SARL 3.25% 13-NOV-28	0.00 XS1909057645
PUMA SERIES 2024-1 1 A FRN 23/09/2055	0.00 AU3FN0085999
DAIMLER TRUCK FIN 5.125% 25/09/2027	0.00 US233853AY62
ALLIANZ FIN. II 3.25% 4/12/2029	0.00 DE000A3LZUB2
SARTORIUS FINANCE 4.25% 14/9/2026	0.00 XS2678111050
SUZANO AUSTRIA 6.00% 15/01/2029	0.00 US86964WAF95
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00 XS1960678255
VERIZON COMMS. 2.10% 22/03/2028	0.00 US92343VGH15
VOLVO TSY. 3.125% 26/08/2029UR100000	0.00 XS2887184401
FUT. SGX MINI JGB DEC24	0.00
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00 XS2156510021
MARS INC 4.55% 20/04/2028	0.00 US571676AT26
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00 US55903VBA08
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00 US83368TBQ04
CAIXABANK SA 6.87% 25/OCT/2033	0.00 XS2579488201
KROGER 4.65% 15/09/2029	0.00 US501044DT58
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00 AU3CB0283638
ENEL FIN. INTL. 4.25% 15/6/2025	0.00 USN30707AN87
CAPITAL ONE FINANCI F2F 1/2/2029	0.00 US14040HCX17
BANK OF IRELAND GRP. F2V 06/12/2032	0.00 XS2528657567
GS. GRP. F2F 10/8/2026	0.00 US38145GAM24
TRATON FIN. LUXEM 5.625% 16/01/2029	0.00 DE000A3LSV01
COOPERATIEVE RABOB 5.25% 14/09/2027	0.00 XS0827563452

LLOYDS BANKING GRP. VAR 31/08/2033	0.00 AU3CB0302115
DEMETER INVESTMENTS F2F 8/15/2050	0.00 XS1261170515
VERIZON COMMS. 4.125% 16/03/2027	0.00 US92343VDY74
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00 US961214DF70
MACQUARIE BANK 2.30% 22/01/2025	0.00 US55608RBE99
CITIGROUP INC FRN 17/MAR/2026	0.00 US172967NL16
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00 AU3FN0082194
ELI LILLY 4.20% 14/08/2029	0.00 US532457CQ99
BANK OF AMERICA 3.248% 21/10/2027	0.00 US06051GGA13
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00 AU3FN0081790
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00 US24422EWX39
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00 US13607HVE97
HSBC HLDGS. F2F 11/8/2028	0.00 US404280DG12
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00 AU3FN0080883
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00 US05584KAH14
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00 XS2264978623
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00 AU3CB0291284
AMPOL FRN 02/12/2081	0.00 AU3FN0064739
QPH FIN. PTY 2.30% 29/7/2027	0.00 AU3CB0273365
NEWCASTLE GREATER MU FRN 14/02/2029	0.00 AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.00 AU3FN0079372
CREDIT AGRICOLE FRN 01/06/2028	0.00 AU3FN0078515
BANCO SANTANDER FRN 23/01/2029	0.00 AU3FN0084307
VOLVO TSY. 2.625% 20/2/2026	0.00 XS2534276717
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00 AU3FN0055687
WESTPAC BANKING FRN 27/01/2027	0.00 AU3FN0074563
UBS AG/AUSTRALIA FRN 24/11/2026	0.00 AU3FN0083150
HSBC HLDGS. FRN 21/03/2034	0.00 AU3FN0085726
WESTPAC BANKING FRN 03/04/2034	0.00 AU3FN0086328
SCENTRE GRP. TST. 1 FRN 10/09/2054	0.00 AU3FN0091567
ABN AMRO BANK F2F 22/2/2033100000 290	0.00 XS2558022591
INS. AUSTRALIA GRP. FRN 15/06/2045	0.00 AU3FN0047544
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00 AU3FN0078150
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00 US29278GAV05
NBN 4.75% 28/09/2026	0.00 AU3CB0292597
DBS BANK FRN 16/08/2027	0.00 AU3FN0080313
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00 AU3FN0077574
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00 AU3FN0076170
JOHN DEERE FINL. 4.90% 28/07/2025	0.00 AU3CB0291078
BARCLAYS PLC FRN 20/05/2027	0.00 AU3FN0060448
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00 AU3CB0233856
TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056	0.00 AU3FN0089215
METROPOLITAN LIFE GB FRN 01/12/2025	0.00 AU3FN0057451
NSW PORTS FINANCE 5.042% 19/09/2031	0.00 AU3CB0313591
VICTORIA POWER NETWO FRN 21/04/2026	0.00 AU3FN0059994
ORIGIN ENERGY FIN. 5.35% 26/09/2031	0.00 AU3CB0313625
NBN 4.20% 14/04/20274/2027	0.00 AU3CB0288397
PACCAR FINL. PTY 4.05% 02/06/2025	0.00 AU3CB0289932
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00 AU3CB0232288
DBNGP FIN. PTY 4.225% 28/05/2025	0.00 AU3CB0253417
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00 AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00 AU3CB0261576
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00 AU3CB0287605
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00 AU300ENL0021
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00 US35805BAC28
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00 AU3CB0242139
VICINITY CENTRES T 2.60% 27/06/2025	0.00 AU3CB0264505
DEXUS FIN. PTY 4.25% 11/05/2027	0.00 AU3CB0244168
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00 AU3CB0272219
INTERCONTINENTAL H 3.75% 14/8/2025	0.00 XS1275957121
INTL. BANK FOR REC 3.30% 14/08/2028	0.00 AU3CB0250652
BOOKING HLDGS. 3.50% 1/3/2029	0.00 XS2776511060
KOMMUNALBANKEN 3.40% 24/07/2028	0.00 AU3CB0250132
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00 AU3CB0272847
CIE DE SAINT-GOBAI 3.25% 09/08/2029	0.00 XS2874384279
SHINHAN BANK 5.00% 30/08/2028	0.00 AU3CB0256113
DANSKE BANK FRN 10/04/2027	0.00 XS2798276270
COMMERZBANK F2V 05/12/203000 956	0.00 DE000CZ45V25
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00 AU3CB0239754
VOLVO TSY. 3.125% 08/09/2026	0.00 XS2760218185

COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00 US74977SDR04
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00 AU3CB0268548
DANSKE BANK F2V 13/4/2027	0.00 XS2586741543
NORTHLAND POWER INC	0.00 CA6665111002
AGI FINANCE PTY L 2.119% 24/06/2027	0.00 AU3CB0281145
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00 AU3FN0083036
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00 AU3CB0275253
BANK OF AMERICA F2F 7/2/2030	0.00 US06051GHQ55
HEATHROW FNDG. 4.15% 11/10/2028	0.00 XS1891780691
SALUTE SERIES 2024-1 1 A FRN 15/06/2056	0.00 AU3FN0086344
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00 US071813CL19
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00 DK0030506886
ELECTRANET PTY L 2.4737% 15/12/2028	0.00 AU3CB0283034
BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029 EUR100000 487	0.00 FR0013425162
FISERV 5.15% 15/03/2027	0.00 US337738BJ60
DWPF FIN. PTY 1.90% 04/08/2028	0.00 AU3CB0282010
APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055	0.00 AU3FN0086559
DBS BANK 0.375% 21/11/20240 6	0.00 XS1720526737
NESTLE HLDGS. 5.25% 13/3/2026	0.00 USU64106CD47
SEALED AIR 1.573% 15/10/2026D2000	0.00 US81211KAZ30
PROLOGIS INTERNATI 3.70% 07/10/2034	0.00
QBE INSURANCE GROUP F2V 17/06/2046	0.00 XS1423722823
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00 AU3FN0085361
BARCLAYS 4.836% 09/05/2028	0.00 US06738EAW57
NBN 0.875% 08/10/2024	0.00 US62878V2C39
AEGON F2F 11/04/2048	0.00 US007924AJ23
AT&T INC 2.9% 04/DEC/2026	0.00 XS1879223565
NSW ELECTRICITY N 2.543% 23/9/2030	0.00 AU3CB0274645
SABINE PASS LIQUE 5.875% 30/6/2026	0.00 US785592AV86
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00 XS2022084367
ICPF FINANCE PTY 2.725% 11/10/2030	0.00 AU3CB0283646
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00 USW8454EAR90
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00 US853254CG39
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00 US25160PAJ66
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00 AU3FN0082608
BOOKING HOLDINGS 4.00% 15/11/2026	0.00 XS2555218291
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00
BNP PARIBAS FRN 24/02/2028	0.00 FR0014008M24
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00 AU3FN0083648
UNICREDIT F2F 15/11/2027	0.00 XS2555420103
BANCO SANTANDER SA F2F 02/04/2029	0.00 XS2908735504
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00 XS2434710799
ORACLE 4.50% 6/5/2028	0.00 US68389XCM56
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00 US74977SDJ87
PPG INDS. 1.20% 15/03/2026	0.00 US693506BU04
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00 XS2588884481
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00 XS2324836878
ENEL FIN. INTL. 1.875% 12/7/2028	0.00 USN30706VD93
COMMERZBANK F2F 25/03/2029	0.00 DE000CZ439B6
RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS	0.00 XS2826609971
BERRY GBL. 5.50% 15/04/2028	0.00 US08576PAL58
COMCAST 5.35% 15/11/2027	0.00 US20030NEA54
HUF BNP PARIBAS A/C	0.00
EUROBANK SA F2F 24/09/2030	0.00 XS2904504979
AMERICAN TOWER 5.80% 15/11/2028	0.00 US03027XCE85
INTL. BANK FOR REC 1.25% 10/12/2030	0.00 NZIBDDT017C5
HCA 5.25% 15/04/2025	0.00 US404119BQ19
JYSKE BANK A/S F2F 26/10/2028	0.00 XS2615271629
ZF FINANCE GMBH 3.75% 21/09/20280000 2	0.00 XS2231331260
SOLVAY FIN. AMERIC 5.65% 4/6/2029	0.00 US834423AE54
M&G F2V 20/10/2048	0.00 XS1888930150
SK HYNIX 5.50% 16/01/2027	0.00 USY8085FBT67
SWEDBANK 6.136% 12/09/2026	0.00 XS2678312112
AMERICAN TOWER 5.25% 15/7/2028	0.00 US03027XCC20
INTESA SANPAOLO 7.00% 21/11/2025	0.00 US46115HBU05
SK HYNIX 6.25% 17/1/2026	0.00 USY8085FBJ85

NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
BBVA BANCOMER SA/T 5.25% 10/09/20292029	0.00	USP1S81BAC21
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00	USQ8053LAA28
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
ASHTED CAP. 1.50% 12/08/2026	0.00	US045054AN37
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP1507SAH06
KROGER 4.60% 15/08/2027	0.00	US501044DS75
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00	
BANK N.A.		
PLN BNP PARIBAS A/C	0.00	
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
CNY BNP PARIBAS A\C	0.00	
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
Outstanding Settlement Payments - SGD	0.00	
CHARTER COMMS. OP 4.908% 23/07/2025	0.00	US161175AY09
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
SWEDISH KRONA	0.00	
DANISH KRONE	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE	0.00	
BANK		
BNP New Zealand Dollar Custodial Account	0.00	
FUTURES MARGIN-EURO	0.00	
CDS_IX_CCP CDX.NA.IG.42 1%	0.00	
20290620CHASUS33ICEEUS2I65BYEE1		
FUT DEC 24 SFE 3Y T-BOND	0.00	
STARWOOD PROP. TST 6.00% 15/04/2030	0.00	
EASTERN POWER NET 5.375% 02/10/2039	0.00	
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-	0.00	
2028CHASUS33LCHCUK		
TRY BNP PARIBAS A/C	0.00	
NEW ISRAELI SHEQEL	0.00	
JPM CCP EUR BROKER ACCOUNT	0.00	
US TREASURY N/B 3.5% 30/SEP/2029	0.00	
SWO EUR RCV EURIB 6M PAY 2.7 111024	0.00	
INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100	0.00	IDG000023607
ITALY BUONI POLIEN 4.05% 30/10/2037	0.00	
PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI RIGHTS	0.00	GB00BSFVB225
TWD BNP PARIBAS A/C	0.00	
INVESTA EXT FDS MG HTPE	0.00	
SHURGARD SEL STO L SUBS RTS	0.00	FR001400SJ60
TAKEON NZD	0.00	
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-	0.00	AU3FN0069027
A		
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
ABIOMED INC NPV	0.00	US003CVR0169
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
IDR BNP PARIBAS A/C	0.00	
TAKEON JPY	0.00	
BRL BNP PARIBAS A/C	0.00	
UNITED STATES OF AMER TREAS NOTES 3.625% NTS	0.00	
30/09/2031 USD Q-2031		
INTL. FIN. 4.00% 03/04/2025	0.00	AU3CB0224491
UK. GILT 4.375% 31/01/2040	0.00	GB00BQC82D08
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00	US446150BD56
CDS_IX_CCP CDX.NA.HY.39 5%	0.00	
20271220CHASUS33ICEEUS2I65BRZH6		
CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE	0.00	

CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%	0.00	
20290620CHASUS33ICEEUS2I668IBO9		
FUT. AUST 10Y SFE DEC24	0.00	
CAMPBELL SOUP CO 4.75% 23/03/2035	0.00	US134429BQ17
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00	
FUT 06 DEC 24 EUR FOAT	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAY	0.00	
FUT 06 DEC 24 EURO BUXL BND	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRANKFURT	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX 31/12/2050	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22	0.00	
FUT. CBT UL T-BONDS DEC24	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
JPM CCP	0.00	
FUT. U.S. T-BONDS DEC24	0.00	
RPI_CCP GBP RCV RPI1D PAY 3.9662% 15-MAY-2029CHASUS33LCHCUK	0.00	
RPI_CCP GBP RCV RPI1D PAY 4.0426% 15-MAY-2029CHASUS33LCHCUK	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00	
FUT 06 DEC 24 EURX EUR-BUND	0.00	
FTSE 100 IDX 2412 FU	0.00	GB00KKY7ZY67
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
FUT 06 DEC 24 EUX EURO-BTP	0.00	
COMMONWEALTH BANK OF	0.00	
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00	
FUT 06 DEC 24 EURX EUR-BOBL	0.00	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00	
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00	
JPM CCP USD BROKER ACCOUNT	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00	
BNZ NZD COLL	0.00	
Outstanding Settlement Payments - EUR	0.01	
Outstanding Settlement Payments - AUD	0.02	
Outstanding Settlement Payments - GBP	0.02	
Outstanding Settlement Payments - JPY	0.03	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	0.03	
Outstanding Settlement Payments - NZD	0.03	
Outstanding Settlement Payments - HKD	0.06	
Outstanding Settlement Payments - CHF	0.06	
Outstanding Settlement Payments - USD	0.09	