

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

New Zealand Defence
 Force KiwiSaver
 Scheme Offer number OFR10278
 Conservative fund Fund number FND33
 31/03/2024

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

Asset name	% of fund net assets	Security code
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	4.57	LU1653089133
Liquidity Identifier	2.63	
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	2.23	NZWNZD0724L3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB	1.60	NZLGFDT011C6
NEW ZEALAND GOVERNMENT 150531 1.50 GB	1.31	NZGOVDT531C0
KIWIBANK LTD 200924 2.155 CB	1.30	NZKIWD0924L1
NEW ZEALAND GOVERNMENT 200429 3.0 GB	1.28	NZGOVDT429C7
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE	1.28	NZTRPDO150L5
NEW ZEALAND GOVERNMENT 150437 2.75 GB	1.27	NZGOVDT437C0
NEW ZEALAND GOVERNMENT 150541 1.75 GB	1.19	NZGOVDT541C9
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	1.11	DU0FSIGLINZ2
WESTPAC NEW ZEALAND LTD 080424 RCD	1.09	
ASB BANK LTD 240524 RCD	1.08	
HOUSING NEW ZEALAND LTD 120625 3.36 GB	1.03	NZHNZD0625L3
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.97	NZGOVDT427C1
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.93	NZGOVDT528C6
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.90	
WESTPAC NEW ZEALAND LTD 270624 RCD	0.89	
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.89	NZGOVDT532C8
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.88	NZGOVDT534C4
DUNEDIN CITY TREASURY 170624 PNOTE	0.79	NZDCTDT278C9
UNITED STATES DOLLAR	0.78	
NZD BNP PARIBAS A/C	0.76	
Bank of China	0.73	
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.73	NZGOVDT530C2
RABOBANK NEDERLA 280624 FRN	0.73	NZRABDT018C5
HAMILTON CITY COUNCIL 060524 PNOTE	0.72	NZHCCDT280C0
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.72	NZTFSDT869C5
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.72	NZLGBDT322C1
ASB BANK LTD 190824 1.83 CB	0.71	NZABBDG004C8
BANK OF NEW ZEALAND 130824 RCD	0.71	
ASB BANK LTD 200824 RCD	0.71	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.65	NZIBBDT003C0
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.64	NZGOVDT433C9
FISHER & PAYKEL HEALTHCARE CORPORATION L	0.59	NZFAPE000152
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.59	NZGOVDT554C2
SWEDEN GOV. BD. 2.50% 12/05/2025	0.56	SE0005676608
ASB BANK LTD 050624 6.12 TD	0.56	
CHINA CONSTRUCT NZ 300524 6.00 TD	0.55	
ANZ BANK NEWZEALAND LTD 170424 RCD	0.54	
WESTPAC NEW ZEALAND LTD 270524 RCD	0.54	
ASB BANK LTD 040624 RCD	0.54	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.54	NZLGBDT307C2
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.53	DE0001030567
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.49	NZGOVDT530C2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.48	NZLGFDT008C2
MICROSOFT CORP	0.47	US5949181045
RABOBANK NEW ZEALAND LTD 280524 RCD	0.43	
AUCKLAND INTERNATIONAL AIRPORT LTD	0.42	NZAIAE000256
SWEDEN GOV. BD. 3.50% 30/03/2039	0.40	SE0002829192
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.40	DE0001030559
WI TREASURY N/B 2.5% 31/MAY/2024	0.40	US91282CER88
ASB BANK 120924 6.10 TD	0.37	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.37	
INFRATIL LIMITED	0.37	NZIFTE000353
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.37	NZIBBDT002C2
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.36	
ANZ BANK NEWZEALAND LTD 110424 RCD	0.36	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.36	NZLGBDT309C8
RABOBANK NEW ZEALAND LTD 170424 RCD	0.36	
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.36	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.36	NZWRCDT272C1

WESTPAC NEW ZEALAND LTD 170524 RCD	0.36	
WELLINGTON CITY COUNCIL 180624 PNOTE	0.36	NZWCCDT526C7
ANZ BANK NEWZEALAND LTD 290724 RCD	0.36	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.36	
RABOBANK NEW ZEALAND LTD 210225 RCD	0.35	
DUNEDIN CITY TREASURY 210524 PNOTE	0.34	NZDCTDT277C1
CASH	0.34	
ASB BANK LTD 310724 RCD	0.34	
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.33	NZWRCDT276C2
CONTACT ENERGY LIMITED	0.33	NZCENE0001S6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.32	NZLGBDT319C7
SPARK NEW ZEALAND LIMITED	0.32	NZTELE0001S4
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.32	NZGOVDT526C0
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.32	NZGOVDT425C5
NVIDIA CORP	0.30	US67066G1040
TAUPO DISTRICT COUNCIL 050624 PNOTE	0.29	NZTDCDO157L1
MAINFREIGHT LIMITED	0.29	NZMFTE0001S9
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.29	NZTRPDO137L2
KIWI BANK LTD 240524 RCD	0.29	
MERIDIAN ENERGY LT NPV	0.28	NZMELE0002S7
Accruals	0.27	
APPLE INC	0.26	US0378331005
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.25	NZLGBDT296C7
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.25	NZHNZD0001L7
ANZ BANK NEWZEALAND LTD 240524 RCD	0.25	
UK. GILT 4.125% 29/01/2027	0.25	GB00BL6C7720
AMAZON COM INC	0.23	US0231351067
CANADIAN GOV. BD. 4.00% 01/03/2029	0.22	CA135087Q988
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.22	NZTFSDT871C1
THE A2 MILK COMPANY LIMITED	0.21	NZATME0002S8
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.20	NZTDCDO123L3
META PLATFORMS INC	0.19	US30303M1027
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.19	NZLGFDT014C0
SINGAPORE GOV. BD 2.875% 01/09/2030	0.19	SG7U32949426
WELLINGTON CITY COUNCIL 160524 PNOTE	0.18	NZWCCDT521C8
AUCKLAND CITY COUNCIL 070624 PNOTE	0.18	NZAKCDT607C1
ITALY BUONI POLIEN 3.85% 15/09/2026	0.17	IT0005556011
EBOS GROUP LIMITED	0.17	NZEBOE0001S6
US TREASURY N/B 2.75% 15/AUG/2032	0.16	US91282CFF32
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.16	JP1400141M51
TOYOTA FIN NEW ZEALAND 230424 2.71 CB	0.16	NZTFSDT719C2
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.16	NZIIBDT004C8
SUMMERSET GROUP HOLDINGS LTD	0.15	NZSUME0001S0
US. TSY. NOTE/BON 4.875% 31/10/20288	0.15	US91282CJF95
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.15	US91282CKC46
INTEREST RATE SWAPS	0.14	
MERCURY NZ LIMITED	0.14	NZMRPE0001S2
SINGAPORE GOV. BD 2.875% 01/07/2029	0.14	SG3263998209
RYMAN HEALTHCARE LTD	0.14	NZRYME0001S4
ALPHABET INC CAP STK CL A	0.13	US02079K3059
NEW ZEALAND GOVERNMENT 150524 0.50 GB	0.13	NZGOVDT524C5
CSL LIMITED	0.13	AU000000CSL8
MASTERCARD INC - CLASS A	0.12	US57636Q1040
NOVO NORDISK ORD SHS CLASS B	0.12	DK0062498333
INDONESIA TSY. BD. 6.50% 15/02/2031	0.12	IDG000015207
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.12	US912828YS30
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.12	US91282CJE21
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.11	US91282CJV46
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.11	US91282CCB54
PROLOGIS INC COM	0.11	US74340W1036
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.11	JP1400161P53
BUY TO OPEN REPO W/BOFA SECU 5.4% FROM 28/03/2024TO 01/04/2024	0.11	
EQUINIX INC COM	0.10	US29444U7000
FLETCHER BUILDING LTD	0.10	NZFBUE0001S0
WELLTOWER INC	0.10	US95040Q1040
ASML HOLDING NV	0.10	NL0010273215
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.10	US912828ZW33
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.10	US91282CBJ99
CANADIAN GOV. BD. 2.50% 1/12/2032	0.10	CA135087P329
USD BNP PARIBAS A/C	0.10	
FREIGHTWAYS GROUP LTD	0.10	NZFREE0001S0
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.10	NZIIBDT004C8
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.09	US91282CAB72
JP MORGAN CHASE & CO	0.09	US46625H1005

JAPAN GOV. THIRTY 1.20% 20/06/2053	0.09	JP1300791P79
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.09	NZAPTE000153
MEXICAN BONOS 8.00% 7/11/2047	0.09	MX0MG0000102
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.09	US912810SL35
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.09	US912828G385
THE CIGNA GROUP	0.09	US1255231003
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.09	NZHNZD0008L2
US. TSY. NOTE/BON 2.125% 15/5/2025	0.09	US912828XB14
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.09	AU0000097495
CHORUS LIMITED ORDINARY FULLY PAID	0.09	NZCNU0001S2
MEXICAN BONOS 7.75% 13/11/2042	0.09	MX0MG00000R8
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.08	US912810SW99
PORT OF TAURANGA LTD	0.08	NZPOTE0003S0
SINGAPORE GOV. BD 2.375% 01/06/2025	0.08	SG31A0000001
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.08	MYBMO1500010
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.08	JP1103711P74
US. TSY. INFL. 2.125% IL 15/02/2041	0.08	US912810QP66
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.08	NZGOVDT429C7
US. TSY. NOTE/BON 0.625% 15/5/2030	0.08	US912828ZQ64
NORWAY GOV. BD. 1.375% 19/08/2030	0.07	NO0010875230
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.07	MX0MG00000B2
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.07	JP1051411KA2
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.07	JP1103431G66
US TREASURY N/B 4.12% 15/NOV/2032	0.07	US91282CFV81
BERKSHIRE HATHAWAY INC - CLASS B	0.07	US0846707026
VISA INC - A	0.07	US92826C8394
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.07	AU0000018442
CANADIAN GOV. 1.75% 01/12/2053	0.07	CA135087M680
GOLDMAN SACHS GROUP INC.	0.07	US38141G1040
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.07	US91282CGP05
LILLY (ELI) & CO USD	0.07	US5324571083
SPAIN GOV. BD. 0.50% 30/04/2030	0.07	ES0000012F76
LVMH MOET HENNESSY VUITTON SE	0.07	FR0000121014
NETHERLANDS GOV. B 2.50% 15/01/2033	0.07	NL0010071189
MERCK & CO INC NEW COM	0.07	US58933Y1055
UNITED KINGDOM GI 0.625% 07/06/2025	0.07	GB00BK5CVX03
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.07	NZHNZD0935L6
SOFTBANK GROUP CORP	0.06	JP3436100006
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.06	US91282CAU53
INVITATION HOMES INC	0.06	US46187W1071
AMERICAN EXPRESS USD	0.06	US0258161092
NORWAY GOV. BD. 1.50% 19/02/2026	0.06	NO0010757925
CONSTELLATION SOFTWARE COM	0.06	CA21037X1006
AMERICAN TWR REIT INC	0.06	US03027X1000
JOHNSON & JOHNSON COM	0.06	US4781601046
ALPHABET INC CAP CL C	0.06	US02079K1079
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.06	JP1201301B94
LOWE'S COS INC	0.06	US5486611073
CSX CORP COM	0.06	US1264081035
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.06	US9128286T26
MITSUMI FUDOSAN CO TEMP	0.06	JP3893200000
HCA HEALTHCARE INC	0.06	US40412C1018
MERCER MITNZ	0.06	
MEXICAN BONOS 8.50% 18/11/2038	0.06	MX0MG0000015
PROCTER & GAMBLE COMPANY	0.06	US7427181091
US. TSY. NOTE/BON 0.375% 30/4/2025	0.06	US912828ZL77
INTACT FINANCIAL CORPORATION	0.06	CA45823T1066
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.06	US912810TT51
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.06	US95000U3F88
HEWLETT PACKARD CO	0.06	US40434L1052
AUTOZONE INC	0.06	US0533321024
BNP PARIBAS NOMINEES	0.06	
MICRON TECHNOLOGY INC USD	0.05	US5951121038
NORWEGIAN GOVERN 1.25% 17/09/2031	0.05	NO0010930522
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.05	US91282CDY49
SKYCITY ENTERTAINMENT GROUP LIMITED	0.05	NZSKCE0001S2
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.05	MYBMX1100044
TJX COS INC	0.05	US8725401090
SAP AG	0.05	DE0007164600
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.05	BE0000304130
UNITEDHEALTH GROUP INC COM STK	0.05	US91324P1021
DIGITAL REALTY TRUST INC	0.05	US2538681030
KOREA TSY. BD. 2.00% 10/06/2031	0.05	KR103502GB66
WASTE MANAGEMENT INC COM	0.05	US94106L1098

NORWAY GOV. BD. 2.00% 26/04/2028	0.05	NO0010821598
JPM. CHASE F2F 1/6/20341000	0.05	US46647PDR47
EDISON INTERNATIONAL	0.05	US2810201077
SES FDR	0.05	LU0088087324
ADOBE INC COM	0.05	US00724F1012
GOODMAN GROUP	0.05	AU000000GMG2
BANK OF NEW ZEALAND	0.05	
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.05	US91282CJZ59
VENTAS INC	0.05	US92276F1003
ROCHE HLDGS AD GENUSSCHEINE NPV	0.05	CH0012032048
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.05	US912828J272
ORSTED AS	0.05	DK0060094928
UNION PACIFIC CORP	0.05	US9078181081
AUSTRALIA GOV. B 3.00% IL 20/09/2025	0.05	AU0000XCLWP8
SPAIN GOV. BD. 1.85% 30/07/2035	0.05	ES0000012E69
US. TSY. NOTE/BON 0.625% 15/10/2024	0.05	US91282CDB46
TERNA SPA	0.05	IT0003242622
PACKAGING CORP OF AMERICA	0.05	US6951561090
UK. GILT 1.75% 7/9/2037	0.05	GB00BZB26Y51
EQUITY RESIDENTIAL	0.05	US29476L1070
INDONESIA TSY. BD. 7.50% 15/06/2035	0.05	IDG000013509
CRELAN F2F 23/01/20320	0.05	BE0002989706
UNITED UTILITIES GROUP PLC	0.05	GB00B39J2M42
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.05	NZII8DT005C5
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.05	US912828ZN34
KROGER CO COM	0.05	US5010441013
MS. F2F 28/4/2032	0.05	US6174468X01
SCHWAB (CHARLES) CORP	0.05	US8085131055
AUTOMATIC DATA PROC.	0.05	US0530151036
4.50% 15/04/2027	0.05	NZGOVDT427C1
US. TSY. NOTE/BON 4.375% 30/11/2028	0.05	US91282CJN20
KLA TENCOR CORPORATION COM	0.05	US4824801009
NETFLIX INC	0.05	US64110L1061
TESLA INC	0.05	US88160R1014
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.05	JP1201111968
BANK OF AMERICA F2F 27/04/2033	0.04	US06051GKQ19
ENGIE	0.04	FR0010208488
ESSEX PROPERTY TRUST INC	0.04	US2971781057
EXTRA SPACE STORAGE INC	0.04	US30225T1025
US. TSY. NOTE/BON 3.875% 31/12/2027	0.04	US91282CGC91
NEW SOUTH WALES TR 3.00% 20/05/2027	0.04	AU35G0001696
KIWI PROPERTY GROUP LIMITED	0.04	NZKPG000159
MEXICAN BONOS 7.50% 03/06/2027	0.04	MX0MG0000008
KOREA TSY. BD. 1.25% 10/03/202600	0.04	KR103501GB34
BANK OF AMERICA CORPORATION	0.04	US0605051046
NATIONAL GRID	0.04	GB00BDR05C01
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.04	AU000000WOW2
DANAHER CORP	0.04	US2358511028
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.04	JP1201631HC6
AT&T 3.95% 30/4/2031	0.04	XS2590758665
COLOMBIAN TES 7.50% 26/08/2026	0.04	COL17CT02625
AON NORTH AMERICA 5.45% 1/3/2034	0.04	US03740MAD20
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.04	US91282CHK09
MEXICAN BONOS 7.75% 23/11/2034	0.04	MX0MG000000U2
AVALONBAY COMMUNITIES INC	0.04	US0534841012
COLOMBIAN TES 7.25% 18/10/2034	0.04	COL17CT03615
UNIBAIL RODAMCO WESTFIELD	0.04	FR0013326246
PERFORMANCE FOOD GROUP CO	0.04	US71377A1034
MCKESSON CORP	0.04	US58155Q1031
TOTALENERGIES SE	0.04	FR0000120271
COLOMBIAN TES 7.75% 18/09/2030	0.04	COL17CT03342
COLOMBIAN TES 6.00% 28/4/2028	0.04	COL17CT02914
WASTE CONNECTIONS COM NPV	0.04	CA94106B1013
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.04	US55903VBE20
WELLS FARGO & COMPANY	0.04	US9497461015
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.04	JP1103641MA8
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.04	US91282CAY75
JPM. CHASE F2F 4/2/2032	0.04	US46647PBX33
INTEL CORP	0.04	US4581401001
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.04	US9128283F58
UNITED KINGDOM GIL 1.25% 31/7/2051	0.04	GB00BLH38158
BROADCOM CORP COM	0.04	US11135F1012
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.04	US91282CBS98
SHELL PLC ORD EUR0.07	0.04	GB00BP6MXD84

HDFC BANK LTD	0.04	US40415F1012
GOODMAN PROPERTY TRUST	0.04	NZCPTE000159
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.04	
ENBRIDGE 5.70% 8/3/2033	0.04	US29250NBR52
SCHNEIDER ELECTRIC SE	0.04	FR0000121972
RESMED INC	0.04	AU000000RMD6
BRENTAG SE	0.04	DE000A1DAH0
NESTLE SA	0.04	CH0038863350
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.04	JP1103561KA2
ARTHUR J GALLAGHER CO	0.04	US3635761097
NOVARTIS AG	0.03	CH0012005267
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.03	US91282CAV37
CIGNA 5.25% 15/2/2034	0.03	US125523CV04
SEGRO PLC	0.03	GB00B5ZN1N88
CONSTELLATION BRANDS INC-A	0.03	US21036P1084
REALTY INCOME CORPORATION	0.03	US7561091049
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.03	US91282CCH25
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.03	FR001400FYQ4
AFLAC INC	0.03	US0010551028
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.03	US912810QB70
KONINKLIJKE AHOLD DELHAIZE NV	0.03	NL0011794037
BHP GROUP LIMITED ORDINARY FULLY PAID	0.03	AU000000BHP4
AIA GROUP LTD	0.03	HK0000069689
US TREASURY N/B 4.0% 15/NOV/2042	0.03	US912810TM09
VERIZON COMMUNICATIONS	0.03	US92343V1044
TAIWAN SEMICONDUCT MANUFACTURING USD	0.03	US8740391003
WILLIAMS COMPANIES INC	0.03	US9694571004
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.03	US655844CU03
SUN COMMUNITIES INC	0.03	US8666741041
APTIV PLC COM	0.03	JE00B783TY65
AMGEN 5.25% 2/3/2033	0.03	US031162DR88
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.03	US91282CDJ71
KERING	0.03	FR0000121485
HOME DEPOT INC	0.03	US4370761029
SCENTRE GROUP	0.03	AU000000SCG8
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.03	US91282CHZ77
SALESFORCE INC	0.03	US79466L3024
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.03	NZGOVDT433C9
CANADIAN GOV. BD. 2.25% 01/06/2025	0.03	CA135087D507
US. TSY. NOTE/BON 1.125% 15/01/202525	0.03	US91282CDS70
BARRICK GOLD CORPORATION	0.03	CA0679011084
US TREASURY N/B 4.0% 31/OCT/2029	0.03	US91282CFT36
COMPASS GROUP ORD	0.03	GB00BD6K4575
INTUITIVE SURGICAL INC	0.03	US46120E6023
ADVANCED MICRO DEV	0.03	US0079031078
ALEXANDRIA REAL ESTATE EQUITIES	0.03	US0152711091
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.03	NZGOVDT528C6
COMCAST CORP	0.03	US20030N1019
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.03	US91282CDL28
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.03	BE0002939206
FEDERAL REALTY INVESTMENT TRUST	0.03	US3137451015
KOREA TSY. BD. 1.50% 10/12/2030	0.03	KR103502GAC2
INTESA SANPAOLO SPA	0.03	IT0000072618
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.03	NZVHTE000156
MACQUARIE GROUP LTD	0.03	AU000000MQG1
EXELON CORPORATION	0.03	US30161N1019
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.03	US91282CCS89
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.03	US91282CJJ18
COREBRIDGE FINL. 5.75% 15/1/2034	0.03	US21871XAS80
BPCE F2F 19/10/2034	0.03	USF11494BZ77
T MOBILE US INC COM	0.03	US8725901040
AUSTRALIAN DOLLAR	0.03	
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.03	AU000XCLWAR9
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.03	US912810RJ97
RYDER SYSTEM 6.60% 01/12/2033	0.03	US78355HKY44
KITE REALTY GRP. 5.50% 01/03/2034	0.03	US49803XAE31
THERMO FISHER SCIENTIFIC INC	0.03	US8835561023
WBC NCD 0.0% 06/02/2025	0.03	
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.03	CA135087XG49
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.03	US912810SZ21
TEXAS INSTRUMENTS 4.85% 8/2/2034	0.03	US882508CH56
EVERSOURCE ENERGY 5.50% 01/01/2034	0.03	US30040WAX65
SERKO LTD	0.03	NZSKOE000157
ADYEN NV	0.03	NL0012969182

BIMBO BAKERIES US 5.375% 09/01/2036	0.03	US09031WAE30
INVESTOR AB SER B NPV	0.03	SE0015811963
US TREASURY N/B 2.87% 15/MAY/2032	0.03	US91282CEP23
SONY CORP	0.03	JP3435000009
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.03	AU000XCLWAS7
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000	0.03	US744573AX43
CISCO SYSTEMS INC	0.03	US17275R1023
COLOMBIAN TES 7.00% 30/06/2032	0.03	COL17CT03490
TOKYO ELECTRON LTD JPY	0.03	JP3571400005
UK. GILT 0.875% 22/10/2029	0.03	GB00BJMHB534
FINECOBANK BANCO FINECO SPA	0.03	IT0000072170
VICI PROPERTIES INC	0.03	US9256521090
CONSOLIDATED EDISON INC COM	0.03	US2091151041
SHOPIFY INC COM NPV CL A	0.03	CA82509L1076
FISERV 5.45% 15/3/2034	0.03	US337738BL17
MTU AERO ENGINES AG	0.03	DE000A0D9PT0
ING GROEP F2F 11/9/2034	0.03	US456837BH52
AVANGRID INC COM NPV	0.03	US05351W1036
INDONESIA TSY. BD 8.375% 15/09/2026	0.03	IDG000009507
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.03	US015271AN94
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.03	CA135087Q236
KEYENCE CORP NPV	0.03	JP3236200006
US. TSY. NOTE/BOND 1.50% 15/08/2026	0.03	US9128282A70
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.03	AU0000013740
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.03	DE0001102580
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.03	MYBMS1900047
UNICREDIT 2.569% 22/9/2026	0.03	US904678AU32
ENERGY TRANSFER 5.55% 15/05/2034	0.03	US29273VAY65
PNC FINL. SERVS. GRP F2F 22/01/2035	0.03	US693475BW41
XERO LIMITED ORDINARY FULLY PAID	0.03	NZXROE0001S2
ENEL SPA	0.03	IT0003128367
IQVIA HOLDINGS INC	0.03	US46266C1053
J M SMUCKER 6.20% 15/11/2033	0.03	US832696AX63
COMPASS GRP. 3.25% 6/2/2031	0.03	XS2758114321
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.03	US91282CHT18
US BANCORP F2F 12/6/2034	0.03	US91159HJN17
PINNACLE WEST CAPITAL	0.03	US7234841010
PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029	0.03	US69371RS801
CDW CORP	0.03	US12514G1085
DEUTSCHE BOERSE 3.875% 28/9/2033	0.03	DE000A351ZT4
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.03	US91282CBL46
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.03	
SIKA AG	0.03	CH0418792922
GARTNER INC CL-A	0.03	US3666511072
BANCO SANTANDER F2V 14/09/2027D1000 114	0.03	US05964HAN52
SNAM SPA	0.03	IT0003153415
SIEMENS AG NPV EUR	0.03	DE0007236101
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.03	US91282ZS21
TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G	0.03	US89788MAK80
SEVERN TRENT PLC	0.03	GB00B1FH8J72
FUTURE MARGINS-USD	0.03	
MOLINA HEALTHCARE INC	0.03	US60855R1005
US. TSY. NOTE/BON 0.625% 15/8/2030	0.03	US91282CAE12
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.03	BE6350704175
LINDE PLC	0.03	IE00059YS762
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.03	US91282CBQ33
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	0.03	
GETLINK SE	0.03	FR0010533075
PROCTER & GAMBLE 4.55% 29/01/2034	0.03	US742718GG89
TENCENT HLDGS LIMITED	0.03	KYG875721634
INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000	0.03	US46188BAE20
MITSUBISHI ESTATE	0.03	JP3899600005
PORTLAND GENERAL ELECTRIC COMPANY	0.03	US7365088472
MOTOROLA SOLUTIONS INC	0.03	US6200763075
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.03	US91282CFE66
MS. F2F 21/3/2035	0.03	XS2790333889
AIR LIQUIDE	0.03	FR0000120073
JPM. CHASE F2F 23/01/2030	0.03	US46647PEB85
TOURISM HOLDINGS LTD	0.03	NZHELE0001S9
GS. GRP. F2F 23/04/2029	0.03	US38141GWV21
CARLSBERG BREWERIE 4.25% 5/10/2033	0.03	XS2696089197
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.03	US912810TA60
CHUBB INA HLDGS. 5.00% 15/03/2034	0.03	US171239AK24
SOCIETE GENERALE F2V 19/01/202828	0.03	US83368RBH49

PFIZER INV. ENTS. 5.34% 19/05/2063	0.03	US716973AH54
LULULEMON ATHLETIC	0.03	US5500211090
US. TSY. NOTE/BON 0.375% 31/7/2027	0.03	US91282CAD39
CREDIT AGRICOLE 4.375% 27/11/2033	0.03	FR001400M402
ALIMENTATION COUCHE TARD INC	0.03	CA01626P1484
TRANE TECHNOLOGIES PLC	0.03	IE00BK9ZQ967
US TREASURY N/B 1.25% 30/04/2028	0.03	US91282CBZ32
MEXICAN BONOS 7.75% 29/05/2031	0.03	MX00MG00000P2
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.03	FR0000187635
MITSUBISHI UFJ FINAN F2V 19/01/2028	0.03	US606822CC61
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.03	XS2534786590
GLOBE LIFE INC	0.03	US37959E1029
US. TSY. NOTE/BON 1.375% 31/10/2028	0.03	US91282CDF59
JDE PEET S 4.50% 23/1/2034REGS	0.03	XS2728560959
T&D HOLDINGS INC NPV	0.03	JP3539220008
DANSKE BANK 1.50% 2/9/2030	0.03	XS2225893630
PHILLIPS COM	0.03	US7185461040
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.03	US91282CCY57
UNITED STATES TREA 2.00% 15/8/2025	0.03	US912828K742
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.03	US91282CCV19
DIAGEO FIN. 2.50% 27/3/2032100000	0.03	XS2147889690
VERISK ANALYTICS I COM	0.03	US92345Y1064
MS. F2F 1/2/2029	0.03	US61747YFA82
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.03	US19828TAA43
INTUIT INC	0.03	US4612021034
SPAIN GOV. BD. 2.90% 31/10/2046	0.03	ES00000128C6
TELSTRA CORPORATION LIMITED	0.03	AU000000TLS2
ELECTROCOMPONENTS PLC	0.03	GB0003096442
DANSKE BANK F2F 09/01/2032	0.03	XS2741808898
ENI SPA	0.03	US26874R1086
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.03	US05583JAN28
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.03	US80281LAS43
RAMSAY HEALTH CARE	0.03	AU000000RHC8
US TREASURY N/B 3.5% 15/FEB/2033	0.03	US91282CGM73
AT & T INC	0.03	US00206R1023
US. TSY. NOTE/BON 1.625% 15/2/2026	0.03	US912828P469
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.03	
ELIA TRANSMISSION 3.75% 16/01/2036	0.03	BE6349118800
LONZA AG - REG	0.03	CH0013841017
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.03	US912828V988
APPLIED MATERIALS US	0.03	US0382221051
FRAPORT AG	0.03	DE0005773303
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.03	COL17CT03862
BANK OF AMERICA F2F 20/12/2028	0.03	US06051GHD43
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.03	US912828R06
WABTEC STP 15/09/2028	0.03	US960386AM29
SIEMENS FINANCIER 3.125% 22/5/2032	0.02	XS2769894135
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.02	US110122EC85
BANK OF AMERICA F2F 23/07/2030	0.02	US06051GHV41
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.02	US91282CBW01
ORACLE 6.25% 09/11/2032	0.02	US68389XCJ28
AMERICAN TOWER 5.20% 15/02/2029	0.02	US03027XCG34
VERIZON COMMS. 2.55% 21/03/2031	0.02	US92343VGJ70
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.02	US91282CCF68
CITIGROUP F2F 3/6/2031	0.02	US172967MS77
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.02	US91282CDK45
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.02	US60687YBS72
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.02	US91282CDQ15
RELX FIN. 3.375% 20/3/2033	0.02	XS2779010300
CVS HEALTH 5.05% 25/03/2048	0.02	US126650CZ11
DUKE ENERGY FLORI 5.875% 15/11/2033	0.02	US26444HAQ48
NEVADA POWER 6.00% 15/3/2054	0.02	US641423CG18
ACCENTURE PLC	0.02	IE00B4BNMY34
AMERICAN HOMES 4 RENT	0.02	US02666TAE73
CARRIER GBL. 5.90% 15/3/2034	0.02	US14448CBC73
BOOKING HLDGS INC COM	0.02	US09857L1089
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.02	US91282CCW91
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.02	US912828Z781
LKQ CORP COM	0.02	US5018892084
SINGAPORE GOV. BD 2.125% 01/06/2026	0.02	SG31A8000003
BROADCOM 3.137% 15/11/2035	0.02	US11135FBP53
VONOVIA SE NPV SUBS RTS DIV CASH	0.02	DE000A1ML7J1
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.02	US91282CDW82
AUTOSTRADA PER L I 2.25% 25/01/20322	0.02	XS2434702853

US TREASURY N/B 3.37% 15/MAY/2033	0.02	US91282CHC82
BANK OF NOVA SCOTI 5.65% 1/2/2034	0.02	US06418IAC53
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.02	US912828M565
REXFORD INDUSTRIAL REALTY INC	0.02	US76169C1009
AA BD. 5.50% 31/07/2027	0.02	XS2106054443
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.02	US91282CCE93
GEN ELEC CO COM POST REV SPLIT	0.02	US3696043013
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.02	XS2385393587
ZOETIS INC	0.02	US98978V1035
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.02	XS2613209670
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.02	US91282CDP32
CLEAN HARBORS INC	0.02	US1844961078
XYLEM INC COM	0.02	US98419M1009
UNITE GROUP PLC	0.02	GB0006928617
EXELON 5.60% 15/03/2053	0.02	US30161NBL47
AGILENT TECHNOLOGIES INC	0.02	US00846U1016
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.02	US7960508882
FUTURES MARGIN-NZD	0.02	
WOLTERS KLUWER	0.02	NL0000395903
NEXTERA ENERGY CAP 5.00% 15/7/2032	0.02	US65339KJ79
US TREASURY N/B 2.75% 30/APR/2027	0.02	US91282CEN74
CANADIAN GOV. BD. 3.25% 1/9/2028	0.02	CA135087Q491
METROPOLITAN LIFE 4.85% 08/01/2029	0.02	US59217GFR56
TRACTOR SUPPLY COMPANY	0.02	US8923561067
CELLNEX TELECOM SA	0.02	ES0105066007
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.02	US29379VCF85
NIKE INC CL B	0.02	US6541061031
ELEVANCE HEALTH INC	0.02	US0367521038
BANCO BICAYA ARGENTARIA SA	0.02	ES0113211835
JAMES HARDIE INDUSTRIES PLC	0.02	AU000000IHX1
UK. GILT 3.50% 22/01/2045	0.02	GB00BN65R313
DEXCOM INC	0.02	US2521311074
EIFFAGE INC	0.02	FR0000130452
US. TSY. INFL. 0.125% IL 15/1/2031	0.02	US91282CBF77
UNION ELECTRIC CO 5.25% 15/01/2054	0.02	US906548CX89
US. TSY. NOTE/BON 0.375% 30/9/2027	0.02	US91282CAL54
AMERICAN TOWER COR 5.45% 15/02/2034	0.02	US03027XCH17
AMERICAN WATER WORKS CO INC	0.02	US0304201033
JAPAN GOVERNMENT 0.005% 20/03/2026	0.02	JP1051471M45
GS. GRP. F2F 24/02/2028	0.02	US38141GZK39
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.02	JP1051531N75
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.02	US03522AAJ97
CAP. ONE FINL. F2F 30/10/2031	0.02	US14040HDC60
BIG YELLOW GROUP PLC	0.02	GB0002869419
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.02	US912797HH31
NAPIER PORT HOLDINGS LTD	0.02	NZNPHE0005S2
KINROSS GOLD CORP 4.5% 15/07/2027	0.02	US496902AQ09
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.02	DE000A3823H4
AERCAP HOLDINGS NV	0.02	NL0000687663
GFL ENVIRON. 6.75% 15/01/2031	0.02	US36168QAQ73
SUN HUNG KAI PROPERTY HKD	0.02	HK0016000132
ORANO 5.375% 15/05/2027	0.02	FR001400DA04
VOLKSWAGEN BANK 4.625% 3/5/2031	0.02	XS2617457127
KOREA TSY. BD. 2.625% 10/09/2035000	0.02	KR103502G594
DEUTSCHE BANK AG 5.0% 05/09/2030	0.02	DE000A30VT06
NIB HOLDINGS LTD	0.02	AU000000NHFO
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.02	US91282CEB37
HCA 5.60% 01/04/2034	0.02	US404119CU12
Income Due - NZD	0.02	
COPART INC	0.02	US2172041061
IDP EDUCATION LTD	0.02	AU000000IEL5
COSTCO WHOLESALE CORP	0.02	US22160K1051
GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD	0.02	US37190AAA79
MOTABILITY OPERAT 3.875% 24/01/2034	0.02	XS2742660660
US. TSY. NOTE/BON 1.625% 15/08/2029	0.02	US912828YB05
EUROGRID 3.915% 01/02/2034	0.02	XS2756342122
US TREASURY N/B 1.87% 28/FEB/2027	0.02	US91282CEC10
SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005	0.02	XS2679878319
HOST HOTELS & RESORTS INC	0.02	US44107P1049
PINDUODUO INC	0.02	US7223041028
AUTOZONE 6.55% 1/11/2033	0.02	US053332BH40
SCALES CORP LTD	0.02	NZSCL0000258
ALD 4.375% 23/11/2026	0.02	FR001400M8T2
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.02	US91282CCJ80

US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.02	US91282CES61
DR HORTON INC	0.02	US23331A1097
ALIMENTATION COUC 4.011% 12/02/2036	0.02	XS2764880667
US. TSY. NOTE/BON 1.125% 31/10/2026	0.02	US91282CDG33
CANADIAN APARTMENT PROPERTIES REITS	0.02	CA1349211054
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.02	US91324PES74
BLACKSTONE INC	0.02	US09260D1072
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.02	US91282CGH88
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.02	JP1300461F39
WPC EUROBOND 0.95% 1/6/2030000 SEC	0.02	XS2306082293
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.02	
THE LINK REAL ESTATE INVESTMENT TRUST	0.02	HK0823032773
GS. GRP. F2F 22/04/2032	0.02	US38141GYB49
UBS GRP. F2V 30/01/2027	0.02	US902613AC28
CENTERPOINT ENERGY 2.95% 01/03/2030D2000	0.02	US15189TAX54
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.02	US68327LAD82
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.02	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270	0.02	IT0005390874
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.02	JP1051461M13
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.02	US595017BA15
ECOLAB LTD	0.02	US2788651006
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.02	XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.02	US11120VAJ26
GBP BNP PARIBAS A/C	0.02	
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.02	DE000DL19WN3
WESSEX WATER SERVS 1.50% 17/09/2029	0.02	XS2049737849
RWE AG	0.02	DE0007037129
ABBOTT LABS	0.02	US0028241000
CAPGEMINI SA	0.02	FR0000125338
EBAY INC	0.02	US2786421030
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.02	US912810TV08
QBE INSURANCE GROUP LTD	0.02	AU000000QBE9
GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000	0.02	US37045XDW39
US TREASURY N/B 3.25% 15/MAY/2042	0.02	US912810TH14
ASHTREAD GROUP PLC	0.02	GB0000536739
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.02	JP1103401F97
CHARTER COMMS. OPE 4.80% 01-03-50	0.02	US161175BT05
DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027	0.02	US25160PAN78
AUSTRALIA GOV. B 2.50% IL 20/09/2030	0.02	AU0000XCLWV6
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.02	US91282CCR07
JPM. CHASE F2F 23/10/2034	0.02	US46647PDY97
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.02	JP1300441E92
UK. GILT 4.50% 07/12/2042	0.02	GB00B1VWPJ53
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.02	US91282CCZ23
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.02	US00084DBA72
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.02	US91282CDH16
TRADE DESK INC	0.02	US88339J1051
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.02	US4592001014
BP P.L.C	0.02	GB0007980591
BANK OF AMERICA F2F 21/07/2032	0.02	US06051GKA66
CITIGROUP F2F 13/02/2030	0.02	US172967PF20
FIDELITY NATIONAL INFORMATION SERVICES I	0.02	US31620M1062
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.02	FR0011883966
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.02	FR0013451507
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.02	JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.02	JP1051511N46
ABBVIE INC COM	0.02	US00287Y1091
UK. GILT 0.375% 22/10/2026	0.02	GB00BNNGP668
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.02	XS2624017070
AEP TEXAS 5.40% 01/06/2033	0.02	US00108WAR16
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.02	US91282CBH34
ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS	0.02	XS2330501995
DEUTSCHE POST AG	0.02	DE0005552004
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.02	XS2295335413
BECTON DICKINSON 5.11% 08/02/20341000	0.02	US075887CS63
NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000	0.02	US65535HAR03
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.02	JP1103601LA4
GACI FIRST INV. 5.25% 29/01/203434 USD200000 8	0.02	XS2755904799
CONSTELLATION ENER 5.75% 15/03/2054	0.02	US210385AF78
WEA FINANCE LLC 2.87% 15/01/2027	0.02	US92928QAH11
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.02	US912828Z948
CLOUDFLARE INC	0.02	US18915M1071
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.02	JP1103621M43
STOCKLAND	0.02	AU000000SGPO

US. TSY. NOTE/BOND 0.50% 30/6/2027	0.02	US912828ZV59
BERKSHIRE HATHAWAY 1.50% 18/3/2030	0.02	
ROYAL BANK OF CANA 5.15% 01/02/2034	0.02	US78016HZW32
DELL TECHNOLOGIES INC	0.02	US24703L2025
REGENCY CENTERS CORPORATION	0.02	US7588491032
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.02	JP1103681NA2
NAB NCD 0.0% 28/11/2024	0.02	
TARGA RES. PARTNER 6.50% 30/3/2034	0.02	US87612GAF81
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.02	FR0011317783
UK. GILT 3.75% 29/01/2038	0.02	GB00BQC4R999
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.02	
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.02	US91282CJK80
WESTPAC NZD COLL	0.02	
TEXAS INSTRUMENTS	0.02	US8825081040
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.02	US912810SX72
ROPER TECHNOLOGIES INC	0.02	US7766961061
FAIR ISAAC CORPORATION	0.02	US3032501047
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.02	US912810TB44
VESTAS WIND SYSTEM	0.02	DK0061539921
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.02	JP1103691P11
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.02	US91282CCP41
Outstanding Settlement Receipts - USD	0.02	
JAPAN GOV. THIRTY 0.40% 20/12/2049	0.02	JP1300651L15
SUEZ SACA 5.00% 3/11/2032000 REGS	0.02	FR001400DQ92
SKY NETWORK TELEVISION LTD	0.02	NZSKTE0001S6
REPUBLIC SERVICES INC	0.02	US7607591002
AUTODESK INC	0.02	US0527691069
COCA COLA CO USD	0.02	US1912161007
BLACKSTONE PROP. P 1.00% 20/10/2026	0.02	XS2398745922
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.02	JP1201031877
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.02	MYBMI1900030
NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000	0.02	US65535HAY53
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.02	JP1103721PA1
ITALY BUONI POLIEN 2.45% 1/9/2033	0.02	IT0005240350
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.02	AU000000TLX2
CANADIAN NATL RAILWAY CO	0.02	CA1363751027
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.02	XS2728486536
ELECTRICITE DE FRA 4.75% 12/10/2034	0.02	FR001400D608
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.02	DE000BU2Z015
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.02	JP1103591L73
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.02	US912810TG31
NEXTERA ENERGY INC	0.02	US65339F1012
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.02	XS2687917018
BRITISH LAND CO GBP	0.02	GB0001367019
JAPAN GOVERNMENT 0.005% 20/09/2026	0.02	JP1051491MA0
DAIKIN INDUSTRIES	0.02	JP3481800005
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.02	XS2484327999
SPAIN GOV. BD. 4.70% 30/07/2041	0.02	ES0000012157
SPOTIFY TECHNOLOGY COM	0.02	LU1778762911
PEPSICO INC CAP 2/3	0.02	US7134481081
WORKDAY INC	0.02	US98138H1014
AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000	0.02	US02361DAS99
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.02	JP1103701P43
FORTUM 4.50% 26/5/2033S	0.02	XS2606261597
INTESA SANPAOLO SPA 144A 8.248% 21/11/2033	0.02	US46115HBV87
US. TSY. NOTE/BON 2.625% 15/02/2029	0.02	US9128286B18
MCDONALD S 4.125% 28/11/2035UR100000 22	0.02	XS2726263911
KILROY REALTY CORP	0.02	US49427F1084
HERMES INTERNATIONAL	0.02	FR0000052292
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.02	
ROGERS COMMS. 3.80% 15/3/2032	0.02	US775109CH22
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.02	US95000U3J01
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.02	FR0013286192
GALAXY PIPELINE AS 2.94% 30/09/2040	0.02	XS2300197030
MURPHY USA INC	0.02	US6267551025
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.02	FR0012993103
PERNOD RICARD 3.75% 15/9/2033REGS	0.02	FR001400KPC2
ATLASSIAN CL A ORD	0.02	US0494681010
LINDE PLC 3.625% 12/6/2034	0.02	XS2634594076
VICI PROPS. 4.95% 15/02/2030	0.02	US925650AC72
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.02	US62954HAX61
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.02	US91282CEQ06
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.02	US912828YY08
RECKITT BENCKISER 3.875% 14/09/2033	0.02	XS2681384041

JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.02	JP1400091G59
ING GROEP F2F 12/08/2029	0.02	XS2764264607
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.02	US91282CDZ14
BECTON DICKINSON 3.553% 13/9/20299	0.02	XS2585932275
SUMITOMO REALTY & DEVELOPMENT CO	0.02	JP3409000001
IBERDROLA SA	0.02	ES0144580Y14
INTERCONTINENTAL HOTELS GROUP PLC	0.02	GB00BHJYC057
VERIZON COMMS. 3.50% 28/06/2032	0.02	XS2770514789
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.02	US912810TD00
MONDELEZ INTERNATIONAL INC	0.02	US6092071058
MS. F2F 21/4/2034	0.02	US61747YFE05
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.02	FR0013341682
US. TSY. NOTE/BON 3.125% 15/11/2028	0.02	US9128285M81
LEGAL & GENERAL GROUP PLC	0.02	GB0005603997
MPLX 5.50% 15/02/2049	0.02	US55336VAT70
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.02	US05578AE465
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.02	FR001400CMX2
US. TSY. NOTE/BON 2.875% 15/08/2028	0.02	US9128284V99
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.02	JP1103531K10
HUBBELL INC	0.02	US4435106079
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.02	US91282CB63
CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033	0.02	
US. TSY. NOTE/BON 2.875% 31/07/2025	0.02	US912828Y792
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.02	AU3CB0214211
MOHAWK INDUSTRIES INC	0.02	US6081901042
ITALY BUONI POLIEN 1.35% 1/4/2030	0.02	IT0005383309
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.02	AU3CB0223774
DANSKE BANK F2V 1/3/203030	0.02	US23636ABH32
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.02	US912810TJ79
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.02	
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.02	US91282CBT71
MARATHON PETROL COM	0.02	US56585A1025
L'OREAL	0.02	FR0000120321
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.02	FR0013313582
SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000	0.02	US844741BK34
SHIMANO INC	0.02	JP3358000002
ASTRAZENECA PLC	0.02	GB0009895292
VIRGIN MONEY UK F2V 23/08/2029	0.02	XS2667626233
CISCO SYS. 5.05% 26/02/2034	0.02	US17275RBT86
JAPAN GOVERNMENT 0.005% 20/06/2026	0.02	JP1051481M76
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.02	FR0013131877
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.02	US9128283W81
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.02	XS2486461523
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.02	JP1103511J74
STANDARD CHARTERED	0.02	GB0004082847
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.02	XS2321520525
FMC CORP 5.65% SNR NTS 18/05/2033 USD1000	0.02	US302491AX31
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.02	US912828U246
EMERA US FIN. 2.639% 15/6/2031USD1000	0.02	US29103DAT37
US. TSY. NOTE/BON 1.125% 15/8/2040	0.02	US912810SQ22
TOYOTA MOTOR CORP	0.02	JP3633400001
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.02	US91282CEH07
T-MOBILE USA 3.875% 15/04/2030	0.02	US87264ABF12
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.02	JP1400151N57
AUSTRALIA GOV. B 0.75% IL 21/11/2027	0.02	AU000XCLWAV1
UK. GILT 4.50% 7/6/2028	0.02	GB00BMF9LG83
BOSTON SCIENTIFIC CORP COM USD	0.02	US1011371077
SW FIN. I 7.375% 12/12/2041	0.02	XS2731297235
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.02	FR0013407236
TERRENO REALTY COR COM	0.02	US88146M1018
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.02	US695114CZ98
FAST RETAILING CO LTD	0.02	JP3802300008
MERCADOLIBRE INC	0.02	US58733R1023
AMERICAN MEDICAL S 3.50% 08/03/2032	0.02	XS2772266693
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.02	US912810ST60
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.02	XS2576550672
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.02	COL17CT03813
RELX PLC	0.02	GB00B2B0DG97
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.02	US91282CBP59
S AND P GLOBAL INC COM	0.02	US78409V1044
FORD MOTOR CREDIT 4.95% 28/05/2027	0.02	US345397C270
CREDIT AGRICOLE F2F 10/01/203030	0.02	US22535WAK36
SARTORIUS FINANCE 4.50% 14/9/2032	0.02	XS2676395317
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.02	US9128286L99

UBS GROUP AG F2F 17/03/2032EGS	0.02	CH1255915014
PLAINS ALL AMERICA 4.50% 15/12/2026	0.02	US72650RBL50
MEITUAN	0.02	KYG596691041
DANSKE BANK F2V 23/08/2028	0.02	XS2671666688
HOULIHAN LOKEY INC	0.02	US4415931009
US. TSY. NOTE/BON 2.875% 15/05/2028	0.02	US9128284N73
AXA	0.02	FR0000120628
US. TSY. INFL. 1.375% IL 7/15/2033	0.02	US91282CHP95
GENTRACK GROUP LIMITED ORDINARY SHARES	0.02	NZGTKE000259
MODERNA INC	0.02	US60770K1079
E.ON 4.125% 25/03/2044	0.02	XS2791960664
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.02	US89788MAJ18
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.02	US91282CEM91
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.02	US23636ABF75
UNILEVER FIN. NETH 3.50% 15/2/2037	0.02	XS2767489391
REPUBLIC OF POLAND 5.50% 18/3/2054	0.02	US731011AZ55
CPUK FIN. 6.136% 28/8/2031	0.02	XS2603557674
BELFIUS BANK S.A./N.V 4.125% SNR EMTN 12/09/29 EUR100000 REGS	0.02	BE0002963446
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.02	JP1103501J35
TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003	0.02	XS2547609433
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.01	US91282CAZ41
KLEPIERRE	0.01	FR0000121964
ONEOK INC	0.01	US6826801036
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.01	US06675FAZ09
UK. GILT 4.25% 12/7/2049	0.01	
CREDIT AGRICOLE 3.75% 22/01/2034	0.01	FR001400N2M9
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.01	US912810SY55
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.01	US12513GBG38
US. TSY. NOTE/BON 3.125% 15/08/2044	0.01	US912810RH32
KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000	0.01	US49446RAX70
MS. F2F 10/12/2026	0.01	US6174468V45
ISRAEL GOVERNMENT 5.50% 12/03/2034	0.01	US46514BRL35
HSBC HOLDINGS PLC F2F 12/09/20260000	0.01	US404280BX62
US TREASURY N/B 3.62% 15/FEB/2053	0.01	US912810TN81
ONEMAIN HOLDINGS INC	0.01	US68268W1036
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.01	XS2601459162
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.01	US91159HJK77
HEWLETT PACKARD ENTERPRISE CO	0.01	US42824C1099
IBERDROLA FINANZAS SAU 4.871% 31/12/2049	0.01	XS2748213290
CITIGROUP F2F 29/01/2031	0.01	US172967ML25
CBA NCD 0.0% 20/11/2024	0.01	
VITAL HEALTHCARE PROPERTY TRUST	0.01	NZCHPE000154
AT&T INC 3.65% 15/09/2059	0.01	US00206RLV23
WELLS FARGO F2F 30/10/2030	0.01	US95000U2G70
BPCE 3.875% 11/01/2029	0.01	FR001400N4L7
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.01	JP1103671N74
ANZ NCD 0.0% 13/01/2025	0.01	
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.01	US86563VBG32
SOCIETE GENERALE F2V 21/01/2026	0.01	US83368RBG65
TARGA RESOURCES IN COM	0.01	US87612G1013
BMW US CAPITAL LL 3.375% 02/02/2034	0.01	DE000A3LT423
ITALY BUONI POLIEN 6.50% 01/11/2027	0.01	IT0001174611
CITIGROUP F2F 20/03/2030	0.01	US172967ME81
BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS	0.01	XS2743029253
SHURGARD SELF STORAGE EUROPE SARL	0.01	GG00BQZCBZ44
NZ EXCHANGE LTD	0.01	NZNZXE000157
PALO ALTO NETWORKS INC	0.01	US6974351057
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.01	US294429AT25
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.01	JP1201051891
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.01	US138616AK34
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.01	JP1051631PB2
SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A	0.01	US81211KAX81
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.01	JP1051441L76
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01	US1696561059
THE WALT DISNEY CO	0.01	US2546871060
MINIBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.01	US606822CN27
SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031	0.01	US82620KBE29
DBS GROUP HOLDINGS LTD	0.01	SG1L01001701
JAPAN POST HOLDINGS CO LTD	0.01	JP3752900005
ABBVIE 4.05% 21/11/2039	0.01	US00287YCA55
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.01	US912810EY02
CAR GROUP LIMITED ORDINARY FULLY PAID	0.01	AU000000CAR3
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.01	US048303C183
BUNDESobligation 0.00% 11/04/20251	0.01	DE0001141810

TAYLOR WIMPEY PLC GBP	0.01	GB0008782301
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.01	AU000XCLWAU3
JAPANESE YEN	0.01	
MCDONALD'S CORP	0.01	US5801351017
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.01	US912810TW80
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.01	US65364UAQ94
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.01	US912810TL26
UK. GILT 1.625% 22-OCT-28	0.01	GB00BFX0ZL78
US. TSY. NOTE/BON 2.375% 15/05/2027	0.01	US912828X885
NBN 4.125% 15/3/2029	0.01	XS2590621103
INTERMEDIATE CAPITAL GROUP PLC	0.01	GB00BYT1DJ19
AUSTRALIAN GOV. 3.00% 21/11/2033	0.01	AU0000217101
JPM. CHASE F2F 23/04/2029	0.01	US46647PAR73
VERALTO ORD SHS	0.01	US92338C1036
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.01	DE0001102507
EQUITY LIFESTYLE PROPERTIES INC	0.01	US29472R1086
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.01	US912810EV62
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.01	US912810TL26
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.01	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030	0.01	IDG000013806
DEUTSCHE BANK 1.625% 20/01/2027	0.01	DE000DL19U23
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.01	JP1200971792
WAREHOUSES DE PAUWNPV	0.01	BE0974349814
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.01	US91282CBC47
VONOVIA 0.00% 01/12/2025	0.01	DE000A3MP4T1
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.01	US912810SS87
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.01	JP1051451LA6
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.01	FR001400AIN5
SERVICE CORPORATION INTERNATIONAL	0.01	US8175651046
TAMPA ELEC. 4.90% 01/03/2029	0.01	US875127BM30
CAIXABANK F2F 13/09/2027	0.01	US12803RAB06
UTD. UTILITIES WAT 3.75% 23/05/20344	0.01	XS2771661357
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.01	JP1201451D66
BARCLAYS PLC F2F 13/9/2027	0.01	
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.01	US629377CN02
INDONESIA TSY. BD. 6.50% 15/6/2025	0.01	IDG000013707
US. TSY. NOTE/BON 2.375% 15/08/2024	0.01	US912828D564
WELLTOWER 3.10% 15/01/2030	0.01	US95040QAJ31
MAGNA INTERNATIONA 5.05% 14/03/2029	0.01	US559222BA12
US. TSY. NOTE/BON 1.375% 15/8/2050	0.01	US912810SP49
VALERO ENERGY CORP	0.01	US91913Y1001
JPY BNP PARIBAS A/C	0.01	
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.01	US91282CKD29
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.01	US23636ABE01
VOLKSWAGEN INTL. FIN.049	0.01	XS2342732646
KINDER MOR INC DEL COM	0.01	US49456B1017
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.01	US91282CHU80
JOHN DEERE CAPITAL 4.50% 16/01/2029	0.01	US24422EXH79
US. TSY. INFL. 2.375% IL 15/10/20280/2028 USD1000 AE-2028	0.01	US91282CJH51
DAITO TRUST CONSTRUCTION COMPANY LTD	0.01	JP3486800000
JAPAN GOV. TEN YEA 0.60% 20/06/2024	0.01	JP1103341E67
ABBVIE 4.95% 15/3/2031	0.01	US00287VDT38
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.01	US91282CKA89
US. TSY. NOTE/BOND 2.00% 30/06/2024	0.01	US912828X334
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.01	AU0000000TCL6
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.01	US91282CJW29
US. TSY. NOTE/BON 2.125% 31/07/2024	0.01	US9128282N91
VAR ENERGI 5.50% 04/05/2029REGS	0.01	XS2599156192
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.01	FR0014002WK3
GAMING AND LEISURE P COM	0.01	US3646711088
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.01	US91282CGQ87
KINDER MORGAN INC 5.0% 01/02/2029	0.01	US494553AD27
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.01	US15189YAG17
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.01	US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.01	US91282CJX02
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.01	JP1051541NA0
US TREASURY N/B 3.87% 15/JAN/2026	0.01	US91282CGE57
GLOBAL PAYMENTS INC 4.875% 17/03/2031	0.01	XS2597994065
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.01	US91282CFY21
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE	0.01	US912828YH74
HSBC HOLDINGS PLC F2F 14/9/2031	0.01	XS2685873908
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.01	US9128283V09
MORGAN STANLEY 5.173% -FRN SNR MTN 16/01/2030 USD1000 I	0.01	US61747YFK64
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024	0.01	US91282CCX74

AENA SME 4.25% 13/10/2030	0.01	ES0205046008
US. TSY. NOTE/BON 2.875% 30/04/2025	0.01	US9128284M90
ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99	0.01	XS2589260996
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.01	US912828YV68
HUNTSMAN INTL. 4.50% 01/05/2029	0.01	US44701QBE17
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.01	XS2561647368
MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A	0.01	US58769JAF49
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.01	US91282CDN83
PROVINCE OF QUEBEC 1.90% 01/09/2030B127	0.01	CA74814ZFG33
PNC FINANCIAL SERVICES GROUP	0.01	US6934751057
BANK OF AMERICA F2F 22/04/2032	0.01	US06051GJT76
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.01	JP1103731Q12
US. TSY. NOTE/BON 1.375% 31/01/2025	0.01	US912828Z526
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.01	US91282CED92
VAR ENERGI ASA 5.0% 18/05/2027	0.01	US92212WAA80
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.01	JP1103571L10
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.01	US314890AC87
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.01	US912810TR95
US. TSY. NOTE/BON 1.125% 28/02/2025	0.01	US912828ZC78
NORTHERN GAS NETW 6.125% 2/6/2033	0.01	XS2619757185
ROSS STORES INC	0.01	US7782961038
CHEMED CORPORATION	0.01	US16359R1032
GSK PLC	0.01	GB00BN7SWP63
UK. GILT 4.75% 07/12/2030	0.01	GB00B24FF097
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.01	US361841AQ25
ENSTAR GROUP LTD	0.01	BMG3075P1014
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.01	MX0MG00001E4
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.01	JP1103651N11
AMERICAN WATER CAP 5.15% 01/03/2034	0.01	US03040WBD65
ORACLE CORP	0.01	US68389X1054
BNI FIN. 3.875% 01/12/2030UR100000	0.01	XS2726461986
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.01	XS2607040958
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.01	
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.01	AU3CB0241107
JPM. CHASE F2F 26/04/20284/2028	0.01	US46647PDA12
EURO	0.01	
DANONE 3.706% 13/11/2029	0.01	FR001400LY92
LEASYS 4.625% 16/2/2027	0.01	XS2720896047
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.01	US9128286X38
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.01	JP1103521JA8
RCI BANQUE SA MTN 4.5% 06/04/2027	0.01	FR001400H203
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.01	US91282CEF41
NAB NCD 0.0% 16/09/2024	0.01	
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.01	AU3CB0237444
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.01	JP1201171A43
BPCE VAR 08/03/2033	0.01	FR001400OIX5
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.01	US9128287B09
UK. GILT 1.50% 22/07/2026	0.01	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.01	CA135087K379
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.01	US95000U3H45
US. TSY. NOTE/BON 1.625% 15/5/2026	0.01	US912828R366
MS. F2F 21/03/2030	0.01	XS2790333707
FREEPORT-MCMORAN 4.375% 1/8/2028	0.01	US35671DCG88
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.01	XS2745725155
CANADIAN GOV. BD. 0.50% 1/09/2025	0.01	CA135087K940
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.01	US91282CAJ09
UK. GILT 5.00% 07/03/2025	0.01	GB0030880693
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.01	JP1103611M11
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.01	US912810SU34
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.01	JP1400061D58
ITALY BUONI POLIEN 6.00% 01/05/2031	0.01	IT0001444378
ASR NEDERLAND NV 3.625% 12/12/2028	0.01	XS2694995163
SPAIN GOV. BD. 1.30% 31/10/2026	0.01	ES00000128H5
PEARSON PLC ORD	0.01	GB0006776081
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.01	US91282CAT80
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.01	FR0013516549
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.01	US912828YQ73
NOVO BANCO F2V 8/3/2028	0.01	PTNOBIOM0006
ELI LILLY 4.70% 09/02/2034	0.01	US532457CL03
US. TSY. NOTE/BON 1.625% 30/11/2026	0.01	US912828YU85
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.01	US912810QL52
Income Due - USD	0.01	
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.01	JP1051431L45
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.01	US91282CFC01

UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.01	US912810TS78
DERWENT LONDON PLC	0.01	GB0002652740
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.01	US91282CAH43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.01	FR0013250560
COUPANG INC COM CL A SHS ORD	0.01	US22266T1097
WEIR GROUP PLC (T 2.20% 13/05/2026	0.01	US94876QAA40
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.01	JP1103491HC4
STANDARD CHARTERED F2V 14/01/2027	0.01	US853254BZ29
LAM RESEARCH CORPORATION	0.01	US5128071082
NTT FIN CORP 1.162% 03/04/2026	0.01	US62954WAC91
UBS GRP. 2.746% 11/02/2033	0.01	US902613AK44
BRAZIL LETRAS DO T 0.00% 01/01/202828 BRL1000 LTN	0.01	BRSTNCLTN897
KBC GRP. F2V 19-03-2034	0.01	BE0390118819
CUBESMART COM	0.01	US2296631094
MITSUBISHI UFJ FINL GROUP INC 1.538% 20/07/2027	0.01	US606822BY90
CREDIT SUISSE GRP. F2F 10/13/2026	0.01	CH1174335732
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.01	JP1103551K72
TENNET HOLDING BV 2.374% 31/12/2049	0.01	XS2207430120
ESSILORLUXOTTICA	0.01	FR0000121667
ELIA GROUP SA/NV	0.01	BE0003822393
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM ROYAL BANK OF CANADA	0.01	
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.01	FR0010773192
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.01	US912810FT08
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.01	US912828ZE35
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.01	US29273VAR15
CAP. ONE FINL. F2F 01/02/2035	0.01	US14040HDF91
US. TSY. NOTE/BON 3.625% 15/08/2043	0.01	US912810RC45
EURP. INV. BANK 3.30% 03/02/2028	0.01	AU3CB0245884
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.01	US912810TU25
BRITISH STERLING POUND	0.01	
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.01	FR0013415627
TOWER LIMITED	0.01	NZTWRE0011S2
AMERICOLD REALTY TRUST INC	0.01	US03064D1081
CATERPILLAR INC	0.01	US1491231015
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.01	US912810QE10
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.01	US91282CJR34
SEKISUI HOUSE	0.01	JP3420600003
BANK OF AMERICA F2F 13/02/2031	0.01	US06051GHZ54
US. TSY. NOTE/BON 3.375% 15/11/2048	0.01	US912810SE91
CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026	0.01	XS2345982362
GENESIS ENERGY LTD	0.01	NZGNEE000157
AIR PROD & CHEMS INC COM USD	0.01	US0091581068
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.01	JP1103661N43
FRANCE GOVERNMENT 3.50% 25/4/2026	0.01	FR0010916924
ORIENTAL LAND CO LTD	0.01	JP3198900007
ENBRIDGE INC	0.01	CA29250N1050
UK. GILT 3.50% 22/10/2025	0.01	GB00BPCJD880
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.01	US06051GKW86
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.01	FR0014007L00
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.01	JP1103481H98
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028	0.01	US86562MCG33
HSBC HOLDINGS PLC F2F 17/08/2029	0.01	US404280CV97
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.01	DE000BU22007
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.01	US30217AAC71
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.01	FR001400BKZ3
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.01	CA135087Q723
CNA FINL. 4.50% 1/3/2026	0.01	US126117AT75
SOLVENTUM 5.60% 23/03/2034	0.01	US83444MAG69
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.01	US29379VBW28
QUALCOMM INC	0.01	US7475251036
SABRA HEALTHCARE REIT INC	0.01	US78573L1061
SPAIN GOV. BD. 0.60% 31/10/2029	0.01	ES0000012F43
WABTEC CORP	0.01	US9297401088
SOCIETE GENERALE SA	0.01	FR0000130809
UK. GILT 4.25% 07/06/2032	0.01	GB0004893086
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.01	US912810SF66
US. TSY. NOTE/BON 4.375% 15/11/2039	0.01	US912810QD37
US TREASURY N/B 2.37% 15/FEB/2042	0.01	US912810TF57
REALTY INC. 4.125% 15/10/2026	0.01	US756109AR55
UNION PACIFIC 2.40% 05/02/2030	0.01	US907818FH61
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.01	US373334KQ30
SILGAN HOLDINGS INC	0.01	US8270481091
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.01	US875127BH45
ENERGY TRANSFER OP 2.90% 15/05/2025	0.01	US29278NAP87

UK. GILT 1.00% 31/01/2032	0.01	GB00BM8Z2T38
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.01	US682680AW38
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.01	BE6350703169
PEMBINA PIPELINE	0.01	CA7063271034
US TREASURY N/B 4.5% 15/NOV/2025	0.01	US91282CFW64
SEVERN TRENT UTILI 4.00% 5/3/2034	0.01	XS2775728269
TOKIO MARINE HOLDINGS INC	0.01	JP3910660004
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.01	US912810SH23
UNILEVER PLC	0.01	GB00B10RZP78
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01	DE0008303504
NEXTERA ENERGY CAP 3.55% 1/5/2027	0.01	US65339KAT79
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.01	NZHNZD0001L7
SPAIN GOV. BD. 3.55% 31/10/2033	0.01	ES0000012L78
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.01	US912810TQ13
BUNDESobligation 1.30% 15/10/2027.01 .186	0.01	DE0001141869
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N	0.01	US74456QCH74
UK. GILT 4.25% 07/12/2027	0.01	GB00B16NNR78
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.01	NZLGFDT014C0
NASDAQ INC	0.01	US6311031081
SPAIN GOV. BD. 4.90% 30/7/2040	0.01	ES00000120N0
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.01	US91282CGN56
US TREASURY N/B 2.62% 31/MAY/2027	0.01	US91282CET45
US. TSY. NOTE/BON 2.375% 15/11/2049	0.01	US912810SK51
POSTS ITALIANE SPA	0.01	IT0003796171
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.01	US361841AR08
UK. GILT 0.125% 30/01/2026	0.01	GB00BL68HJ26
KONINKLIJKE AHOLD 3.875% 11/03/2036	0.01	XS2780025511
SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028	0.01	US828807DL84
US. TSY. NOTE/BON 1.125% 28/2/2027	0.01	US912828ZB95
ITALY BUONI POLIEN 5.00% 01/08/2034	0.01	IT0003535157
AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000	0.01	US05329WAQ50
UK. GILT 0.375% 22/10/2030	0.01	GB00BL68HH02
CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028	0.01	XS2381671671
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.01	JP12009917C3
BUNDESobligation 2.40% 19/10/2028.01 .188	0.01	DE0008U25018
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.01	AU000XCLWAG2
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.01	US912797HF74
GENERAL MOTORS CO	0.01	US37045V1008
EUROFINS SCIENTIFIC	0.01	FR0014000MR3
AIA GROUP LTD F2V 09/09/20330	0.01	XS2356311139
ILLUMINA INC	0.01	US4523271090
BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000	0.01	US11135EAA29
FRANCE GOV. BD. 0.50% 25/05/2025	0.01	FR0012517027
US. TSY. NOTE/BON 4.375% 15/05/2040	0.01	US912810QH41
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.01	US91282CHB00
MONCLER SPA	0.01	IT0004965148
LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS	0.01	FR001400KJ00
US. TSY. NOTE/BON 4.375% 15/05/2041	0.01	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028	0.01	US91282CHE49
COMMERZBANK AG F2F 17/01/2031	0.01	DE000CZ439T8
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.01	US91282CHW47
BARCLAYS F2V 22/03/2031	0.01	XS2321466133
FRANCE GOV. BD. 4.75% 25/04/2035	0.01	FR0010070060
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.01	BE0000361700
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.01	US91282CHD65
UK. GILT 4.50% 7/9/2034	0.01	GB00B52WS153
BERRY GBL. 1.57% 15/01/2026	0.01	US08576PAH47
TE CONNECTIVITY LTD	0.01	CH0102993182
CITIGROUP F2F 25/01/2033	0.01	US17327CAQ69
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.01	US91282CHR51
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.01	US912810QC53
SUN COMMUNITIES OP 5.50% 15/01/20299	0.01	US866677AK36
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.01	JP1201101944
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.01	FR0013154044
ALD 4.25% 18/1/2027	0.01	FR001400FE7
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.01	US91282CFZ95
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.01	US91282CJM47
CRODA INTL	0.01	GB00BJFFLV09
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.01	US912810QY73
NATL. GRID GAS 1.125% 14/1/2033	0.01	XS2284250284
P3 GRP. SARL 4.625% 13/02/2030	0.01	XS2764853425
NTT FINANCE CORP 3.359% 12/03/2031	0.01	XS2778374129
ZURICH FINANCIAL SERVICES	0.01	CH0011075394
UBS GROUP AG	0.01	US225401AF50

MEDIATEK INC		0.01	TW0002454006
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41		0.01	US912810TC27
ICU MEDICAL INC		0.01	US44930G1076
US. TSY. NOTE/BOND 3.00% 30/09/2025		0.01	US9128285C00
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030		0.01	US91282CJQ50
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030		0.01	US91282CJG78
BLACKSTONE PROP. 1.625% 4/20/2030		0.01	XS2398746144
CBA NCD 0.0% 05/02/2025		0.01	
CBA NCD 0.0% 13/02/2025		0.01	
US. TSY. NOTE/BOND 3.00% 15/08/2048		0.01	US912810SD19
PENTAIR PLC COM		0.01	IE00BLS09M33
AKER BP 6.00% 13/6/2033		0.01	US00973RAM51
JAPAN GOVERNMENT T 0.10% 20/06/2031		0.01	JP1103631M74
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000		0.01	US12527GAH65
SIMON PROP. GRP. 2.45% 13/09/2029		0.01	US828807DF17
FIFTH THIRD BANCORP F2F 27/7/2029		0.01	US316773DK32
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD		0.01	US172967MQ12
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030		0.01	US91282CGJ45
US. TSY. NOTE/BON 3.375% 15/05/2044		0.01	US912810RG58
UK. GILT 0.25% 31/07/2031		0.01	GB00BMGR2809
ENTERGY LOUISIANA 3.05% 01/06/2031D		0.01	US29364WAX65
INTESA SANPAOLO 7.80% 28/11/2053		0.01	US46115HCF29
FRENCH REPUBLIC GO 0.00% 25/02/2026		0.01	FR0013508470
PROPERTY FOR INDUSTRY LTD		0.01	NZPFI0001S5
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID		0.01	AU000000ANZ3
US. TSY. NOTE/BOND 0.50% 31/03/2025		0.01	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027		0.01	JP1051561P27
US. TSY. NOTE/BOND 2.25% 15/08/2049		0.01	US912810SJ88
AT&T INC 3.50% 15/9/2053		0.01	US00206RKJ04
ITALY BUONI POLIEN 5.00% 01/08/2039		0.01	IT0004286966
TERADYNE INC		0.01	US8807701029
MOTOROLA SOLUTIONS 5.40% 15/04/2034		0.01	US620076BZ10
ENERGY TRANSFER 5.75% 15/02/2033		0.01	US29273VAQ32
FRENCH REPUBLIC GO 2.75% 25/2/2029		0.01	
FRENCH REPUBLIC GO 5.50% 25/04/2029		0.01	FR0000571218
US. TSY. NOTE/BOND 0.25% 31/5/2025		0.01	US912828ZT04
WATERS CORPORATION		0.01	US9418481035
US. TSY. NOTE/BON 3.125% 15/11/2041		0.01	US912810QT88
UK. GILT 2.00% 7/9/2025		0.01	GB00BTHH2R79
US. TSY. NOTE/BON 3.875% 15/08/2040		0.01	US912810QK79
WESTPAC BANKING CORPORATION		0.01	AU000000WBC1
ENERGY TRANSFER 6.55% 1/12/2033		0.01	US29273VAU44
WELLTOWER 2.75% 15/1/2031		0.01	US95040QAL86
FRENCH REPUBLIC GO 2.25% 25/05/2024		0.01	FR0011619436
JPM. CHASE F2F 1/6/2029		0.01	US46647PCJ30
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000		0.01	US879360AE54
INDONESIA TSY. BD. 7.50% 15/4/2040		0.01	IDG000014101
FUT. U.S. T-BONDS JUN24		0.01	
BUNDESREPUBLIK DEU 1.25% 15/08/2048		0.01	DE0001102432
JAPAN GOV. TEN YEA 0.10% 3/20/2030		0.01	JP1103581L42
US. TSY. NOTE/BON 1.625% 30/09/2026		0.01	US912828YG91
SEA LTD		0.01	US81141R1005
ITALY BUONI POLIEN 4.00% 01/02/2037		0.01	IT0003934657
BANK OF AMERICA F2F 25/04/2034		0.01	US06051GLH01
OMV AG		0.01	AT0000743059
METTLER TOLEDO INTL		0.01	US5926881054
CAIXABANK F2F 23/2/2033		0.01	XS2558978883
MERLIN PROPERTIES SOCIMI SA		0.01	ES0105025003
CHARTER COMMS. OP 5.375% 01/05/2047		0.01	US161175BL78
MS. F2F 22/01/2031		0.01	US6174468L62
CANADIAN GOV. BD. 4.50% 01/11/2025		0.01	CA135087Q806
JAPAN GOV. THIRTY 0.50% 20/09/2046		0.01	JP1300521G93
STELLANTIS N V		0.01	NL00150001Q9
NNN REIT INC		0.01	US6374171063
UNITED RENTALS INC		0.01	US9113631090
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026		0.01	US06406RBJ59
BUNDESREPUBLIK DEU 4.75% 04/07/2034		0.01	DE0001135226
INTESA SANPAOLO 7.00% 21/11/2025		0.01	US46115HB005
DSM FIRMENICH AG EUR0.01		0.01	CH1216478797
US. TSY. NOTE/BOND 3.75% 15/08/2041		0.01	US912810QS06
BARCLAYS F2F 21/03/2035		0.01	
SAGE GROUP		0.01	GB00B8C3BL03
LENNAR CORPORATION CLASS A		0.01	US5260571048
SYMRISE AG		0.01	DE000SYM9999

US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.01	US91282CEE75
SWO USD RCV SOFR 1D PAY 3.8 080824	0.01	
CARRIER GLOBAL COR COM	0.01	US14448C1045
PFIZER INC COM	0.01	US7170811035
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.01	FR0013234333
ORSTED AS F2V 14/03/3024	0.01	XS2778385240
ICICI BANK SPON ADR	0.01	US45104G1040
JPM. CHASE F2F 23/06/2025	0.01	US46647PCK03
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.01	JP1300351B93
UK. GILT 1.25% 22/07/2027	0.01	GB00BDRHNP05
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.01	JP1300731N17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.01	DE0001102556
BNG BANK 5.25% 20/5/2024	0.01	AU3CB0216141
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01	AU3FN0084703
IDEX CORP	0.01	US45167R1041
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.01	US224044CS42
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.01	JP1051421L13
NIPPON BUILDING FUND INC	0.01	JP3027670003
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.01	DE0001102606
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.01	US912810RD28
ANALOG DEVICES INCORPORATED COM	0.01	US0326541051
UK. GILT 3.25% 31/1/2033	0.01	GB00BMV7TC88
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.01	JP1051581P56
COLOMBIAN PESO	0.01	
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01	AU3CB0234581
VISTA GROUP INTERNATIONAL LTD	0.01	NZVGLE000351
MAPLETREE INDUSTRIAL TRUST	0.01	SG2C32962814
SPAIN GOV. BD. 0.00% 31/01/2026	0.01	ES0000012G91
NATL. GRID 0.75% 1/9/2033	0.01	XS2381853436
SERVICENOW INC	0.01	US81762P1021
US. TSY. NOTE/BON 3.125% 15/02/2042	0.01	US912810QU51
GODADDY INC	0.01	US3802371076
US. TSY. NOTE/BON 3.625% 15/02/2044	0.01	US912810RE01
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.01	DE0001102424
BANCO SANTANDER 5.375% 17/01/2031	0.01	XS2748853194
RYMAN HOSPITALITY PROPERTIES INC	0.01	US78377T1079
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.01	JP1201081914
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01	NZARXE000151
SCREEN HOLDINGS CONPV	0.01	JP3494600004
ITALY BUONI POLIEN 2.95% 01/09/2038	0.01	IT0005321325
BROADSTONE NET LEA COM	0.01	US11135E2037
THAMES WATER UTILI 1.25% 31/1/20322	0.01	XS2438026366
WIHLBORGS FAST. AB NPV	0.01	SE0018012635
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.01	US882384AD28
HCA 5.375% 01/02/2025	0.01	US404119BR91
IHG FIN. 4.375% 28/11/2029	0.01	XS2723593187
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.01	XS2265531181
FERGUSON PLC NEW ORD GBP 0.10	0.01	JE00BJVNS543
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01	US2027A1KK25
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000	0.01	XS2460043743
US. TSY. NOTE/BON 2.875% 15/11/2046	0.01	US912810RU43
RELX FIN. 3.75% 12/06/20310000	0.01	XS2631867533
CVS HEALTH 4.78% 25/03/2038	0.01	US126650CY46
HSBC HOLDINGS PLC	0.01	GB0005405286
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.01	CA135087L930
UNILEVER FIN. NETH 3.25% 15/2/2032	0.01	XS2767489474
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.01	US912810QW18
Outstanding Settlement Receipts - JPY	0.01	
US. TSY. NOTE/BON 2.625% 31/03/2025	0.01	US9128284F40
SPAIN GOV. BD. 1.25% 31/10/2030	0.01	ES0000012G34
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.01	US91282CHI36
BP CAP. MKTS. 5.773% 25/5/2038	0.01	XS2629395612
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.01	US912810QN19
SANOFI SA	0.01	FR0000120578
UK. GILT 4.00% 22/1/2060	0.01	GB00B54QLM75
UK. GILT 0.50% 31/1/2029	0.01	GB00BLPK7227
SPAIN GOV. BD. 6.00% 31/01/2029	0.01	ES0000011868
CHENIERE ENERGY INC	0.01	US16411R2085
CARLISLE COS INC	0.01	US1423391002
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.01	US91282CGS44
ANSYS INC	0.01	US03662Q1058
NIE FINANCE PLC 5.87% 01/DEC/2032	0.01	XS2528656080
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.01	JP1103391F65
US. TSY. NOTE/BON 2.875% 15/05/2043	0.01	US912810RB61

AMGEN INC	0.01	US0311621009
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.01	US74251VAM46
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.01	JP1201861PA6
ENPHASE ENERGY INC	0.01	US29355A1079
COVENTRY B/SOC. F2V 12/3/2030	0.01	XS2777468674
TAKEDA PHARMACEUTICAL CO LTD	0.01	JP3463000004
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.01	DE0001102499
US. TSY. NOTE/BON 3.125% 15/2/2043	0.01	US912810QZ49
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01	CNE100003662
WATTS WATER TECHNOLOGIES INC	0.01	US9427491025
PACCAR INC	0.01	US6937181088
SPAIN GOV. BD. 1.40% 30/07/2028	0.01	ES0000012B88
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.01	DE0001135481
AGREE REALTY CORP	0.01	US0084921008
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.01	FR001400H7V7
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.01	US461070AQ74
ITOCHU CORP JPY	0.01	JP3143600009
CROWN HOLDINGS INC	0.01	US2283681060
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.01	US303901BM35
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.01	US912828Y958
TELEFONICA EMISIO 4.895% 6/03/2048	0.01	US87938WAW38
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.01	US11120VAC72
FRANCE GOV. BD. 0.25% 25/11/2026	0.01	FR0013200813
NASDAQ 4.50% 15/02/2032	0.01	XS2643673952
ITALY BUONI POLIEN 5.25% 01/11/2029	0.01	IT0001278511
FRANCE GOV. BD. 3.25% 25/05/2045	0.01	FR0011461037
SPAIN GOV. BD. 3.25% 30/4/2034	0.01	ES0000012M85
CANADIAN GOV. BD. 0.25% 1/3/2026	0.01	CA135087L518
COLGATE PALMOLIVE	0.01	US1941621039
ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000	0.01	US682680AZ68
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.01	US912810RT79
DISCO CORPORATION NPV	0.01	JP3548600000
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.01	US303901BJ06
BANK OF AMERICA CORP F2F 22/7/2027	0.01	US06051GJS93
AIR NEW ZEALAND LTD	0.01	NZAIRE0001S2
AMAZON.COM 4.70% 1/12/2032	0.01	US023135CR56
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01	XS2356317177
UBER TECHNOLOGIES INC	0.01	US90353T1007
CADENT FIN. 5.625% 11/01/2036	0.01	XS2743029923
VERIZON COMMUNICA 3.875% 01/03/2052	0.01	US92343VGP31
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.01	JP1201471DC6
INTEL CORP 4.875% 10/02/2026	0.01	US458140CD04
ENGIE 4.25% 6/3/2044	0.01	FR0014000JE3
DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029	0.01	DE000A351ZS6
APARTMENT INCOME R COM	0.01	US03750L1098
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.01	US912810RK60
VISA 4.30% 14/12/2045	0.01	US92826CAF95
BANCO SANTANDER SA 6.938% 07/11/2033	0.01	US05964HAZ82
ERAC USA FIN. 4.90% 1/5/203300 144A	0.01	US26884TAW27
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.01	US91282CHF14
KERING 3.625% 05/09/2031	0.01	FR001400KHW7
ITALY BUONI POLIEN 4.75% 01/09/2028	0.01	IT0004889033
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.01	US771196BY74
EUR BNP PARIBAS A/C	0.01	
FORD MOTOR CREDIT 4.445% 14/02/2030	0.01	XS2767246908
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.01	US912810RX81
SIEMENS FINANCIER 3.625% 22/2/2044	0.01	XS2769892600
VECTOR LIMITED	0.01	NZVCTE0001S7
WESTERN GAS PARTNE 4.75% 15/08/2028	0.01	US958254AK08
UK. GILT 4.25% 07/12/2040	0.01	GB00B6460505
ASR NEDERLAND F2V 7/12/2043	0.01	XS2554581830
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.01	FR0014007TY9
RECRUIT HLDGS CO LNPV	0.01	JP3970300004
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.01	FR0010171975
NBN 3.75% 22/3/2034	0.01	XS2788379472
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.01	US9128283Z13
PROXIMUS SADP 3.75% 27/03/2034	0.01	BE0390123868
STATNETT SF 3.375% 26/2/2036	0.01	XS2768793676
ROYAL BANK OF CANADA	0.01	CA7800871021
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.01	DE0001102341
ALD 3.875% 22/02/2027	0.01	FR001400O457
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72	0.01	US65339KCQ13
ITALY BUONI POLIEN 4.20% 01/03/2034	0.01	IT0005560948
TOYOTA FINANCE AU 3.434% 18/06/2026	0.01	XS2785465860

MARATHON PETROLEUM 3.80% 01/04/2028	0.01	US56585ABD37
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.01	US06051GKD06
CREDIT SUISSE GRP. F2F 1/3/2029	0.01	CH1214797172
ARGOSY PROPERTY LIMITED	0.01	NZARGE0010S7
TENNET HLDG. TENNET HLDG. F2V PERP	0.01	XS2783649176
LASERTEC CORP NPV	0.01	JP3979200007
CAPITALAND INTEGRATED COMMERC	0.01	SG1M51904654
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.01	US912810SN90
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.01	JP1300391D69
STANDARD CHARTERED F2V 06/07/20277	0.01	USG84228FU76
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.01	JP1300301940
RED ELECTRICA FINA 3.00% 17/01/2034	0.01	XS2744299335
ENERGY TRANSFER 5.55% 15/2/2028	0.01	US29273VAP58
CCP COLLATERAL ACCOUNT	0.01	
DUKE ENERGY 2.65% 01/09/2026	0.01	US26441CAS44
PENSKE TRUCK LEAS 5.55% 01/05/20281/05/2028 USD1000 144A	0.01	US709599BT09
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.01	US91529YAN67
STELLANTIS 4.25% 16/6/2031	0.01	XS2634690114
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.01	DE0001102408
UK. GILT 0.25% 31/01/2025	0.01	GB00BLPK7110
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.01	JP1201571G68
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.01	AU3FN0084414
URBAN EDGE PPTYS COM USD	0.01	US91704F1049
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.01	JP13003119A4
US TREASURY N/B 3.37% 15/AUG/2042	0.01	US912810TK43
PROVINCE OF BRITIS 4.25% 27/11/2024	0.01	AU3CB0221232
CCP INITIAL MARGIN	0.01	
SPAIN GOV. BD. 5.75% 30/07/2032	0.01	ES0000012411
INTL. FIN. 6.30% 25/11/2024	0.01	US45950VEM46
MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A	0.01	US233851EC41
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.01	JP1300341B39
ROCHE HLDGS. 5.593% 13/11/2033	0.01	US771196CH33
GECINA	0.01	FR0010040865
US. TSY. NOTE/BON 2.875% 15/08/2045	0.01	US912810RN00
SHAFTESBURY CAPITAL PLC	0.01	GB00B62G9D36
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.01	FR0014003513
JPM. CHASE F2F 21/03/2034	0.01	XS2791972248
NEWMONT NEWCREST F 5.30% 15/03/2026	0.01	US65163LAN91
AMPRION 0.625% 23/9/2033EGS	0.01	DE000A3E5VX4
ROBLOX CORPORATION COM CL A ORD SHS	0.01	US7710491033
VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000	0.01	US929160AS87
JAPAN HOTEL REIT INVESTMENT CORP	0.01	JP3046400002
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.01	JP1201831P14
US. TSY. NOTE/BON 1.125% 15/5/2040	0.01	US912810SR05
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.01	US72650RBM34
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.01	US91282CCKB62
AXA SA F2F 11/7/2043	0.01	XS2610457967
ALLIANZ SE-REG	0.01	DE0008404005
US. TSY. NOTE/BON 2.125% 30/9/2024	0.01	US9128282Y56
FRANCE GOV. BD. 1.00% 25/11/2025	0.01	FR0012938116
INTESA SANPAOLO 5.125% 29/08/2031	0.01	XS2673808726
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.01	US9128283D01
UNITED STATES TRE 3.875% 30/09/2029	0.01	US91282CFL00
UK. GILT 4.75% 07/12/2038	0.01	GB00B00NY175
PROVINCE OF MANITO 4.25% 03/03/2025	0.01	AU3CB0223584
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.01	DE0001102614
BANCO SANTANDER CENTRAL HISP	0.01	ES0113900J37
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.01	US9128283P31
INFOSYS LTD	0.01	US4567881085
TC ENERGY CORP	0.01	CA87807B1076
TARGA RES. 6.50% 15/2/2053	0.01	US87612GAD34
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.01	US912828XZ81
SAMSARA INC	0.01	US79589L1061
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.01	US9128285J52
CANADIAN GOVERNMEN 1.50% 01/06/2031	0.01	CA135087M276
DEUTSCHE BAHN FIN. 4.00% 23/11/2043	0.01	XS2722190795
AKER BP ASA 5.60% 13/6/2028	0.01	US00973RAL78
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.01	JP1201761M45
US TREASURY N/B 3.25% 30/JUN/2029	0.01	US91282CEV90
DATADOG INC	0.01	US23804L1035
HCA 5.45% 1/4/2031	0.01	US404119CT49
BLACKROCK INC	0.01	US09247X1019
UK. GILT 4.25% 07/03/2036	0.01	GB0032452392
HSBC HLDGS. F2F 23/5/2033	0.01	XS2621539910

KMD BRANDS LIMITED	0.01	NZKMDE000153
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.01	US912810RQ31
US. TSY. NOTE/BON 2.625% 31/01/2026	0.01	US9128286A35
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.01	US91282CGZ86
COLOMBIA GOV. INTL 7.00% 30/06/2032EGS	0.01	USP28769AA86
BE SEMICONDUCTOR EURO	0.01	NL0012866412
SKELLERUP HOLDINGS LIMITED	0.01	NZSKXE000158
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.01	XS2677642717
FIRST SOLAR INC	0.01	US3364331070
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.01	US05964HAS40
AT&T INC 3.55% 15/09/2055	0.01	US00206RLJ94
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.01	US42250PAA12
BIONTECH SE	0.01	US09075V1026
JBS USA LUX JBS US 3.00% 2/2/2029	0.01	US46590XAN66
UK. GILT 3.75% 22/07/2052	0.01	GB00B6RNH572
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.01	US912810RS96
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.01	US60687YCZ07
PROGRESSIVE CORP	0.01	US7433151039
CASTELLUM AB	0.01	SE0000379190
F5 NETWORKS INC	0.01	US3156161024
COMMONWEALTH BANK OF AUSTRALIA	0.01	AU000000CBA7
ITALY BUONI POLIEN 5.75% 01/02/2033	0.01	IT0003256820
UNUM GROUP 4.125% 15/06/2051	0.01	US91529YAR71
CANADIAN GOV. BD. 2.00% 1/12/2051	0.01	CA135087H722
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.01	FR0000571150
UK. GILT 3.75% 22/10/2053	0.01	GB00BPCJD997
CITIGROUP INC USD	0.01	US1729674242
COUSINS PROPERTIES INC	0.01	US2227955026
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.01	
US. TSY. NOTE/BON 3.125% 15/05/2048	0.01	US912810SC36
KERRY GROUP PLC-A	0.01	IE0004906560
AIB GROUP PLC	0.01	IE00BFOL3536
HUNTINGTON BANCSHARE F2F 02/02/2035	0.01	US446150BD56
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.01	US912810RM27
US. TSY. NOTE/BON 3.125% 31/08/2029	0.01	US91282CFJ53
TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639	0.01	XS2655865546
SPAIN GOV. BD. 5.15% 31/10/2028	0.01	ES00000124C5
QBE INS. GRP. F2V 2/12/2044	0.01	XS1144495808
GEA GROUP AG	0.01	DE0006602006
STRYKER CORP	0.01	US8636671013
N/WIDE. B/SOC. 4.50% 1/11/2026	0.01	XS2710354544
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.01	US912810RP57
NATWEST GROUP PLC F2V 14/09/2032	0.01	XS2382950330
WESTERN POWER DIS 3.949% 20/9/2032	0.01	XS2528341766
COMCAST 4.15% 15/10/2028	0.01	US20030NCT63
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.01	US26443TAB26
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.01	US912810RY64
MICROSOFT 2.921% 17/03/2052	0.01	US594918CE21
BANK RAKYAT INDONESIA	0.01	ID1000118201
RCI BANQUE 4.625% 02/10/2026	0.01	FR001400KXW4
ILLINOIS TOOL WORKS	0.01	US4523081093
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.01	US25278XAV10
ITALY BUONI POLIEN 3.45% 01/03/2048	0.01	IT0005273013
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024	0.01	
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01	USG46747AB00
HITACHI	0.01	JP3788600009
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.01	AU3TB0000168
EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027	0.01	BE6338167909
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.01	JP1300281845
SAFESTORE HOLDINGS PLC	0.01	GB00B1N7Z094
HEARTLAND GROUP HLNPV	0.01	NZHGHE000759
TERUMO CORP NPV TEMP	0.01	JP3546800008
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.01	AU3TB0000135
PROLOGIS PROPERTY MEXICO SA DE CV	0.01	MXCFF1170008
WESTERN POWER DIST 3.53% 20/9/2028	0.01	XS2528341501
AT&T 3.875% 15/01/2026	0.01	US00206RHT23
DEERE & CO	0.01	US2441991054
NATWEST GRP. F2F 14/9/2029	0.01	XS2387060259
BPCE 0.625% 28/04/2025	0.01	FR0013509726
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.01	USQ9194UAG78
BRISTOL MYERS SQUIBB COMPANY	0.01	US1101221083
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.01	AU0000106411
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.01	DE0001102457
BNG BANK NV 0.00% 31/08/2028	0.01	XS2381566616

JAPAN GOV. THIRTY 2.50% 20/9/2034	0.01	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.01	JP1300591J79
SPAIN GOV. BD. 5.15% 31/10/2044	0.01	ES00000124H4
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.01	DE000BU22031
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.01	SG31A7000004
REALTY INC. 2.85% 15/12/2032	0.01	US756109BL76
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.01	AU3TB0000150
ITALY BUONI POLIEN 3.50% 01/03/2030	0.01	IT0005024234
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.01	USQ8809VAH26
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.01	US912810PU60
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.01	DE000BU22015
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.01	JP1300801PA2
ZIJIN MINING GROUP ORDINARY SHARES	0.01	CNE100000B24
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	XS1418635337
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.01	DE000BU22007
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.01	USQ8053LAA28
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.01	FR0013257524
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.01	XS2488626610
FRANCE GOV. BD. 1.75% 25/11/2024	0.01	FR0011962398
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.01	XS2468855593
DAIWA HOUSE REIT I REIT	0.01	JP3046390005
CYBERARK SOFTWARE LTD	0.01	IL0011334468
UNITED KINGDOM GI 0.875% 31/7/2033	0.01	GB00BM8Z2521
AT&T INC 4.25% 1/6/2043	0.01	XS0932036154
UK. GILT 4.25% 07/09/2039	0.01	GB00B3KJDS62
MORGAN STANLEY	0.01	US6174464486
ASSICURAZIONI GENERALI SPA	0.01	IT0000062072
CAPITALAND INVE NPV	0.01	SGXE62145532
BUNDESobligation 0.00% 18/10/2024	0.01	DE0001141802
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.01	FR0010371401
MEDTRONIC PLC	0.01	IE00BTN1Y115
PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000	0.01	US709629AR06
INTL. BUSINESS MA 4.875% 06/02/2038	0.01	XS2583743047
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.01	JP1201531F68
ARVIDA GROUP LIMITED	0.01	NZARVE000155
TRAVELERS COS INC / THE	0.01	US89417E1091
CANADIAN GOV. BD. 1.50% 1/6/2026	0.01	CA135087E679
NATWEST GROUP PLC ORD	0.01	GB00BM8PJY71
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.01	US912810SA79
Outstanding Settlement Receipts - CHF	0.01	
NETHERLANDS GOV. B 5.50% 15/01/2028	0.01	NL0000102317
AFT PHARMACEUTICALS LTD	0.01	NZAFTE000154
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.01	US912810RZ30
COMCAST CORP 2.887% 1/11/2051	0.01	US20030NDS71
CCP COLLATERA L	0.01	
IQVIA 6.25% 01/02/2029	0.01	US46266TAF57
KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A	0.01	US496902AR81
RETAIL OPPORTUNITY INVESTMENT	0.01	US76131N1019
NIBC BANK 6.00% 16/11/2028	0.01	XS2713801780
SOGECAP F2F 16/05/2044GS	0.01	FR001400M1X9
ITALY BUONI POLIEN 2.00% 1/2/2028	0.01	IT0005323032
CEZ AS 2.37% 06/APR/2027	0.01	XS2461786829
PNC FINL. SERVS. GRP F2F 20/10/2034	0.01	US693475BU84
BP CAPITAL MARKETS PLC 3.625% 31/12/2049	0.01	XS2193662728
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.01	JP1300711M79
SPAIN GOV. BD. 1.50% 30/04/2027	0.01	ES00000128P8
INDO RUPIAH	0.01	
TELEFONICA BRASIL SA	0.01	BRVIVTACNORO
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.01	JP1201791N14
ENERGY TRANSFER OP 6.25% 15/04/2049	0.01	US29279FAA75
ENEOS HOLDINGS INC	0.01	JP3386450005
BUNDESobligation 0.00% 10/10/2025	0.01	DE0001141828
MITSUI & CO LTD JPY	0.01	JP3893600001
WELLS FARGO & CO 1.375% 26/10/2026	0.01	XS1400169931
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.01	
INFINEON TECHNOLOGIES AG	0.01	DE0006231004
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.01	XS1485596511
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01	AU000000VCX7
WIZZ AIR FIN. 1.00% 19/01/2026	0.01	XS2433361719
BUNDESobligation 0.0% 10/04/2026	0.01	DE0001141836
REPSOL SA	0.01	ES0173516115
UK. GILT 0.625% 31/7/2035	0.01	GB00BMGR2916
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.01	XS2432130610
MERCEDES-BENZ GROUP AG	0.01	DE0007100000

Outstanding Settlement Receipts - NZD		0.01	
CHUBB LIMITED ORD		0.01	CH0044328745
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP		0.01	XS2048709427
HEALTHCARE REALTY TRUST INC		0.01	US42226K1051
ALLSTATE CORP		0.01	US0200021014
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A		0.01	US709599BM55
S&P 500 EMINI 2406 F		0.01	
AUSTRALIA GOV. BD. 1.00% 21/11/2031		0.01	AU0000101792
STARBUCKS CORP		0.01	US8552441094
CITIGROUP F2F 01/05/2032		0.01	US172967MY46
BUNDESREPUBLIK DEU 0.50% 15/02/2028		0.01	DE0001102440
PFIZER INV. ENTS. 4.45% 19/05/2026		0.01	US716973AB84
FOX CORP 6.5% SNR NTS 13/10/2033 USD1000		0.01	US35137LAN55
JAPAN GOV. TWENTY 1.10% 20/03/2043		0.01	JP1201841P46
JPMORGAN CHASE & CO F2F 08/11/2032		0.01	US46647PCR55
ORACLE 3.85% 1/4/2060		0.01	US68389XB04
JAPAN GOV. THIRTY 0.80% 20/03/2048		0.01	JP1300581J30
FUJI ELECTRIC CO LTD		0.01	JP3820000002
FRENCH REPUBLIC GO 3.00% 25/05/2054		0.01	FR001400FTH3
MITSUBISHI UFJ FINANCIAL		0.01	JP3902900004
TELE2 AB		0.01	SE0005190238
BUNDESobligation 0.0% 16/APR/2027		0.01	DE0001141851
JAPAN GOV. TWENTY 4.00% 04/01/2037		0.01	DE0001135275
VIER GAS TRANSPOR 4.625% 26/9/2032		0.01	XS2535725159
EDWARDS LIFESCIENCES CORP		0.01	US28176E1082
WELLS FARGO & CO F2F 24/04/2034		0.01	US95000U3D31
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A		0.01	US58769JAS69
STEDIN HOLDING NV 1.5% 31/12/2040		0.01	XS2314246526
NEW YORK LIFE GBL. 4.95% 07/12/2029		0.01	XS2730682528
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000		0.01	US678858BU41
JAPAN GOV. TEN YEA 2.30% 20-MAR-40		0.01	JP1300321A34
ORANGE SA 3.25% 15/JAN/2032		0.01	FR0013396538
ALEXANDRIA REAL ES 2.95% 15/03/2034		0.01	US015271AY59
MSTB03- WEST PAC		0.01	
UNITED PARCEL SERVICE - B		0.01	US9113121068
JAPAN GOV. THIRTY 1.90% 20/09/2042		0.01	JP1300371C98
JBS USA LUX JBS US 5.75% 1/4/2033		0.01	US46590XAY22
ONEOK INC 6.05% 1/9/2033		0.01	US682680BL63
LLOYDS BANKING GRP. F2F 17/03/2029		0.01	AU3CB0297802
SPAIN GOV. BD. 4.65% 30-07-2025		0.01	ES00000122E5
UK. GILT 3.25% 22/1/2044		0.01	GB00B84Z9V04
APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9		0.01	XS2164646304
SINGAPORE GOV. BD. 2.75% 01/04/2042		0.01	SG3254976487
JAPAN GOV. TWENTY 0.30% 20/06/2039		0.01	JP1201691K75
UK. GILT 0.125% 31/1/2028		0.01	GB00BMBL1G81
BOSTON PROPERTIES INC		0.01	US1011211018
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000		0.01	US06849UAD72
BNP PARIBAS SA		0.01	FR0000131104
US TREASURY N/B 3.87% 31/DEC/2029		0.01	US91282CGB19
ITALY BUONI POLIEN 2.05% 01/08/2027		0.01	IT0005274805
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS		0.01	XS1785147098
ITALY BUONI POLIEN 3.40% 1/4/2028		0.01	IT0005521981
TDF INFRA. SASU 5.625% 21/7/2028		0.01	FR001400J861
COGNEX CORP COM USD		0.01	US1924221039
NETHERLANDS GOV. B 3.75% 15/01/2042		0.01	NL0009446418
BEIGENE LTD		0.01	US07725L1026
JAPAN GOV. TWENTY 0.90% 20/6/2042		0.01	JP1201811N77
ENGIE 4.25% 6/9/2034		0.01	FR001400KHH8
CVS HEALTH CORP		0.01	US1266501006
US. TSY. NOTE/BON 2.875% 31/5/2025		0.01	US9128284R87
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS		0.01	BE0002977586
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS		0.01	DE0001102549
SEKISUI HOUSE REIT INC		0.01	JP3047820000
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043		0.01	FR001400FDC8
STRIDE STAPLED GRP NPV UNITS		0.01	NZSPGE000152
AUTOZONE 4.75% 01/02/2033		0.01	US053332BD36
LLOYDS BANKING GRP. FRN 06/03/2030		0.01	AU3FN0085296
ITALY BUONI POLIEN 1.65% 1/12/2030		0.01	IT0005413171
US. TSY. NOTE/BOND 2.75% 31/8/2025		0.01	US9128284Z04
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055		0.01	AU3FN0084224
COLES GROUP TREASURY FRN 27/08/2025		0.01	AU3FN0055695
PROVINCE OF ONTARI 4.25% 22/08/2024		0.01	AU3CB0223402
GS. GRP. 4.223% 5/1/2029		0.01	US38141GWZ35
SHOPPING CENTRES A 3.90% 07/06/2024		0.01	AU3CB0244861

MARSH & MCLENNAN COM	0.01	US5717481023
SPAIN GOV. BD. 2.80% 31/5/2026	0.01	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.01	AU0000083768
VERTEX PHARMACEUTICALS INC	0.01	US92532F1003
LANDESKREDITBANK B 4.25% 07/08/2025	0.01	AU3CB0223097
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.01	ES0000012J15
AMGEN 5.60% 2/3/2043	0.01	US031162DS61
ENTERP 4.5 02/15/45 144A	0.01	US26884TAN28
NU HOLDINGS LTD	0.01	KYG6683N1034
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	AU3CB0247971
REPUBLIC OF SOUTH 10.50% 21/12/20261 R186	0.01	ZAG000016320
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	AU3CB0248318
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	AU3CB0249209
COX COMMS. 5.45% 15/09/202815/09/2028	0.01	US224044CR68
BERRY GBL. 5.50% 15/04/2028	0.01	US08576PAL58
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	AU3FN0060729
UNICREDIT SPA	0.01	IT0005239360
SPAIN GOV. BD. 2.15% 31/10/2025	0.01	ES00000127G9
MORGAN STANLEY F2F 04/05/2027	0.01	US61772BAB99
ORACLE 5.80% 10/11/2025	0.01	US68389XCF06
COMCAST 3.75% 1/4/2040	0.01	US20030NDH17
ESSENTIAL PROPERTIES REALTY TRUST INC	0.01	US29670E1073
MS. F2F 21/07/2034	0.01	US61747YFG52
UK. GILT 1.25% 22/10/2041	0.01	GB00BJQWYH73
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.01	DE000A3LQ9S2
NATL. GRID ELECTR 5.818% 31/07/2041	0.01	XS2659226943
CHARTER COMM OPT L 3.50% 01/06/2041	0.01	US161175BZ64
VIER GAS TRANSPORT GMBH 4% SNR NTS 26/09/2027 EUR100000 4 REGS	0.01	XS2535724772
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.01	US303075AA30
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.01	US912810RV26
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.01	US74456QCK04
TRANSURBAN FINANC 3.974% 12/03/2036	0.01	XS2778764188
NETHERLANDS GOV. B 4.00% 15/01/2037	0.01	NL0000102234
ITALY BUONI POLIEN 4.75% 01/09/2044	0.01	IT0004923998
ENI 3.875% 15/1/2034	0.01	XS2739132897
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.01	US912810QX90
THE TORONTO DOMINION BANK	0.01	CA8911605092
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000	0.01	XS2457002538
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.01	CA0194561027
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.01	US23311VAK35
SPAIN GOV. BD. 2.55% 31/10/2032	0.01	ES0000012K61
ARVAL SERVICE LEASE 4.25% SNR EMTN 11/11/2025 EUR100000 REGS	0.01	FR001400H8D3
HSBC BANK CANADA 0.01% 14/09/202600 CBL5	0.01	XS2386287762
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.01	JP1201751M13
ORANO SA 4.00% 12/03/2031	0.01	FR0014000M36
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	DK0030394986
CREDIT AGRICOLE ASSURANCES F2V PERP	0.01	FR0012222297
GRAINGER W W INC	0.01	US3848021040
AMPRION GMBH 3.45% SNR NTS 22/09/27 EUR100000 2 REGS	0.01	DE000A30VPL3
DISCOVERY COMMS. 3.95% 15/06/2025	0.01	US25470DBE85
PACIFIC EDGE LTD NPV	0.01	NZPEBE000251
TOTALENERGIES SE 3.25% PERP	0.01	XS2432131188
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.01	DE0001102390
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.01	US912828YX25
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.01	US969457BY52
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.01	DE0001102531
US. TSY. NOTE/BON 1.375% 31/8/2026	0.01	US912828YD60
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.01	US91324PEX69
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.01	JP1103351E98
ROGERS COMMS. 5.30% 15/02/2034	0.01	US775109DF56
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.01	FR0010870956
MPLX 4.125% 1/3/2027	0.01	US55336VAK61
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.01	AU0000095457
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.01	
CANADIAN GOV. RE 4.00% IL 1/12/2031	0.01	
HKD BNP PARIBAS A/C	0.01	
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.01	JP1201711L13
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.01	US29273RBK41
SOGECAP SOGECAP F2V PERP	0.01	FR0012383982
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	AU3CB0278653
CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C	0.01	US209111GG25
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.01	DE0001102564
CADENT FIN. 0.625% 19/03/2030EUR100000	0.01	XS2320438653
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01	AU000000NSR2

VEEVA SYSTEMS INC	0.01	US9224751084
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.01	XS2021481663
AISIN SEIKI CO LTD	0.01	JP3102000001
GLP JREIT REIT	0.01	JP3047510007
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.01	DE0001102416
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.01	JP1201671K12
INDONESIA GOV. INT 1.45% 18/09/2026R1000 REGS	0.01	XS2012546714
WESSEX WATER SERV 5.125% 31/10/2032	0.01	XS2569776136
VOLKSWAGEN INTL. FIN. F2V PERP	0.01	XS1799939027
REGENERON PHARMACEUTICALS INC	0.01	US75886F1075
NEXTDC LIMITED ORDINARY FULLY PAID	0.01	AU000000NXT8
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.01	FR0013404969
SHIRE ACQUISITIONS 3.20% 23/09/2026	0.01	US82481LAD10
GEN. MOTORS 5.20% 1/4/2045	0.01	US37045VAJ98
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	AU3CB0268035
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.01	US00108WAP59
SPAIN GOV. BD. 0.70% 30/04/2032	0.01	ES0000012K20
INDUSTRIAL AND INFRAREIT	0.01	JP3046500009
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS	0.01	FR0013510823
FISERV INC COM	0.01	US3377381088
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	US5555CGAA01
SPAIN GOV. BD. 1.40% 30/04/2028	0.01	ES0000012B39
EOPOLINK TECHNOLOGY INC ORD SHS A	0.01	CNE100002615
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.01	US65473QBB86
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.01	JP1201461D98
SPAIN GOV. BD. 5.90% 30/07/2026	0.01	ES00000123C7
BANK HAPOALIM LTD	0.01	IL0006625771
CANADIAN GOV. 0.50% 01/12/20303	0.01	CA135087L443
WELLS FARGO F2F 11/02/2031	0.01	US95000U2J10
CIP FNDG. PTY 3.026% 16/12/2027	0.01	AU3CB0285310
HF SINCLAIR CORPOR COM	0.01	US4039491000
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
MERCURY NZ 2.918% 17/11/2028	0.01	AU3CB0284677
SK ON 5.375% 11/5/2026	0.01	XS2612749908
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.01	AU000XCLWAQ1
CLIFFORD CAP. PTE 4.753% 31/08/2028	0.01	AU3CB0302107
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.01	DE0001135325
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.01	US485134BQ27
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.01	US46647PCU84
BLOCK INC	0.01	US8522341036
COMCAST 3.999% 01/11/2049	0.01	US20030NCE94
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.01	AU000XCLWAX7
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.01	JP1201231AC0
BUNDESOBLIGATION 2.20% 13/4/2028	0.01	DE000BU25000
STERIS PLC	0.01	IE00BFY8C754
NETHERLANDS GOV. B 2.75% 15/1/2047	0.01	NL0010721999
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.01	US984851AG07
US. TSY. NOTE/BON 4.375% 15/02/2038	0.01	US912810PW27
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.01	BE0000357666
WHIRLPOOL 5.75% 01/03/2034	0.01	US963320BC98
ASSURED GUARANTY LTD	0.01	BMG0585R1060
MARKETAXESS HLDGS COM	0.01	US57060D1081
CVS HEALTH 5.125% 20/07/2045	0.01	US126650CN80
CROWDSTRIKE HOLDINGS INC	0.01	US22788C1053
XTRACKERS USD HIGH YIELD CORPORATE BOND UCITS	0.01	IE00BDR5HM97
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.01	XS1984257029
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.01	AU0000087454
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.01	JP1201281B64
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.01	JP1201551FC0
ASTRAZENECA PLC SPONS ADR	0.01	US0463531089
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.01	JP1201731L76
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.01	US00084DBC39
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.01	ES0000012L52
STOCKLAND TST. 2.30% 24/03/2028	0.01	AU3CB0278893
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.01	JP1201741LA9
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.01	US694308JN86
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.01	JP1201491E67
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.01	US744448CQ27
MUENCHENER RUECKVER RG-REG	0.01	DE0008430026
UK. GILT 4.25% 7/12/2055	0.01	
NSW ELECTRICITY N 2.732% 23/04/2029	0.01	AU3CB0279578
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.01	US05964HAQ83
SPAIN GOV. BD. 2.75% 31/10/2024	0.01	ES00000126B2

VOLKSWAGEN AG	0.01	DE0007664039
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.01	US91324PDU30
ITALY BUONI POLIEN 2.50% 01-12-2024	0.01	IT0005045270
CUMMINS INC	0.01	US2310211063
US. TSY. INFL. 0.625% IL 15/7/20327/2032 USD1000 D-2032	0.01	US91282CEZ05
ITALY BUONI POLIEN 3.00% 01/08/2029	0.01	IT0005365165
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.01	DE0001102622
ITALY BUONI POLIEN 1.80% 1/3/2041	0.01	IT0005421703
BAYERISCHE MOTOREN WERKE AG	0.01	DE0005190003
MARKEL GRP. 5.00% 05/04/2046	0.01	US570535AQ71
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.01	JP13002918A0
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.01	JP1201521F37
CISCO SYS. 4.85% 26/02/2029	0.01	US17275RBR21
INTEL 5.60% 21/2/2054	0.01	US458140CM03
ITALY BUONI POLIEN 2.65% 1/12/2027	0.01	IT0005500068
PECO ENERGY 4.60% 15/05/2052	0.01	US693304BD82
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.01	US233853AT77
SPAIN GOV. BD. 1.60% 30/04/2025	0.01	ES0000012621
OVINTIV 5.65% 15/5/2028	0.01	US69047QAB86
MERITAGE HOMES CORPORATION	0.01	US59001A1025
ITALY BUONI POLIEN 2.00% 1/12/2025	0.01	IT0005127086
UK. GILT 2.50% 7/22/2065	0.01	GB00BYYMZK75
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.01	XS2001183164
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.01	US65339KCM09
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.01	DE0001135366
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.01	JP1201501E99
BUNDESREPUBLIK DEU 0.50% 15/02/2025	0.01	DE0001102374
ITALY BUONI POLIEN 0.95% 1/8/2030	0.01	IT0005403396
SPAIN GOV. BD. 0.00% 31/01/2025	0.01	ES0000012F92
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.01	BE0000334434
CENCORA INC COM	0.01	US03073E1055
ISHARES EUR HIGH YIELD CORP BOND UCITS ETF INC	0.01	IE00B66F4759
STATE OF NORTH RHI 3.40% 07/03/2073	0.01	DE000NRW0N26
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.01	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.01	JP1300691M16
OREILLY AUTO NEW COM	0.01	US67103H1077
CANADIAN GOV. 1.50% 01/12/2031	0.01	CA135087N266
UK. GILT 1.125% 31/1/2039	0.01	GB00BLPK7334
SPAIN GOV. BD. 0.00% 31/01/2028	0.01	ES0000012108
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.01	US771196CF76
OVINTIV 5.65% 15/05/2025	0.01	US69047QAA04
OTIS WORLDWIDE 2.565% 15/2/2030	0.01	US68902VAK35
TARGA RES. 5.20% 01/07/20272027 USD1000	0.01	US87612KAA07
GEN. MILLS 5.50% 17/10/2028	0.01	US370334CW20
SPAIN GOV. BD. 0.00% 31/5/2025	0.01	ES0000012K38
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024	0.01	US151191AZ66
BANK OF AMERICA F2F 25/04/2029	0.01	US06051GLG28
MORGAN STANLEY F2F 20/4/2029	0.01	US61747YFD22
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.01	US912810QA97
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.01	AU3FN0079703
ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD	0.01	US68268NAP87
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.01	
TARGET CORPORATION	0.01	US87612E1064
PAYCHEX INC	0.01	US7043261079
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.01	US25746UCC18
KOREA TSY. BD. 3.00% 10/09/2024	0.01	KR103502G495
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.01	CA135087M847
OLD REPUBLIC INTL CORP	0.01	US6802231042
STELLANTIS 3.50% 19/9/2030	0.01	XS2787827190
UK. GILT 1.75% 22/1/2049	0.01	GB00BFWFPP71
VOLVO AB - B	0.01	SE0000115446
ITALY BUONI POLIEN 3.85% 15/12/2029	0.01	IT0005519787
HUNTINGTON BANCSHARE F2F 8/21/2029	0.01	US446150BC73
BUONI POLIENALI D 1.25% 01/12/20260 REGS	0.01	IT0005210650
FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A	0.01	US33767BAB53
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.01	FR0014006TQ7
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	XS2626691906
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01	US01309QAA67
CHARTER HALL LWR 2.656% 17/12/2029	0.01	AU3CB0280956
ITALY BUONI POLIEN 3.85% 1/9/2049	0.01	IT0005363111
COCA-COLA 2.50% 15/3/2051	0.01	US191216DC18
AEGON BANK 3.375% 28/6/2030	0.01	XS2642546399
CAIXABANK F2F 15/03/2030	0.01	US12803RAG92
US. TSY. INFL. 1.125% I/L 15/01/2033	0.01	US91282CGK18

ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7S81YAB11
UK. GILT 4.25% 07/12/2046	0.01	GB00B128DP45
GILEAD SCIENCES INC	0.01	US3755581036
CORNING 3.875% 15/05/2026	0.01	XS2621757405
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.01	BE0000341504
CIGNA CORP 4.375% 15/10/2028	0.01	US125523AH38
UK. GILT 3.50% 22/07/2068	0.01	GB00BBJNQY21
SPRINT 7.125% 15/06/2024	0.01	US85207UAH86
EQUINIX 1.80% 15/07/2027	0.01	US29444UBG04
AGCO CORP	0.01	US0010841023
YARA INTL. 4.75% 01/06/2028D2000 144A	0.01	US984851AF24
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01	XS2723549528
HOLDING D INFRASTRUCTURE 1.47% 18/JAN/2031	0.01	XS2433135543
BUNDESobligation 0.00% 09/10/2026	0.01	DE0001141844
ORACLE CORP 2.5% 01/04/2025	0.01	US68389XBT19
ADTALEM GLOBAL EDUCATION INC	0.01	US00737L1035
Income Due - JPY	0.01	
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	XS2367816076
LAUREATE EDUCATION INC	0.01	US5186132032
3I GROUP PLC	0.01	GB00B1YW4409
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033	0.01	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.01	DE0001102598
HOWMET AEROSPACE I COM USD	0.01	US4432011082
KERRY GROUP PLC	0.01	IE0004906560
WILLIAMS PARTNERS 3.75% 15/6/2027	0.01	US96949LAD73
VENTAS REALTY LIMITED PARTNERSHIP 4.4% GTD SNR NTS15/01/2029 USD2000	0.01	US92277GAN79
LIBERTY MUTUAL GROUP 5.5% SNR NTS 15/06/2052 USD1000 144A	0.01	US53079EBN31
COMMONWEALTH EDISON 2.75% 1MTG BDS 01/09/2051 USD2000 131	0.01	US202795JU55
JPMORGAN CHASE & CO F2F 22/04/2032	0.01	US46647PCC86
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.01	FR0013515806
APPLE INC 3.95% SNR NTS 08/08/2052 USD1000	0.01	US037833EQ92
SYNOPSIS INC	0.01	US8716071076
CAIXABANK 1.00% 25/06/2024	0.01	ES0313307219
SWISS CONFEDERATIO 3.50% 08/04/2033	0.01	CH0015803239
POPULAR INC COM USD6 POST REV SPLIT	0.01	PR7331747001
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.01	JP1201771M76
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.01	XS2238792332
MAPLETREE LOGISTICS TRUST	0.01	SG1503926213
CADENCE DESIGN SYSTEMS INC	0.01	US1273871087
UK. GILT 4.75% 22/10/2043	0.01	GB00BPJJKP77
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.01	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.01	JP1300331A99
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.01	MYBMO2000028
CITIGROUP 4.30% 20/11/2026	0.01	US172967JC62
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.01	JP1103451GC0
SANTOS FIN. 6.875% 19/09/20333	0.01	US803014AB57
MANULIFE FINANCIAL CORP	0.01	CA56501R1064
LANDIS AND GYR GROUP AG	0.01	CH0371153492
INTEL 4.875% 10/2/2028	0.01	US458140CE86
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.01	FR0014002JM6
TEAMVIEWER AG	0.01	DE000A2YN900
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.01	CNE100001XQ1
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.01	US11120VAH69
SPAIN GOV. BD. 3.45% 30/07/2066	0.01	ES00000128E2
VINCI SA	0.01	FR0000125486
ING GROEP NV	0.01	NL0011821202
AT&T INC 2.9% 04/DEC/2026	0.01	XS1879223565
NATWEST MKTS. FRN 23/08/2028	0.01	AU3FN0080586
TEREGA SA 0.87% 17/SEP/2030	0.01	FR0013534500
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	US00774MAV72
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	AU3CB0297711
ABN AMRO BANK 1.25% 28/5/202500000 280	0.01	XS2180510732
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	AU3FN0069209
SHERWIN WILLIAMS COM	0.01	US8243481061
SPAIN GOV. BD. 0.80% 30/7/2029	0.01	ES0000012K53
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.01	DE0001135176
PROLOGIS 1.75% 1/2/2031	0.01	US74340XCA72
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.01	DE0001102382
NEW ZEALAND DOLLAR	0.01	
SHIN-ETSU CHEMICAL NPV	0.01	JP3371200001
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.01	CA135087J397
UK. GILT 0.875% 31/01/2046	0.01	GB00BNNGP775
THAMES WATER UTILI 8.25% 25/4/2040	0.01	XS2707822644
ITALY BUONI POLIEN 0.50% 15/7/2028	0.01	IT0005445306

UK. GILT 6.00% 07/12/2028	0.01	GB0002404191
BARCLAYS PLC F2F 6/11/2029	0.01	
BUONI POLIENALI D 0.25% 15/03/2028EGS	0.01	IT0005433690
ITALY BUONI POLIEN 5.00% 1/9/2040	0.01	IT0004532559
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.01	JP1300771P16
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.01	NZGOVDT437C0
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.01	BE0000331406
US. TSY. NOTE/BON 2.625% 31/12/2025	0.01	US9128285T35
ONEOK 4.85% 01/02/2049	0.01	US682680BZ59
BRAZIL LETRAS DO T 0.00% 01/07/2024BRL1000 LTN	0.01	BRSTNCLTN7W3
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.01	US694308HY69
FORTINET INC COM	0.01	US34959E1091
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	US38869PAP99
UDR INC	0.01	US9026531049
SPAIN GOV. BD. 3.90% 30/07/2039	0.01	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.01	BE0000335449
COMPAGNIE FINANCIERE RICHEMONT SA	0.01	CH0210483332
REPUBLIC OF COLOMB 4.50% 15/03/202900000	0.01	US195325DP79
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	XS2202902636
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.01	US110122DH81
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.01	JP1300141445
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.01	DE0001102473
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.01	
DOW CHEM. 6.90% 15/5/2053	0.01	US260543DH36
ITALY BUONI POLIEN 3.45% 1/3/2048	0.01	IT0005273013
VULCAN STEEL AUSTRALIA PTY LTD	0.01	AU0000181984
FANNIE MAE POOL 6.00% 1/9/2053	0.01	US31418EV989
ATHABASCA OIL CORP	0.01	CA04682R1073
KBC GROUP NV	0.01	BE0003565737
ITALY BUONI POLIEN 1.65% 01/03/2032	0.01	IT0005094088
ITALY BUONI POLIEN 0.45% 15/02/2029	0.01	IT0005467482
CANADIAN NATL RY CO NT 6.125% 01/11/2053	0.01	US136375DJ88
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.01	JP1201821NA5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.01	SG3261987691
ITALY BUONI POLIEN 4.35% 1/11/2033	0.01	
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.01	US23338VAE65
INTERCONTINENTAL EXCHANGE INC	0.01	US45866F1049
SPIRAX SARCO ENG ORD	0.01	GB00BWFQGN14
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.01	
CAPITAL ONE FINANCIAL CORPORATION	0.01	US14040H1059
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A	0.01	US709599BU71
JAPAN GOV. THIRTY 0.40% 20/06/2049	0.01	JP1300631K78
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.01	JP1201661A3
US. TSY. NOTE/BON 5.375% 15/02/2031	0.01	US912810FP85
CANADIAN PAC KANS COM NPV	0.01	CA13646K1084
REGAL REXNORD CORP 6.05% 15/FEB/2026	0.01	US758750AC76
BWP TST. 3.30% 10/04/2026	0.01	AU3CB0262350
INTL FLAVORS & FRAGRANCES USD	0.01	US4595061015
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	XS2672744013
CANADIAN GOV. BD. 1.00% 01/06/2027	0.01	CA135087F825
BARCLAYS PLC F2F 12/03/2028	0.01	
BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS	0.01	XS1650033571
DENMARK GOV. BD. 4.50% 15/11/2039	0.01	DK0009922320
IVECO GROUP NV	0.01	NL0015000LU4
ITALY BUONI POLIEN 2.50% 15/11/2025	0.01	IT0005345183
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	USG82296AG21
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.01	AU0000075681
SOUTHERN CO COM USD	0.01	US8425871071
SPAIN GOV. BD. 4.00% 31/10/205444A	0.01	
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.01	US571903BJ14
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
MARS 3.60% 01/04/203444A	0.00	US571676AC90
CHARTER COMMS. OP 4.908% 23/07/2025	0.00	US161175AY09
FMC CORP 5.15% SNR NTS 18/05/2026 USD1000	0.00	US302491AW57
T-MOBILE USA 3.00% 15/02/2041	0.00	US87264ABL89
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00	XS2308313860
CENTRAL EXCHANGE LIMITED	0.00	AU0000017840
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00	AU3CB0302685
GOODMAN FIN. 4.375% 19/06/2024	0.00	XS1078750004
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00	US084423AT91
HUB24 LIMITED ORDINARY FULLY PAID	0.00	AU000000HUB4

ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.00	US302154CY36
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3
MITSUBISHI CORP	0.00	JP3898400001
FIRST INDUSTRIAL REALTY TRUST	0.00	US32054K1034
CME GROUP INC COM	0.00	US12572Q1058
SUNCORP-METWAY FRN 24/05/2027	0.00	AU3FN0083135
DUKE ENERGY CORP COM	0.00	US26441C2044
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	IT0005422891
APT PIPELINES 4.20% 23/03/2025	0.00	USQ04578AD42
HEALTHPEAK PROPERTIES INC	0.00	US42250P1030
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00	AU3FN0084828
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
CREDIT AGRICOLE SA	0.00	FR0000045072
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	JP1300361C33
MS. F2F 30/05/2025	0.00	US61747YEA91
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
PARKER HANNIFIN CORP	0.00	US7010941042
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00	XS1843459782
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00	US05253JAL52
VERIZON COMMS. 5.50% 23/02/2054	0.00	US92343VWG81
PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A	0.00	US709599BN39
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00	USU10517AC12
ORACLE 3.60% 1/4/2050	0.00	US68389XBX21
ASTELLAS PHARMA NPV	0.00	JP3942400007
ITALY BUONI POLIEN 3.25% 1/9/2046	0.00	IT0005083057
BUNDESREPUBLIK DEU 0.25% 15-FEB-29	0.00	DE0001102465
JAPAN GOV. FORTY Y 2.10% 20/12/2029	0.00	JP12011419C6
POWERSCHOOL HOLDINGS INC	0.00	US73939C1062
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	JP1201801N46
BUONI POLIENALI D 0.95% 01/12/2031	0.00	IT0005449969
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	US912810PX00
US. TSY. FLOATING RA FRN 31/1/2026000 AX-2026	0.00	US91282CJU62
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	JP1201131990
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00	US6325C1D228
FORD MOTOR CREDIT 5.80% 08/03/2029	0.00	US345397E581
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00	US911365BM59
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
UTD. AIRLINES 4.375% 15/04/2026	0.00	US90932LAG23
KINGDOM OF BELGIUM 5.50% 28/03/2028	0.00	BE0000291972
CANADIAN GOV. BD. 1.25% 1/3/2025	0.00	CA135087K528
SPAIN GOVERNMENT B 1.95% 30/07/2030	0.00	ES00000127A2
WESTLAKE AUTOMOBILE RECEIV 1A E 2.33% 17/08/202633% 144A 17/08/2026	0.00	US96043FAG81
COGNIZANT TECH SOLUTIONS A	0.00	US1924461023
COREBRIDGE FINL. 3.65% 5/4/2027	0.00	US21871XAD12
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567
SYMBOTIC ORD SHS CLASS A	0.00	US87151X1019
DP WORLD 2.375% 25/09/2026	0.00	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.00	US06738EBY05
ARISTA NETWORKS IN COM	0.00	US0404131064
NOMAD FOODS LTD	0.00	VGG6564A1057
WELLS FARGO F2F 30/4/2041	0.00	US95000U2Q52
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
T-MOBILE USA 3.75% 15/04/2027	0.00	US87264ABD63
COLUMBIA PIPELINE 6.497% 15/8/2043043	0.00	US19828TAE64
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00	USQ3958YAC77
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
TRUIST FINL. F2F 30/10/2029	0.00	US89788MAQ50
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
JPM. CHASE F2F 22/4/2026	0.00	US46647PBK12
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.00	XS2462324745
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	DE0001102481
PILBARA MINERALS LTD	0.00	AU000000PLS0
BUONI POLIENALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
BOUYGUES	0.00	FR0000120503
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
FANNIE MAE POOL 6.50% 1/10/2053	0.00	
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31

ASIAN DEV. BANK 4.00% 12/1/20331455-00-1	0.00	US045167FV02
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
CVS HEALTH 2.875% 1/6/2026	0.00	US126650CU24
KOREA NATL. OIL 0.875% 05/10/2025	0.00	US50066RAM88
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00	US797440BW34
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
HONDA MOTOR CO LTD	0.00	JP3854600008
VERIZON COMMS. 1.45% 20/03/2026	0.00	US92343VGG32
DEUTSCHE TELEKOM AG DEM	0.00	DE0005557508
SOFTBANK CORP	0.00	JP3732000009
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
ALLIANZ F2F 25/06/2053	0.00	DE000A351U49
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00	US22536PAH47
INDONESIA TSY. BD 6.375% 15/04/203200000 FR0091	0.00	IDG000018706
TETRA TECH INC	0.00	US88162G1031
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
INDITEX	0.00	ES0148396007
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00	US92277GAW78
MARRIOTT VACATIONS WORLDWIDE CORP	0.00	US57164Y1073
RIO TINTO PLC ORD	0.00	GB0007188757
HARTFORD FINANCIAL SERVICES GROUP INC	0.00	US4165151048
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	JP1200841615
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
JAPAN GOV. TWENTY 2.10% 20/9/2024	0.00	JP1200721494
NATL. BANK OF GREECE F2F 29/01/2029	0.00	XS2756298639
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00	CA46071W2058
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.00	US928668BE16
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
AMGEN 5.65% 2/3/2053	0.00	US031162DT45
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
ARCADIS NV	0.00	NL0006237562
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
CAVCO INDUSTRIES INC	0.00	US1495681074
ABB LTD	0.00	CH0012221716
KEYERA CORP COM	0.00	CA4932711001
FORD MOTOR COMPANY	0.00	US3453708600
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	AU0000047003
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
CITIC HEAVY INDUSTRIES ORD SHS A	0.00	CNE100001SX7
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
INVINCIBLE INVESTMENT CORP REIT	0.00	JP3046190009
PUMA FIN. PTY 1 A FRN 22/03/2055	0.00	AU3FN0082343
NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K	0.00	US65339KBP49
AIRBNB INC	0.00	US0090661010
PAYPAL HOLDINGS INC	0.00	US70450Y1038
ITALY BUONI POLIEN 4.50% 1/3/2026	0.00	IT0004644735
JAPAN GOV. TEN YEA 0.40% 20/03/2025	0.00	JP1103381F34
JAPAN GOV. TEN YEA 0.50% 20/12/2024	0.00	JP1103361EC6
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00	US20030NEG25
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	US830505AZ66
BANCO SANTANDER 4.875% 18/10/2031	0.00	XS2705604234
PIONEER NATURAL RE 5.10% 29/3/2026	0.00	US723787AV90
TARGA RES. 6.125% 15/3/2033	0.00	US87612GAC50
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00	AU3CB0234029
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	IT0005582421
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	JP1103441G98
UK. GILT 1.75% 22-JUL-57	0.00	GB00BD0XH204
KBC GRP. F2F 28/11/2029	0.00	BE0002987684
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
NIPPON TEL AND TEL CP NPV	0.00	JP3735400008
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A	0.00	US224044CT25
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BE0000333428
UNIPOL GRUPPO FINANZIARIO SPA	0.00	IT0004810054
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00	US29278NAR44

PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00	AU3FN0081790
SYSCO CORPORATION COM	0.00	US8718291078
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
TESCO ORD	0.00	GB00BLGZ9862
US BANCORP	0.00	US9029733048
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
PARKLAND CORP	0.00	CA70137W1086
CAIXABANK F2F 15/06/2035	0.00	US12803RAH75
MARRIOTT INTL INCUSD	0.00	US5719032022
CARDINAL HEALTH INC	0.00	US14149Y1082
MITSUBISHI ELECTRIC	0.00	JP3902400005
DARLING INGREDIENTS INC	0.00	US2372661015
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	US476556DC60
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2
BECTON DICKINSON AND COMPANY	0.00	US0758871091
THERMO FISHER SCIE 5.00% 31/01/2029	0.00	US883556DA77
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00	US55903VBD47
CINTAS CORP	0.00	US1729081059
SUMITOMO MITSUI FINANCIAL GROUP	0.00	JP3890350006
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	FR001400GG20
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
SPAIN GOV. BD. 0.25% 30-JUL-24	0.00	ES0000012E85
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	IT0005542797
AON PLC IE COM CL A	0.00	IE00BLP1HW54
ITALY BUONI POLIEN 1.45% 15/11/2024	0.00	IT0005282527
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	JP1201641J38
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00	US55903VBA08
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00	XS1960678255
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
NIPPON YUSEN KK NPV	0.00	JP3753000003
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	
FREEPORT MCMORAN INC	0.00	US35671D8570
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	IT0005474330
UK. GILT 0.625% 22/10/2050	0.00	GB00BMBL1F74
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012132
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
Outstanding Settlement Receipts - AUD	0.00	
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	IT0005493298
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
OLD MUTUAL LTD NPV	0.00	ZAEO00255360
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00	AU3FN0082194
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
YUM! BRANDS INC	0.00	US9884981013
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00	XS2156510021
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	
ABN AMRO BANK F2V PERPS	0.00	XS2131567138
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00	US83368TBQ04
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00	US64952WEY57
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
VIRGIN MONEY UK F2F 18/3/2028	0.00	XS2757511113
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
MOODYS CORPORATION	0.00	US6153691059
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00	US224044CN54
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00	US345397D674
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
TARGA RES. 4.20% 01/02/2033	0.00	US87612GAA94
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00	US44891CCF86
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00	US958667AC17
DELTA ELECTRONICS INC	0.00	TW0002308004
KUBOTA CORPORATION	0.00	JP3266400005
FDXEX CORP COM	0.00	US31428X1063
ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000	0.00	US049560BA22

CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.00	FR001400CGA2
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	NZGOVDT541C9
UNION PACIFIC 5.15% 20/01/20630	0.00	US907818GD49
GENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00	US15135UAX72
EMERSON ELECTRIC CO	0.00	US2910111044
GS. GRP. 1.25% 7/2/2029	0.00	XS2441552192
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00	AU3FN0080883
EUROPEAN UNION 0.45% 04/07/2041	0.00	
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00	US828807DQ71
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
ESTACIO PARTICIPACOES SA	0.00	BRYDUQACNOR3
PANAMA GOV. INTL. 8.00% 01/03/2038	0.00	US698299BY91
ENEL FIN. INTL. 4.25% 15/6/2025	0.00	USN30707AN87
CAP. ONE FINL. F2F 01/02/2030	0.00	US14040HDE27
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
STANTEC INC	0.00	CA85472N1096
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00	XS2178957077
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
CBRE GROUP INC CLASS A	0.00	US12504L1098
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00	
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
ALIMENTATION COUC 5.267% 12/2/20344	0.00	US01626PAU03
NIKE 3.25% 27/03/2040	0.00	US654106AL77
HUMANA 4.95% 01/10/2044	0.00	US444859BE13
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MKO
MONSTER BEVERAGE SHS ORD	0.00	US61174X1090
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
ADVANCED DRAINAGE SYTEMS INC	0.00	US00790R1041
KEURIG DR PEPPER INC	0.00	US49271V1008
MEXICO CETES 0.00% 3/10/20242024 MXN10 CETES	0.00	MXBIGO000TL1
KINGSPAN GROUP PLC	0.00	IE0004927939
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00	US00115AAN90
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
HILTON WORLDWIDE H COM	0.00	US43300A2033
NATIONAL AUSTRALIA BANK LIMITED	0.00	AU000000NAB4
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00	US629377CP59
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
AGCO 5.80% 21/03/2034	0.00	US001084AS13
INTL. BUSINESS MAC 3.45% 19/02/2026	0.00	US459200JG74
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	US084659AF84
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.00	NZOCAE000250
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	US015271BC21
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
PULTE GROUP INC	0.00	US7458671010
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
ROYAL BANK OF CANA 2.55% 16/07/2024	0.00	US78013XZU52
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
BNP PARIBAS F2V 31/03/2032EGS	0.00	FR0014009HA0
DEMETER INVESTMENTS F2F 8/15/2050	0.00	XS1261170515
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
QUEENSLAND TSY. 5.25% 21/07/2036	0.00	AU35G0002868
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
BUONI POLIENALI D 0.60% 01/08/2031	0.00	IT0005436693
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	NL0013332430
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	US92277GAU13
OTIS WORLDWIDE COR COM	0.00	US68902V1070
CITIGROUP INC FRN 17/MAR/2026	0.00	US172967NL16
KDDI CORP	0.00	JP3496400007
NXP SEMICONDUCTORS	0.00	NL0009538784
MACQUARIE BANK 2.30% 22/01/2025	0.00	US55608RBE99
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.00	XS2606297864
URUGUAY GOVERNMENT 8.25% 21/05/2031	0.00	US917288BM35
BANK OF MONTREAL CAD	0.00	CA0636711016
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
CAIXABANK SA 6.87% 25/OCT/2033	0.00	XS2579488201
CENTENE CORPORATION	0.00	US15135B1017

GINNIE MAE II POOL 6.00% 20/01/2054	0.00	
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
KOMMUNALBANKEN FRN 17/06/2026	0.00	XS2408621238
AMPOL LIMITED ORDINARY FULLY PAID	0.00	AU0000088338
LAFARGEHOLCIM LTD	0.00	CH0012214059
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00	US961214DF70
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00	AU3FN0083036
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	US20826FBH82
VANECK J. P. MORGAN EM LOCAL CURRENCY BOND ETFURNY BD ETF(R/S	0.00	US92189H3003
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
SVENSK EXPORTKREDIT FRN 3/8/202603/08/2026	0.00	US87031CAF05
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.00	XS2553798443
KKR AND CO INC	0.00	US48251W1045
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00	AU3CB0283638
BANK OF IRELAND GRP. F2V 06/12/2032	0.00	XS2528657567
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.00	XS2562941927
MARVELL TECHNOLOGY COM	0.00	US5738741041
ORIX CORPORATION	0.00	JP3200450009
SPDR BLOOMBERG BARCLAYS EMG. MKTS. LOCAL UCITS ET	0.00	IE00B4613386
CAD BNP PARIBAS A/C	0.00	
BANK OF AMERICA 3.248% 21/10/2027	0.00	US06051GGA13
CRH PLC LONDON LISTING	0.00	IE0001827041
OTSUKA HOLDINGS CO LTD	0.00	US6891641010
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00	NZGOVDT554C2
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
T ROWE PRICE GROUP	0.00	US74144T1088
VERIZON COMMS. 2.10% 22/03/2028	0.00	US92343VGH15
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
COLOMBIA GOV. INTL 7.50% 02/02/2034	0.00	US195325EG61
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	US720186AN51
CONSTELLATION ENERGY CORP	0.00	US21037T1097
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00	XS2611221032
AMPHENOL CORP CL A	0.00	US0320951017
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	US68389XBP96
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00	USU0901RAB34
CITIGROUP F2F 25/5/2034	0.00	US17327CAR43
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	JP1201511EC7
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00	US98462YAF79
NORFOLK SOUTHERN CORP USD	0.00	US6558441084
CHROMA ATE INC	0.00	TW0002360005
MARS INC 4.55% 20/04/2028	0.00	US571676AT26
NEWMONT CORP / NEW 5.35% 15/03/20344	0.00	US65163LAP40
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	US8426EPAC26
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00	US13607HVE97
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
FERGUSON PLC	0.00	JE00BJVNSS43
UK. GILT 1.625% 10/22/2054	0.00	GB00BJLR0J16
FRENCH REPUBLIC GO 0.75% 25/5/2052	0.00	
ITALY BUONI POLIEN 3.80% 15/4/2026	0.00	IT0005538597
ITALY BUONI POLIEN 1.70% 01/09/2051	0.00	IT0005425233
AALBERTS INDUSTRIES NV	0.00	NL0000852564
3M CO	0.00	US88579Y1010
KEYCORP F2F 06/03/2035	0.00	US49326EEP43
HSBC HLDGS. F2F 11/8/2028	0.00	US404280DG12
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
NATIONAL VISION HOLDINGS INC	0.00	US63845R1077
SUPER MICRO COMPUTER INC	0.00	US86800U1043
LEG IMMOBILIEN 0.875% 17/01/2029	0.00	DE000A3MQNP4
FLORIDA POWER & LI 3.95% 01/03/2048	0.00	US341081FQ54
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
IFFIM 1.00% 21/04/2026	0.00	XS2333299324
EURP. UNION 3.25% 04/02/2050	0.00	EU000A3K4EU0
BARCLAYS PLC	0.00	GB0031348658
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	US958254AF13
DAIWA SECURITIES GROUP INC.	0.00	JP3502200003
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	US15189WAJ99
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66

KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
AMERICAN INTERNATIONAL GROUP	0.00	US0268747849
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00	US05584KAH14
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
CLARION FNDG. 2.625% 18/1/2029	0.00	XS1936791612
AFFIRM HOLDINGS INC	0.00	US00827B1061
GS. GRP. F2F 10/8/2026	0.00	US38145GAM24
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	IT0005534141
DAIICHI SANKYO COMPANY LIMITED	0.00	JP3475350009
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
ATHORA HOLDING LT 6.625% 16/6/2028	0.00	XS2628821790
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
HON HAI PRECISION INDUSTRY	0.00	TW0002317005
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	US47233JGT97
BANK OF NOVA SCOTIA CAD	0.00	CA0641491075
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
CAPITAL ONE FINANCA F2F 1/2/2029	0.00	US14040HCX17
NEXTERA ENERGY CAP 4.95% 29/01/2026	0.00	US65339KCS78
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
MS & AD INSURANCE GP TEMP	0.00	JP3890310000
GLENCORE PLC	0.00	JE00B4T3BW64
SUN LIFE FINANCIAL INC	0.00	CA8667961053
LONDON STOCK EXCHANG	0.00	GB00B0S0JX34
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	US960413AY89
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE0000332412
FERRARI NV COM	0.00	NL0011585146
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
BUREAU VERITAS SA	0.00	FR0006174348
MBANK F2F 11/09/2027	0.00	XS2680046021
WIENERBERGER AG	0.00	AT0000831706
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00	US29278GAV05
NINTENDO CO LTD	0.00	JP3756600007
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	US161175BS22
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
EXETER AUTOMOBILE RECEIVAB 1A E 5.02% 15/10/2029/10/2029 USD 144A E	0.00	US30167JAG94
NETAPP INC	0.00	US64110D1046
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES0000012806
NATL. GRID NORTH 4.151% 12/9/2027	0.00	XS2680745119
DECKERS OUTDOOR CORP	0.00	US2435371073
VODACOM GROUP PTY LTD	0.00	ZAE000132577
VERIZON COMMS. 4.125% 16/03/2027	0.00	US92343VDY74
CGI INC	0.00	CA12532H1047
XENIA HOTELS AND RESORTS INC	0.00	US9840171030
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
RAIFFEISEN BANK INTL F2F 15/09/2028	0.00	XS2682093526
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00	XS2264978623
AMPOL FRN 02/12/2081	0.00	AU3FN0064739
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36
VOLVO TSY. 2.625% 20/2/2026	0.00	XS2534276717
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
FONTERRA SHAREHOLDER FUND	0.00	NZFSFE0001S5
SANTANDER UK GRP. HLDGS. F2V PERP	0.00	XS1592884123
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00	AU3CB0291284
BEIJING TONGRENTANG CO LTD	0.00	CNE100001X92
ANTHEM 3.60% 15/03/2051	0.00	US036752AS28
BANCO SANTANDER F2V 4/10/2032	0.00	XS2393518597
TRUIST FINL CORP COM	0.00	US89832Q1094
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00	XS2063540038
SUNCORP GRP. FRN 27/06/2034	0.00	AU3FN0081386
PING AN INSURANCE GROUP OF CHINA LIMITED	0.00	CNE1000003X6
CITIBANK NA 5.803% 29/9/2028	0.00	US17325FBB31
CREDIT AGRICOLE FRN 01/06/2028	0.00	AU3FN0078515
HSBC HLDGS. F2F 21/03/2034	0.00	AU3CB0307890
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
NEWCASTLE GREATER MU FRN 14/02/2029	0.00	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.00	AU3FN0079372
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00	XS1312953596
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00	AU3FN0055687
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMCN652
QPH FIN. PTY 2.30% 29/7/2027	0.00	AU3CB0273365
UBS AG/AUSTRALIA FRN 24/11/2026	0.00	AU3FN0083150

INS. AUSTRALIA GRP. FRN 15/06/2045	0.00	AU3FN0047544
WESTPAC BANKING FRN 27/01/2027	0.00	AU3FN0074563
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
APPLE HOSPITALITY REIT INC	0.00	US03784Y2000
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	US35805BAC28
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
TORONTO-DOMINION BAN FRN 28/7/2025	0.00	AU3FN0070173
DEUTSCHE BANK AG F2V 19/05/2031000 REGS	0.00	DE000DL19VB0
BANCO SANTANDER FRN 23/01/2029	0.00	AU3FN0084307
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00	AU3FN0078150
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00	AU3FN0077574
JOHN DEERE FINL. 4.90% 28/07/2025	0.00	AU3CB0291078
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00	AU3FN0076170
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00	US24422EWX39
EXPORT-IMPORT BANK O FRN 26/06/2026	0.00	AU3FN0079117
NBN 4.75% 28/09/2026	0.00	AU3CB0292597
DBS BANK FRN 26/06/2026	0.00	AU3FN0079018
MACQUARIE BANK FRN 1/3/2034	0.00	AU3FN0085171
NEW TERMINAL FINC. P FRN 12/07/2024	0.00	AU3FN0036984
CHANNEL INFRASTRUCTURE NZ LTD	0.00	NZNR0000159
PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322	0.00	AU3FN0085361
ZF EUR. FIN. 4.75% 31/01/2029	0.00	XS2757520965
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	DE0001135044
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16	0.00	XS1082471423
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	NL0015001BV1
ENGIE 3.625% 6/12/2026	0.00	FR001400MF78
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00	AU3CB0233856
METLIFE INC	0.00	US59156R1086
BNP PARIBAS 3.625% 1/9/2029	0.00	FR001400CFW8
VICTORIA POWER NETWO FRN 21/04/2026	0.00	AU3FN0059994
GPT WHOLESALE SHO 3.993% 11/09/2024	0.00	AU3CB0246890
ETSA UTILITIES FIN 3.50% 29/08/2024	0.00	AU3CB0246544
SGSP AUSTRALIA ASS 3.75% 27/09/2024	0.00	AU3CB0247393
BASF SE	0.00	DE000BASF111
PACCAR FINL. PTY 0.75% 24/05/2024	0.00	AU3CB0280402
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.00	AU3CB0247401
BARCLAYS PLC FRN 20/05/2027	0.00	AU3FN0060448
KBC BANK 3.125% 22/2/2027	0.00	BE0002924059
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00	DE000A3LWGF9
CNH CAPITAL AUS 1.75% 08/07/2024	0.00	AU3CB0281418
METROPOLITAN LIFE GB FRN 01/12/2025	0.00	AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00	AU3CB0289932
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	US749775DR04
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
BOOKING HLDGS. 3.50% 1/3/2029	0.00	XS2776511060
PUBLICIS GROUPE	0.00	FR0000130577
LINDE 3.00% 14/2/2028	0.00	XS2765559799
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00	AU3CB0232288
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000L58
INSULET CORP	0.00	US45784P1012
NBN 4.20% 14/04/20274/2027	0.00	AU3CB0288397
DBNGP FIN. PTY 4.225% 28/05/2025	0.00	AU3CB0253417
ASIAN DEV. BANK 1.10% 15/08/2024	0.00	AU3CB0265726
PROSUS NV	0.00	NL0013654783
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00	AU3CB0261576
MLS ORD SHS A	0.00	CNE100001X19
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00	AU3CB0287605
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
KBC GROUP NV F2V 18/09/2029	0.00	BE0002290592
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00	AU300ENL0021
NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A	0.00	US644188BH66
VOLVO TSY. 3.125% 08/09/2026	0.00	XS2760218185
DEXUS FIN. PTY 4.25% 11/05/2027	0.00	AU3CB0244168
EXPERIAN GROUP LTD	0.00	GB00B19NLV48
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00	AU3CB0242139
INTERCONTINENTAL H 3.75% 14/8/2025	0.00	XS1275957121
VICINITY CENTRES T 2.60% 27/06/2025	0.00	AU3CB0264505
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
GEN. PROP. TST. 3.657% 24/08/2026	0.00	

WOOLWORTHS GRP. 1.85% 20/5/2025	0.00	AU3CB0272219
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	AU3FN0082608
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.00	ES0167050915
INTL. BANK FOR REC 3.30% 14/08/2028	0.00	AU3CB0250652
DISCOVER FINANCIAL SERVICES	0.00	US2547091080
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	AU3CB0272847
SAMSUNG SDI CO LTD	0.00	KR7006400006
BJ ULTRAPOWER SW ORD A	0.00	CNE100000H51
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	AU3CB0250132
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
SHINHAN BANK 5.00% 30/08/2028	0.00	AU3CB0256113
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
T-MOBILE USA INC 5.50% 15/01/2055	0.00	US87264ADG76
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
JOHNSON CONTROLS INTERNATIONAL PLC	0.00	IE00BY7QL619
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	JP1400071E55
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	JP1400111J52
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00	PTBCPHOM0066
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	AU3CB0239754
PARAMOUNT GLOBAL 2.90% 15/01/202700	0.00	US124857AR43
DANSKE BANK F2V 13/4/2027	0.00	XS2586741543
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
BRAZILIAN GOV. INT 5.00% 27/01/20455 USD1000 DUE	0.00	US105756BW95
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	AU3CB0268548
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
AMERICAN ELECTRIC POWER COMPANY INC	0.00	US0255371017
TRIMBLE 6.10% 15/3/2033	0.00	US896239AE08
INVESTORE PROPERTY LTD	0.00	NZIPLE0001S3
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	JP1300601JA9
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.00	US37733W2044
DEUTSCHE BANK F2F 23/02/2028	0.00	DE000DL19WL7
AIB GRP. F2F 23/7/2029	0.00	XS2578472339
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	US74456QCG91
NUCOR CORP	0.00	US6703461052
WESFARMERS LIMITED	0.00	AU000000WES1
DANSKE BANK F2V 22/9/202626	0.00	US23636BBE83
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00	XS2322289385
SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033	0.00	XS2445344570
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00	AU000000CWY3
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
POTOMAC ELEC. POWE 5.20% 15/3/2034	0.00	US737679DH05
NESTLE HLDGS. 5.25% 13/3/2026	0.00	USU64106CD47
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	JP1300671L78
INGERSOLL RAND INC	0.00	US45687V1061
AMERIPRISE FINANCIAL INC	0.00	US03076C1062
MICROCHIP TECHNOLOGY INC	0.00	US5950171042
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	ES0000012M51
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	US46590XAP15
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BE0000324336
KENVUE INC	0.00	US4917711025
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	AU3FN0083648
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	IT0005508590
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	AU3CB0281145
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950
KIMCO REALTY CORP	0.00	US49446R1095
INFICON HOLDING AG-REG	0.00	CH0011029946
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	US912810FM54
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
PUBLIC STORAGE	0.00	US74460D1090
DANONE	0.00	FR0000120644
APOLLO GLOBAL MANA COM	0.00	US03769M1062
CHF BNP PARIBAS A/C	0.00	
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00	DK0030506886
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00	AU3CB0275253
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
SEMPRA ORD	0.00	US8168511090
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	JP1201421D22
GENERAL MILLS INC	0.00	US3703341046
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	IT0005580094

JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	JP1201341C38
BRISTOL-MYERS SQUI 5.20% 22/02/2034	0.00	US110122EH72
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00	FR0014007PV3
CROWN CASTLE INTL CORP	0.00	US22822V1017
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
AEGON F2F 11/04/2048	0.00	US007924AJ23
DBS BANK 0.375% 21/11/20240 6	0.00	XS1720526737
RIVIAN AUTOMOTIVE INC	0.00	US76954A1034
OTP BANK NYRT F2V 05/10/2027	0.00	XS2698603326
NIPPON ACCOMMODATIONS FUND	0.00	JP3046440008
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
ELECTRANET PTY L 2.4737% 15/12/2028	0.00	AU3CB0283034
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00	US299808AJ43
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00	US837004CJ73
TECK RES. 5.40% 01/02/2043USD1000	0.00	US878742AZ84
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	DE0001102366
NEXTRACKER INC	0.00	US65290E1010
ALPHA METALLURGICAL RESOURCES INC	0.00	US0207641061
EDP RENOVAVEIS SA	0.00	ES0127797019
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00	US11133T1034
MALAYSIA GOV. BD. 4.498% 15/04/2030	0.00	MYBMX1000038
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00	USW8454EAR90
AMETEK INC	0.00	US0311001004
FASTENAL CO	0.00	US3119001044
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	IT0005327306
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	JP1024441P12
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	ES0000012K95
DOLLAR GENERAL	0.00	US2566771059
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	US25160PAJ66
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
SIMON PROPERTY GROUP INC USD	0.00	US8288061091
ORANGE SA	0.00	FR0000133308
DWPF FIN. PTY 1.90% 04/08/2028	0.00	AU3CB0282010
COINBASE GLOBAL INC	0.00	US19260Q1076
ATLAS COPCO AB	0.00	SE0017486889
SNOWFLAKE INC	0.00	US8334451098
DOMINION ENERGY INC	0.00	US25746U1097
OLD DOMINION FGHT COM USD 0.10 TEMP	0.00	US6795801009
SAAB AB-B	0.00	SE0000112385
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	US853254CG39
WARNERMEDIA HLDGS 3.788% 15/3/2025	0.00	US55903VAY92
MIZUHO FINANCIAL GROUP INC	0.00	JP3885780001
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00	XS2022084367
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
BANK OF NEW YORK MELLON CORP	0.00	US0640581007
HUMANA INC	0.00	US4448591028
COMERICA F2F 30/01/2030	0.00	US200340AW72
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
MANAWA ENERGY LTD	0.00	NZTPXE000155
BARCLAYS PLC F2F 24/01/2026	0.00	XS1757394322
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
MITSUBISHI HVY IND NPV TEMP	0.00	JP3900000005
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
APPLE 3.00% 20/6/2027	0.00	US037833CX61
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
ADVANTEST CORP	0.00	JP3122400009
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	AU3CB0274645
PRINCIPAL FINANCIAL GROUP	0.00	US74251V1026
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
IDEXX LABORATORIES INC	0.00	US45168D1046
CORTEVA INC	0.00	US22052L1044
BOOKING HOLDINGS 4.00% 15/11/2026	0.00	XS2555218291
BANK OF AMERICA F2F 7/2/2030	0.00	US06051GHQ55
HALLNSTEIN GLASSON HOLDINGS LTD	0.00	NZHLGE000154
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
MSCI INC	0.00	US55354G1004
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	IT0005358806

ROMANIAN GOV. INTL 6.00% 25/05/2034	0.00	
SHELL PLC	0.00	GB00BP6MXD84
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00	US071813CL19
FISERV 5.15% 15/03/2027	0.00	US337738BJ60
TURNERS AUTOMOTIVE GROUP LIMITED	0.00	NZVNL00001S1
BARCLAYS PLC BARCLAYS PLC F2V 31/12/2049	0.00	XS2591803841
ICPF FINANCE PTY 2.725% 11/10/2030	0.00	AU3CB0283646
QUANTA SERVICES INC	0.00	US74762E1029
DEUTSCHE BANK AG/ 0.898% 28/05/2024E	0.00	US251526CJ68
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
E.ON SE	0.00	DE000ENAG999
GENUS PLC	0.00	GB0002074580
LLOYDS BANKING GROUP PLC	0.00	GB0008706128
VERIZON COMMUNICATIO FRN 20/03/2026	0.00	US92343VGE83
PALANTIR TECHNOLOGIES INC	0.00	US69608A1088
NEW ZEALAND 09/20/30 INFLATION LINKED	0.00	NZIIBDT003C0
ENEL FINANCE INTE 3.375% 23/07/20288	0.00	XS2751666426
FANNIE MAE POOL 5.50% 2/1/2053	0.00	US31418EPD66
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	IT0005433195
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	DK0009923138
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	AU0000249302
RECKITT BENCKISER GROUP PLC	0.00	GB00B24CGK77
AIB GRP. F2V 30/5/2031000 5	0.00	XS2230399441
ASHTEAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
HOYA CORPORATION JPY	0.00	JP3837800006
DOLLAR TREE INC	0.00	US2567461080
GIVAUDAN - REG	0.00	CH0010645932
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	US785592AV86
TRITAX BIG BOX REI 1.50% 27/11/2033	0.00	XS2263535853
SEALED AIR 1.573% 15/10/2026D2000	0.00	US81211KAZ30
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD	0.00	CNE100003LY6
DEUTSCHE BOERSE AG	0.00	DE0005810055
TYSON FOODS 5.70% 15/3/2034	0.00	US902494BM45
ALCON AG	0.00	CH0432492467
CITIGROUP INC 2.52% BDS 03/11/32 USD1000	0.00	US172967NE72
ORSTED 4.875% 12/01/2032	0.00	XS0730243150
NORTHERN TRUST CORP	0.00	US6658591044
PRUDENTIAL FINANCIAL INC	0.00	US7443201022
MOROCCO GOV. INTL. 6.50% 08/09/2033	0.00	XS2595028700
SGD BNP PARIBAS A/C	0.00	
COMPAGNIE DE SAINT-GOBAIN	0.00	FR0000125007
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	US29364WBB37
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
MICRONICS JAPAN CO LTD	0.00	JP3750400008
SEVEN AND I HOLDINGS NPV	0.00	JP3422950000
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.00	US41068X1000
NRW BANK 0.25% 26/01/2032	0.00	DE000NWB0AQ0
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	US65339KCA60
GS. GRP. F2F 27/01/2032	0.00	US38141GXRO0
HSBC HLDGS. HSBC HLDGS. F2V PERP	0.00	
NEW ZEALAND LOCAL 3.50% 14/04/2033	0.00	NZLGFDT009C0
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU000XCLWAR9
KIMCO REALTY 2.25% 01/12/2031	0.00	US49446RAY53
CBRE GBL. INVSTRS. 0.50% 27/01/2028	0.00	XS2286044024
CANADIAN IMP BANK COM NPV	0.00	CA1360691010
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU000XCLWAM0
DAI ICHI LIFE HOLD NPV	0.00	JP3476480003
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP	0.00	XS1961836712
INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
STANDARD CHARTERED F2V 16/11/2028	0.00	USG84228FL77
COSTAR GROUP INC COM	0.00	US22160N1090
DENSO CORP NPV	0.00	JP3551500006
TELEFONICA SA	0.00	ES0178430E18
JAPAN PETROLEUM EXPLORATION	0.00	JP3421100003
EXETER AUTOMOBILE RECEIVAB 1A D 3.02% 15/06/2028	0.00	US30167JAF12
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
HITACHI CONSTRUCTION MACHINE	0.00	JP3787000003

FANNIE MAE POOL 5.50% 7/1/2053	0.00	US31418ET678
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
DOW INC	0.00	US2605571031
ASM INTERNATIONAL NV	0.00	NL0000334118
NEC CORPORATION	0.00	JP3733000008
LOEWS CORP	0.00	US5404241086
MERCK & CO INC 1.875% 15/10/2026	0.00	XS1028941117
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93
JACKSON FINANCIAL COM USD0.01 CL A WI	0.00	US46817M1071
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	NL00150012X2
Income Due - GBP	0.00	
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
CARRIER GBL. 4.375% 29/5/2025	0.00	XS2751688743
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
WSP GLOBAL INC	0.00	CA92938W2022
SOMPO HOLDINGS INC NPV TEMP	0.00	JP3165000005
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	US0641594A17
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
LOGITECH INTERNATIONAL SA	0.00	CH0025751329
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
ECOLAB 2.625% 08/07/2025	0.00	XS1255433754
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US749775DJ87
INTESA SANPAOLO 7.20% 28/11/2033	0.00	XS2725962398
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	US82620KAZ66
TECK RES. 6.00% 15/8/2040SD1000	0.00	US878742AS42
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EJ29
SWISS RE AG	0.00	CH0126881561
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00	US0394831020
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
ESTEE LAUDER COMPANIES	0.00	US5184391044
SANFORD LTD	0.00	NZSANE000150
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
GOLDENTREE LOAN OPPORTUNIT 10A AR FRN 20/7/2031A-R FLTG 20/07/2031	0.00	US38137PAQ37
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
AMGEN 3.00% 22/2/2029	0.00	US031162DD92
CRESTLINE DENALI CLO XIV L 1A AR2 FRN 23/10/203123/10/2031	0.00	US22615MAW29
ARCH CAPITAL GROUPCOM	0.00	BMG0450A1053
LINDE FIN. 0.25% 19/5/2027	0.00	XS2177021271
GLOBAL PAYMENTS INC	0.00	US37940X1028
IRON MTN INC NEW COM NPV	0.00	US46284V1017
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
RCI BANQUE 4.875% 14/6/2028	0.00	FR001400IEQ0
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
OMNICOM GROUP	0.00	US6819191064
ING GROEP F2F 11/09/2027	0.00	US456837BF96
PARTNERS GROUP	0.00	CH0024608827
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
AOFRIO LTD	0.00	NZWDTE000251
HALMA PLC	0.00	GB0004052071
FACTSET RESEARCH SYSTEMS INC	0.00	US3030751057
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.00	CNE000001K73
MARTIN MARIETTA MATERIALS	0.00	US5732841060
MARUBENI CORPORATION	0.00	JP3877600001
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	CA135087P998
BANCO DE SABADELL SA 5.5% 08/09/2029	0.00	XS2677541364
GE HEALTHCARE HOLDING LLC	0.00	US36266G1076
DAIWA HOUSE INDUSTRY JPY	0.00	JP3505000004
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	CA135087R481
NESTE OYJ	0.00	FI0009013296
DEUTSCHE BANK AG (REG)	0.00	DE0005140008
ULTA BEAUTY INC COM	0.00	US9038453031
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
NVR INC	0.00	US62944T1051

JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
JOBY AVIATION INC	0.00	KYG651631007
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
PG AND E CORP	0.00	US69331C1080
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
TORONTO-DOMINION 3.879% 13/03/2026	0.00	XS2597408439
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	US299808AH86
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
CANON INC	0.00	JP3242800005
UTD. AIRLINES 4.625% 15/04/2029	0.00	US90932LAH06
BANCO BILBAO VIZCAYA F2V PERP2/2049	0.00	ES0813211028
KYOCERA CORP	0.00	JP3249600002
ADIDAS AG	0.00	DE000A1EWWW0
DUPONT DE NEMOURS INC	0.00	US26614N1028
WUXI TAIJI INDUSTRY LTD CORP	0.00	CNE000000B00
ALLY FINANCIAL INC	0.00	US02005N1000
DOORDASH INC	0.00	US25809K1051
AKAMAI TECHNOLOGIES	0.00	US00971T1016
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
SMC CORP	0.00	JP3162600005
KRAFT HEINZ CO COM	0.00	US5007541064
TRELLEBORG AB-B SHS	0.00	SE0000114837
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
CONNECTICUT AVENUE SECURI R03 2M2 FRN 25/4/2043	0.00	US20753AAA25
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
PPG INDUSTRIES INC	0.00	US6935061076
EQUIFAX INC	0.00	US2944291051
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44
GPMT 2021-FL4 LTD FL4 A FRN 15/11/2036	0.00	US36262TAA16
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
RPI CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	
XIAMEN CHANGELIGHT ORD SHS A	0.00	CNE100000SG4
ROCKWELL AUTOMATION INC	0.00	US7739031091
CIE DE SAINT-GOBA 1.625% 10/08/2025UR100000 46	0.00	XS2517103250
TRANE TECHS. FINC. 5.25% 03/03/2033USD1000	0.00	US892938AA96
ORSTED 3.25% 13/09/2031	0.00	XS2531569965
VULCAN MATERIALS CO	0.00	US9291601097
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
UNICREDIT UNICREDIT F2V PERP	0.00	XS2121441856
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
FLEXENTIAL ISSUER 2021-1 1A B 3.72% 27/11/2051EV TERM 3.72% 27/11/2051	0.00	US33938MAB54
SELP FIN. SARL 3.75% 10/8/2027	0.00	XS2511906310
IVORY COAST GOV. I 8.25% 30/01/2037	0.00	
JABIL INC	0.00	US4663131039
Income Due - AUD	0.00	
EQUINOR ASA	0.00	NO0010096985
KATITAS CO LTD	0.00	JP3932950003
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	XS2100788780
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	
ELECTRONIC ARTS INC	0.00	US2855121099
AVIVA ORD	0.00	GB00BPQY8M80
ANGLO AMERICAN PLC	0.00	GB00B1XZS820
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.00	BMG6891L1054
SK HYNIX 5.50% 16/01/2027	0.00	USY8085FBT67
JYSKE BANK A/S F2F 26/10/2028	0.00	XS2615271629
SWEDBANK 6.136% 12/09/2026	0.00	XS2678312112
ETSY INC	0.00	US29786A1060
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	NL0010733424
M&G F2V 20/10/2048	0.00	XS1888930150
SK HYNIX 6.25% 17/1/2026	0.00	USY8085FBJ85
ROYAL CARIBBEAN GROUP	0.00	LR0008862868
ALBION NO 5 PLC 5 A FRN 17/07/2065	0.00	XS2673394909
JP MORGAN COLAT	0.00	
NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
MISUMI GROUP INC	0.00	JP3885400006
ON SEMICONDUCTOR CORPORATION	0.00	US6821891057
THAMES WATER UTILI 3.50% 25/2/2028	0.00	XS1371533867
THE HERSHEY COMPANY	0.00	US4278661081
JPM. CHASE F2F 22/02/2048	0.00	US46647PAA49
INTEL CORP 5.625% 10/02/2043	0.00	US458140CH18

VIBRANT CLO XI LTD 11A A1R1 FRN 20/07/2032	0.00	US92558NAJ19
CIFC FNDG. 2020-III 3A A1R FRN 20/10/2034D 144A A-1-R	0.00	US12560EAL02
OAKTREE CLO 2019-1 LTD 1A A1R FRN 22/04/2030	0.00	US67401XAS09
OZLM XXIV LTD 24A A1AR FRN 20/07/2032	0.00	US67113DAW48
HONG KONG EXCHANGE & CLEAR	0.00	HK0388045442
THL CREDIT WIND RIVER 2019- 3A AR FRN 15/04/2031	0.00	US97314JAA34
CARLYLE GLOBAL MARKET STR 4A A1R3 FRN 22/04/20321-R3 22/04/2032	0.00	US14309YBQ61
SOUND POINT CLO IX LTD 2A ARRR FRN 20/7/2032	0.00	US83609GBN43
TRANSDIGM GROUP INC	0.00	US8936411003
NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	US65559D2C22
ATLANTIA SPA 1.875% 12/02/2028	0.00	XS2301390089
VOYA CLO 2014-1 LTD 1A AAR2 FRN 18/4/2031	0.00	US92915PAH82
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
XCEL ENERGY INC	0.00	US98389B1008
SECOM CO LTD	0.00	JP3421800008
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
COMMONWEALTH BANK OF FRN 16/01/2025	0.00	XS2101563216
RELIANCE INC	0.00	US7595091023
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
WENDY S FUNDING LLC 1A A2I 2.37% 15/6/2051A-2-1	0.00	US95058XAK46
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	AU0000CLWAP3
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43
ASHTHEAD CAP. 5.55% 30/05/2033	0.00	US045054AQ67
DASSAULT SYSTEMES SE	0.00	FR0014003TT8
VERTIV HOLDINGS CO	0.00	US92537N1081
STANLEY BLACK & DECKER INC	0.00	US8545021011
UPM KYMMENE CORP	0.00	FI0009005987
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
UBS GRP. UBS GRP. F2V PERP	0.00	
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
SOCIETE GENERALE SA SOCIETE GENERALE SA F2V PERP	0.00	US83371GAA94
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
BEIERSDORF AG	0.00	DE0005200000
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	US05971KAE91
CEMEX SAB DE 5.45% 19/11/2029	0.00	USP2253TJN02
STMICROELECTRONICS NV	0.00	NL0000226223
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
MONOLITHIC POWER SYSTEMS INC	0.00	US6098391054
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
NAMIBIA INTL. BOND 5.25% 29/10/2025	0.00	XS1311099540
SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR NTS 15/01/2033 USD1000	0.00	US866677AJ62
MERCK 5.15% 17/05/2063	0.00	US58933YBN40
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
LEGRAND SA	0.00	FR0010307819
ARBOR REALTY COMMERCIAL REA FL4 A FRN 15/11/2036	0.00	US03880RAA77
CONNECTICUT AVENUE SECS. R02 1B1 FRN 25/9/2031	0.00	US20753KAF93
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	JP1300661L47
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
AIB GRP. AIB GRP. F2V PERP	0.00	XS2010031057
BAYER AG	0.00	DE000BAY0017
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
EXELON 5.45% 15/3/2034	0.00	US30161NBN03
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
LKQ DUTCH BD. 4.125% 13/3/2031	0.00	XS2777367645
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
DSV A/S	0.00	DK0060079531
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
HCA 5.25% 15/04/2025	0.00	US404119BQ19
LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
KIMBERLY CLARK CORP	0.00	US4943681035
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00	US7445731067
BEST BUY CO INC	0.00	US0865161014
ABBVIE 4.50% 14/05/2035	0.00	US00287YAR09
EXPEDIA GROUP INC	0.00	US30212P3038

WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
JAPAN POST BANK CO LTD	0.00	JP3946750001
PRYSMIAN SPA	0.00	IT0004176001
NEWMONT CORP	0.00	US6516391066
LOANCORE 2021-CRE5 ISSUER CRE5 E FRN 15/7/2036	0.00	US53947XAN21
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	AU3FN0069027
MURATA MANUFACTURING CO	0.00	JP3914400001
RAYMOND JAMES FINL	0.00	US7547301090
BENEFIT STREET PARTNERS CL 17A AR FRN 15/07/2032	0.00	US08182BAL27
HCA 5.125% 15/6/2039	0.00	US404119BY43
SWEDISH KRONA	0.00	
AGNICO EAGLE MINES	0.00	CA0084741085
CF INDUSTRIES INC 5.375% 15/03/2044	0.00	US12527GAE35
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00	US95000U2M49
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.00	SE0017486897
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
WHARF REAL ESTATE HKD	0.00	KYG9593A1040
NORDEA BANK ABP	0.00	FI4000297767
ABBVIE 4.70% 14/05/2045	0.00	US00287YAS81
WILLIS TOWERS WATS COM	0.00	IE008DB6Q211
BROADCOM 3.50% 15/02/2041	0.00	US11135FBJ93
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP15075AH06
NOMURA HOLDINGS INC	0.00	JP3762600009
CHARTER COMMUN INC COM	0.00	US16119P1084
CONNECTICUT AVENUE SECURI R07 1B1 FRN 25/04/2031	0.00	US20753QAF63
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
SYNCHRONY FINANCIAL	0.00	US87165B1035
WINGSTOP FNDG. 1A A2 2.841% 5/12/2050	0.00	US974153AB40
ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000	0.00	US68389XAV73
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
STWD 2019-FL1 LTD FL1 B FRN 15/07/2038	0.00	US78485WAE93
CIFC FNDG. 2017-III 3A A1 FRN 07/20/2030	0.00	US12548JAC62
BARRICK GOLD CORP	0.00	CA0679011084
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
CBRE GBL. INVSTRS. 4.75% 27/03/2034	0.00	XS2793256137
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
REALTY INC. 1.80% 15/03/2033	0.00	US756109BA12
AMADEUS IT HLDGS	0.00	ES0109067019
CIGNA CORP 4.80% 15/7/2046	0.00	US125523CF53
SWISSCOM AG	0.00	CH0008742519
BIOGEN INC	0.00	US09062X1037
KOMATSU LTD JPY	0.00	JP3304200003
SANTANDER DRIVE AUTO REC S1 R2 10.40% 16/04/20284% 16/04/2028	0.00	US80286QAB59
PRUDENTIAL PLC	0.00	GB0007099541
SARANAC CLO VI LTD 6A A1R FRN 13/08/2031	0.00	US80317LJ26
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00	US303901BL51
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
SUN COMMUNITIES OPER LP 4.2% 15/APR/2032	0.00	US866677AH07
HUBSPOT INC	0.00	US4435731009
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001XZ6
SANDVIK AB	0.00	SE0000667891
FORTESCUE LTD ORDINARY FULLY PAID	0.00	AU000000FMG4
ASSA ABLOY AB	0.00	SE0007100581
ZAXBY S FUNDING LLC 1A A2 3.238% 30/07/20512051	0.00	US98920MAA09
WHITBREAD PLC	0.00	GB00B1KJJ408
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00	XS2641927574
DRYDEN 41 SNR. LOAN 41A AR FRN 15/04/2031	0.00	US26244KAN63
HISCOX 6.00% 22/09/2027	0.00	XS2524678666
M & T BANK CORPORATION	0.00	US55261F1049
SUBARU CORP	0.00	JP3814800003
CONNECTICUT AVENUE SECURI R01 1B1 FRN 25/10/2041	0.00	US20754RAF38
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
BP PLC -SPONS ADR	0.00	US0556221044
NUTRIEN LTD COM NPV	0.00	CA67077M1086
SBA TOWER TST. 6.559% 15/11/2052052	0.00	US78403DAZ33
SAUL CENTERS INC	0.00	US8043951016
KOREAN WON	0.00	
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
WALGREENS BOOTS AL COM	0.00	US9314271084
ABBVIE 5.40% 15/3/2054	0.00	US00287YDW66
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
DAIMLER TRUCK HOLDING AG	0.00	DE000DTROCK8
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00

BX TRUST 2023-DELC DELC A FRN 15/06/2038	0.00	US05610DAA00
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
HALEON PLC	0.00	GB00BMX86B70
STATE STREET CORP USD	0.00	US8574771031
MERCK KGAA	0.00	DE0006599905
DIAMOND ISSUER 1A C 3.787% 20/11/2051	0.00	US25267TAS06
FANNIE MAE POOL 6.00% 1/4/2053	0.00	US3140QRX248
JPM CCP EUR BROKER ACCOUNT	0.00	
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	US05329WAR34
MET LIFE GLOB FNDG. FRN 21/03/20250003% 21/03/2025	0.00	US59217GEX34
CONNECTICUT AVENUE SECURI R01 1B1 FRN 25/1/2044	0.00	US20753UAF75
VENTURE XXVIII CLO LTD 28A A1R FRN 20/07/2030	0.00	US92331AAU88
NISSAN MOTOR CO	0.00	JP3672400003
HENKEL AG & CO KGAA NON VTG PREF	0.00	DE0006048432
NESTLE HLDGS. 5.25% 21/9/2026	0.00	XS2689044258
JYSKE BANK - REG	0.00	DK0010307958
BX TRUST BIO A FRN 15/02/2041	0.00	US05612AAA43
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
BLACK DIAMOND CLO 2019-1 D 1A A1R FRN 15/05/2032	0.00	XS2390844780
RIO TINTO LIMITED	0.00	AU000000RIO1
MADISON PARK FUNDING XXXIV 34A AR FRN 25/04/2032	0.00	US55819GAL32
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
AKZO NOBEL NV	0.00	NL0013267909
CITIGROUP F2F 24/07/2028	0.00	US172967LP48
OAKTREE CLO 2019-4 LTD 4A A1R FRN 20/10/2032	0.00	US67402CAQ96
OCTAGON INVESTMENT PARTNE 1A AAR3 FRN 14/02/2031-R3 14/02/2031	0.00	US67590QBK22
NEUBERGER BERMAN LOAN ADVI 34X BR FRN 20/01/2035	0.00	USG65335AJ88
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00	US202795JR27
FS RIALTO FL4 A FRN 19/01/2039	0.00	US30326MAA36
MICHELIN CGDE	0.00	FR001400AJ45
FANUC CORP NPV	0.00	JP3802400006
VMED O2 UK FINAN 4.5% 15/07/2031	0.00	XS2358483258
FIFTH THIRD BANCORP	0.00	US3167731005
SAXON ASSET SECURITIES TRUST 3 M2 FRN 26/12/2034D M-2	0.00	US805564QW46
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
BAYCURRENT CONSULT NPV	0.00	JP3835250006
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	US958667AE72
FUJIFILM HOLDINGS NPV TEMP	0.00	JP3814000000
JUNIPER NETWORK INC	0.00	US48203R1041
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
UNIVERSAL MUSIC GROUP NV	0.00	NL0015000IY2
OPEN TEXT 6.90% 1/12/2027	0.00	US683715AF36
KEYSIGHT TECHNOLOGCOM USD	0.00	US49338L1035
SANTANDER HLDGS. U 4.50% 17-JUL-25	0.00	US80282KAE64
UNIVERSAL HEALTH SERVICES - CLASS B	0.00	US9139031002
MIZUHO FINANCIAL 2.564% 13/09/20311	0.00	US60687YBU29
KONE CORPORATION NEW	0.00	FI0009013403
WEYERHAEUSER CO USD	0.00	US9621661043
TCI-SYMPHONY CLO 2016-1 LT 1A AR2 FRN 13/10/2032	0.00	US87229WAQ42
BANCO BILBAO VIZCAYA - SP ADR	0.00	US05946K1016
TOYOTA INDUSTRIES CORPORATION	0.00	JP3634600005
GREYSTONE CRE NOTES 2019-FL FL2 E FRN 15/09/2037	0.00	US39809LAJ35
OVERSEA-CHINESE BANKING CORP	0.00	SG1S04926220
NEW ORLEANS HOTEL TRUST 20 HNLA A FRN 15/04/2032	0.00	US647622AA79
MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A	0.00	US571676AN55
BUILDERS FIRSTSOURCE INC	0.00	US12008R1077
STANDARD CHARTERE 2.819% 30/01/2026144A	0.00	US85325WAA62
FORT CRE 2022-FL3 ISSUER FL3 AS FRN 17/12/20267/12/2026	0.00	US34706CAC38
DOVER CORPORATION COM	0.00	US2600031080
AXON ENTERPRISE I COM USD 0.00001	0.00	US05464C1018
CHUGAI PHARMACEUTICAL JPY	0.00	JP3519400000
TOWA CORP	0.00	JP3555700008
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
HANNOVER RUECK SE	0.00	DE0008402215
SSE PLC	0.00	GB0007908733
COCA-COLA EUROPACIFIC PARTNERS	0.00	GB00BDCPN049
BUNZL PLC	0.00	GB00B0744B38
XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A	0.00	CNE100001740
VAIL RESORTS INC	0.00	US91879Q1094
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
WELLS FARGO F2F 04/04/203131 USD U	0.00	US95000U2L65
ARGENX SE	0.00	NL0010832176
HEIDELBERGCEMENT AG	0.00	DE0006047004

HEXAGON AB	0.00	SE0015961909
RREF 2012 LT1 LLC FL8 B FRN 19/01/2027L B 0.0% 31/12/2037	0.00	US76243NAE67
SUMITOMO CORP JPY	0.00	JP3404600003
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	
STACK INFRA. ISSUER 1A A2 1.893% 25/08/2045	0.00	US85236KAD46
NITTO DENKO CORPORATION	0.00	JP3684000007
FUT 06 JUN 24 EURX EUR-BOBL	0.00	
TESCO PROP. FIN. 5.744% 13/04/2040	0.00	XS0512401976
WEST PHARMACEUTICAL SERVICES	0.00	US9553061055
LYONDELLBASELL INDUSTRIES	0.00	NL0009434992
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
AEON CO LTD	0.00	JP3388200002
INTERPUBLIC GROUP COS INC USD	0.00	US4606901001
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
STEEL DYNAMICS INC	0.00	US8581191009
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
ASMEDIA TECHNOLOGY INC	0.00	TW0005269005
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
ACEF HOLDING SCA 1.25% 26/04/2030	0.00	XS2401704189
MONGODB INC	0.00	US60937P1066
GENUINE PARTS CO USD	0.00	US3724601055
SBA COMMUNICATIONS COM	0.00	US78410G1040
WELLS FARGO F2F 25/7/20290797 3.73% 25/07/2029	0.00	US95000U3E14
VERIZON COMMS. 3.40% 22/03/20411000	0.00	US92343VGK44
TRITAX EUROBOX PLC 0.95% 02/06/2026	0.00	XS2347379377
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	US8740541094
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE000156
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
NEC ELECTRONICS CORP	0.00	JP3164720009
OTSUKA HLDGS CO NPV	0.00	JP3188220002
WEC ENERGY GROUP INC	0.00	US92939U1060
TELECOM ITALIA SP 5.303% 30/05/2024024	0.00	US87927YAA01
YANGZIJANG SHIPBUILDING NPV	0.00	SG1U76934819
GMS INC	0.00	US36251C1036
PIONEER NATURAL RESOURCES CO	0.00	US7237871071
KONINKLIJKE PHILIPS NV	0.00	NL0000009538
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	JP1300481F92
OBAYASHI CORPORATION	0.00	JP3190000004
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.00	CNE000001DV4
ISRAEL GOV. INTL. 5.00% 30/10/2026	0.00	XS2711443932
FLATIRON CLO 17 LTD 1A AR FRN 15/5/2030	0.00	US33882GAE89
ANCHORAGE CAPITAL CLO 3-R L 3RA B FRN 28/01/2031USD 144A B	0.00	US03330AAC62
TELEFONICA EUR. TELEFONICA EUR. F2V PERP	0.00	XS2755535577
SHIZUOKAGAS CO	0.00	JP3351150002
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GC0
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
AZIMUT HOLDING SPA	0.00	IT0003261697
GEORGE WESTON LTD	0.00	CA9611485090
VODAFONE GROUP ORD	0.00	GB00BH4HKS39
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
CORNING INC	0.00	US2193501051
KAJEMA CORP	0.00	JP3210200006
CARS-DB4 1A A4 3.19% 15/02/2050	0.00	US12510HAD26
LOBLAW COMPANIES LTD	0.00	CA5394811015
SIEMENS ENERGY AG	0.00	DE000ENER6Y0
ALIGN TECHNOLOGY INC	0.00	US0162551016
CASSIA 2022-1 SRL 1A A FRN 22/05/2034/2034	0.00	XS2459127739
SPRINT CAP. 8.75% 15/03/2032	0.00	US852060AT99
EVERSOURCE ENERGY COM	0.00	US30040W1080
BNP PARIBAS F2F 19/04/2032AR 2.871% 19/04/2032	0.00	US09659W2P81
Outstanding Settlement Receipts - EUR	0.00	
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
MOWI ASA	0.00	NO0003054108
BARCLAYS F2F 24/06/2031	0.00	US06738EBM66
BRIDGESTONE CORP	0.00	JP3830800003
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
ABBVIE 5.50% 15/3/2064	0.00	US00287YDX40
FINANCIAL PRODUCTS GROUP CO LTD	0.00	JP3166990006
BATH AND BODY WORKS INC	0.00	US0708301041

FAIRFAX FINL HOLDINGS LTD CAD	0.00	CA3039011026
CABOT OIL AND GAS CORP	0.00	US1270971039
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	
COMMERZBANK AG NPV	0.00	DE000CBK1001
NEXT PLC	0.00	GB0032089863
FX OPTIONS	0.00	
CLOSE BROS. FIN. 2.75% 19/10/2026	0.00	XS1506033239
UNICREDIT F2F 22/7/2027	0.00	XS2207976783
CHECK POINT SOFTWARE TECH	0.00	IL0010824113
HENAN ZHONGFU INDUSTRIAL ORD SHS A	0.00	CNE000001BQ8
FREDDIE MAC STACR REMIC T DNA6 B1 FRN 25/10/2041	0.00	US35564KLU15
WESTERN DIGITAL CORP	0.00	US9581021055
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
KONINKLIJKE KPN NV	0.00	NL0000009082
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
EXTENDED STAY AMERICA TRUST ESH E FRN 15/7/2038	0.00	US30227FAL40
ENTERGY CORP NEW	0.00	US29364G1031
REGIONS FINANCIAL CORP	0.00	US7591EP1005
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
FERROVIAL SE EUR0.01	0.00	NL0015001FS8
CORPAY INC COM USD 0.001	0.00	US2199481068
VISTRA CORP	0.00	US92840M1027
CRITERIA CAIXACORP SA	0.00	ES0140609019
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
ONEMAIN FINL. ISSUANCE TST 3A A 5.94% 15/05/2034% 15/05/2034	0.00	US68269PAA57
LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
CIFC FUNDING 2023-III LTD 3A A FRN 20/01/2037	0.00	US12598YAA64
NBM US HLDGS. 7.00% 14/05/2026	0.00	USU63768AA01
GOLDENTREE LOAN MGT. US C 16A AR FRN 20/01/2034034 USD 144A A-R	0.00	US38090AAC27
SUMITOMO ELECTRIC	0.00	JP3407400005
BENEFIT STREET PARTNERS C 16A A1R FRN 17/01/2032R 144A FLTG RT 17/01/2032	0.00	US08181VAN55
DRYDEN 95 CLO 95A A FRN 20/08/2034USD 144A A	0.00	US262487AA97
BUCKHORN PARK CLO 1A AR FRN 18/07/2034	0.00	US118382AQ32
BEIJING SIFANG AUTOMATION ORD SHS A	0.00	CNE100000YL2
CHURCH & DWIGHT CO	0.00	US1713401024
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
UNION CHIMIQUE UCB SA	0.00	BE0003739530
ONEMAIN FINL. ISSUANCE TST 2A A 4.89% 14/10/203410/2034	0.00	US68268VAA35
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
OHA CREDIT FNDG. 17 17A A FRN 20/04/2037FLTG 0.0% 20/04/2037	0.00	US671095AA50
GACI FIRST INVESTM 5.00% 29/01/2029	0.00	XS2755904526
STWD 2019-FL1 LTD FL1 AS FRN 15/07/2038	0.00	US78485WAC38
NOKIA OYJ	0.00	FI0009000681
BX TRUST 2018-GW GW F FRN 15/5/2035	0.00	US12433UAQ85
PINTEREST INC	0.00	US72352L1061
MILLICOM INTL. CEL 4.50% 27/04/2031	0.00	USL6388GHX18
NOVOZYMES A S	0.00	DK0060336014
HUNTINGTON BANCSHARES INC	0.00	US4461501045
SHAMROCK RESIDENTIAL 2022-1 D 1 A FRN 24/01/2061	0.00	XS2441643827
COLD STORAGE TRUST 2020-IC ICE5 F FRN 15/11/2023	0.00	US193051AS82
DEN DANSKE BANK AS DKK	0.00	DK0010274414
DOMINO'S PIZZA GRP ORD GBP0.00520833	0.00	GB00BYN59130
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
CLEVELAND CLIFFS COM USD	0.00	US1858991011
BONDOPT FRANCE (GOVT OF) 0 62.25 150825FR0013480613	0.00	
BERKLEY WR CORP COM	0.00	US0844231029
GENMAB AS	0.00	DK0010272202
BDS 2020-FL5 LTD FL5 E FRN 16/02/2037	0.00	US05492QAL05
FROST CMBS 2021-1 DAC 1X EUD FRN 22/11/2026	0.00	XS2402428770
WUXI ETEK MICROELECTRONICS CO LTD	0.00	CNE1000050Y5
ROCHE HOLDING AG	0.00	CH0012032113
JAPAN EXCHANGE GROUP INC	0.00	JP3183200009
ARKEMA	0.00	FR0010313833
NATIONAL BANK OF CANADA	0.00	CA6330671034
VODAFONE GRP. F2V 04/06/2081	0.00	US92857WBV19
BENIN GOV. INTL. 4.875% 19/01/2032R100000 REGS	0.00	XS2278994418
CONNECTICUT AVENUE SECURI R09 2M2 FRN 25/09/2042	0.00	US20753DAB47
IRON MOUNTAIN 4.50% 15/2/2031	0.00	
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.00	CNE100003059
GEBERIT AG-REG	0.00	CH0030170408
SWISS LIFE HOLDING AG	0.00	CH0014852781
LIFE 2021-BMR MORTGAGE TRUS BMR F FRN 15/03/2038	0.00	US53218CAL46
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085

WARNER BROS DISCOVERY INC	0.00	US9344231041
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
MARKEL CORPORATION	0.00	US5705351048
HENNES & MAURITZ	0.00	SE0000106270
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927
CITIGROUP CCP	0.00	
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	SE0004517290
GRACO INC	0.00	US3841091040
HENAN PINGGAO ELECTRIC CO LTD	0.00	CNE000001774
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
TCW CLO 2018-1 LTD 1A A1R FRN 25/04/2031A A-1-R	0.00	US87240UAR14
DKK BNP PARIBAS A/C	0.00	
NIPPON STEEL CORPORATION	0.00	JP3381000003
AMERICAN AIRLINES 5.50% 20/4/2026	0.00	US00253XAA90
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
SHIONOGI & CO LTD	0.00	JP3347200002
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
FOOT LOCKER INC	0.00	US3448491049
RENAULT SA	0.00	FR0000131906
DNB BANK ASA	0.00	NO0010161896
TOPBUILD CORP COM USD0.01 WI	0.00	US89055F1030
FIRSTENERGY CORP USD	0.00	US3379321074
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	JP1400081F45
F&G GLOBAL FUNDING 0.90% 20/09/202400 2021-2	0.00	US30321L2B72
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000	0.00	US049560AR65
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
APT MEDICAL ORD A	0.00	CNE100004C45
BROWN BROWN INC	0.00	US1152361010
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BE0000344532
BAXTER INTL INC COM	0.00	US0718131099
FLEXENTIAL ISSUER 2021-1 1A A2 3.25% 27/11/20511 USD 144A A-2	0.00	US33938MAA71
MCCORMICK AND COMPANY INC	0.00	US5797802064
NEWS CORP	0.00	US65249B1098
CARLYLE US CLO 2021-1 LTD 1A A1 FRN 15/04/2034	0.00	US14316MAA99
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00	US161175BV50
DEUCE FINCO PLC 5.50% 15/06/2027	0.00	XS2351480996
Income Due - EUR	0.00	
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
ASSURANT INC	0.00	US04621X1081
WESTROCK CO COM	0.00	US96145D1054
ARBYS FNDG. 1A A2 3.237% 30/7/2050	0.00	US038779AB06
TYSON FOODS INC CLASS A	0.00	US9024941034
GINKGO BIOWORKS HOLDINGS INC	0.00	US37611X1000
AUTOLIV 3.625% 07/08/2029	0.00	XS2759982577
MOTABILITY OPERAT 5.625% 24/1/2054	0.00	XS2742661122
ARES MANAGEMNT COR COM	0.00	US03990B1017
SWO JPY RCV LIBOR 6M PAY 0.608 110528	0.00	
NATL. EXPRESS GRP 2.375% 20/11/2028	0.00	XS2081477817
UNITED OVERSEAS BANK	0.00	SG1M31001969
HENRY SCHEIN CORP COM	0.00	US8064071025
CPUK FIN. 6.50% 28/08/2026	0.00	XS2230739059
CBOE GLOBAL MARKET	0.00	US12503M1080
LENNOX INTL INC COM	0.00	US5261071071
MAGNETITE XXIX LTD 29A A FRN 15/1/2034	0.00	US55955KAA25
REGATTA XXVII FNDG. 1A A1 FRN 26/04/2037/04/2037	0.00	US758970AA56
OPTION ONE MORTGAGE LOAN TRU 5 M2 FRN 25/12/2035USD M-2	0.00	US68389FJZ80
LAND SECURITIES GROUP PLC	0.00	GB00BYW0PQ60
C.H. ROBINSON WORLDWIDE INC	0.00	US12541W2098
SABLE INTL. FIN. 5.75% 7/9/2027	0.00	US785712AG56
GWYNT Y MOR OFTO 2.778% 17/02/2034	0.00	XS1175846580
OCADO GRP. 3.875% 08/10/2026	0.00	
BORGWARNER INC	0.00	US0997241064
CITIZENS FINANCIAL GROUP INC	0.00	US1746101054
ROBERT HALF INC	0.00	US7703231032
VBTEL 2022-1A F 1A F 5.268% 15/02/2052	0.00	US91823ABA88
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
ZIGGO BV 2.87% 15/JAN/2030	0.00	XS2069016165
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
PANTHER BF AGGREG 4.375% 15/05/2026	0.00	XS1964638107
AEDIFICA SA	0.00	BE0003851681
CINCINNATI FINANCIAL CORP	0.00	US1720621010

EVEREST GROUP LTD	0.00	BMG3223R1088
TOKYO ELECTRON LTD	0.00	US8891101029
KAO CORPORATION	0.00	JP3205800000
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ43986
ATMOS ENERGY CORP	0.00	US0495601058
COLOGIX CANADIAN ISSUER 1CAN B 5.68% 25/01/205268% 25/01/2052	0.00	CA19521DAJ06
ARDAGH METAL PACKA 6.00% 15/06/2027	0.00	US03969YAC21
DOLLARAMA INC	0.00	CA25675T1075
ROMANIAN GOV. INT 6.625% 27/9/20291000 8 REGS	0.00	XS2538441598
FMC CORP	0.00	US3024913036
COCA COLA HBC AG ORD	0.00	CH0198251305
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
IROBOT CORP	0.00	US4627261005
DTE ENERGY CO USD	0.00	US2333311072
AENA SME S.A.	0.00	ES0105046009
NIDEC CORPORATION	0.00	JP3734800000
SAINSBURY (J) PLC	0.00	GB00B019KW72
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
PORSCHE AUTOMOBIL HOLDING SE	0.00	DE000PAH0038
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
AMEREN CORP	0.00	US0236081024
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	PTBCP20M0058
WESTPAC	0.00	
COLOPLAST	0.00	DK0060448595
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	XS2438026440
FREDDIE MAC STAGR REMIC T HQA3 A1 FRN 25/11/2043	0.00	US35564K3F46
ASR NEDERLAND NV	0.00	NL0011872643
KELLANOVA	0.00	US4878361082
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
WINDSTREAM ESCROW 7.75% 15/8/2028	0.00	US97382WAA18
EXPEDITORS INTL WASH INC	0.00	US3021301094
FREDDIE MAC STRUCTD. AGENC DNA3 B FRN 25/4/2028	0.00	US3137G0GZ69
DIRECT LINE INS. GRP GRP F2V 31/12/2049	0.00	XS1728036366
MOZART DEBT MERGE 3.875% 01/04/202901/04/2029	0.00	US62482BAA08
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
ZSCALER INC	0.00	US98980G1022
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
SKANDINAVISKA ENSKIL SEK	0.00	SE0000148884
WELLS FARGO & CO F2F 25/07/20280793 5.068% 25/07/2028	0.00	US95000U3A91
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
WILLIAMS-SONOMA INC	0.00	US9699041011
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
TDK CORPORATION	0.00	JP3538800008
STATE STREET	0.00	
ERICSSON LM - B SHS	0.00	SE0000108656
PTC INC	0.00	US69370C1009
STRAUMANN HLDG	0.00	CH1175448666
VERISIGN INC	0.00	US92343E1029
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
CNH INDUSTRIAL NV COM	0.00	NL0010545661
MIPS AB	0.00	SE0009216278
MOBICO GROUP PLC	0.00	XS2259808702
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
OKTA INC	0.00	US6792951054
ORKLA ASA	0.00	NO0003733800
RANDSTAD NV	0.00	NL0000379121
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00	
LIVE NATION INC	0.00	US5380341090
SHENYANG XINGQI PHARMACEUTICAL CO LTD	0.00	CNE100002DV1
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
ISHARES III PLC JP MORGAN EM LOCAL GOVT BD UCITS ETF GBP	0.00	IE00B5M4WH52
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
INTL. PETROLEUM /S 7.25% 01/02/2027	0.00	NO0012423476
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
CELANESE CORP SERIES A	0.00	US1508701034
EPAM SYSTEMS INC	0.00	US29414B1044
ENTEGRIS INC	0.00	US29362U1043
DAVITA INC	0.00	US23918K1088
HENKEL AG & CO KGAA	0.00	DE0006048408
EPIROC AB	0.00	SE0015658109
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006

COOPERATIEVE RABOB 5.50% 05/10/2026	0.00	US21688AAY82
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
GARMIN ORD	0.00	CH0114405324
NATWEST GRP. NATWEST GRP. F2V PERP049	0.00	US780099CK11
UBS GROUP AG F2V 08/02/2035	0.00	US902613BH06
CCO HLDGS. CCO HLD 5.50% 1/5/2026	0.00	US1248EPBR37
COLES GROUP LTD	0.00	AU0000030678
WESTLAKE AUTOMOBILE RECEIV 1A D 6.02% 15/10/2029.9% 144A 15/10/2029	0.00	US96043RAG20
SWO JPY RCV TONAR 1D PAY 0.18 070325	0.00	
EXPEDIA GRP. 6.25% 1/5/2025	0.00	US30212PAS48
ENERGIAS DE PORTUGAL SA	0.00	PTEDPOAM0009
OLYMPUS CORP	0.00	JP3201200007
FREDDIE MAC STACR REMIC T HQA1 M2 FRN 25/03/2044	0.00	US35564NCA90
CARNIVAL CORP USD	0.00	PA1436583006
RAD CLO 7 LTD 7A A1R FRN 17/04/2036	0.00	US74936GAA67
GOLDMAN SACHS GROUP F2F 24/02/203333	0.00	US38141GZM94
SWISS PRIME SITE AG	0.00	CH0008038389
CLOROX CO DEL	0.00	US1890541097
WABTEC TRANSPORTAT 1.25% 03/12/202727	0.00	XS2345035963
KEYCORP	0.00	US4932671088
US. TSY. INFL. 0.125% I/L 15/04/2027	0.00	US91282CEJ62
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
FRANKLIN RESOURCES INC	0.00	US3546131018
CELSIUS HOLDINGS INC	0.00	US15118V2079
ROLLINS INC	0.00	US7757111049
EQT AB	0.00	SE0012853455
NICE LTD	0.00	IL0002730112
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00	US049560AS49
CONAGRA BRANDS INC	0.00	US2058871029
BAYERISCHE MOTOREN WERKE-PFD	0.00	DE0005190037
CEDACRI MERGECO SPA FRN 15/05/2028	0.00	XS2345190263
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	SG31A9000002
CCP DUE RECEIVABLE FROM BARCLAYS CAPTIAL INC	0.00	
ECOPETROL SA 6.875% 29/04/2030	0.00	US279158AN94
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
JPMORGAN CHASE & CO F2F 24/02/2026	0.00	US46647PCV67
HASBRO INC	0.00	US4180561072
TIERPOINT ISSUER LLC 1A A2 6.00% 25/6/2053TERM 0.0% 26/05/2053	0.00	US88651CAA80
CHROME BIDCO SASU 3.50% 31/05/2028	0.00	XS2343000241
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	CA135087C939
LAMB WESTON HOLDINGS INC	0.00	US5132721045
POOL CORPORATION	0.00	US73278L1052
AVOLON HLDGS. FND 4.375% 1/5/2026	0.00	US05401AAG67
CARS-DB4 1A B1 4.17% 15/02/2050	0.00	US12510HAG56
GREAT WEST LIFECO	0.00	CA39138C1068
GS. GRP. F2F 15/03/202828	0.00	US38141GZR81
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117
TOTAL SA	0.00	US89151E1091
VAT GROUP AG	0.00	CH0311864901
PPL CORPORATION	0.00	US69351T1060
BONDOPT FRANCE (GOVT OF) 0 66.85 060624FR0014002JM6	0.00	
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
TYLER TECHNOLOGIES INC	0.00	US9022521051
SMB PRIVATE EDUCATION LOAN D A1B FRN 17/03/205303/2053	0.00	US78449MAB28
UMICORE NPV	0.00	BE0974320526
TRANSUNION	0.00	US89400J1079
EDENRED	0.00	FR0010908533
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
BX CMT. 2020-VKNG VKNG E FRN 15/10/2037	0.00	US12433YAN76
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
PERRIGO FIN. UNLIM 3.15% 15/6/2030	0.00	US71429MAC91
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
SANDS CHINA 4.375% 18/06/2030	0.00	US80007RAL96
RENESAS ELECTNCS. 2.17% 25/11/2026	0.00	US75972BAB71
BX CMT. 2020-VKNG VKNG F FRN 15/10/2037	0.00	US12433YAQ08
MARRIOTT OWNERSHIP 4.50% 15/06/2029	0.00	US57164PAH91
MELCO RESORTS FIN 5.375% 04/12/2029/2029 USD 144A	0.00	US58547DAD12
LAS VEGAS SANDS 3.90% 08/08/2029	0.00	US517834AF40
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
COCHLEAR LIMITED	0.00	AU000000COH5
AROUNDTOWN 0.375% 15/04/2027	0.00	XS2421195848
MPT OPERATING P/SH 2.50% 24/3/2026	0.00	XS2322419776

IVORY COAST GOV. 6.375% 3/3/2028	0.00	XS1196517434
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
AIRCASTLE LTD 2.85% 26/01/20284A	0.00	US00928QAU58
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
EQUITABLE HLDGS IN COM	0.00	US29452E1010
BERKELEY GP HLDGS ORD GBP0.054141	0.00	GB00BLJNL82
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
HOLPK 1X A1RR 1X A1RR FRN 14/11/20321V A-1 REGS	0.00	XS2079842998
ADAGI VIII-X AN X AN FRN 15/04/20320 A A REGS	0.00	XS2054619650
REPUBLIC OF SOUTH 4.85% 30/09/2029	0.00	US836205BA15
ERSTE GROUP BANK AG	0.00	AT0000652011
DRIVEN BRANDS FNDG. 2A A2 3.237% 20/1/2051L 0.0% 20/01/2051	0.00	US26209XAC56
RPM INTERNATIONAL INC	0.00	US7496851038
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
HYUNDAI CAP. AMERI 2.10% 15/09/20288 USD2000 144A	0.00	US44891ACA34
THE JM SMUCKER COMPANY	0.00	US8326964058
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863
OWENS CORNING INC	0.00	US6907421019
SNAP ON INC	0.00	US8330341012
AMUNDI SA	0.00	FR0004125920
SUZUKI MOTOR CORP NPV TEMP	0.00	JP3397200001
PACIFIC GAS & ELEC 3.25% 01/06/20311 USD1000	0.00	US694308JT56
MANHATTAN ASSOCIATES INC	0.00	US5627501092
MARVELL TECH. 2.95% 15/04/2031	0.00	US573874AJ32
ISUZU MOTORS	0.00	JP3137200006
INTERTEK GROUP INC	0.00	GB0031638363
AUTO TRADER GROUP PLC	0.00	GB00BVYVFW23
SMB PRIVATE EDUCATION LOA D A1A 1.34% 17/03/2053% 17/03/2053	0.00	US78449MAA45
AMERCO COM	0.00	US0235865062
NRG ENERGY INC	0.00	US6293775085
SUNCORP GROUP LTD	0.00	AU000000SUN6
HCA INC 5.875% 1/2/2029	0.00	US404119BW86
SWEDBANK AB	0.00	SE0000242455
SS AND C TECHNOLOGIES HOLDINGS	0.00	US7846711007
DRIVEN BRANDS FNDG. 1A A2 2.791% 20/10/20512051 USD 144A A-2	0.00	US26209XAD30
BPCE F2F 19/10/2027	0.00	US05571AAQ85
HOLOGIC INC	0.00	US4364401012
BDS 2020-FL5 LTD FL5 B FRN 16/02/2037	0.00	US05492QAE61
WASION HOLDINGS LT HKD	0.00	KYG9463P1081
SAMPO PLC NPV A	0.00	FI4000552500
BURLINGTON STORES INC	0.00	US1220171060
VIATRIS INC	0.00	US92556V1061
TOWD POINT ASSET TRUST 202 SL1 A2 FRN 20/11/2061	0.00	US89179XAL91
TOKYO GAS CO LTD	0.00	JP3573000001
SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A	0.00	CNE0000007W1
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
RR 24 24A A1AR FRN 15/01/2036	0.00	US75000HAL87
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BE0000340498
PAN PACIFIC INTL H NPV	0.00	JP3639650005
HSBC HOLDINGS PLC F2F 24/05/2032	0.00	US404280CT42
FORTIS INC	0.00	CA3495531079
CHINA RAILWAY GROUP LTD	0.00	CNE100000866
JPM. CHASE BANK N 5.11% 08/12/20269 5.11% 08/12/2026	0.00	US48125LRU88
NEUBERGER BERMAN LOAN ADV 36A BR2 FRN 20/04/2033B-R2 144A 0.0% 20/04/2033	0.00	US64133KAY73
AIMCO CLO SERIES 2018-B BA ARR FRN 16/04/2037R FLTG 1.5% 16/04/2037	0.00	US00900PAQ81
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK	0.00	
TAURUS 2021-1 UK DAC UK1X B FRN 17/5/2031	0.00	XS2303819176
BARCLAYS PLC F2V 24/11/2032	0.00	US06738EBV65
AVIO SPA	0.00	IT0005119810
ARES LXV CLO LTD 65A B FRN 25/7/2034B	0.00	US04019FAE79
AREIT TRUST CRE7 A FRN 17/06/2039	0.00	US00217VAA89
SYNCHRONY BANK 5.40% 22/8/202504 5.4% 23/08/2025	0.00	US87166FAD50
NORDSON CORP	0.00	US6556631025
MAZDA MOTOR CORP	0.00	JP3868400007
RESONA HOLDINGS INC	0.00	JP3500610005
CEMENTOS ARGOS SA COP6	0.00	COD38PA00046
WATSCO INC	0.00	US9426222009
NORSK HYDRO ASA	0.00	NO0005052605
DNB BANK ASA 2.62% 10/JUN/2026	0.00	XS2465774474
BXMT 2020-FL2 LTD FL2 D FRN 15/02/2038	0.00	US12434LAJ35
CIFC FNDG. 2018-III 3A A FRN 18/07/2031LTG 18/07/2031	0.00	US12551YAA10
JPMORGAN CHASE & CO 4.56% 14/JUN/2030	0.00	US46647PDF09
AES CORP	0.00	US00130H1059

CORECIVIC INC COM USD0.01	0.00	US21871N1019
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
TAISEI CORP	0.00	JP3443600006
SCHINDLER-HLDG AG REG	0.00	CH0024638212
PAYCOM SOFTWARE INC	0.00	US70432V1026
TRIMBLE INC COM NPV	0.00	US8962391004
SYENSQO SA NPV	0.00	BE0974464977
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
METRO INC - A	0.00	CA59162N1096
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
GSK CONSUMER HEAL 3.375% 24/3/2027	0.00	US36264FAK75
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
TOYOTA TSUSHO CORP	0.00	JP3635000007
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
PICARD GROUPE SA 3.875% 01/07/2026	0.00	XS2361342889
NATWEST GRP. F2V PERP	0.00	XS2258827034
WESTERN MIDSTREAM 6.35% 15/1/2029	0.00	US958667AF48
SWO GBP RCV 3.68 PAY SONIA 1D 170724	0.00	
OLYMPUS WATER US 3.875% 01/10/20282028 DUAL CURR	0.00	XS2391351454
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
FUT. CME 3MO SOFR DEC25	0.00	
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
DOLYA HOLDCO 17 D 4.875% 15/7/2028	0.00	XS2187646901
NEWMONT CORPORATION	0.00	AU0000297962
ALSTOM SA	0.00	FR0010220475
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
WESTLAKE AUTOMOBILE RECEIV 4A D 7.19% 16/07/2029VABLES 0.0% 16/07/2029	0.00	US96041AAN63
W P CAREY INC	0.00	US92936U1097
CMS ENERGY CORP	0.00	US1258961002
NORTONLIFELOCK	0.00	US6687711084
PERSIMMON PLC	0.00	GB0006825383
REPUBLIC OF PANAM 3.875% 17/03/2028	0.00	US698299BF03
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
MTR CORP	0.00	HK0066009694
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
VASTNED RETAIL NV	0.00	NL0000288918
WISE CL A ORD SHS	0.00	GB00BL9YR756
NOVA LTD	0.00	IL0010845571
DOCUSIGN INC	0.00	US2561631068
MACQUARIE GRP. 4.7471% 23/1/2030	0.00	XS2357234769
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00	US1598641074
HORMEL FOODS CORPORATION	0.00	US4404521001
MONDI PLC ORD EUR0.22	0.00	GB00BMWC6P49
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
TRADEWEB MARKETS INC	0.00	US8926721064
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
HOKUETSU INDUSTRIES CO LTD	0.00	JP3841400009
PRAEMIA HEALTHCARE 5.50% 19/9/2028	0.00	FR001400KL23
BANCA MONTE DEI PASC F2V 18/01/2028N 18/01/2028 EUR100000	0.00	XS1752894292
GLOBAL INDUSTRIAL COM USD0.01	0.00	US37892E1029
LOXAM SAS 6.375% 15/5/2028	0.00	XS2618428077
GOLUB CAPITAL BDC 3.375% 15/04/2024D1000	0.00	US38173MAA09
INFORMA PLC	0.00	GB00BMJ6DW54
SKYWORKS SOLUTIONS INC	0.00	US83088M1027
MOSAIC CO COM	0.00	US61945C1036
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
MAGNA INTERNATIONAL INC	0.00	CA5592224011
UNI CHARM CORPORATION	0.00	JP3951600000
BANK OF IRELAND GR EUR1	0.00	IE00BD1RP616
SANTANDER BANK AUTO CREDIT C D 8.197% 15/12/203232	0.00	US80290CBH60
VOLVO AB	0.00	SE0000115420
FANNIE MAE CONNECTICUT AVE C07 2B FRN 25/5/2029	0.00	US30711XEJ90
SNAP INC	0.00	US83304A1060
KOSMOS ENERGY LTD 7.75% 01/05/2027	0.00	USU5007TAD73
JULIUS BAER GROUP LTD	0.00	CH0102484968
DEXUS	0.00	AU000000DXS1
REVVITY INC	0.00	US7140461093
BLUESCOPE STEEL LIMITED	0.00	AU000000BSL0
CA AUTO BANK SPA/I 4.75% 25/01/2027	0.00	XS2708354811
TELIA COMPANY AB	0.00	SE0000667925

DR ING HC F PORSCHE AG	0.00	DE000PAG9113
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
VIETNAM GOV. INTL. 4.80% 19/11/2024	0.00	USY9384RAA87
OPTION ONE MORTGAGE LOAN TR 4 1A1 FRN 25/04/2037USD I-A-1	0.00	US68403FAA49
FANNIE MAE POOL 6.00% 1/10/2053	0.00	US3140QTEN50
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
SANDOZ FIN. 3.97% 17/04/2027	0.00	XS2715297672
KENYA GOV. INTL. B 7.00% 22/05/2027	0.00	XS1843435840
NATL. BANK OF CANA 3.50% 25/04/2028	0.00	XS2615559130
PETROLEOS MEXICAN 6.875% 4/8/2026	0.00	US71654QCB68
SCHROEDERS PLC ORD GB	0.00	GB00BP9LHF23
BANK LEUMI LE-ISRAEL	0.00	IL0006046119
SANDOZ GROUP ORD SHS	0.00	CH1243598427
NATL. AUSTRALIA B 3.146% 05/02/2031	0.00	XS2758930569
SARTORIUS STEDIM B EUR0.1666	0.00	FR0013154002
SMURFIT KAPPA GROUP PLC	0.00	IE00B1RR8406
SEIKO EPSON CORPORATION	0.00	JP3414750004
KLEPIERRE 3.875% 23/09/2033	0.00	FR001400NDQ2
OIL STATES INTERNATIONAL INC	0.00	US6780261052
HUNGARY GOV. INTL. 4.00% 25/07/2029	0.00	XS2753429047
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CITIBANK NA	0.00	
EXOR NV	0.00	NL0012059018
TELENOR ASA	0.00	NO0010063308
DANA FINANCING LUX 3.00% 15/07/2029	0.00	XS2345050251
SWO EUR RCV 2.395 PAY EURIB 6M 091224	0.00	
SECURITIZED ASSET BACKED R OP2 M2 FRN 25/10/203535 USD M-2	0.00	US81375WGV28
ARES XL CLO 40A A1RR FRN 15/01/20291-RR	0.00	US04016GBB32
MOBICO GRP. 4.875% 26/9/2031	0.00	XS2693304813
EASYJET 3.75% 20/3/2031	0.00	XS2783118131
ESSITY AB SER B NPV	0.00	SE0009922164
IQVIA 2.875% 15/06/2028	0.00	XS2189947505
FORD MOTOR CREDIT 3.25% 15/9/2025	0.00	XS2229875989
NN GROUP NV	0.00	NL0010773842
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00	JP3515400004
AMPHASTAR PHARMACEUTICALS INC	0.00	US03209R1032
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
ALASKA AIRLINES 20 4.80% 15/08/2027144A A	0.00	US01166VAA70
PANDORA	0.00	DK0060252690
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000228
CAS 2020-SBT1 1M2 SBT1 1M2 FRN 25/02/2040	0.00	US20753VBE74
COVENTRY B/SOC. 2.625% 07/12/2026	0.00	XS2534984716
SARTORIUS AG VORZUG	0.00	DE0007165631
REPUBLIC OF NIGERI 6.50% 28/11/20277 USD200000 2 REGS	0.00	XS1717011982
SINGAPORE TELECOMM NPV B/L 100	0.00	SG1T75931496
MINERVA LUXEMBOUR 8.875% 13/09/203300 REGS	0.00	USL6401PAM51
SEADRILL FINANCE 8.375% 01/08/2030	0.00	US81172QAA22
COVESTRO AG	0.00	DE0006062144
CHINA CONSTRUCTION BANK	0.00	CNE1000002H1
FORD MOTOR CREDIT 6.798% 07/11/2028	0.00	US345397D591
AIB GRP. F2F 13/9/2029	0.00	US00135TAD63
YARA INTERNATIONAL ASA	0.00	NO0010208051
BORR IHC BORR FIN 10.00% 15/11/202844A	0.00	US100018AA89
PETROLEOS MEXICAN 3.625% 24/11/2025R100000 3	0.00	XS1824425182
CANTOR FITZGERALD 7.20% 12/12/2028	0.00	US138616AM99
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS	0.00	AU3FN0050126
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
EXACT SCIENCES CORP	0.00	US30063P1057
AMCOR PLC COM USD	0.00	JE00BJ1F3079
BRAMBLES LIMITED	0.00	AU000000BxB1
TORO CO	0.00	US8910921084
CHARTER COMMS. OPE 2.80% 1/4/2031	0.00	US161175BU77
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
RICOH CO	0.00	JP3973400009
JPM. CHASE F2F 22/10/2027	0.00	US46647PDW32
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00	US37045XEN21
FREDDIE MAC STACR REMIC DNA2 M1A FRN 25/02/2042	0.00	US35564KRE19
EASTMAN CHEMICAL COM	0.00	US2774321002
CARLYLE GBL. MKT. STRATS. 2RA A1 FRN 15/05/2031	0.00	US14314LAC90
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042
BANCO SANTANDER 5.588% 8/8/20288	0.00	US05964HAU95
SONOVA HOLDING AG - REG	0.00	CH0012549785

SGS SA	0.00	CH1256740924
LAST MILE LOGISTICS PAN EURO 1X E FRN 17/08/2033033 EUR EV E REGS	0.00	XS2356565585
TFI INTERNATIONAL INC	0.00	CA87241L1094
MITSUBISHI UFJ FINL. F2V 19/04/202929	0.00	US606822CY81
CONNECTICUT AVENUE SECURI R02 1B1 FRN 02/25/2044	0.00	US20754GAF72
DYNATRACE INC	0.00	US2681501092
ESSENTIAL UTILS	0.00	US29670G1022
MEXICO GOV. INTL. 5.40% 09/02/2028	0.00	US91087BAU44
CONNECTICUT AVENUE SECURI R02 1M2 FRN 02/25/2044	0.00	US20754GAE08
YASKAWA ELECTRIC CORP	0.00	JP3932000007
AMERICAN ELEC. POW 5.20% 15/01/2029	0.00	US025537AY74
Income Due - CAD	0.00	
FOX CORP	0.00	US35137L1052
SIRIUS REAL ESTAT 1.125% 22/06/2026	0.00	XS2356076625
MOSS CREEK RES. HL 7.50% 15/1/2026	0.00	US61965RAA32
LLOYDS BANKING GR 5.462% 05/01/2028	0.00	US53944YAZ60
DOMINICAN REPUBLIC 5.95% 25/1/2027	0.00	USP3579EBV85
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
GOLDEN STATE TOBA 0.988% 1/6/2024	0.00	US38122NA696
WPP PLC	0.00	JE0088KF9B49
FED REPUBLIC OF B 6.125% 15/03/2034	0.00	US105756CH10
CARREFOUR SA	0.00	FR0000120172
SOUTHERN CALIFORNI 4.70% 01/06/202727	0.00	US842400HQ95
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
AP MOELLER MAERSK AS	0.00	US00202F1021
BX COMMERCIAL MORTGAGE TRU VOLT E FRN 15/09/2036	0.00	US05609VAN55
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
MITSUBISHI UFJ FINL. F2V 19/07/20259/07/2025	0.00	US606822BW35
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
SSAB AB	0.00	SE0000171100
ROBINHOOD MARKETS INC	0.00	US7707001027
BIO TECHNE CORP	0.00	US09073M1045
COLD STORAGE TRUST 2020-IC ICE5 D FRN 15/11/2023	0.00	US193051AN95
BLACKSTONE PRIVATE 1.75% 15/9/2024	0.00	US09261HAB33
SODEXO	0.00	FR0000121220
BERKELEY GRP. 2.50% 11/8/2031	0.00	XS2370445921
CONNECTICUT AVENUE SECURI R02 1M1 FRN 02/25/2044	0.00	US20754GAA85
COREBRIDGE FINL. 3.50% 4/4/2025	0.00	US21871XAB55
DVI DEUTSCHE VERMO 2.50% 25/01/2027	0.00	XS2431964001
HYATT HOTELS CORP-CL A	0.00	US4485791028
CONSENSUS CLOUD SOLUTIONS INC	0.00	US20848V1052
MINERAL RESOURCES LTD	0.00	AU000000MIN4
CAS 2019-HRP1 M2 HRP1 M2 FRN 25/11/2039	0.00	US20754PAC41
LIFE 2021-BMR MORTGAGE TRUS BMR D FRN 15/03/2038	0.00	US53218CAG50
CARLYLE GROUP INC	0.00	US14316J1088
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
TESCO COR. TSY. S 0.375% 27/07/2029	0.00	XS2289877941
CONNECTICUT AVENUE SECURI R01 1M1 FRN 25/01/2044	0.00	US20753UAA88
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
TOPPAN HOLDINGS INC	0.00	JP3629000005
GENOVUS ENERGY 6.75% 15/11/2039	0.00	US15135UAF66
TWILIO INC	0.00	US90138F1021
UNITED NATURAL FOODS INC 6.75% 15/OCT/2028	0.00	US911163AA17
GUATEMALA GOV. BD 4.375% 05/06/2027	0.00	USP5015VAG16
EVERGY INC COM NPV	0.00	US30034W1062
FRESENIUS SE CO KGAA	0.00	DE0005785604
FORTUNE BRANDS HOME AND SECURITY	0.00	US34964C1062
TALANX AG	0.00	DE000TLX1005
POWER CORP OF CANADA CAD	0.00	CA7392391016
SAGAX EURO MTN 0.75% 26/01/2028	0.00	XS2291340433
NISSAN MOTOR CO L 4.345% 17/09/2027	0.00	US654744AC50
COMPUTERSHARE LTD	0.00	AU000000CPU5
ASURION LLC NEW B-10 TERM LOAN 19/08/2028	0.00	US04649VBB53
HUNGARY GOV. INTL. 4.25% 16/6/20311000 REGS	0.00	XS2010026214
MASCO CORP USD	0.00	US5745991068
BT GROUP PLC	0.00	GB0030913577
C&W SENIOR FINANC 6.875% 15/9/2027USD200000 REGS	0.00	USG3165UAA90
AEROPORTI DI ROMA 1.75% 30/07/2031	0.00	XS2337326727
LUNDIN MINING CORP	0.00	CA5503721063
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
ROYALTY PHARMA PLC	0.00	GB00BMVP7Y09

TOAST INC	0.00	US8887871080
EMS CHEMIE HLDS REG	0.00	CH0016440353
TOLL BROS. FIN. 3.80% 1/11/20292029 USD2000	0.00	US88947EAU47
COLOMBIA GOV. INTL 3.00% 30/01/2030	0.00	US195325DR36
SAGAX EURO MTN 1.00% 17/05/2029	0.00	XS2342227837
CATALENT INC	0.00	US1488061029
NE PROP. 2.00% 20/01/2030	0.00	XS2434763483
REPUBLIC OF SOUTH 5.875% 22/6/2030	0.00	US836205AY00
M3 INC NPV	0.00	JP3435750009
DAYFORCE INC	0.00	US1567711088
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
PACIFIC GAS & ELEC 4.40% 01/03/2032	0.00	US694308KC03
SAGE AR FUNDING NO 1 PLC 1A D FRN 17/11/2030	0.00	XS2241610000
ERIE INDEMNITY CO	0.00	US29530P1021
REPLIGEN CORPORATION	0.00	US7599161095
INVITATION HOMES O 4.15% 15/04/2032	0.00	US46188BAD47
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
EXTENDED STAY AMERICA TRUST ESH F FRN 15/07/2038	0.00	US30227FAN06
CAMPBELL SOUP CO USD	0.00	US1344291091
WELLS FARGO F2F 23/10/2029	0.00	US95000U3G61
SEI INVESTMENTS COMPANY	0.00	US7841171033
APPLOVIN CORP	0.00	US03831W1080
BANK OF AMERICA F2F 10/11/2028/1/1/2028 USD1000 N	0.00	US06051GLC14
NTT DATA GROUP CORPORATION	0.00	JP3165700000
TIS INC	0.00	JP3104890003
FORD MOTOR CREDIT 2.90% 16/02/2028SD	0.00	US345397B512
BARRATT DEVELOPMENTS PLC	0.00	GB0000811801
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
FIS FABBRICA ITAL 5.625% 01/08/2027	0.00	XS2436585355
BPCE SA F2V 13/10/20466	0.00	FR0014005V67
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK	0.00	
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
LEMTECH HOLDINGS ORD SHS	0.00	KYG545091079
OWL ROCK CAPITAL 2.875% 11/06/20282028 USD1000	0.00	US69121KAG94
TD SYNEX 2.375% 9/8/2028	0.00	US87162WAH34
CONNECTICUT AVENUE SECURI R04 1M1 FRN 25/5/2043	0.00	US20754QAA67
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
MICRON TECH. 5.30% 15/01/2031	0.00	US595112CD31
BALDER FINLAND OYJ 1.00% 20/01/202900000 1	0.00	XS2288925568
CIGNA 2.40% 15/03/2030	0.00	US125523CL22
LI AUTO INC	0.00	US50202M1027
FTSE 100 IDX 2406 FU	0.00	GB00KHLXXF30
FREDDIE MAC STACR REMIC T HQA1 M2 FRN 25/08/2033	0.00	US35564KBS78
VISHAY PRECISION GROUP INC	0.00	US92835K1034
QUEST DIAGNOSTICS	0.00	US74834L1008
REA GROUP LTD	0.00	AU000000REA9
FREDDIE MAC STACR REMIC DNA2 M1A FRN 25/04/2043	0.00	US35564KT581
CENTERPOINT ENERGY INC	0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	NL0015001WM6
GENESIS ENERGY LP/FIN 6.25% 15/05/2026	0.00	US37185LAK89
NITORI CO LTD	0.00	JP3756100008
OBIC CO LTD	0.00	JP3173400007
WASHINGTON MUTUAL MORTGAG 2 1A1 7.00% 25/04/2037	0.00	
ADMIRAL GROUP PLC	0.00	GB00B02J6398
FS KKR CAP. II 4.25% 14/02/2025	0.00	US30313RAA77
MOZART DEBT MERGER 5.25% 01/10/20292029	0.00	US62482BAB80
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001
ADLER FINC. SA 12.50% PIK 30/06/2025000 REGS	0.00	DE000A3LF6J0
NAFCO CO LTD	0.00	JP3651160008
ING GROEP ING GROEP F2V PERP	0.00	XS2122174415
GRIFOLS ESCROW IS 3.875% 15/10/2028	0.00	XS2393001891
CAPCOM CO LTD NPV TEMP	0.00	JP3218900003
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
PETROLEOS MEXICANO 8.75% 2/6/2029	0.00	US71654QDL32
MARATHON OIL CORP	0.00	US5658491064
ALLIANT ENERGY CORP	0.00	US0188021085
UIPATH INC	0.00	US90364P1057
NISSAN MOTOR CO LTD	0.00	US6547444082
AGEAS NPV POST SPLIT	0.00	BE0974264930
IVANHOE MINES LTD COM NPV CL A	0.00	CA46579R1047
TONGCHENG TRAVEL HOLDINGS LTD	0.00	KYG8918W1069
EVOLUTION AB	0.00	SE0012673267
DEUTSCHE BANK AG/NEW F2F 28/05/2032	0.00	US251526CK32

EISAI CO LTD JPY	0.00	JP3160400002
UNITED THERAPEUTICS CORP	0.00	US91307C1027
CARS-DB4 1A B3 4.95% 15/02/2050	0.00	US12510HAJ95
FIDELITY NATL FINL FNF GROUP	0.00	US31620R3030
BOLIDEN ORD SHS	0.00	SE0020050417
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
BOC HONG KONG (HOLDINGS) LIMITED	0.00	HK2388011192
IMI ORD GBP0.2857	0.00	GB00BGLP8L22
SWO AUD RCV BBSW 6M PAY 2.764 010432	0.00	
SANTANDER HOLDINGS U F2F 06/01/2028	0.00	US80282KBC99
INTL PAPER CO	0.00	US4601461035
BONDOPT FRANCE (GOVT OF) 1 92.73 220526FR0012993103	0.00	
BNP PARIBAS BNP PARIBAS F2V PERP	0.00	US05565ASK06
SWO GBP RCV SONIA 1D PAY 3.68 170724	0.00	
RENTOKIL INITIAL 3.875% 27/6/2027	0.00	XS2494945939
CENTRICA PLC	0.00	GB00B033F229
CONNECTICUT AVENUE SECURI R03 2M1 FRN 25/4/2043	0.00	US20753ACJ16
DCC PLC	0.00	IE0002424939
STANDARD LIFE ABERDEEN PLC	0.00	GB00BF8Q6K64
MCGRAW-HILL EDUCATIO TL 28/07/2029	0.00	US58063DAC74
KANSAI ELECTRIC POWER JPY	0.00	JP3228600007
PAYLOCITY HOLDING CORP	0.00	US70438V1061
FUT. CBT 5Y T-NOTE JUN24	0.00	
BANCO BPM SPA	0.00	IT0005218380
VERBUND AG	0.00	AT0000746409
BNY USD COLLATERAL	0.00	
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00	US035240AN09
LOTUS BAKERIES NV	0.00	BE0003604155
SWO AUD RCV BBSW 6M PAY 3.17 020424	0.00	
OSAKA GAS CO LTD JPY	0.00	JP3180400008
OTSUKA CORP NPV TEMP	0.00	JP3188200004
MATCH GRP INC	0.00	US57667L1070
UNITED INC	0.00	JP3758130003
INSURANCE AUSTRALIA GROUP LIMITED	0.00	AU000000IAG3
KNIGHT SWIFT TRANS CL A COM STK	0.00	US4990491049
CPI PROP. GRP. 1.75% 14/01/2030	0.00	
EMPIRE CO LIMITED	0.00	CA2918434077
HOMEANC MORTGAGE TRUST 200 1 3A2 VAR 25/04/2037	0.00	US43739ECR62
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
LIBERTY GLOBAL LTD USD 0.01 C	0.00	BMG611881274
INCYTE CORP	0.00	US45337C1027
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
CENTRAL AMERICAN B 5.25% 27/04/2029	0.00	USG20038AA61
AZBIL CORP	0.00	JP3937200008
SANTANDER HLDGS. USA F2F 09/01/2030	0.00	US80282KBJ43
TELEPERFORMANCE	0.00	FR0000051807
ECOPETROL SA 8.375% 19/01/2036	0.00	US279158AV11
EURAZEO	0.00	FR0000121121
CAMDEN PROPERTY TRUST	0.00	US1331311027
GUANGDONG CHJ INDUSTRY CO LTD	0.00	CNE100000KZ1
RECORDATI SPA - NEW	0.00	IT0003828271
SHIMIZU CORPORATION	0.00	JP3358800005
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
SMITH & NEPHEW PLC	0.00	GB0009223206
NORTHRIVER MIDSTR 5.625% 15/2/2026	0.00	US66679NAA81
AEGON ORD SHS	0.00	BMG0112X1056
FUT PUT JUN 24 CBT 5Y T-NOTE 1065	0.00	
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007
DELTA AIR LINES SK 4.75% 20/10/2028	0.00	US830867AB33
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
FS KKR CAP. 1.65% 12/10/2024	0.00	US302635AJ69
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
JABIL INC 4.25% 15/05/2027	0.00	US466313AM58
HONG KONG CHINA GA	0.00	HK0003000038
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
PARK PLACE SECURITIES INC WHQ1 M5 FRN 25/03/2035-5	0.00	US70069FGE16
DAIFUKU CO LTD NPV	0.00	JP3497400006
DELTA AIR LINES INC	0.00	US2473617023
BIOMERIEUX NPV	0.00	FR0013280286
SEIKO EPSON CORP	0.00	US81603X1081
ROKU INC	0.00	US77543R1023
BROTHER INDUSTRIES LTD	0.00	JP3830000000
UTD. AIRLINES 2019 2.70% 01-05-32	0.00	US90932JAA07
INDUTRADE AB	0.00	SE0001515552

KEPPEL LTD	0.00	SG1U68934629
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00	CNE100005XJ7
SWO GBP RCV SONIA 1D PAY 3.604 180724	0.00	
OPEN TEXT CORP	0.00	CA6837151068
SWO GBP RCV 3.604 PAY SONIA 1D 180724	0.00	
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
AIR CANADA 4.625% 15/08/2029	0.00	CA008911BJ76
IMCD NV	0.00	NL0010801007
HULIC CO LTD	0.00	JP3360800001
JFE HOLDINGS INC	0.00	JP3386030005
FREDDIE MAC STACR REMIC T HQA3 M1 FRN 25-11-2043	0.00	US35564K3G29
AMERICAN AIRLINES 3.15% 15/02/2032A	0.00	US02377LAA26
BENTLEY SYSTEMS INC	0.00	US08265T2087
SMITHS GROUP PLC	0.00	GB00B1WY2338
ALLEGRO CLO II-S 1RA A1 FRN 21/10/2028	0.00	US01751EAC21
A P MOLLER MAERSK AS	0.00	DK0010244425
BUONI POLIENNALI D 2.15% 01/03/2072	0.00	IT0005441883
SWO USD RCV 3.881 PAY SOFR 1D 200624	0.00	
ALTAGAS INCOME LTD	0.00	CA0213611001
BARCLAYS CCP	0.00	
MIDAS OPCO HLDGS. 5.625% 15/8/2029	0.00	US59565JAA97
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	SE0017832488
WEST JAPAN RAILWAY NPV TEMP	0.00	JP3659000008
ISRAEL DISCOUNT BANK	0.00	IL0006912120
SKANSKA AB	0.00	SE0000113250
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
PATTERSON-UTI ENER 7.15% 1/10/2033	0.00	US703481AD36
SWATCH GROUP AG	0.00	CH0012255144
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
BOLLORE SE	0.00	FR0000039299
OWNIT MORTGAGE LOAN TRUST SE 6 A1 FRN 25/09/2037-1	0.00	
METSO CORPORATION	0.00	FI0009014575
CANTOR COMMER. REAL ESTATE CF1 XA VAR 15/5/2052	0.00	US12529MAG33
ACCIONA SA	0.00	ES0125220311
COVIVIO	0.00	FR0000064578
DIGITAL REALTY TST 5.55% 15/01/2028/01/2028	0.00	
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
SYSEMEX CORP TEMP	0.00	JP3351100007
HANG SENG BANK	0.00	HK0011000095
VIVENDI SE	0.00	FR0000127771
QORVO INC	0.00	US74736K1016
NEXON CO LTD	0.00	JP3758190007
EVERGREEN ACQCO 1 LP TLB 26/04/2028	0.00	
SWO EUR RCV EURIB 6M PAY 2.395 091224	0.00	
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
BAUSCH & LOMB ESC 8.375% 1/10/202828	0.00	US071705AA56
A P MOLLER-MAERSK B	0.00	DK0010244508
MAIRE TECNIMONT SPA	0.00	IT0004931058
GPE BRUXELLES LAM NPV	0.00	BE0003797140
SUNCOR ENERGY INC	0.00	CA8672241079
ORION OYJ	0.00	FI0009014377
LIFCO AB SER B NPV	0.00	SE0015949201
LEAR CORP	0.00	US5218652049
PENSKE TRUCK LEAS 5.875% 15/11/2027027	0.00	US709599BR43
UNITY SOFTWARE INC	0.00	US91332U1016
ALBERTSONS COMPANIES INC	0.00	US0130911037
LEG IMMOBILIEN SE	0.00	DE000LEG1110
SKF AB	0.00	SE0000108227
YAMAHA MOTOR CO	0.00	JP3942800008
BURBERRY GROUP PLC	0.00	GB0031743007
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WESTPAC BANKING CORPORATION	0.00	
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
MEXICAN UDIBONOS 2.75% I/L 27/11/2031	0.00	MX05GO0000K0
SM ENERGY 6.75% 15/09/2026	0.00	US78454LAN01
TRANSOCEAN 11.50% 30/1/2027	0.00	US893830BQ11
WIX COM LTD	0.00	IL0011301780
MAKITA CORPORATION	0.00	JP3862400003
NEXI SPA ORD	0.00	IT0005366767
KOBE BUSSAN CO LTD	0.00	JP3291200008
ZALANDO SE NPV	0.00	DE000ZAL1111
NORTHLAND POWER INC	0.00	CA6665111002

SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00	AU000000SHL7
TELEFLEX INC	0.00	US8793691069
PTT PUBLIC COMPANY THB1 ALIEN	0.00	TH0646010Z18
ZILLOW GROUP INC	0.00	US98954M2008
BONDOPT AUSTRALIAN GOVERNMENT 103.402284 110624AU0000300535	0.00	
SWO GBP RCV SONIA 1D PAY 4.353 050126	0.00	
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
BILL COM HOLDINGS INC	0.00	US0900431000
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00	JP3897700005
ST JAMESS PLACE PLC	0.00	GB0007669376
LIBERTY BROADBAND	0.00	US5303073051
ENDESA SA	0.00	ES0130670112
STORA ENSO OYJ-R SHS	0.00	FI0009005961
SAGAX AB	0.00	SE0005127818
CONFLUENT INC	0.00	US20717M1036
SINGAPORE AIRLINES LTD	0.00	SG1V61937297
RED ELECTRICA DE ES	0.00	ES0173093024
HCA 3.50% 15/7/2051	0.00	US404119CB31
BEIJER REF AB SER B NPV	0.00	SE0015949748
DELIVERY HERO SE	0.00	DE000A2E4K43
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
ASX LIMITED	0.00	AU000000ASX7
PATTERSON-UTI ENER 3.95% 01/02/2028	0.00	US703481AB79
NIPPON SANJO HOLDINGS CORP	0.00	JP3711600001
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
KAISER ALUMINUM CORP 4.62% 01/MAR/2028	0.00	US483007AJ91
APA GROUP	0.00	AU000000APA1
TDC NET 6.50% 01/06/2031	0.00	XS2615584328
FRESENIUS MEDICAL CARE AG & CO	0.00	DE0005785802
SEKISUI JUSHI CORPORATION	0.00	JP3420200002
ENDEAVOUR MINING PLC	0.00	GB00BL6K5J42
FUTURES MARGIN-GBP	0.00	
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
SAMHALLSBYGGNADSBOLAGET I NORDEN049	0.00	XS2272358024
CENTRAL AMERICAN B 5.25% 27/4/2029NTS 27/04/29 USD2000 REGS	0.00	USG20038AA61
TOTO LTD	0.00	JP3596200000
LY CORPORATION	0.00	JP3933800009
BANCO DE SABADELL F2F 7/2/2029	0.00	XS2583203950
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
MINEBEA MITSUMI INC	0.00	JP3906000009
SEK BNP PARIBAS A/C	0.00	
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
ASAHI KASEI CORPORATION	0.00	JP3111200006
CONTINENTAL AG	0.00	DE0005439004
CENTENE 3.375% 15/2/2030	0.00	US15135BAV36
VOLKSWAGEN BANK 4.375% 3/5/2028	0.00	XS2617456582
SALMAR ASA	0.00	NO0010310956
FUT PUT DEC 24 3M SOFR 1YMC 9637	0.00	
PARAMOUNT GLOBAL	0.00	US92556H2067
TP ICAP FIN. 2.625% 18/11/2028	0.00	XS2409096349
AUTOGRADE PER L 1 4.25% 28/6/2032	0.00	XS2775027043
ZIJIN MINING GROUP CO LTD	0.00	CNE100000502
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
RAKUTEN GROUP INC	0.00	JP3967200001
TREND MICRO INCORPORATED	0.00	JP3637300009
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	IE00B4Q5ZN47
NVIDIA ORD SHS	0.00	US67066G1040
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
VISTRA OPERATIONS 6.95% 15/10/203310/2033 USD2000	0.00	US92840VAQ59
ARDINE MATHESON HOLDINGS LTD	0.00	US4711154025
SANTANDER BANK AUTO CREDIT A B 5.281% 15/05/20322	0.00	US80290CAS35
RATIONAL AG	0.00	DE0007010803
MXN BNP PARIBAS A/C	0.00	
FUTURES MARGIN-EURO	0.00	
ZOZO INC	0.00	JP3399310006
KINROSS GOLD CORP	0.00	CA4969024047
ALLY FINL. 7.10% 15/11/2027	0.00	US02005NBR08
GRAB HOLDINGS LTD	0.00	KYG4124C1096
REGAL REXNORD CORP 6.40% 15/4/2033	0.00	US758750AF08
ADVANTAGE SALES & 6.50% 15/11/202811/2028 USD2000 144A	0.00	US00775PAA57
SCHINDLER HOLDING-PART CERT	0.00	CH0024638196
MONDAY COM LTD	0.00	IL0011762130
FIESTA PURCHASER 7.875% 01/03/2031	0.00	US31659AAA43
IPSEN PROMESSES SA	0.00	FR0010259150

SEEK LIMITED	0.00	AU000000SEK6
Income Due - SEK	0.00	
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK	0.00	
BALOISE HOLDING-REG	0.00	CH0012410517
ALLY FINL. F2F 03/01/2030	0.00	US02005NBU37
TRYG AS	0.00	DK0060636678
HOLDING D INFRAS 0.125% 16/09/202525	0.00	XS2385389551
VITAL ENERGY 7.875% 15/4/2032	0.00	
HYUNDAI CAP. AMERI 5.70% 26/6/20307 0.0% 26/06/2030	0.00	US44891ACJ43
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
PETROLEOS MEXICANO 3.75% 16/4/2026	0.00	XS1057659838
REXEL SA	0.00	FR0010451203
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK	0.00	
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
ONEX CORP	0.00	CA68272K1030
CAESARS ENTERTAINMENT TL 24/01/2031	0.00	US12768EAH99
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US	0.00	
FORWARD AIR 9.50% 15/10/2031	0.00	US36267QAA22
CTP NV 0.625% 27/09/2026	0.00	XS2390530330
ANNINGTON FUNDING 2.308% 6/10/2032	0.00	XS2393618389
AMERICAN TOWER COR 0.40% 15/02/2027	0.00	XS2393701284
HILCORP ENERGY I/HILCORP 6.25% 15/APR/2032	0.00	US431318AZ78
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK	0.00	
FOX CORP COM	0.00	US35137L2043
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK	0.00	
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.00	CNE1000003G1
NEXI SPA 2.125% 30/04/2029	0.00	XS2332590475
KNORR BREMSE AG	0.00	DE000KBX1006
ADEVINTA ASA	0.00	NO0010844038
MEIJI HOLDINGS CO NPV	0.00	JP3918000005
KESKO OYJ-B SHS	0.00	FI0009000202
NEMETSCHKE AG	0.00	DE0006452907
PALISADES CENTER TST PLSD B 3.35% 13/04/2033	0.00	US69640GAG01
AMERICAN TOWER COR 3.65% 15/03/2027	0.00	US03027XBV10
FUTURES MARGIN-HKD	0.00	
COMSTOCK RESOURCES INC 6.75% 01/03/2029	0.00	US205768AS39
ICL GROUP LTD	0.00	IL0002810146
VISTRA OPERATIONS 5.125% 13/05/2025	0.00	US92840VAL62
HOLDING D INFRAS 0.625% 16/09/2028	0.00	XS2385390724
PACIFIC GAS & ELEC 4.55% 1/7/2030	0.00	US694308JM04
SOFINA SA 1.00% 23/09/2028	0.00	BE0002818996
SWATCH GROUP	0.00	CH0012255151
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
INVESTMENT AB LATOUR	0.00	SE0010100958
Outstanding Settlement Receipts - CAD	0.00	
MIZUHO FINANCIAL GRO F2F 06/09/2029	0.00	XS2383901761
YAKULT HONSHA	0.00	JP3931600005
HYDRO ONE LTD	0.00	CA4488112083
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
OMRON CORP	0.00	JP3197800000
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	US5312297899
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
BNP PARIBAS 2.00% 13/09/2036	0.00	FR0014005E43
HILTON DOMESTIC OP 3.75% 01/05/20295/29 USD1000 144A	0.00	US432833AJ07
SWO EUR RCV 1.537 PAY EURIB 6M 080126	0.00	
EMERA INC	0.00	CA2908761018
KINTETSU GROUP HOLDINGS CO LTD	0.00	JP3260800002
FUTURES MARGIN-JPY	0.00	
VENTURE GLOBAL CALCASIEU 3.87% 15/AUG/2029	0.00	US92328MAA18
FORTUM OYJ	0.00	FI0009007132
JSR CORP	0.00	JP3385980002
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00	US92328MAB90
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
ZENSHO HOLDINGS CO LTD	0.00	JP3429300001
CTP NV 1.50% 27/09/2031	0.00	XS2390546849
OPT. ICE 3MTH SONIA FU JUN24 PUT 95.3 6/14/2024	0.00	
IDR BNP PARIBAS A/C	0.00	
RLJ LODGING TRUST 4.00% 15/09/2029	0.00	US74965LAB71
INDUSTRIVARDEN AB	0.00	SE0000190126
TOROMONT INDUSTRIES LTD	0.00	CA8911021050
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
INFRASTRUTTURA WIR NPV	0.00	IT0005090300
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008

RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	
SANTANDER DRIVE AUTO RECE S1 R1 8.14% 16/04/20284% 16/04/2028	0.00	US80286QAA76
LG ELECTRONICS INC	0.00	KR7066570003
VENTURE XVII CLO 17A ARR FRN 15/04/2027	0.00	US92329YAL02
WORLDLINE SA	0.00	FR0011981968
ADLER GROUP SA 1.875% 14/01/2026	0.00	XS2283224231
BLOCK INC CDI	0.00	AU0000187353
FUT JUN 24 SFE 20Y BONDLT	0.00	
PAN AMERICAN SILVER CORP	0.00	CA6979001089
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
SIRIUS XM HLDGS INC	0.00	US82968B1035
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
PUMA SE	0.00	DE0006969603
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00	CNE1000012B3
SWO USD RCV SOFR 1D PAY 3.881 200624	0.00	
STRUCTURED ASSET SECURITIE BC2 A1 FRN 25/09/20366 USD A1	0.00	US86361GAA40
TRANE TECHS. FINC. 5.25% 03/03/2033	0.00	US892938AA96
SG HOLDINGS CO LTD	0.00	JP3162770006
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
GLOBAL E ONLINE ORD	0.00	IL0011741688
WEST FRASER TIMBER CO	0.00	CA9528451052
WARNERMEDIA HLDGS 4.279% 15/3/2032	0.00	US55903VBC63
IBIDEN CO LTD	0.00	JP3148800000
DIASORIN SPA	0.00	IT0003492391
MORGAN STANLEY COLAT	0.00	
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
SWO EUR RCV EURIB 6M PAY 3.537 080126	0.00	
KYOWA KIRIN CO LTD	0.00	JP3256000005
PRESS KOGYO CO	0.00	JP3833600004
QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
BCE INC	0.00	CA05534B7604
1ST SOURCE CORPORATION	0.00	US3369011032
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
SOFINA SA	0.00	BE0003717312
VOESTALPINE AG	0.00	AT0000937503
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
KOITO MFG CO LTD NPV	0.00	JP3284600008
SWO EUR RCV 2.36 PAY EURIB 6M 260624	0.00	
YPSO FIN. BIS 10.50% 15/5/2027	0.00	US02156TAB08
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
SEB SA	0.00	FR0000121709
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	
SWO GBP RCV 2.353 PAY SONIA 1D 050126	0.00	
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00	US65342QAM42
OPT. 3MO EURO EURIBOR JUN24 PUT 96.5 6/17/2024	0.00	
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
BKW AG	0.00	CH0130293662
TORAY INDS INC	0.00	JP3621000003
TOKYU CORP NPV	0.00	JP3574200006
SWO_CD_X ITRAXX EUROPE SERIES 41 0.575 150524	0.00	
OCADO GROUP PLC	0.00	GB00B3MBS747
NATIONSTAR MORTGAG 6.00% 15/01/2027	0.00	US63861CAA71
SEVEN GROUP HOLDINGS LIMITED	0.00	AU000000SVW5
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.55 150524	0.00	
AURIZON HOLDINGS LIMITED	0.00	AU000000AZJ1
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
SECURITAS AB	0.00	SE0000163594
BONDOPT AUSTRALIAN GOVERN 103.412212 040624AU000XCLWAG2	0.00	
MONOTARO CO LTD	0.00	JP3922950005
MINI TPX IDX 2406 F	0.00	
FUTU HOLDINGS LTD	0.00	US36118L1061
REECE LIMITED	0.00	AU000000REH4
NOK BNP PARIBAS A/C	0.00	
KENEDIX OFFICE INVESTMENT CORP	0.00	JP3046270009
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
ELEMENT FINANCIAL CORP	0.00	CA2861812014
NISSAN CHEMICAL CORPORATION	0.00	JP3670800006
SAPUTO INC	0.00	CA8029121057

SPRINT CAP. 8.75% 15/3/2032	0.00	US852060AT99
MILEAGE PLUS HLDGS 6.50% 20/6/2027	0.00	US599191AA16
WH GROUP LTD	0.00	KYG960071028
ORICA LIMITED	0.00	AU000000OR1
SEATRIUM LIMITED	0.00	SG1H97877952
COREBRIDGE FINANCIAL ORD	0.00	US21871X1090
RCI BANQUE 4.125% 04/04/2031	0.00	FR001400P3E2
NISOURCE INC	0.00	US65473P1057
ENAGAS	0.00	ES0130960018
DEMANT A S	0.00	DK0060738599
FUT. 3MO EURIBORICFDEC24	0.00	
SQUARE ENIX HOLDINGS CO LTD	0.00	JP3164630000
OCI NV	0.00	NL0010558797
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	US5312297220
Income Due - BRL	0.00	
ESR CAYMAN LTD	0.00	KYG319891092
GETINGE AB-B	0.00	SE0000202624
PRA GRP. 5.00% 1/10/2029	0.00	US69354NAD84
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
UNIQA INSURANCE GROUP AG	0.00	AT0000821103
DROPBOX INC	0.00	US26210C1045
MIRVAC GROUP PROPERTY TRUST	0.00	AU000000MGR9
CITY DEVELOPMENTS	0.00	SG1R89002252
HUSQVARNA AB - B SHARES	0.00	SE0001662230
STAR PARENT 9.00% 1/10/2030	0.00	US855170AA41
HONGKONG LAND HOLDINGS LTD	0.00	BMG4587L1090
VERDE PURCHASER 10.50% 30/11/2030	0.00	US92339LAA08
Futures Margin - AUD	0.00	
NOMURA REAL EST MA REIT	0.00	JP3048110005
HAMAMATSU PHOTONICS KK	0.00	JP3771800004
SWO USD RCV SOFR 1D PAY 3.495 070524	0.00	
HYUNDAI CAP. AMERI 6.10% 21/9/2028 6.1% 21/09/2028	0.00	US44891ACN54
MCDONALDS HOLDINGS CO JAPAN	0.00	JP3750500005
SBI HOLDINGS INC NPV	0.00	JP3436120004
FUT PUT JUN 24 T-NOTE OPTION 1060	0.00	
SWO AUD RCV BBSW 6M PAY 4.1635 020424	0.00	
TEMENOS AG	0.00	CH0012453913
IGM FINANCIAL INC	0.00	CA4495861060
SHIMADZU CORP	0.00	JP3357200009
BONDOPT NEW S WALES TREASU 96.155185 160524AU3SG0001514	0.00	
DENTSU GROUP INC	0.00	JP3551520004
SWO EUR RCV EURIB 6M PAY 2.36 260624	0.00	
CLARIANT AG REG	0.00	CH0012142631
SWO GBP RCV 4.75 PAY SONIA 1D 100624	0.00	
GILDAN ACTIVEWEAR INC	0.00	CA3759161035
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	NZGOVDT551C8
FUT 06 JUN 24 EURX E-SCHATZ	0.00	
CITIBANK COLAT	0.00	
MITSUI CHEMICALS INC	0.00	JP3888300005
SCOUT24 SE	0.00	DE000A12DM80
FUT. 3MO EURO EURIBOR ICF MAR26	0.00	
JDE PEETS BV	0.00	NL0014332678
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00	CNE000000GG0
GPT GROUP	0.00	AU000000GPT8
SWIRE PACIFIC	0.00	HK0019000162
KEISEI ELECTRIC RAILWAY CO	0.00	JP3278600006
JABIL 3.60% 15/1/2030	0.00	US466313AJ20
SINO LAND CO LTD HKG	0.00	HK0083000502
TOBU RAILWAY CO LTD	0.00	JP3597800006
EURVARIATION MARGINBARCLAYS CCP	0.00	
CHIBA BANK LTD JPY	0.00	JP3511800009
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
ECOPETROL 5.375% 26/6/2026	0.00	US279158AL39
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
VOLVO CAR AB	0.00	SE0016844831
ROHM CO LTD	0.00	JP3982800009
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
ODAKYU ELECTRIC RAILWAY CO	0.00	JP3196000008
GRIFOLS SA	0.00	ES0171996087
AZRIELI GROUP	0.00	IL0011194789
Income Due - CHF	0.00	
IIDA GROUP HOLDING NPV	0.00	JP3131090007
FUT. CME 3MO SOFR MAR26	0.00	
YAMATO HOLDINGS CO LTD	0.00	JP3940000007

BECHTLE AG	0.00	DE0005158703
CDS_SN_CCP FORD MOTOR CREDIT CO 5% 20270620BARCUS31ICEEUSUS345397YG20	0.00	
ORACLE CORPORATION JAPAN	0.00	JP3689500001
BRAZILIAN REAL	0.00	
HOSHIZAKI CORP	0.00	JP3845770001
SWO GBP RCV SONIA 1D PAY 3.49 041124	0.00	
CCL INDUSTRIES INC	0.00	CA1249003098
CREDIT MUTUEL ARK 3.625% 3/10/2033	0.00	
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
HIROSE ELECTRIC JPY	0.00	JP3799000009
ORANGE ORANGE F2V PERP	0.00	FR0014000XS4
OTC CASH COLL RECEIVABLE FROM AUD ROYCGB2L 31 DEC2050	0.00	
L E LUNDBERGFORETAGEN AB - B SHARES	0.00	SE0000108847
SPI 200 2406 FUT	0.00	
HIKARI TSUSHIN INC	0.00	JP3783420007
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	HK0000093390
CONCORDIA FINANCIAL GROUP LTD	0.00	JP3305990008
FUT. CME 1MO SOFR APR24	0.00	
FUTURES MARGIN-SGD	0.00	
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
TELECOM ITALIA SPA	0.00	IT0003497168
BARCLAYS CCP JPY BROKER ACCOUNT	0.00	
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
BONDOPT TREASURY CORP VICT 81.504 080524AU3SG0002504	0.00	
SWO GBP RCV 3.49 PAY SONIA 1D 041124	0.00	
FUT CALL JUN 24 3M SOFR 2YMC 9662	0.00	
SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054	0.00	US83272GAB77
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM COMMONWEALTH BANK OF AUSTRALIA	0.00	
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
SWO GBP RCV SONIA 1D PAY 4.547 240624	0.00	
SWO GBP RCV SONIA 1D PAY 4.75 100624	0.00	
CK INFRASTRUCTURE	0.00	BMG2178K1009
TWD BNP PARIBAS A/C	0.00	
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
FUT. ME 5Y CDN BOND JUN24	0.00	
TOHO CO LTD JPY	0.00	JP3598600009
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
FUT. CME 1MO SOFR MAR24	0.00	
Income Due - KRW	0.00	
FUT PUT JUN 24 CME 3M SOFR O 9500	0.00	
SWO GBP RCV 4.793 PAY SONIA 1D 200524	0.00	
FUT PUT JUN 24 CME 3M SOFR O 9487	0.00	
ILS BNP PARIBAS A/C	0.00	
SWO GBP RCV 4.785 PAY SONIA 1D 200524	0.00	
SWO AUD RCV 2.764 PAY BBSW 6M 010432	0.00	
SWO GBP RCV SONIA 1D PAY 4.67 210524	0.00	
FUT. CME 3MO SOFR MAR24	0.00	
JARDINE CYCLE & CARR	0.00	SG1B51001017
SWO GBP RCV 4.547 PAY SONIA 1D 240624	0.00	
SWO USD RCV 3.495 PAY SOFR 1D 070524	0.00	
FUT. MAR 27 ICE SONIA	0.00	
LLOYDS BANKING GRP. F2V 04/10/2030	0.00	XS2796587280
ROCKWOOL A/S	0.00	DK0010219153
FUT. CME 3MO SOFR JUN25	0.00	
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00	XS2794482351
SWO GBP RCV 4.67 PAY SONIA 1D 210524	0.00	
Income Due - ILS	0.00	
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	
SWO GBP RCV SONIA 1D PAY 4.748 220424	0.00	
SITC INTERNATIONAL	0.00	KYG8187G1055
FUT. CME 3MO SOFR DEC26	0.00	
FANNIE MAE 3.50% PERP	0.00	
NORWEGIAN KRONOR	0.00	
Income Due - NOK	0.00	
ZAR BNP PARIBAS A/C	0.00	
FANNIE MAE 5.50% PERP	0.00	
SWO GBP RCV 4.92 PAY SONIA 1D 080424	0.00	
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.	0.00	
FUT. CME 3MO SOFR JUN28	0.00	
SWO GBP RCV SONIA 1D PAY 4.785 200524	0.00	
DJ EUR ST50 2406 FU	0.00	DE000C6XKBW6

ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00	GB00B669WX96
SWO JPY RCV 0.18 PAY TONAR 1D 070325	0.00	
SWO GBP RCV SONIA 1D PAY 4.793 200524	0.00	
BONDOPT FRANCE (GOVT OF) 3 104 170424FR001400L834	0.00	
ACRE COMMERCIAL MORTGAGE 20 FL4 A FRN 18/12/2037TG 1.15% 15/12/2037	0.00	US00489TAA43
SWO GBP RCV 4.748 PAY SONIA 1D 220424	0.00	
SOUTH AFRICAN RAND	0.00	
POLISH ZLOTY	0.00	
AMERCO INC	0.00	US0235861004
MEXICAN PESO	0.00	
CONNECTICUT AVENUE SECS. R01 2M2 FRN 25/7/2031	0.00	US20754FAK84
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
NESTLE CAP. 5.25% 04/04/2034	0.00	
FUT. JUN 27 ICE SONIA	0.00	
DANISH KRONE	0.00	
SIRIUSPOINT 7.00% 05/04/2029	0.00	
FUT PUT MAY 24 CME MINIS&PW3 4400	0.00	
SWISS FRANC	0.00	
FREDDIE MAC STACR TST. 20 FTR2 M1 FRN 25/11/2048	0.00	US35564WAA18
TOPIX INDEX 2406 FU	0.00	
Income Due - THB	0.00	
FEE REBATES	0.00	
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
HANG MINI 2404 FUT	0.00	
K-REIT ASIA	0.00	SG1T22929874
OPT. ICE 3MTH SONIA FU JUN24 CALL 95.5 6/14/2024	0.00	
SMURFIT KAPPA TSY 5.438% 03/04/2034	0.00	
VESTIS CORPORATION	0.00	US29430C1027
FUT. SEP 25 ICE SONIA	0.00	
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	0.00	
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00	
CIE DE SAINT-GOBA 3.375% 08/04/2030	0.00	
SWO GBP RCV SONIA 1D PAY 4.92 080424	0.00	
PANTHER ESCROW IS 7.125% 01/06/203101/06/2031	0.00	US69867RAA59
NEW ISRAELI SHEQEL	0.00	
FUT. 3MO EURO EURIBOR ICF JUN25	0.00	
PLN BNP PARIBAS A/C	0.00	
BAYTEX ENERGY 7.375% 15/3/2032	0.00	
FINABLR PLC	0.00	GB00BJ7HMMW26
FUT. 90-DAY BANK BILL SFE JUN24	0.00	
Income Due - SGD	0.00	
FUT. SEP 27 LIF 3M EURIBOR	0.00	
FUT. 90-DAY BANK BILL SFE SEP24	0.00	
MIC GLEN LLC TL 21/07/2028	0.00	
WK KELLOGG ORD SHS	0.00	US92942W1071
FUT. 3MO EURO EURIBOR ICF MAR27	0.00	
BMW US CAP. 4.90% 02/04/2029	0.00	USU09513JW07
Income Due - HKD	0.00	
FUT. 3MO EURO EURIBOR ICF SEP26	0.00	
TRY BNP PARIBAS A/C	0.00	
FUT. CME 3MO SOFR MAR28	0.00	
CORAL-US TERM LOAN 15/10/2029	0.00	
CNY BNP PARIBAS A/C	0.00	
MATADOR RES. 6.50% 15/04/2032	0.00	US576485AG13
WESTPAC BANKING FRN 03/04/2034	0.00	AU3FN0086328
SINGAPORE DOLLAR	0.00	
FUT. 3MO EURIBORICFSEP24	0.00	
BONDOPT AUSTRALIAN GOVERN 80.623 040624AU000XCLWAS7	0.00	
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	DE000BU22023
#N/A N/A 1X B FRN 15/11/20331/2033	0.00	XS2797421505
NZD CCP	0.00	
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	US83405RAB33
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00	US06759MAA99
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00	US75907PAA84
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00	US57109TAB26
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	FR001400NBC6
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00	US38137PAN06
ADLER GROUP SA	0.00	LU2615168379
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00	US38137MAF41
CONNECTICUT AVENUE SECS. R06 2M1 FRN 25/09/2039	0.00	US20754JAA25
FREDDIE MAC STACR TST. 20 DNA1 M1 FRN 1/25/2049	0.00	US35563KAA88
VENTURE XXIV CLO 24A AR FRN 20/10/2028	0.00	US92330WBA45
FREDDIE MAC STACR 2019-HQ HQA3 M1 FRN 25/09/2049	0.00	US35564XAA90

FANNIE MAE CONNECTICUT AV C07 1M1 FRN 25/05/2030	0.00	US30711XUS16
FREDDIE MAC STACR REMIC T HQA1 M1 FRN 25/01/2050	0.00	US35565JAA97
GINNIE MAE II POOL 3.50% 20/1/2048	0.00	US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00	US36179QG092
FREDDIE MAC STACR TRUST 2 HQA2 M1 FRN 25/04/2049	0.00	US35564MAA36
OCTAGON INV. PARTS. 25 1A AR FRN 20/10/2026	0.00	US67575BAL36
NACC REPERFORMING LOAN RE R1 A1 6.50% 25/03/2034	0.00	US62951MAA80
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00	US3138M0CZ10
FN BD0946 4.00% 01/06/2046	0.00	US3140F8BQ97
MOTEL 6 TST. 2017-MTL6 MTL6 B FRN 15/08/2034	0.00	US61975FAG46
FANNIE MAE POOL 3.00% 01/12/2051	0.00	US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00	US3133KJQ67
FANNIE MAE POOL 2.50% 01/05/2051	0.00	US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00	US3140XDGU41
FANNIE MAE POOL 2.00% 1/5/2036	0.00	US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00	US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00	US3140M9MX25
FANNIE MAE POOL 3.00% 01/08/2050	0.00	US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00	US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00	US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00	US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00	US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00	US3133LV795
GINNIE MAE II POOL 3.00% 20/9/2051	0.00	US36179WVF13
FANNIE MAE CONNECTICUT AV C01 1M1 FRN 25/07/2030	0.00	US30711XYS79
ALM XVI ALM XVI 16A AAR2 FRN 15/07/2027	0.00	US00162LCN55
FANNIE MAE POOL 2.00% 01/02/2051	0.00	US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00	US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00	US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00	US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00	US31418DW579
FANNIE MAE POOL 2.50% 01/09/2050	0.00	US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00	US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00	US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00	US3140FFLC38
FANNIE MAE POOL 4.00% 01/06/2048	0.00	US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00	US3140XMW510
FANNIE MAE POOL 4.00% 01/09/2047	0.00	US31418CPF58
FANNIE MAE POOL 4.00% 1/10/2048	0.00	US3140X8HK66
FANNIE MAE REMICS 66 BD 3.00% 25/09/2047	0.00	US3136AYCS05
FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134	0.00	US3132DWBB81
FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166	0.00	US3132DWCB72
FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618	0.00	US3133KH4B90
FREDDIE MAC POOL 3.00% 1/8/2051	0.00	US3132DMW279
FREDDIE MAC POOL 3.50% 1/8/2052	0.00	US3132DQHA76
GINNIE MAE II POOL 2.00% 20/10/2050	0.00	US36179VFX53
GINNIE MAE II POOL 3.00% 20/04/2051	0.00	US36179WDS44
GINNIE MAE II POOL 3.50% 20/04/2048	0.00	US36179TV519
GINNIE MAE II POOL 3.50% 20/08/2047	0.00	US36179TEZ49
GINNIE MAE II POOL 3.50% 20/12/2052	0.00	US36179XNC64
GINNIE MAE II POOL 4.00% 20/2/2045	0.00	US36179Q3K59
SWO EUR RCV EURIB 6M PAY 2.6 030424	0.00	
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00	BE6344703309
TEXTAINER MARINE CONTAINER 2A A 2.23% 20/04/204646	0.00	US88315LAQ14
TRINITY RAIL LEASING 2021 1A A 2.26% 19/07/2051.5% 15/07/2028	0.00	US89656GAA22
CONNECTICUT AVENUE SECS. R02 2M2 FRN 25/01/2040	0.00	US20754WAB19
SWO AUD RCV 3.17 PAY BBSW 6M 020424	0.00	
CREDIT SUISSE	0.00	
US FOODS INC 2.75% TERM LOAN 22/11/2028	0.00	US90351HAE80
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
JQW PLC ORD NPV	0.00	JE00BGCZHC53
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBL000156
CZK BNP PARIBAS A/C	0.00	
GOLDENTREE LOAN MGT. US C 9A AR FRN 20/04/2037LTG 144A 20/04/2037	0.00	
IRS_CCP USD RCV LIBOR3M PAY 1.8% 28-APR-2026GOLDUS33LCHCUK	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE	0.00	
SWO USD RCV 4.04 PAY SOFR 1D 280324	0.00	
WYNYARD GROUP LTD TEMP	0.00	NZWYNE000152
FREDDIE MAC GOLD POOL 4.00% 09/01/2044	0.00	US3132M9BZ64
KRW BNP PARIBAS A/C	0.00	
FREDDIE MAC GOLD POOL 3.00% 12/1/2046	0.00	US3132WJEV96
SWO USD RCV 4.088 PAY SOFR 1D 010424	0.00	
SWO USD RCV SOFR 1D PAY 3.624 010424	0.00	

SWO USD RCV SOFR 1D PAY 3.627 010424	0.00	
SWO USD RCV 4.027 PAY SOFR 1D 010424	0.00	
SWO USD RCV 4.024 PAY SOFR 1D 010424	0.00	
SWO USD RCV SOFR 1D PAY 3.5 080424	0.00	
SWO USD RCV SOFR 1D PAY 3.688 010424	0.00	
SWO EUR RCV 2.85 PAY EURIB 6M 080424	0.00	
SWO EUR RCV EURIB 6M PAY 2.43 120424	0.00	
INTL CONS AIRLINE MTN 3.75% 25/03/2029	0.00	
SWO EUR RCV EURIB 6M PAY 2.5 080424	0.00	
SWO EUR RCV 2.81 PAY EURIB 6M 150424	0.00	
SWO EUR RCV 2.77 PAY EURIB 6M 120424	0.00	
FUT PUT MAY 24 T-NOTE OPTION 1085	0.00	
SWO USD RCV 4.15 PAY SOFR 1D 180424	0.00	
CITIGROUP CCP MXN BROKER ACCOUNT	0.00	
SWO USD RCV 4.08 PAY SOFR 1D 150424	0.00	
SWO USD RCV 4.078 PAY SOFR 1D 250424	0.00	
SWO USD RCV 4.085 PAY SOFR 1D 180424	0.00	
SWO USD RCV 4.105 PAY SOFR 1D 220424	0.00	
SWO USD RCV 3.9 PAY SOFR 1D 080424	0.00	
SWO USD RCV SOFR 1D PAY 3.678 250424	0.00	
FUT CALL MAY 24 T-NOTE OPTION 1130	0.00	
SWO USD RCV SOFR 1D PAY 3.68 150424	0.00	
FUT CALL MAY 24 T-NOTE OPTION 1115	0.00	
SWO EUR RCV EURIB 6M PAY 2.55 150424	0.00	
FUT PUT MAY 24 T-NOTE OPTION 1090	0.00	
SWO USD RCV 4.09 PAY SOFR 1D 260424	0.00	
SWO USD RCV SOFR 1D PAY 3.685 180424	0.00	
FUT. CME 3MO SOFR JUN26	0.00	
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00	US912810TX63
FORINT	0.00	
SWO USD RCV SOFR 1D PAY 3.705 220424	0.00	
BRAZILIAN GOV. INT 5.00% 27/1/2045	0.00	US105756BW95
SWO USD RCV SOFR 1D PAY 3.75 180424	0.00	
US TREASURY N/B 4.12% 31/MAR/2029	0.00	
SWO USD RCV SOFR 1D PAY 3.69 260424	0.00	
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00	US912810TZ12
FANNIE MAE 6.00% PERP	0.00	US01F0606594
YMM4 FUT JUN 24 SFE 3Y T-BOND 17/06/2024	0.00	
TURKISH LIRA	0.00	
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00	
FANNIE MAE 4.50% PERP	0.00	US01F0426407
FUT. JUN 26 ICE SONIA	0.00	
FUT. CME 3MO SOFR MAR27	0.00	
FANNIE MAE 3.00% PERP	0.00	
MSCI SING 2404 FUT	0.00	SGXDB1465622
FANNIE MAE 4.00% PERP	0.00	US01F0406516
FUT. CME 3MO SOFR DEC27	0.00	
FUT. SEP 24 BANK ACCEPT 3M	0.00	
CDS_IX_CCP CDX.EM.40 1% 20281220BARCUS31ICEEUS2I65BZFE7	0.00	
FANNIE MAE 5.00% PERP	0.00	US01F0506430
FUT. DEC 26 ICE SONIA	0.00	
FUT. 3MO EURO EURIBOR ICF DEC26	0.00	
FUT. OSE 10Y JGB JUN24	0.00	
FUT. 3MO EURO EURIBOR ICF DEC27	0.00	
FUT. CME 3MO SOFR SEP25	0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CITIGROUP GLOBAL MARKETS	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
FUT. ME 10Y CDN BND JUN24	0.00	
ANZ BANK NZ 11AM A/C	0.00	
FUT. CME 3MO SOFR SEP24	0.00	
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
RBS COLLATERAL AC	0.00	
FUT. 3MO EURIBORICFJUN24	0.00	
CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2I65BRZH6	0.00	
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.625 1505242I65BYEE1	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 41 0.65 1505242I666VDJ1	0.00	
BARCLAYS CCP AUD BROKER ACCOUNT	0.00	
FUT. DEC 25 ICE SONIA	0.00	
CDS_IX_CCP CDX.NA.HY.41 5% 20281220BARCUS31ICEEUS2I65BRAB1	0.00	
FUT. CME 3MO SOFR JUN24	0.00	
FUT. ICE 3MTH SONIA ICF DEC24	0.00	
Outstanding Settlement Payments - CHF	0.00	
FUT JUN 24 SFE 5YR BONDLT	0.00	
FUT. 3MO EURO EURIBOR ICF DEC25	0.00	

FUT. JUN 24 BANK ACCEPT 3M	0.00	
Outstanding Settlement Payments - GBP	0.00	
UBS COLLATERAL A/C	0.00	
FUT. DEC 24 90 DAY B-BILLS	0.00	
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	0.00	
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AND NEW ZEALAND BK GRP LTD	0.00	
Outstanding Settlement Payments - SEK	0.00	
CCP DUE FROM GOLDMAN SACHS	0.00	
BARCLAYS CCP USD BROKER ACCOUNT	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMANSACHS INTERNATIONAL	0.00	
SELL TO OPEN REPO W/BOFA SECU 5.0% FROM 22/03/2024 TO 16/04/2024	0.00	
FUT. US 2YR T-NOTE JUN24	0.00	
RPI AUD RCV 2.66% PAY CPI1D 15-DEC-2029	0.00	
OTC DERIV CASH COLL REC FROM CITIGROUP GLOBAL MARKETS INC	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO HSBC BANK PLC (LONDON)	0.00	
Outstanding Settlement Payments - HKD	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPACBANKING CORPORATION	0.00	
FUT. YR T-NOTES JUN24	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00	
STANDARD CHARTERED C	0.00	
CCP COLLATERAL ACCOU	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STATE STREET BANK AND TRUST COMPANY	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	
CDS_IX ITRAXX EUROPE SENIOR 1% 2029062021667DCP7	0.00	
CANADIAN DOLLAR	0.00	
FUT 06 JUN 24 EURO BUXL BND	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYSBANK PLC	0.00	
FUT. EURO-OAT FUTURE EUX JUN24	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD RBOSNL2RTCM 31 DEC 2050	0.00	
Outstanding Settlement Payments - EUR	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS AG	0.00	
Outstanding Settlement Payments - CAD	0.00	
FUT. EURO-BUND FUTURE EUX JUN24	0.00	
CDS_IX CDX.NA.IG.42 1% 202906202165BYEE1	0.00	DCSOYHYS
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY & CO. INTER	0.00	
SOC GEN COLLATERAL	0.00	
FUT. CBT UL T-BONDS JUN24	-0.01	
SELL TO OPEN REPO W/WESTPAC BANKING 4.38% FROM 21/03/2024 TO 18/04/2024	-0.01	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.01	
SELL TO OPEN REPO W/HONGKONG AND SH 4.6% FROM 21/03/2024 TO 18/04/2024	-0.01	
JPM CCP	-0.01	
ANZ COLLATERAL	-0.01	
COMMONWEALTH BANK OF	-0.01	
BNZ NZD COLL	-0.01	
OTC DER CASH COLL COLLATERAL PAY	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.01	
Outstanding Settlement Payments - USD	-0.01	
FUT. CBT ULT TNOTE JUN24	-0.01	
SELL TO OPEN REPO W/TORONTO DOMINIO 4.45% FROM 21/03/2024 TO 04/04/2024	-0.01	
CDS_IX ITRAXX EUROPE SERIES 1% 2029062021666VDJ1	-0.01	
Outstanding Settlement Payments - JPY	-0.02	
Outstanding Settlement Payments - AUD	-0.02	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.02	
SELL TO OPEN REPO W/ INVMANGR 4.4% FROM 21/03/2024 TO 09/05/2024	-0.02	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.02	
CROSS CURRENCY SWAPS	-0.02	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.02	
FUT. LIF LONG GILT JUN24	-0.02	
FUT 06 JUN 24 EUX EURO-BTP	-0.03	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.04	
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.04	
SELL TO OPEN REPO W/WESTPAC BANKING 4.38% FROM 21/03/2024 TO 09/05/2024	-0.05	
BANK OF AMERICA CCP	-0.05	
JPM CCP USD BROKER ACCOUNT	-0.13	
Outstanding Settlement Payments - NZD	-0.13	
FX POSITIONS	-0.75	