

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	New Zealand Defence Force	Offer number	OFR10278
Fund name	KiwiSaver Scheme	Fund number	FND36
Period disclosure applies [dd/mm/yyyy]	Growth fund		
	31/03/2024		
Asset name	% of fund net assets	Security code	
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	4.24	DUOFSIGLINZ2	
Liquidity Identifier	2.33		
NZD BNP PARIBAS A/C	1.84		
FISHER & PAYKEL HEALTHCARE CORPORATION L	1.77	NZFAP0001S2	
MICROSOFT CORP	1.69	US5949181045	
AUCKLAND INTERNATIONAL AIRPORT LTD	1.28	NZAI0002S6	
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	1.27	LU1653089133	
USD BNP PARIBAS A/C	1.26		
INFRATIL LIMITED	1.11	NZIFTE0003S3	
NVIDIA CORP	1.08	US67066G1040	
CONTACT ENERGY LIMITED	0.98	NZCENE0001S6	
SPARK NEW ZEALAND LIMITED	0.97	NZTELE0001S4	
APPLE INC	0.94	US0378331005	
MAINFREIGHT LIMITED	0.88	NZMFTE0001S9	
MERIDIAN ENERGY LT NPV	0.85	NZMELE0002S7	
AMAZON COM INC	0.83	US0231351067	
META PLATFORMS INC	0.72	US30303M1027	
THE A2 MILK COMPANY LIMITED	0.62	NZATME0002S8	
EBOS GROUP LIMITED	0.51	NZEBOE0001S6	
ALPHABET INC CAP STK CL A	0.49	US02079K3059	
MASTERCARD INC - CLASS A	0.47	US57636Q1040	
SUMMERSET GROUP HOLDINGS LTD	0.46	NZSUME0001S0	
NOVO NORDISK ORD SHS CLASS B	0.45	DK0062498333	
TAIWAN SEMICON MANUFACTURING CO LTD	0.43	TW0002330008	
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.42	NZGOVDT531C0	
PROLOGIS INC COM	0.42	US74340W1036	
MERCURY NZ LIMITED	0.42	NZMRPE0001S2	
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.41	NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 150437 2.75 GB	0.41	NZGOVDT437C0	
RYMAN HEALTHCARE LTD	0.41	NZRYME0001S4	
EQUINIX INC COM	0.40	US29444U7000	
WELLTOWER INC	0.40	US95040Q1040	
ASML HOLDING NV	0.38	NL0010273215	
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.38	NZGOVDT541C9	
CSL LIMITED	0.38	AU000000CSL8	
JP MORGAN CHASE & CO	0.35	US46625H1005	
THE CIGNA GROUP	0.34	US1255231003	
HOUSING NEW ZEALAND LTD 120625 3.36 GB	0.33	NZHNZD0625L3	
TENCENT HLDGS LIMITED	0.33	KYG875721634	
UNITED STATES DOLLAR	0.32		
NEW ZEALAND GOVERNMENT 150427 4.50 GB	0.31	NZGOVDT427C1	
FLETCHER BUILDING LTD	0.31	NZFBUE0001S0	
NEW ZEALAND GOVERNMENT 150528 0.25 GB	0.30	NZGOVDT528C6	
FREIGHTWAYS GROUP LTD	0.29	NZFREE0001S0	
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.29	NZGOVDT532C8	
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.28	NZGOVDT534C4	
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.28	NZAPTE0001S3	
GOLDMAN SACHS GROUP INC.	0.27	US38141G1040	
BERKSHIRE HATHAWAY INC - CLASS B	0.26	US0846707026	
LVMH MOET HENNESSY VUITTON SE	0.26	FR0000121014	
SOFTBANK GROUP CORP	0.26	JP3436100006	
CHORUS LIMITED ORDINARY FULLY PAID	0.26	NZCNU0001S2	
PORT OF TAURANGA LTD	0.25	NZPOTE0003S0	
AMERICAN EXPRESS USD	0.25	US0258161092	
CONSTELLATION SOFTWARE COM	0.25	CA21037X1006	
INVITATION HOMES INC	0.25	US46187W1071	
VISA INC - A	0.24	US92826C8394	
MERCK & CO INC NEW COM	0.24	US58933Y1055	
SAMSUNG ELECTRONICS CO LTD	0.24	KR7005930003	
AMERICAN TWR REIT INC	0.24	US03027X1000	
NEW ZEALAND GOVERNMENT 150530 4.50 GB	0.24	NZGOVDT530C2	
LILLY (ELI) & CO USD	0.23	US5324571083	

CSX CORP COM	0.23	US1264081035
LOWE'S COS INC	0.23	US5486611073
INTACT FINANCIAL CORPORATION	0.22	CA45823T1066
MITSUI FUDOSAN CO TEMP	0.22	JP3893200000
MERCER MITNZ	0.22	
HCA HEALTHCARE INC	0.22	US40412C1018
HEWLETT PACKARD CO	0.22	US40434L1052
JOHNSON & JOHNSON COM	0.22	US4781601046
ISHARES MSCI SAUDI ARABIA ETF	0.22	US46434V4234
MICRON TECHNOLOGY INC USD	0.21	US5951121038
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.21	NZIHBDT003C0
AUTOZONE INC	0.21	US0533321024
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.21	NZGOVDT433C9
TJX COS INC	0.20	US8725401090
SAP AG	0.20	DE0007164600
FUTURE MARGINS-USD	0.20	
DIGITAL REALTY TRUST INC	0.20	US2538681030
ALPHABET INC CAP CL C	0.20	US02079K1079
PROCTER & GAMBLE COMPANY	0.20	US7427181091
PACKAGING CORP OF AMERICA	0.19	US6951561090
EDISON INTERNATIONAL	0.19	US2810201077
WASTE MANAGEMENT INC COM	0.19	US94106L1098
SES FDR	0.19	LU0088087324
VENTAS INC	0.19	US92276F1003
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.19	CH0012032048
NEW ZEALAND GOVERNMENT 150554 5.00 GB	0.19	NZGOVDT554C2
UNION PACIFIC CORP	0.19	US9078181081
ORSTED AS	0.19	DK0060094928
KROGER CO COM	0.18	US5010441013
TERNA SPA	0.18	IT0003242622
CASH	0.18	
EQUITY RESIDENTIAL	0.18	US29476L1070
UNITED UTILITIES GROUP PLC	0.18	GB00B39J2M42
ADOBE INC COM	0.18	US00724F1012
AUTOMATIC DATA PROC.	0.18	US0530151036
SCHWAB (CHARLES) CORP	0.18	US8085131055
KLA TENCOR CORPORATION COM	0.18	US4824801009
UNITEDHEALTH GROUP INC COM STK	0.18	US91324P1021
ENGIE	0.17	FR0010208488
GOODMAN GROUP	0.17	AU000000GMG2
BNP PARIBAS NOMINEES	0.17	
BUY TO OPEN REPO W/BOFA SECU 5.4% FROM 28/03/2024 TO 01/04/2024	0.16	
ESSEX PROPERTY TRUST INC	0.16	US2971781057
SKYCITY ENTERTAINMENT GROUP LIMITED	0.16	NZSKCE0001S2
EXTRA SPACE STORAGE INC	0.16	US30225T1025
NETFLIX INC	0.16	US64110L1061
TESLA INC	0.16	US88160R1014
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.16	NZLGFDT008C2
BANK OF AMERICA CORPORATION	0.15	US0605051046
NATIONAL GRID	0.15	GB00BDR05C01
PERFORMANCE FOOD GROUP CO	0.15	US71377A1034
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.15	DE0001030567
SWEDEN GOV. BD. 2.50% 12/05/2025	0.15	SE0005676608
TOTALENERGIES SE	0.15	FR0000120271
WASTE CONNECTIONS COM NPV	0.15	CA94106B1013
MCKESSON CORP	0.15	US58155Q1031
AVALONBAY COMMUNITIES INC	0.14	US0534841012
UNIBAIL RODAMCO WESTFIELD	0.14	FR0013326246
SHELL PLC ORD EURO.07	0.14	GB00BP6MXD84
HDFC BANK LTD	0.14	US40415F1012
BRENNTAG SE	0.14	DE000A1DAH00
DANAHER CORP	0.14	US2358511028
WELLS FARGO & COMPANY	0.14	US9497461015
CONSTELLATION BRANDS INC-A	0.14	US21036P1084
ARTHUR J GALLAGHER CO	0.14	US3635761097
TAIWAN SEMICONDUCT MANUFACTURING USD	0.14	US8740391003
INTEL CORP	0.14	US4581401001
PINDUODUO INC	0.13	US7223041028
KONINKLIJKE AHOLD DELHAIZE NV	0.13	NL0011794037
AFLAC INC	0.13	US0010551028
SEGRO PLC	0.13	GB00B52N1N88
NOVARTIS AG	0.13	CH0012005267
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.13	NZGOVDT530C2
REALTY INCOME CORPORATION	0.13	US7561091049
KERING	0.13	FR0000121485

BARRICK GOLD CORPORATION	0.13	CA0679011084
NESTLE SA	0.13	CH0038863350
COMPASS GROUP ORD	0.13	GB00BD6K4575
SUN COMMUNITIES INC	0.13	US8666741041
AIA GROUP LTD	0.13	HK0000069689
WILLIAMS COMPANIES INC	0.13	US9694571004
SCENTRE GROUP	0.13	AU000000SCG8
KIWI PROPERTY GROUP LIMITED	0.13	NZKPGE0001S9
APTIV PLC COM	0.12	JE00B783TY65
MEITUAN	0.12	KYG596691041
ALEXANDRIA REAL ESTATE EQUITIES	0.12	US0152711091
INTESA SANPAOLO SPA	0.12	IT0000072618
FEDERAL REALTY INVESTMENT TRUST	0.12	US3137451015
UNUMPROVIDENT CORPORATION	0.12	US91529Y1064
VERIZON COMMUNICATIONS	0.12	US92343V1044
SCHNEIDER ELECTRIC SE	0.12	FR0000121972
COMCAST CORP	0.12	US20030N1019
FINECOBANK BANCO FINECO SPA	0.12	IT0000072170
EXELON CORPORATION	0.12	US30161N1019
INTUITIVE SURGICAL INC	0.12	US46120E6023
INVESTOR AB SER B NPV	0.12	SE0015811963
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.12	AU000000WOW2
MTU AERO ENGINES AG	0.12	DE000A0D9PT0
ALIBABA GROUP HOLDING LTD	0.12	KYG017191142
BROADCOM CORP COM	0.12	US11135F1012
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.12	NZIIBDT002C2
SONY CORP	0.12	JP3435000009
ADYEN NV	0.12	NL0012969182
JEFFERIES FINL GRP COM USD0.0001	0.12	US47233W1099
ADVANCED MICRO DEV	0.12	US0079031078
VICI PROPERTIES INC	0.11	US9256521090
AVANGRID INC COM NPV	0.11	US05351W1036
IQVIA HOLDINGS INC	0.11	US46266C1053
CONSOLIDATED EDISON INC COM	0.11	US2091151041
SHOPIFY INC COM NPV CL A	0.11	CA82509L1076
KEYENCE CORP NPV	0.11	JP3236200006
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.11	US88033G4073
CDW CORP	0.11	US12514G1085
T MOBILE US INC COM	0.11	US8725901040
TOKYO ELECTRON LTD JPY	0.11	JP3571400005
GARTNER INC CL-A	0.11	US3666511072
HOME DEPOT INC	0.11	US4370761029
MAPFRE SA	0.11	ES0124244E34
SALESFORCE INC	0.11	US79466L3024
PINNACLE WEST CAPITAL	0.11	US7234841010
MOLINA HEALTHCARE INC	0.11	US60855R1005
ENEL SPA	0.11	IT0003128367
VONTIER CORP	0.11	US9288811014
UNIPOL GRUPPO FINANZIARIO SPA	0.11	IT0004810054
MEDIATEK INC	0.11	TW0002454006
ENCORE WIRE CORP	0.11	US2925621052
SIKA AG	0.11	CH0418792922
RESMED INC	0.11	AU000000RMD6
GOODMAN PROPERTY TRUST	0.11	NZCPTE0001S9
CISCO SYSTEMS INC	0.11	US17275R1023
SWEDEN GOV. BD. 3.50% 30/03/2039	0.11	SE0002829192
SNAM SPA	0.11	IT0003153415
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.11	DE0001030559
THERMO FISHER SCIENTIFIC INC	0.11	US8835561023
SEVERN TRENT PLC	0.11	GB00B1FH8J72
WI TREASURY N/B 2.5% 31/MAY/2024	0.11	US91282CER88
BHP GROUP LIMITED ORDINARY FULLY PAID	0.10	AU000000BHP4
GETLINK SE	0.10	FR0010533075
T&D HOLDINGS INC NPV	0.10	JP3539220008
MOTOROLA SOLUTIONS INC	0.10	US6200763075
MITSUBISHI ESTATE	0.10	JP3899600005
ALIMENTATION COUCHE TARD INC	0.10	CA01626P1484
Accruals	0.10	
PORTLAND GENERAL ELECTRIC COMPANY	0.10	US7365088472
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.10	NZGOVDT526C0
ELECTROCOMPONENTS PLC	0.10	GB0003096442
LULULEMON ATHLETIC	0.10	US5500211090
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.10	NZGOVDT425C5
ENI SPA	0.10	US26874R1086
VERISK ANALYTICS I COM	0.10	US92345Y1064

SIEMENS AG NPV EUR	0.10	DE0007236101
GLOBE LIFE INC	0.10	US37959E1029
LONZA AG - REG	0.10	CH0013841017
INDRA SISTEMAS SA	0.10	ES0118594417
MACQUARIE GROUP LTD	0.10	AU000000MQG1
FRAPORT AG	0.10	DE0005773303
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.10	NZVHTE0001S6
LKQ CORP COM	0.10	US5018892084
PHILLIPS COM	0.09	US7185461040
POPULAR INC COM USD6 POST REV SPLIT	0.09	PR7331747001
CLEAN HARBORS INC	0.09	US1844961078
SERKO LTD	0.09	NZSKOE0001S7
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.09	US7960508882
FUTURES MARGIN-NZD	0.09	
HON HAI PRECISION INDUSTRY	0.09	TW0002317005
LINDE PLC	0.09	IE00059YS762
AMERICAN HOMES 4 RENT	0.09	US02666TAE73
TRANE TECHNOLOGIES PLC	0.09	IE00BK9ZQ967
AT & T INC	0.09	US00206R1023
MANHATTAN ASSOCIATES INC	0.09	US5627501092
AIR LIQUIDE	0.09	FR0000120073
MACYS INC	0.09	US55616P1049
ZOETIS INC	0.09	US98978V1035
REXFORD INDUSTRIAL REALTY INC	0.09	US76169C1009
VONOVIA SE NPV SUBS RTS DIV CASH	0.09	DE000A1ML711
BOOKING HLDGS INC COM	0.09	US09857L1089
TRACTOR SUPPLY COMPANY	0.09	US8923561067
UNITE GROUP PLC	0.09	GB0006928617
WOLTERS KLUWER	0.09	NL0000395903
XERO LIMITED ORDINARY FULLY PAID	0.09	NZXROE0001S2
BANCO BPM SPA	0.09	IT0005218380
Outstanding Settlement Receipts - USD	0.09	
INTUIT INC	0.09	US4612021034
DEXCOM INC	0.09	US2521311074
CELLNEX TELECOM SA	0.09	ES0105066007
BANCO BICAYA ARGENTARIA SA	0.09	ES0113211835
BUILDERS FIRSTSOURCE INC	0.09	US12008R1077
AERCAP HOLDINGS NV	0.09	NL0000687663
APPLIED MATERIALS US	0.09	US0382221051
NIKE INC CL B	0.09	US6541061031
EIFPAGE INC	0.08	FR0000130452
BIG YELLOW GROUP PLC	0.08	GB0002869419
BAWAG GROUP AG	0.08	AT0000BAWAG2
COPART INC	0.08	US2172041061
SUN HUNG KAI PROPERTY HKD	0.08	HK0016000132
ACCENTURE PLC	0.08	IE00B4BNMY34
DR HORTON INC	0.08	US23331A1097
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.08	NZHNZD0001L7
ELEVANCE HEALTH INC	0.08	US0367521038
HOST HOTELS & RESORTS INC	0.08	US44107P1049
CANADIAN APARTMENT PROPERTIES REITS	0.08	CA1349211054
XYLEM INC COM	0.08	US98419M1009
GEN ELEC CO COM POST REV SPLIT	0.08	US3696043013
TOURISM HOLDINGS LTD	0.08	NZHELE0001S9
AGILENT TECHNOLOGIES INC	0.08	US00846U1016
THE LINK REAL ESTATE INVESTMENT TRUST	0.08	HK0823032773
CAPGEMINI SA	0.08	FR0000125338
BP P.L.C	0.08	GB0007980591
ASSTEAD GROUP PLC	0.08	GB0000536739
TELSTRA CORPORATION LIMITED	0.08	AU000000TSL2
AMERICAN WATER WORKS CO INC	0.08	US0304201033
TRADE DESK INC	0.08	US88339J1051
RAMSAY HEALTH CARE	0.08	AU000000RHC8
RWE AG	0.08	DE0007037129
FIDELITY NATIONAL INFORMATION SERVICES I	0.08	US31620M1062
AUSTRALIA GOV. B 3.00% IL 20/09/2025	0.08	AU0000XCLWP8
CLOUDFLARE INC	0.08	US18915M1071
DELL TECHNOLOGIES INC	0.07	US24703L2025
FAIR ISAAC CORPORATION	0.07	US3032501047
STOCKLAND	0.07	AU000000SGP0
REGENCY CENTERS CORPORATION	0.07	US7588491032
GROUP 1 AUTOMOTIVE INC	0.07	US3989051095
BLACKSTONE INC	0.07	US09260D1072
BANK RAKYAT INDONESIA	0.07	ID1000118201
COSTCO WHOLESALE CORP	0.07	US22160K1051

SPOTIFY TECHNOLOGY COM	0.07	LU1778762911
ECOLAB LTD	0.07	US2788651006
EBAY INC	0.07	US2786421030
MURPHY USA INC	0.07	US6267551025
DAIKIN INDUSTRIES	0.07	JP3481800005
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB	0.07	NZLGFDT011C6
CANADIAN NATL RAILWAY CO	0.07	CA1363751027
US TREASURY N/B 2.75% 15/AUG/2032	0.07	US91282CFF32
BRITISH LAND CO GBP	0.07	GB0001367019
GBP BNP PARIBAS A/C	0.07	
WORKDAY INC	0.07	US98138H1014
JAMES HARDIE INDUSTRIES PLC	0.07	AU000000JHX1
ABBOTT LABS	0.07	US0028241000
ATLASSIAN CL A ORD	0.07	US0494681010
KILROY REALTY CORP	0.07	US49427F1084
VALLOUREC SA	0.07	FR0013506730
DEUTSCHE POST AG	0.07	DE0005552004
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	0.07	NZWNZD0724L3
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.07	US4592001014
MEDPACE HOLDINGS INC	0.07	US58506Q1094
UK. GILT 4.125% 29/01/2027	0.07	GB00BL6C7720
NAPIER PORT HOLDINGS LTD	0.07	NZNPHE000552
AMDOCS LIMITED	0.07	GB0022569080
NEW SOUTH WALES TR 3.00% 20/05/2027	0.07	AU3SG0001696
HERMES INTERNATIONAL	0.07	FR0000052292
MOHAWK INDUSTRIES INC	0.07	US6081901042
NIB HOLDINGS LTD	0.07	AU000000NHFO
IDP EDUCATION LTD	0.06	AU000000IEL5
SUMITOMO REALTY & DEVELOPMENT CO	0.06	JP3409000001
REPUBLIC SERVICES INC	0.06	US7607591002
ROPER TECHNOLOGIES INC	0.06	US7766961061
VESTAS WIND SYSTEM	0.06	DK0061539921
ABBVIE INC COM	0.06	US00287Y1091
SCALES CORP LTD	0.06	NZSCL000258
TEXAS INSTRUMENTS	0.06	US8825081040
PING AN INSURANCE GROUP OF CHINA LIMITED	0.06	CNE1000003X6
KYUSHU ELECTRIC POWER	0.06	JP3246400000
STANDARD CHARTERED	0.06	GB0004082847
AUTODESK INC	0.06	US0527691069
MONDELEZ INTERNATIONAL INC	0.06	US6092071058
IWATANI CORP	0.06	JP3151600008
GAP INC COM STK USD0.05	0.06	US3647601083
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.06	NZLGFDT014C0
AVNET INC	0.06	US0538071038
SHIMANO INC	0.06	JP3358000002
JAPAN PETROLEUM EXPLORATION	0.06	JP3421100003
HOULIHAN LOKEY INC	0.06	US4415931009
BANCA POPOL EMILIA ROMAGNA	0.06	IT0000066123
FAST RETAILING CO LTD	0.06	JP3802300008
QBE INSURANCE GROUP LTD	0.06	AU000000QBE9
NEXTERA ENERGY INC	0.06	US65339F1012
TERRENO REALTY COR COM	0.06	US88146M1018
KOHL'S CORPORATION	0.06	US5002551043
COCA COLA CO USD	0.06	US1912161007
INTERCONTINENTAL HOTELS GROUP PLC	0.06	GB00BHJYC057
MERCADOLIBRE INC	0.06	US58733R1023
MODERNA INC	0.06	US60770K1079
CANADIAN GOV. BD. 4.00% 01/03/2029	0.06	CA135087Q988
PEPSICO INC CAP 2/3	0.06	US7134481081
ONEMAIN HOLDINGS INC	0.06	US68268W1036
AXA	0.06	FR0000120628
IBERDROLA SA	0.06	ES0144580Y14
LEGAL & GENERAL GROUP PLC	0.06	GB0005603997
KLEPIERRE	0.06	FR0000121964
SKECHERS USA CL A	0.06	US8305661055
HEWLETT PACKARD ENTERPRISE CO	0.06	US42824C1099
XEROX HLDGS CORP COM USD1.00	0.06	US98421M1062
HUBBELL INC	0.06	US4435106079
Income Due - NZD	0.06	
SHURGARD SELF STORAGE EUROPE SARL	0.06	GG00BQZCBZ44
TAYLOR WIMPEY PLC GBP	0.06	GB0008782301
INTERMEDIATE CAPITAL GROUP PLC	0.06	GB00BYT1DJ19
Outstanding Settlement Receipts - JPY	0.06	
JAPAN POST HOLDINGS CO LTD	0.05	JP3752900005
SKY NETWORK TELEVISION LTD	0.05	NZSKTE0001S6

SERVICE CORPORATION INTERNATIONAL	0.05	US8175651046
L'OREAL	0.05	FR0000120321
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.05	
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.05	AU000000TLX2
BOSTON SCIENTIFIC CORP COM USD	0.05	US1011371077
ASTRAZENECA PLC	0.05	GB0009895292
INTEREST RATE SWAPS	0.05	
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.05	US1696561059
TEAMVIEWER AG	0.05	DE000A2YN900
EQUITY LIFESTYLE PROPERTIES INC	0.05	US29472R1086
VALE SA	0.05	BRVALEACNORO
TRAVEL PLUS LEISUR CO	0.05	US8941641024
DAITO TRUST CONSTRUCTION COMPANY LTD	0.05	JP3486800000
MARATHON PETROL COM	0.05	US56585A1025
RELX PLC	0.05	GB00B2B0DG97
SCOR SE	0.05	FR0010411983
WAREHOUSES DE PAUWNPV	0.05	BE0974349814
S AND P GLOBAL INC COM	0.05	US78409V1044
COUPANG INC COM CL A SHS ORD	0.05	US22266T1097
Income Due - USD	0.05	
CHEMED CORPORATION	0.05	US16359R1032
TOYOTA MOTOR CORP	0.05	JP3633400001
ENSTAR GROUP LTD	0.05	BMG3075P1014
GAMING AND LEISURE P COM	0.05	US36467J1088
SINGAPORE GOV. BD 2.875% 01/09/2030	0.05	SG7U32949426
JD.COM INC	0.05	KYG8208B1014
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05	NZIIBDT004C8
JYSKE BANK - REG	0.05	DK0010307958
BRIGHTHOUSE FINANCIAL INC	0.05	US10922N1037
MGIC INVESTMENT CORP	0.05	US5528481030
ROSS STORES INC	0.05	US7782961038
ONEOK INC	0.05	US6826801036
PEARSON PLC ORD	0.05	GB0006776081
PNC FINANCIAL SERVICES GROUP	0.05	US6934751057
AUSTRALIAN DOLLAR	0.05	
PALO ALTO NETWORKS INC	0.05	US6974351057
DBS GROUP HOLDINGS LTD	0.05	SG1L01001701
WBC NCD 0.0% 06/02/2025	0.05	
CELESTICA INC	0.05	CA15101Q1081
TARGA RESOURCES IN COM	0.05	US87612G1013
VERALTO ORD SHS	0.05	US92338C1036
GSK PLC	0.05	GB00BN75WP63
DERWENT LONDON PLC	0.05	GB0002652740
CUBESMART COM	0.05	US2296631094
NETEASE INC	0.05	KYG6427A1022
PETROLEO BRASILEIRO PETROBRAS SA	0.05	BRPETRACNPR6
BANK CENTRAL ASIA TBK PT	0.05	ID1000109507
THE WALT DISNEY CO	0.05	US2546871060
JPY BNP PARIBAS A/C	0.05	
MCDONALD'S CORP	0.05	US5801351017
LANDIS AND GYR GROUP AG	0.05	CH0371153492
SILGAN HOLDINGS INC	0.05	US8270481091
ELIA GROUP SA/NV	0.05	BE0003822393
ITALY BUONI POLIEN 3.85% 15/09/2026	0.05	IT0005556011
AMERICOLD REALTY TRUST INC	0.05	US03064D1081
GENTRACK GROUP LIMITED ORDINARY SHARES	0.05	NZGTKE0002S9
VALERO ENERGY CORP	0.05	US91913Y1001
SOCIETE GENERALE SA	0.05	FR0000130809
NOVA LTD	0.05	IL0010845571
WEICHOW MOUTAI CO LTD	0.04	CNE0000018R8
AIR PROD & CHEMS INC COM USD	0.04	US0091581068
SABRA HEALTHCARE REIT INC	0.04	US78573L1061
VITAL HEALTHCARE PROPERTY TRUST	0.04	NZCHPE0001S4
KINDER MOR INC DEL COM	0.04	US49456B1017
CORECIVIC INC COM USD0.01	0.04	US21871N1019
POSTS ITALIANE SPA	0.04	IT0003796171
TELEFONICA BRASIL SA	0.04	BRVIVTACNORO
NZ EXCHANGE LTD	0.04	NZNZXE0001S7
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.04	DE0008303504
COMERICA INC USD5.00	0.04	US2003401070
NASDAQ INC	0.04	US6311031081
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	0.04	
CAR GROUP LIMITED ORDINARY FULLY PAID	0.04	AU000000CAR3
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.04	JP1400141M51
MONCLER SPA	0.04	IT0004965148

ORACLE CORP		0.04	US68389X1054
ILLUMINA INC		0.04	US4523271090
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031		0.04	US91282CKC46
WIENERBERGER AG		0.04	AT0000831706
ICU MEDICAL INC		0.04	US44930G1076
HUGO BOSS AG NPV REGD		0.04	DE000A1PHFF7
NEW ZEALAND GOVERNMENT 150524 0.50 GB		0.04	NZGOVDT524C5
ESSILORLUXOTTICA		0.04	FR0000121667
THE ISRAEL CORPORATION LIMITED		0.04	IL0005760173
LAM RESEARCH CORPORATION		0.04	US5128071082
ICICI BANK SPON ADR		0.04	US45104G1040
SEKISUI HOUSE		0.04	JP3420600003
STANDARD BANK GROUP		0.04	ZAE000109815
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027		0.04	US91282CAY75
YELP INC		0.04	US9858171054
TOKIO MARINE HOLDINGS INC		0.04	JP3910660004
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES		0.04	AU000000TCL6
TERADYNE INC		0.04	US8807701029
US. TSY. NOTE/BON 4.875% 31/10/20288		0.04	US91282CJF95
ORIENTAL LAND CO LTD		0.04	JP3198900007
CHINATRUST FINANCIAL HOLDING CO LTD		0.04	TW0002891009
OMV AG		0.04	AT0000743059
WABTEC CORP		0.04	US9297401088
SEA LTD		0.04	US81141R1005
NU HOLDINGS LTD		0.04	KYG6683N1034
CATERPILLAR INC		0.04	US1491231015
KIWIBANK LTD 200924 2.155 CB		0.04	NZKIWD0924L1
ENBRIDGE INC		0.04	CA29250N1050
SAGE GROUP		0.04	GB00B8C3BL03
GENERAL MOTORS CO		0.04	US37045V1008
MERLIN PROPERTIES SOCIMI SA		0.04	ES0105025003
SK HYNIX INC		0.04	KR7000660001
NNN REIT INC		0.04	US6374171063
QUALCOMM INC		0.04	US7475251036
TRANSPower NEW ZEALAND LIMITED 290524 PNOTE		0.04	NZTRPDO150L5
LENNAR CORPORATION CLASS A		0.04	US5260571048
EUROFINS SCIENTIFIC		0.04	FR0014000MR3
SCREEN HOLDINGS CONPV		0.04	JP3494600004
UNILEVER PLC		0.04	GB00B10RZP78
ISHARES MSCI QATAR CAPPED ETF		0.04	US46434V7799
PEMBINA PIPELINE		0.04	CA7063271034
CIMB GROUP HOLDINGS BERHAD		0.04	MYL10230O0000
NIPPON BUILDING FUND INC		0.04	JP3027670003
INFOSYS LTD		0.04	US4567881085
MAPLE TREE INDUSTRIAL TRUST		0.04	SG2C32962814
INDUSTRIAL AND COMMERCIAL BANK OF CHINA		0.04	CNE1000003G1
SINGAPORE GOV. BD 2.875% 01/07/2029		0.04	SG3263998209
RYMAN HOSPITALITY PROPERTIES INC		0.04	US78377T1079
TE CONNECTIVITY LTD		0.04	CH0102993182
CRODA INTL		0.04	GB00BJFFLV09
BROADSTONE NET LEA COM		0.04	US11135E2037
CHINA MERCHANTS BANK CO LIMITED		0.04	CNE1000002M1
WIHLBORGS FAST. AB NPV		0.04	SE0018012635
BANGKOK DUSIT MEDICAL SERVICES PCL		0.04	TH0264010R10
KYB CORP		0.04	JP3220200004
PENTAIR PLC COM		0.04	IE00BLS09M33
TOWER LIMITED		0.04	NZTWRE001152
Outstanding Settlement Receipts - HKD		0.04	
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD		0.04	CNE100003662
CARLISLE COS INC		0.04	US1423391002
ZURICH FINANCIAL SERVICES		0.04	CH0011075394
MEXICAN BONOS 8.00% 7/11/2047		0.04	MX0MGO000102
TOYOTA BOSHOKU CORPORATION		0.04	JP3635400009
GENESIS ENERGY LTD		0.04	NZGNEE000157
NEW YORK TIMES CO CLASS A COM USD0.10		0.04	US6501111073
WATERS CORPORATION		0.04	US9418481035
GRUPO FINANCIERO BANORTE SAB DE CV SER O		0.03	MPX370711014
US. TSY. INFL. 0.125% IL 15/1/2031		0.03	US91282CBF77
TOYODA GOSEI CO LTD		0.03	JP3634200004
STELLANTIS N V		0.03	NL00150001Q9
METTLER TOLEDO INTL		0.03	US5926881054
WK KELLOGG ORD SHS		0.03	US92942W1071
DSM FIRMENICH AG EUR0.01		0.03	CH1216478797
AGREE REALTY CORP		0.03	US0084921008
SYMRISE AG		0.03	DE000SYM9999

UNITED RENTALS INC	0.03	US9113631090
ENPHASE ENERGY INC	0.03	US29355A1079
SUZUKEN CO LTD	0.03	JP3398000004
BOE TECHNOLOGY GROUP CO LTD	0.03	CNE0000016L5
IDEX CORP	0.03	US45167R1041
EBARA CORP	0.03	JP3166000004
DISCO CORPORATION NPV	0.03	JP3548600000
CARRIER GLOBAL COR COM	0.03	US14448C1045
CHINA CONSTRUCTION BANK	0.03	CNE1000002H1
GODADDY INC	0.03	US3802371076
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.03	US912797HH31
ITOCHU CORP JPY	0.03	JP3143600009
APARTMENT INCOME R COM	0.03	US03750L1098
WORLD CO LTD	0.03	JP3990210001
ANALOG DEVICES INCORPORATED COM	0.03	US0326541051
PHISON ELECTRONICS CORP	0.03	TW0008299009
LASERTEC CORP NPV	0.03	JP3979200007
INDONESIA TSY. BD. 6.50% 15/02/2031	0.03	IDG000015207
PFIZER INC COM	0.03	US7170811035
HYUNDAI MOBIS	0.03	KR7012330007
BEIGENE LTD	0.03	US07725L1026
WESTPAC NEW ZEALAND LTD 080424 RCD	0.03	
FERGUSON PLC NEW ORD GBP 0.10	0.03	JE00BJVNSS43
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.03	FR001400FYQ4
UBS GROUP AG	0.03	US225401AF50
ASB BANK LTD 240524 RCD	0.03	
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03	AU000000ANZ3
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.03	US912828YS30
CAPITALAND INTEGRATED COMMERC	0.03	SG1M51904654
MR COOPER GROUP INC	0.03	US62482R1077
RED ROCK RESORTS INC	0.03	US75700L1089
SERVICENOW INC	0.03	US81762P1021
WESTPAC BANKING CORPORATION	0.03	AU000000WBC1
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.03	US91282CJV46
GENPACT LTD	0.03	BMG3922B1072
IVECO GROUP NV	0.03	NL0015000LU4
ROBLOX CORPORATION COM CL A ORD SHS	0.03	US7710491033
URBAN EDGE PPTYS COM USD	0.03	US91704F1049
ANSYS INC	0.03	US03662Q1058
SAMSARA INC	0.03	US79589L1061
SHAFTESBURY CAPITAL PLC	0.03	GB00B62G9D36
WATTS WATER TECHNOLOGIES INC	0.03	US9427491025
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.03	AU0000018442
WEICHAH POWER CO LTD	0.03	CNE1000000D4
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.03	US91282CJE21
PROPERTY FOR INDUSTRY LTD	0.03	NZPFI000155
AUSTRALIA GOV. B 2.50% IL 20/09/2030	0.03	AU0000XCLWV6
GECINA	0.03	FR0010040865
JAPAN HOTEL REIT INVESTMENT CORP	0.03	JP3046400002
BIONTECH SE	0.03	US09075V1026
CROWN HOLDINGS INC	0.03	US2283681060
HUATAI SECURITIES CO LTD	0.03	CNE100000LQ8
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.03	JP3580200008
TAKEDA PHARMACEUTICAL CO LTD	0.03	JP3463000004
EUR BNP PARIBAS A/C	0.03	
BE SEMICONDUCTOR EURO	0.03	NL0012866412
HSBC HOLDINGS PLC	0.03	GB0005405286
SANOFI SA	0.03	FR0000120578
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.03	JP1400161P53
PACCAR INC	0.03	US6937181088
CHENIERE ENERGY INC	0.03	US16411R2085
DATADOG INC	0.03	US23804L1035
AMGEN INC	0.03	US0311621009
COLGATE PALMOLIVE	0.03	US1941621039
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.03	US91282CCB54
NAB NCD 0.0% 28/11/2024	0.03	
CASTELLUM AB	0.03	SE0000379190
TRI POINTS HOMES INC	0.03	US87265H1095
AIB GROUP PLC	0.03	IE00BF0L3536
RALPH LAUREN CORP COM	0.03	US7512121010
COUSINS PROPERTIES INC	0.03	US2227955026
Income Due - JPY	0.03	
VISTA GROUP INTERNATIONAL LTD	0.03	NZVGL000351
FUJI OIL CO LTD	0.03	JP3160300004
PBF ENERGY INC COM	0.03	US69318G1067

ZIJIN MINING GROUP ORDINARY SHARES	0.03	CNE100000B24
TAMRON CO LTD	0.03	JP3471800007
TOHOKU ELECTRIC POWER JPY	0.03	JP3605400005
UBER TECHNOLOGIES INC	0.03	US90353T1007
RECRUIT HLDGS CO LNPV	0.03	JP3970300004
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03	NZARXE000151
ELAN MICROELECTRONICS CORP	0.03	TW0002458007
SAFESTORE HOLDINGS PLC	0.03	GB00B1N7Z094
Outstanding Settlement Receipts - CHF	0.03	
XIAOMI CORP	0.03	KYG9830T1067
PROLOGIS PROPERTY MEXICO SA DE CV	0.03	MXCFFI170008
BANCO SANTANDER CENTRAL HISP	0.03	ES0113900J37
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.03	TW0002884004
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.03	NZHNZD0008L2
MITSUI & CO LTD JPY	0.03	JP3893600001
ROYAL BANK OF CANADA	0.03	CA7800871021
BOX INX	0.03	US10316T1043
REPSOL SA	0.03	ES0173516115
CITIBANK COLAT	0.03	
DAIWA HOUSE REIT I REIT	0.03	JP3046390005
CHUGOKU ELECTRIC POWER CO	0.03	JP3522200009
ITOCHU ENEX CO LTD	0.03	JP3144000001
NATWEST GROUP PLC ORD	0.03	GB00BM8PJY71
CAPITALAND INVE NPV	0.03	SGXE62145532
SAMSUNG SDI CO LTD	0.03	KR7006400006
S&P 500 EMINI 2406 F	0.03	
PUBLIC BANK BERHAD	0.03	MYL12950O004
RETAIL OPPORTUNITY INVESTMENT	0.03	US76131N1019
BOHAI CAPITAL HOLDINGS CO LTD	0.03	CNE000009B1
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD	0.03	
MAN GROUP PLC N ORD	0.03	JE00BJ1DLW90
FUJI ELECTRIC CO LTD	0.03	JP3820000002
FIRST SOLAR INC	0.03	US3364331070
TELE2 AB	0.03	SE0005190238
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.03	US912828ZW33
WESTPAC NEW ZEALAND LTD 270624 RCD	0.03	
F5 NETWORKS INC	0.03	US3156161024
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.03	AU000000VCX7
ALLIANZ SE-REG	0.03	DE0008404005
AIR NEW ZEALAND LTD	0.03	NZAIRE000152
HEALTHCARE REALTY TRUST INC	0.03	US42226K1051
US TREASURY N/B 0.75% 31/01/20282028 USD G-2028	0.03	US91282CBJ99
CANADIAN GOV. BD. 2.50% 1/12/2032	0.03	CA135087P329
US. TSY. NOTE/BON 0.375% 31/7/2027	0.03	US91282CAD39
CHINA COAL XINJI ENERGY CO LTD	0.03	CNE1000008D7
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.03	PLPZU0000011
WULIANGYE YIBIN CO LTD	0.03	CNE000000VQ8
ASSICURAZIONI GENERALI SPA	0.03	IT0000062072
KERRY GROUP PLC-A	0.03	IE0004906560
ILLINOIS TOOL WORKS	0.03	US4523081093
GEA GROUP AG	0.03	DE0006602006
TC ENERGY CORP	0.03	CA87807B1076
HITACHI	0.03	JP3788600009
PETROCHINA CO LTD H	0.03	CNE1000003W8
BLACKROCK INC	0.03	US09247X1019
LG CHEM LTD	0.03	KR7051910008
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.03	NZIIBDT004C8
VECTOR LIMITED	0.03	NZVCTE000157
TERUMO CORP NPV TEMP	0.03	JP3546800008
PROGRESSIVE CORP	0.03	US7433151039
SEKISUI HOUSE REIT INC	0.03	JP3047820000
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.03	US91282CAB72
ITAU UNIBANCO HOLDING SA	0.03	BRITUBACNPR1
COMMONWEALTH BANK OF AUSTRALIA	0.03	AU000000CBA7
CHICONY ELECTRONICS CO LTD	0.03	TW0002385002
CITIGROUP INC USD	0.03	US1729674242
ARGOSY PROPERTY LIMITED	0.02	NZARGE0010S7
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.02	JP1300791P79
EAST WEST BANCORP INC	0.02	US27579R1041
BOSTON PROPERTIES INC	0.02	US1011211018
CYBERARK SOFTWARE LTD	0.02	IL0011334468
SBM OFFSHORE NV	0.02	NL0000360618
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.02	AU3CB0214211
ESSENTIAL PROPERTIES REALTY TRUST INC	0.02	US29670E1073
STRYKER CORP	0.02	US8636671013

PROVINCE OF QUEBEC 4.20% 10/03/2025	0.02	AU3CB0223774
GEELEY AUTOMOBILE HOLDINGS LT	0.02	KYG3777B1032
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.02	
AUSTRALIA GOV. B 0.75% IL 21/11/2027	0.02	AU000XCLWAV1
SKYWEST INC	0.02	US8308791024
AISIN SEIKI CO LTD	0.02	JP3102000001
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02	CA0194561027
EOPTOLINK TECHNOLOGY INC ORD SHS A	0.02	CNE100002615
DEERE & CO	0.02	US2441991054
BRISTOL MYERS SQUIBB COMPANY	0.02	US1101221083
TRAVELERS COS INC / THE	0.02	US89417E1091
FIRSTSTRAND LTD	0.02	ZAE000066304
MERCEDES-BENZ GROUP AG	0.02	DE0007100000
ZIONS BANCORPORATION	0.02	US9897011071
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.02	US912810SL35
US. TSY. INFL. 1.375% IL 7/15/2033	0.02	US91282CHP95
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.02	AU000000NSR2
ASSURED GUARANTY LTD	0.02	BMG0585R1060
ALLSTATE CORP	0.02	US0200021014
BANK HAPOALIM LTD	0.02	IL0006625771
GLP JREIT REIT	0.02	JP3047510007
COSCO SHIPPING HOLDINGS CO LTD	0.02	CNE100000601
INFINEON TECHNOLOGIES AG	0.02	DE0006231004
CREDIT SAISON CO LIMITED	0.02	JP3271400008
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.02	US912828G385
MORGAN STANLEY	0.02	US6174464486
NEXTDC LIMITED ORDINARY FULLY PAID	0.02	AU000000NXT8
CHINA RESOURCES LAND LIMITED	0.02	KYG2108Y1052
KMD BRANDS LIMITED	0.02	NZKMDE0001S3
INDUSTRIAL AND INFRAREIT	0.02	JP3046500009
MEDTRONIC PLC	0.02	IE00BTN1Y115
DUNEDIN CITY TREASURY 170624 PNOTE	0.02	NZDCTDT278C9
SKELLERUP HOLDINGS LIMITED	0.02	NZSKXE0001S8
UK. GILT 3.75% 29/01/2038	0.02	GB00BQC4R999
BNP PARIBAS SA	0.02	FR0000131104
ENEOS HOLDINGS INC	0.02	JP3386450005
UNICREDIT SPA	0.02	IT0005239360
QUANTA COMPUTER INC	0.02	TW0002382009
MAKEMYTRIP LTD	0.02	MU0295500016
US. TSY. NOTE/BON 2.125% 15/5/2025	0.02	US912828XB14
CHINA PETROLEUM & CHEMICAL	0.02	CNE1000002Q2
CBA NCD 0.0% 20/11/2024	0.02	
Outstanding Settlement Receipts - TWD	0.02	
COGNEX CORP COM USD	0.02	US1924221039
MERITAGE HOMES CORPORATION	0.02	US59001A1025
ANZ NCD 0.0% 13/01/2025	0.02	
NORWAY GOV. BD. 1.375% 19/08/2030	0.02	NO0010875230
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.02	AU0000097495
EDWARDS LIFESCIENCES CORP	0.02	US28176E1082
MEXICAN BONOS 7.75% 13/11/2042	0.02	MX0MGO0000R8
TRIPADVISOR INC COM USD0.001	0.02	US8969452015
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.02	US912810SW99
CHUBB LIMITED ORD	0.02	CH0044328745
STARBUCKS CORP	0.02	US8552441094
OLD REPUBLIC INTL CORP	0.02	US6802231042
AIXTRON SE	0.02	DE000AOWMPJ6
MITSUBISHI UFJ FINANCIAL	0.02	JP3902900004
SSAB AB SERIES B	0.02	SE0000120669
HEARTLAND GROUP HLNPV	0.02	NZHGHE0007S9
G-III APPAREL GROUP LIMITED	0.02	US36237H1014
POWSZECHNA KASA OS	0.02	PLPKO0000016
UNITED PARCEL SERVICE - B	0.02	US9113121068
Bank of China	0.02	
CVS HEALTH CORP	0.02	US1266501006
SINGAPORE GOV. BD 2.375% 01/06/2025	0.02	SG31A0000001
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.02	US912810TA60
RABOBANK NEDERLA 280624 FRN	0.02	NZRABDT018C5
Outstanding Settlement Receipts - KRW	0.02	
HKD BNP PARIBAS A/C	0.02	
MARSH & MCLENNAN COM	0.02	US5717481023
HAMILTON CITY COUNCIL 060524 PNOTE	0.02	NZHCCT280C0
VERTEX PHARMACEUTICALS INC	0.02	US92532F1003
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.02	MYBMO1500010
ARVIDA GROUP LIMITED	0.02	NZARVE0001S5
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.02	NZTFSDT869C5

NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.02	NZLGBDT322C1
GRAINGER W W INC	0.02	US3848021040
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.02	NZHNZD0935L6
SSAB AB - SERIES B	0.02	SE0000171100
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.02	CNE100001XQ1
AFT PHARMACEUTICALS LTD	0.02	NZAFTE0001S4
INDONESIA TSY. BD. 6.50% 15/6/2025	0.02	IDG000013707
ASB BANK LTD 190824 1.83 CB	0.02	NZABBDG004C8
BANK OF NEW ZEALAND 130824 RCD	0.02	
ASB BANK LTD 200824 RCD	0.02	
VEEVA SYSTEMS INC	0.02	US9224751084
IG GROUP HOLDINGS PLC	0.02	GB00B06QFB75
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.02	JP1103711P74
US. TSY. INFL. 2.125% IL 15/02/2041	0.02	US912810QP66
US. TSY. INFL. 2.375% IL 15/10/20280/2028 USD1000 AE-2028	0.02	US91282CJH51
THE TORONTO DOMINION BANK	0.02	CA8911605092
FEDERATED HERMES COM NPV CLASS B	0.02	US3142111034
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.02	FR001400CMX2
PTT EXPLOR AND PROD PCL NVDR	0.02	TH0355010R16
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.02	FR0000187635
MAPLETREE LOGISTICS TRUST	0.02	SG1S03926213
ATHABASCA OIL CORP	0.02	CA04682R1073
Outstanding Settlement Receipts - NZD	0.02	
VOLKSWAGEN AG	0.02	DE0007664039
CROWDSTRIKE HOLDINGS INC	0.02	US22788C1053
MARKETAXESS HLDGS COM	0.02	US57060D1081
STERIS PLC	0.02	IE00BFY8C754
PROVINCE OF QUEBEC 1.90% 01/09/2030B127	0.02	CA74814ZFG33
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.02	JP1103731Q12
BAIDU INC	0.02	KYG070341048
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.02	NZGOVDT429C7
ANTA SPORTS PRODUCTS LTD	0.02	KYG040111059
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.02	US0256762065
ASTRAZENECA PLC SPONS ADR	0.02	US0463531089
SAIC MOTOR CORP LTD	0.02	CNE000000TY6
BLOCK INC	0.02	US8522341036
BAYERISCHE MOTOREN WERKE AG	0.02	DE0005190003
REGENERON PHARMACEUTICALS INC	0.02	US75886F1075
US. TSY. NOTE/BON 0.625% 15/5/2030	0.02	US912828ZQ64
HF SINCLAIR CORPOR COM	0.02	US4039491000
FISERV INC COM	0.02	US3377381088
HOWMET AEROSPACE I COM USD	0.02	US4432011082
NAB NCD 0.0% 16/09/2024	0.02	
DOCEBO ORD SHS	0.02	CA25609L1058
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.02	JP1400091G59
XIAMEN BANK CO LTD	0.02	CNE100004HT2
BELLWAY GBP0.125	0.02	GB0000904986
STRIDE STAPLED GRP NPV UNITS	0.02	NZSPGE0001S2
OREILLY AUTO NEW COM	0.02	US67103H1077
UDR INC	0.02	US9026531049
ASSOCIATED BANC CORP	0.02	US0454871056
CUMMINS INC	0.02	US2310211063
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.02	AU3CB0241107
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.02	MX0MGO00000B2
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.02	JP1051411KA2
MOTOMOTION CHINA CORP	0.02	CNE100004RH6
MUENCHENER RUECKVER RG-REG	0.02	DE0008430026
BANK MANDIRI PERS IDR125	0.02	ID1000095003
AMBEV SA COM NPV	0.02	BRABEVACNOR1
CP ALL PCL NVDR	0.02	TH0737010R15
GENCORA INC COM	0.02	US03073E1055
NIPPON SHOKUBAI CONPV TEMP	0.02	JP3715200006
MI HOMES INC	0.02	US55305B1017
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.02	AU3CB0237444
BRAZIL LETRAS DO T 0.00% 01/01/202828 BRL1000 LTN	0.02	BRSTNCLTN897
SYMBOTIC ORD SHS CLASS A	0.02	US87151X1019
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.02	JP1103431G66
US TREASURY N/B 4.12% 15/NOV/2032	0.02	US91282CFV81
FIRST INDUSTRIAL REALTY TRUST	0.02	US32054K1034
AGCO CORP	0.02	US0010841023
ADTALEM GLOBAL EDUCATION INC	0.02	US00737L1035
LAUREATE EDUCATION INC	0.02	US5186132032
RLJ LODGING TRUST ORD	0.02	US74965L1017
PACIFIC EDGE LTD NPV	0.02	NZPEBE0002S1
PAYCHEX INC	0.02	US7043261079

OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM ROYAL BANK OF CANADA	0.02	
VOLVO AB - B	0.02	SE0000115446
KERRY GROUP PLC	0.02	IE0004906560
TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS	0.02	US87936R2058
COGNA EDUCACAO SA NPV	0.02	BRCOGNACNOR2
EURP. INV. BANK 3.30% 03/02/2028	0.02	AU3CB0245884
CANADIAN GOV. 1.75% 01/12/2053	0.02	CA135087M680
HEALTHPEAK PROPERTIES INC	0.02	US42250P1030
RYDER SYS INC USD	0.02	US7835491082
ING GROEP NV	0.02	NL0011821202
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.02	US91282CGP05
3I GROUP PLC	0.02	GB00B1YW4409
TARGET CORPORATION	0.02	US87612E1064
SPAIN GOV. BD. 0.50% 30/04/2030	0.02	ES0000012F76
INABATA & CO LTD	0.02	JP3146000009
BOUYGUES	0.02	FR0000120503
MANULIFE FINANCIAL CORP	0.02	CA56501R1064
GILEAD SCIENCES INC	0.02	US3755581036
NETHERLANDS GOV. B 2.50% 15/01/2033	0.02	NL0010071189
TAYLOR MORRISON HOME CORP	0.02	US87724P1066
CITIC HEAVY INDUSTRIES ORD SHS A	0.02	CNE100001SX7
TOPSEC TECHNOLOGIES GROUP INC	0.02	CNE1000009B9
MARRIOTT VACATIONS WORLDWIDE CORP	0.02	US57164Y1073
SYNOPSIS INC	0.02	US8716071076
CAPITAL ONE FINANCIAL CORPORATION	0.02	US14040H1059
PIRELLI AND C SPA	0.02	IT0005278236
CADENCE DESIGN SYSTEMS INC	0.02	US1273871087
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.02	CA46071W2058
UNITED KINGDOM GI 0.625% 07/06/2025	0.02	GB00BK5CVX03
KBC GROUP NV	0.02	BE0003565737
SPIRAX SARCO ENG ORD	0.02	GB00BWFQGN14
FORTINET INC COM	0.02	US34959E1091
EURONAV SA	0.02	BE0003816338
VINCI SA	0.02	FR0000125486
INTL FLAVORS & FRAGRANCES USD	0.02	US4595061015
INVINCIBLE INVESTMENT CORP REIT	0.02	JP3046190009
SHERWIN WILLIAMS COM	0.02	US8243481061
WINGSTOP INC	0.02	US9741551033
SHIN-ETSU CHEMICAL NPV	0.02	JP3371200001
MIGROS TICARET AS	0.02	TREMGTI00012
ELECTROLUX AB SER B NPV	0.02	SE0016589188
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.02	US91282CAU53
CRESCENT POINT ENERGY CORP	0.02	CA22576C1014
CHUNGHWA TELECOM CO LTD	0.02	TW0002412004
JIANGSU YANGHE BREWERY JOINT STOCK CO LTD	0.02	CNE100000HB8
JP MORGAN COLAT	0.02	
COMPAGNIE FINANCIERE RICHEMONT SA	0.02	CH0210483332
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.02	NZHNZD0001L7
CREDIT AGRICOLE SA	0.02	FR0000045072
POWERSCHOOL HOLDINGS INC	0.02	US73939C1062
NORWAY GOV. BD. 1.50% 19/02/2026	0.02	NO0010757925
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.02	NZLGFDT014C0
ASTELLAS PHARMA NPV	0.02	JP3942400007
INTERCONTINENTAL EXCHANGE INC	0.02	US45866F1049
CANADIAN PAC KANS COM NPV	0.02	CA13646K1084
NOMAD FOODS LTD	0.02	VG66564A1057
BANGCHAK CORPORATI THB1NVDR	0.02	TH0420010R18
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.02	JP1400151N57
NIPPON YUSEN KK NPV	0.02	JP3753000003
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.02	US912797HF74
SOUTHERN CO COM USD	0.02	US8425871071
ASB BANK LTD 050624 6.12 TD	0.02	
PRIMAX ELECTRONICS LTD	0.02	TW0004915004
ASUSTEK COMPUTER INC	0.02	TW0002357001
COGNIZANT TECH SOLUTIONS A	0.02	US1924461023
CHINA CONSTRUCT NZ 300524 6.00 TD	0.02	
MITSUBISHI CORP	0.02	JP3898400001
HONDA MOTOR CO LTD	0.02	JP3854600008
CME GROUP INC COM	0.02	US12572Q1058
CBA NCD 0.0% 05/02/2025	0.02	
DUKE ENERGY CORP COM	0.02	US26441C2044
CBA NCD 0.0% 13/02/2025	0.02	
PARKER HANNIFIN CORP	0.02	US7010941042
ANZ BANK NEWZEALAND LTD 170424 RCD	0.02	
TETRA TECH INC	0.02	US88162G1031

INDITEX	0.02	ES0148396007
WESTPAC NEW ZEALAND LTD 270524 RCD	0.02	
HARTFORD FINANCIAL SERVICES GROUP INC	0.02	US4165151048
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.02	AU000XCLWAS7
ASB BANK LTD 040624 RCD	0.02	
CELLTRION INC	0.02	KR7068270008
BHP GROUP ORD	0.02	AU000000BHP4
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.02	NZLGBDT307C2
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.02	JP1201301B94
CNY BNP PARIBAS A/C	0.02	
FORD MOTOR COMPANY	0.02	US3453708600
SOFTBANK CORP	0.02	JP3732000009
ARCADIS NV	0.02	NL0006237562
ARISTA NETWORKS IN COM	0.02	US0404131064
CAVCO INDUSTRIES INC	0.02	US1495681074
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.02	NZIIBDT005C5
P T ASTRA INTL	0.02	ID1000122807
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.02	US95000U3F88
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.02	US9128286T26
VULCAN STEEL AUSTRALIA PTY LTD	0.02	AU0000181984
SYSCO CORPORATION COM	0.02	US8718291078
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.02	MXP320321310
DEUTSCHE TELEKOM AG DEM	0.02	DE0005557508
URBAN OUTFITTERS INC	0.02	US9170471026
BANCO BRADESCO SA-PREF	0.02	BRBBDACACNPR8
CARDINAL HEALTH INC	0.02	US14149Y1082
SEIBU HOLDINGS INC	0.02	JP3417200007
MEXICAN BONOS 8.50% 18/11/2038	0.02	MXOMGO0000J5
OTSUKA HOLDINGS CO LTD	0.02	US6891641010
BOISE CASCADE CO	0.02	US09739D1000
RIO TINTO PLC ORD	0.02	GB0007188757
STAR BULK CARRIERS CORP	0.02	MHY8162K2046
DARLING INGREDIENTS INC	0.02	US2372661015
NIPPON TEL AND TEL CP NPV	0.01	JP3735400008
CENTRAL EXCHANGE LIMITED	0.01	AU0000017840
HUB24 LIMITED ORDINARY FULLY PAID	0.01	AU000000HUB4
US. TSY. NOTE/BON 0.375% 30/4/2025	0.01	US912828ZL77
JPM. CHASE F2F 23/06/2025	0.01	US46647PCK03
ABB LTD	0.01	CH0012221716
KEYERA CORP COM	0.01	CA4932711001
TESCO ORD	0.01	GB00BLGZ9862
BNG BANK 5.25% 20/5/2024	0.01	AU3CB0216141
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.01	AU3FNO084703
CHINA LIFE INSURANCE CO LTD	0.01	CNE1000002L3
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.01	US912810TT51
MITSUBISHI ELECTRIC	0.01	JP3902400005
CHINA PACIFIC INSURANCE GR H	0.01	CNE1000009Q7
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.01	BE0000361700
AIRBNB INC	0.01	US0090661010
PAYPAL HOLDINGS INC	0.01	US70450Y1038
OLD MUTUAL LTD NPV	0.01	ZAE000255360
CENTURY COMMUNITIES INC	0.01	US1565043007
SHENZHEN HEUNGKONG HOLDING CO LTD	0.01	CNE000000WG7
HYUNDAI MOTOR CO LTD	0.01	KR7005380001
HL MANDO CO LTD	0.01	KR7204320006
NORWEGIAN GOVERN 1.25% 17/09/2031	0.01	NO0010930522
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.01	AU3CB0234581
PILBARA MINERALS LTD	0.01	AU000000PLS0
SOUTHERN COPPER CORPORATION	0.01	US84265V1052
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.01	US91282CDY49
MALAYSIA GOV. BD. 4.232% 30/06/2031	0.01	MYBMX1100044
US BANCORP	0.01	US9029733048
PARKLAND CORP	0.01	CA70137W1086
DELTA ELECTRONICS INC	0.01	TW0002308004
MARRIOTT INTL INCUSD	0.01	US5719032022
ANGLOGOLD ASHANTI ORD USD1	0.01	GB00BRXH2664
ORIX CORPORATION	0.01	JP3200450009
KB FINANCIAL GROUP INC	0.01	KR7105560007
ESTACIO PARTICIPACOES SA	0.01	BRYDUQACNOR3
BECTON DICKINSON AND COMPANY	0.01	US0758871091
JPM. CHASE F2F 1/6/20341000	0.01	US46647PDR47
GMS INC	0.01	US36251C1036
CINTAS CORP	0.01	US1729081059
KUBOTA CORPORATION	0.01	JP3266400005
SUMITOMO MITSUI FINANCIAL GROUP	0.01	JP3890350006

COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.01	US2027A1KK25
YUM! BRANDS INC	0.01	US9884981013
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000	0.01	XS2460043743
AON PLC IE COM CL A	0.01	IE00BLP1HW54
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.01	BE0000304130
AFFIRM HOLDINGS INC	0.01	US00827B1061
STANTEC INC	0.01	CA85472N1096
ADVANCED DRAINAGE SYTEMS INC	0.01	US00790R1041
FREEPORT MCMORAN INC	0.01	US35671D8570
KOREA TSY. BD. 2.00% 10/06/2031	0.01	KR103502GB66
KEURIG DR PEPPER INC	0.01	US49271V1008
CJ LOGISTICS KRW5000	0.01	KR7000120006
PULTE GROUP INC	0.01	US7458671010
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.01	US91282CJZ59
BANK PEKAO SA	0.01	PLPEKAO00016
CAPITEC BANK HOLDINGS LTD	0.01	ZAE000035861
KINGSPAN GROUP PLC	0.01	IE0004927939
CBRE GROUP INC CLASS A	0.01	US12504L1098
OTIS WORLDWIDE COR COM	0.01	US68902V1070
MOODYS CORPORATION	0.01	US6153691059
NORWAY GOV. BD. 2.00% 26/04/2028	0.01	NO0010821598
UBS COLLATERAL A/C	0.01	
SUMITOMO RUBBER INDUSTRIES	0.01	JP3404200002
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.01	BTRRPLACNPR1
YABAO PHARMACEUTICAL GROUP ORD SHS A	0.01	CNE000001CM5
FDXEX CORP COM	0.01	US31428X1063
XENIA HOTELS AND RESORTS INC	0.01	US9840171030
EMERSON ELECTRIC CO	0.01	US2910111044
CENTENE CORPORATION	0.01	US15135B1017
DAIWA SECURITIES GROUP INC.	0.01	JP3502200003
CAD BNP PARIBAS A/C	0.01	
AMANO CORP	0.01	JP3124400007
BEIJING TONGRENTANG CO LTD	0.01	CNE100001X92
ALSEA SAB DE CV	0.01	MXP001391012
BUREAU VERITAS SA	0.01	FR0006174348
LAFARGEHOLCIM LTD	0.01	CH0012214059
CRELAN F2F 23/01/20320	0.01	BE0002989706
MONSTER BEVERAGE SHS ORD	0.01	US61174X1090
CPPIB CAPITAL INC 1.50% 23/06/2028	0.01	XS2356317177
HILTON WORLDWIDE H COM	0.01	US43300A2033
NATIONAL AUSTRALIA BANK LIMITED	0.01	AU000000NAB4
MS. F2F 28/4/2032	0.01	US6174468X01
KDDI CORP	0.01	JP3496400007
Outstanding Settlement Receipts - AUD	0.01	
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.01	US912828J272
BANK OF CHINA LTD HK	0.01	CNE1000001Z5
UK. GILT 4.25% 12/7/2049	0.01	
MURPHY OIL CORP	0.01	US6267171022
ARCADYAN TECHNOLOGY CORP	0.01	TW0003596003
SPAIN GOV. BD. 1.85% 30/07/2035	0.01	ES0000012E69
US. TSY. NOTE/BON 0.625% 15/10/2024	0.01	US91282CDB46
CHROMA ATE INC	0.01	TW0002360005
NXP SEMICONDUCTORS	0.01	NL0009538784
MLS ORD SHS A	0.01	CNE100001X19
BANK OF MONTREAL CAD	0.01	CA0636711016
T ROWE PRICE GROUP	0.01	US74144T1088
COSCO SHIPPING SPECIALIZED CARRIERS ORDINARY SHARES	0.01	CNE000001B58
CCP COLLATERAL ACCOUNT	0.01	
RABOBANK NEW ZEALAND LTD 280524 RCD	0.01	
AALBERTS INDUSTRIES NV	0.01	NL0000852564
UK. GILT 1.75% 7/9/2037	0.01	GB00BZB26Y51
BARCLAYS PLC	0.01	GB0031348658
AMPOL LIMITED ORDINARY FULLY PAID	0.01	AU0000088338
FERGUSON PLC	0.01	IE00BJVNSS43
INDONESIA TSY. BD. 7.50% 15/06/2035	0.01	IDG000013509
NATIONAL VISION HOLDINGS INC	0.01	US63845R1077
SCIENTIFIC GAMES CORP - A	0.01	US80874P1093
INTL. FIN. 6.30% 25/11/2024	0.01	US45950VEM46
APPLE HOSPITALITY REIT INC	0.01	US03784Y2000
KKR AND CO INC	0.01	US48251W1045
HELLENIC TELECOMMUNICATIONS	0.01	GRS260333000
BJ ULTRAPOWER SW ORD A	0.01	CNE100000H51
MARVELL TECHNOLOGY COM	0.01	US5738741041
STANDARD CHARTERED F2V 06/07/20277	0.01	USG84228FU76
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.01	US912828ZN34

GRH PLC LONDON LISTING		0.01	IE0001827041
FURUKAWA ELECTRIC NPV		0.01	JP3827200001
RYOHIN KEIKAKU CO NPV		0.01	JP3976300008
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026		0.01	US91282CKB62
SUPER MICRO COMPUTER INC		0.01	US86800U1043
ELECTRIC POWER DEVELOPMENT CO LTD		0.01	JP3551200003
PRESIDENT CHAIN STORE CORP		0.01	TW0002912003
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056		0.01	AU3FN0084414
CONSTELLATION ENERGY CORP		0.01	US21037T1097
MALAYAN BANKING BHD		0.01	MYL115500000
PROVINCE OF BRITIS 4.25% 27/11/2024		0.01	AU3CB0221232
AMPHENOL CORP CL A		0.01	US0320951017
BANK OF AMERICA F2F 27/04/2033		0.01	US06051GKQ19
FAR EASTONE CO LTD		0.01	TW0004904008
4.50% 15/04/2027		0.01	NZGOVDT427C1
PACIFIC CORPORATION		0.01	KR7002790004
MS & AD INSURANCE GP TEMP		0.01	JP3890310000
US. TSY. NOTE/BON 4.375% 30/11/2028		0.01	US91282CJN20
NORFOLK SOUTHERN CORP USD		0.01	US6558441084
FLOWSERVE CORP		0.01	US34354P1057
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD		0.01	CNE100002BL6
COLOMBIA GOV. INTL 7.00% 30/06/2032EGS		0.01	USP28769AA86
3M CO		0.01	US88579Y1010
JAPAN GOV. TWENTY 2.20% 20/06/2029		0.01	JP1201111968
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD		0.01	NZCAE000250
PROVINCE OF MANITO 4.25% 03/03/2025		0.01	AU3CB0223584
NETAPP INC		0.01	US64110D1046
INFICON HOLDING AG-REG		0.01	CH0011029946
CGI INC		0.01	CA12532H1047
BOSIDENG INTERNATIONAL HOLDING		0.01	KYG126521064
BANK OZK COM USD0.01		0.01	US06417N1037
SK TELECOM		0.01	KR7017670001
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024		0.01	ES0167050915
VODACOM GROUP PTY LTD		0.01	ZAE000132577
SUN LIFE FINANCIAL INC		0.01	CA8667961053
HUGEL INC		0.01	KR7145020004
AMERICAN INTERNATIONAL GROUP		0.01	US0268747849
SK Inc		0.01	KR7034730002
DECKERS OUTDOOR CORP		0.01	US2435371073
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029		0.01	US60687YCZ07
DAIICHI SANKYO COMPANY LIMITED		0.01	JP3475350009
BANK OF NOVA SCOTIA CAD		0.01	CA0641491075
ALPHA METALLURGICAL RESOURCES INC		0.01	US0207641061
GLENORE PLC		0.01	JE00B4T3BW64
FIRST HORIZON CORP		0.01	US3205171057
LONDON STOCK EXCHANG		0.01	GB00B05WJX34
FERRARI NV COM		0.01	NL0011585146
MALAYSIA GOV. BD. 3.828% 5/7/2034		0.01	MYBMS1900047
US. TSY. NOTE/BON 3.875% 31/12/2027		0.01	US91282CGC91
QBE INS. GRP. F2V 2/12/2044		0.01	XS1144495808
NINTENDO CO LTD		0.01	JP3756600007
RIVIAN AUTOMOTIVE INC		0.01	US76954A1034
COMCAST 4.15% 15/10/2028		0.01	US20030NCT63
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024		0.01	
HUTCHISON WHAMPOA 3.625% 31/10/2024		0.01	USG46747AB00
mitsui matsushima holdings co ltd		0.01	JP3894000003
NIPPON ACCOMMODATIONS FUND		0.01	JP3046440008
KIMCO REALTY CORP		0.01	US49446R1095
CHINA GAS HOLDINGS LIMITED		0.01	BMG2109G1033
CHF BNP PARIBAS A/C		0.01	
AT&T 3.875% 15/01/2026		0.01	US00206RHT23
NATWEST GRP. F2F 14/9/2029		0.01	XS2387060259
BPCE 0.625% 28/04/2025		0.01	FR0013509726
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000		0.01	USQ9194UAG78
MEXICAN BONOS 7.50% 03/06/2027		0.01	MXOMGO0000D8
INSULET CORP		0.01	US45784P1012
BNG BANK NV 0.00% 31/08/2028		0.01	XS2381566616
KOREA TSY. BD. 1.25% 10/03/202600		0.01	KR103501GB34
ASB BANK 120924 6.10 TD		0.01	
CHINA CONSTRUCT NZ 120924 6.50 TD		0.01	
DISCOVER FINANCIAL SERVICES		0.01	US2547091080
TRUIST FINL CORP COM		0.01	US89832Q1094
CCP COLLATERA L		0.01	
PUBLICIS GROUPE		0.01	FR0000130577
SYDNEY AIRPORT FI 3.625% 28/04/2026		0.01	USQ8809VAH26

GOLDEN ENTERTAINMENT INC	0.01	US3810131017
LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.01	XS1418635337
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.01	USQ8053LAA28
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.01	XS2468855593
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.01	
AT&T 3.95% 30/4/2031	0.01	XS2590758665
SEEGENE INC	0.01	KR7096530001
ANZ BANK NEWZEALAND LTD 110424 RCD	0.01	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL	0.01	NZLGBDT309C8
RABOBANK NEW ZEALAND LTD 170424 RCD	0.01	
AON NORTH AMERICA 5.45% 1/3/2034	0.01	US03740MAD20
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.01	NZTFSDT865C3
METLIFE INC	0.01	US59156R1086
SHELL PLC	0.01	GB00BP6MXD84
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.01	NZWRCDT272C1
WESTPAC NEW ZEALAND LTD 170524 RCD	0.01	
BASF SE	0.01	DE000BASF111
NAVER CORP	0.01	KR7035420009
WELLINGTON CITY COUNCIL 180624 PNOTE	0.01	NZWCCDT526C7
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.01	US37733W2044
NIBC BANK 6.00% 16/11/2028	0.01	XS2713801780
PROSUS NV	0.01	NL0013654783
ANZ BANK NEWZEALAND LTD 290724 RCD	0.01	
WESTPAC NEW ZEALAND LTD 070824 RCD	0.01	
SAAB AB-B	0.01	SE0000112385
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01	AU000000CWY3
EXPERIAN GROUP LTD	0.01	GB00B19NLV48
DNB BOLIGKREDDIT 0.25% 7/9/202600000 143	0.01	XS1485596511
KUAISHOU TECHNOLOGY	0.01	KYG532631028
XTEP INTERNATION HOLDINGS	0.01	KYG982771092
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP	0.01	XS2048709427
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.01	US55903VBE20
S-OIL CORPORATION	0.01	KR7010950004
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.01	JP1201631HC6
COLOMBIAN TES 7.50% 26/08/2026	0.01	COL17CT02625
RABOBANK NEW ZEALAND LTD 210225 RCD	0.01	
PFIZER INV. ENTS. 4.45% 19/05/2026	0.01	US716973AB84
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.01	US91282CHK09
WISDOM MARINE LINES CO LTD	0.01	KYG9721M1033
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD	0.01	CNE100003LY6
MEXICAN BONOS 7.75% 23/11/2034	0.01	MXOMGO0000U2
DUNEDIN CITY TREASURY 210524 PNOTE	0.01	NZDCTDT277C1
JACK IN THE BOX INC	0.01	US4663671091
JOHNSON CONTROLS INTERNATIONAL PLC	0.01	IE00BY7QL619
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.01	XS2730682528
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.01	CNE100000C07
REPUBLIC OF SOUTH 10.50% 21/12/20261 R186	0.01	ZAG000016320
FONTERRA SHAREHOLDER FUND	0.01	NZFSFE000155
ING GROEP F2F 12/08/2029	0.01	XS2764264607
MSTB03- WEST PAC	0.01	
JPM. CHASE F2F 4/2/2032	0.01	US46647PBX33
COLOMBIAN TES 7.25% 18/10/2034	0.01	COL17CT03615
AMERICAN ELECTRIC POWER COMPANY INC	0.01	US0255371017
MICRONICS JAPAN CO LTD	0.01	JP3750400008
LLOYDS BANKING GRP. F2F 17/03/2029	0.01	AU3CB0297802
ASB BANK LTD 310724 RCD	0.01	
NUCOR CORP	0.01	US6703461052
WESFARMERS LIMITED	0.01	AU000000WES1
NEXTRACKER INC	0.01	US65290E1010
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS	0.01	XS1785147098
BELLUNA CO LTD	0.01	JP3835650007
KENVUE INC	0.01	US49177J1025
ENBRIDGE 5.70% 8/3/2033	0.01	US29250NBR52
MARCOPOLO SA	0.01	BRPOMOACNPR7
AUSTRALIA GOV. BD. 4.50% 21/04/2033	0.01	AU000XCLWAG2
LLOYDS BANKING GRP. FRN 06/03/2030	0.01	AU3FN0085296
COLOMBIAN TES 7.75% 18/09/2030	0.01	COL17CT03342
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.01	NZWRCDT276C2
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055	0.01	AU3FN0084224
INGERSOLL RAND INC	0.01	US45687V1061
AMERIPRISE FINANCIAL INC	0.01	US03076C1062
COLES GROUP TREASURY FRN 27/08/2025	0.01	AU3FN0055695
MICROCHIP TECHNOLOGY INC	0.01	US5950171042
PROVINCE OF ONTARI 4.25% 22/08/2024	0.01	AU3CB0223402
COLOMBIAN TES 6.00% 28/4/2028	0.01	COL17CT02914

SHOPPING CENTRES A 3.90% 07/06/2024	0.01	AU3CB0244861
LANDESKREDITBANK B 4.25% 07/08/2025	0.01	AU3CB0223097
EDP RENOVAVEIS SA	0.01	ES0127797019
UTD. ENERGY DIST. 3.85% 23/10/2024	0.01	AU3CB0247971
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.01	JP1103641MA8
CHANNEL INFRASTRUCTURE NZ LTD	0.01	NZNZRE000159
AUSGRID FIN. PTY 3.75% 30/10/2024	0.01	AU3CB0248318
SM INVESTMENTS CORPORATION	0.01	PHY806761029
CHEIL WORLDWIDE INC	0.01	KR7030000004
ENERGY P/SHIP. GA 3.642% 11/12/2024	0.01	AU3CB0249209
KIA CORPORATION	0.01	KR7000270009
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD	0.01	AU3FN0060729
PUBLIC STORAGE	0.01	US74460D1090
DANONE	0.01	FR0000120644
APOLLO GLOBAL MANA COM	0.01	US03769M1062
HITACHI CONSTRUCTION MACHINE	0.01	JP3787000003
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01	US46817M1071
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01	US11133T1034
CANADIAN GOV. RE 4.00% IL 1/12/2031	0.01	
CIGNA 5.25% 15/2/2034	0.01	US125523CV04
SEMPRA ORD	0.01	US8168511090
NISSHINBO HOLDINGS INC	0.01	JP3678000005
GENERAL MILLS INC	0.01	US3703341046
CROWN CASTLE INTL CORP	0.01	US22822V1017
KITE REALTY GRP. 5.50% 01/03/2034	0.01	US49803XAE31
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.01	NZLGBDT319C7
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000	0.01	XS2457002538
ORANGE SA	0.01	FR0000133308
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.01	US9128283F58
HSBC BANK CANADA 0.01% 14/09/202600 CBL5	0.01	XS2386287762
UNITED KINGDOM GIL 1.25% 31/7/2051	0.01	GB00BLH38158
INDONESIA GOV. INT 1.45% 18/09/2026R1000 REGS	0.01	XS2012546714
CATHAY FINANCIAL HOLDING CO	0.01	TW0002882008
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.01	US91282CBS98
NYKREDIT REALKRED 3.875% 09/07/2029	0.01	DK0030394986
MINITUBISHI HVY IND NPV TEMP	0.01	JP3900000005
Outstanding Settlement Receipts - BRL	0.01	
K & S AG SHS	0.01	DE000KSAG888
MIRVAC GRP. FIN. 2.60% 18/09/2029	0.01	AU3CB0278653
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.01	US655844CU03
AMETEK INC	0.01	US0311001004
FASTENAL CO	0.01	US3119001044
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.01	JP1103561KA2
DOLLAR GENERAL	0.01	US2566771059
CLIFFORD CAP. PTE 4.753% 31/08/2028	0.01	AU3CB0302107
SIMON PROPERTY GROUP INC USD	0.01	US8288061091
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000	0.01	US05946KAL52
E.ON SE	0.01	DE000ENAG999
AMGEN 5.25% 2/3/2033	0.01	US031162DR88
COINBASE GLOBAL INC	0.01	US19260Q1076
ATLAS COPCO AB	0.01	SE0017486889
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.01	US91282CAV37
SNOWFLAKE INC	0.01	US8334451098
SINO BIOPHARMACEUTICAL	0.01	KYG8167W1380
NETWORK FIN. PTY 2.25% 11/11/2026	0.01	AU3CB0268035
DOMINION ENERGY INC	0.01	US25746U1097
PROMOTORA Y OPERADORA DE INFRSTRCTR	0.01	MX01PI000005
INVESTORE PROPERTY LTD	0.01	NZIPLE000153
OLD DOMINION FGHT COM USD 0.10 TEMP	0.01	US6795801009
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.01	USY555CGAA01
XTRACKERS USD HIGH YIELD CORPORATE BOND UCITS	0.01	IE00BDR5HM97
PRINCIPAL FINANCIAL GROUP	0.01	US74251V1026
GENUS PLC	0.01	GB0002074580
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.01	US91282CCH25
WABASH NATIONAL CORP	0.01	US9295661071
MIZUHO FINANCIAL GROUP INC	0.01	JP3885780001
BANK OF NEW YORK MELLON CORP	0.01	US0640581007
B3 SA BRASIL BOLSA BALCAO	0.01	BRB3SAACNOR6
HUMANA INC	0.01	US4448591028
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.01	US912810QB70
ADVANTEST CORP	0.01	JP3122400009
CIP FNDG. PTY 3.026% 16/12/2027	0.01	AU3CB0285310
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.01	US55903VAZ67
SHENZHEN WOER HEAT SHRINKABLE MATERIAL CO	0.01	CNE1000000C6
MERCURY NZ 2.918% 17/11/2028	0.01	AU3CB0284677

SK ON 5.375% 11/5/2026		0.01	XS2612749908
US TREASURY N/B 4.0% 15/NOV/2042		0.01	US912810TM09
Income Due - GBP		0.01	
US. TSY. INFL. 0.625% IL 15/7/20327/2032 USD1000 D-2032		0.01	US91282CEZ05
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050		0.01	
FLUVIUS SYSTEM OP 3.875% 09/05/2033		0.01	BE0002939206
MS. F2F 1/2/2029		0.01	US61747YFA82
IDEXX LABORATORIES INC		0.01	US45168D1046
CORTEVA INC		0.01	US22052L1044
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A		0.01	CNE000001K73
MINTH GROUP LTD		0.01	KYG6145U1094
STOCKLAND TST. 2.30% 24/03/2028		0.01	AU3CB0278893
GEMTEK TECHNOLOGY CO LTD		0.01	TW0004906003
NEW ZEALAND GOV. B 3.50% 14/04/2033		0.01	NZGOVDT433C9
DAI ICHI LIFE HOLD NPV		0.01	JP3476480003
LOEWS CORP		0.01	US5404241086
COREBRIDGE FINL. 5.75% 15/1/2034		0.01	US21871XA580
BPCE F2F 19/10/2034		0.01	USF11494BZ77
MSCI INC		0.01	US55354G1004
ISHARES EUR HIGH YIELD CORP BOND UCITS ETF INC		0.01	IE00B66F4759
STATE OF NORTH RHI 3.40% 07/03/2073		0.01	DE000NRW0N26
NSW ELECTRICITY N 2.732% 23/04/2029		0.01	AU3CB0279578
BANCO SANTANDER SA 4.17% 24/MAR/2028		0.01	US05964HAQ83
RYDER SYSTEM 6.60% 01/12/2033		0.01	US78355HKY44
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031		0.01	US91282CDJ71
ALLISON TRANSMISSION HOLDINGS INC		0.01	US01973R1014
Outstanding Settlement Receipts - EUR		0.01	
TAUPO DISTRICT COUNCIL 050624 PNOTE		0.01	NZTDCDO157L1
JOBY AVIATION INC		0.01	KYG651631007
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC		0.01	US41068X1000
QUANTA SERVICES INC		0.01	US74762E1029
LI AUTO INC		0.01	US50202M1027
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030		0.01	US91282CHZ77
CISCO SYS. 4.85% 26/02/2029		0.01	US17275RBR21
CANADIAN GOV. BD. 2.25% 01/06/2025		0.01	CA135087D507
TEXAS INSTRUMENTS 4.85% 8/2/2034		0.01	US882508CH56
US. TSY. NOTE/BON 1.125% 15/01/202525		0.01	US91282CDS70
LLOYDS BANKING GROUP PLC		0.01	GB0008706128
DAIMLER TRUCK FIN. 5.40% 20/9/2028		0.01	US233853AT77
EVERSOURCE ENERGY 5.50% 01/01/2034		0.01	US30040WAX65
UFP INDUSTRIES INC COM USD1.00		0.01	US90278Q1085
US TREASURY N/B 4.0% 31/OCT/2029		0.01	US91282CFT36
ENERGY TRANSFER 5.55% 15/05/2034		0.01	US29273VAY65
VESTEDA FINANCE BV 1.5% 24/MAY/2027		0.01	XS2001183164
NEXTERA ENERGY CAP 4.90% 28/2/2028		0.01	US65339KCM09
WUXI TAIJI INDUSTRY LTD CORP		0.01	CNE000000B00
SGD BNP PARIBAS A/C		0.01	
NORTHERN TRUST CORP		0.01	US6658591044
US. TSY. INFL. 1.125% /L 15/01/2033		0.01	US91282CGK18
BIMBO BAKERIES US 5.375% 09/01/2036		0.01	US09031WAE30
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE		0.01	NZTRPDO137L2
RENEW ENERGY GLOBAL PLC		0.01	GB00BNQMPN80
PALANTIR TECHNOLOGIES INC		0.01	US69608A1088
NEW ZEALAND GOV. B 0.25% 15/5/2028		0.01	NZGOVDT528C6
KIWI BANK LTD 240524 RCD		0.01	
TRELLEBORG AB-B SHS		0.01	SE0000114837
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028		0.01	US91282CDL28
ASM INTERNATIONAL NV		0.01	NL0000334118
RECKITT BENCKISER GROUP PLC		0.01	GB00B24CGK77
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000		0.01	US744573AX43
ROCHE HOLDINGS IN 5.338% 13/11/2028		0.01	US771196CF76
KOREA TSY. BD. 1.50% 10/12/2030		0.01	KR103502GAC2
YTL CORPORATION BERHAD		0.01	MYL46770O000
GEN. MILLS 5.50% 17/10/2028		0.01	US370334CW20
FUJI PHARMA CO LTD		0.01	JP3816200004
HOYA CORPORATION JPY		0.01	JP3837800006
DOLLAR TREE INC		0.01	US2567461080
GIVAUDAN - REG		0.01	CH0010645932
NEC CORPORATION		0.01	JP3733000008
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024		0.01	US151191AZ66
BANK OF AMERICA F2F 25/04/2029		0.01	US06051GLG28
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031		0.01	US91282CCS89
MORGAN STANLEY F2F 20/4/2029		0.01	US61747YFD22
IDOL 2023-1 TST. 1 A FRN 17/11/2053		0.01	AU3FN0079703
FISERV 5.45% 15/3/2034		0.01	US337738BL17

XIAMEN CHANGELIGHT ORD SHS A	0.01	CNE100000SG4
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.01	US91282CJJ18
ING GROEP F2F 11/9/2034	0.01	US456837BH52
DE VOLKSBANK 4.625% 23/11/2027R100000	0.01	XS2626691906
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.01	AU000XCLWAR9
DEUTSCHE BOERSE AG	0.01	DE0005810055
GRUPO MEXICO SAB DE CV-SER B	0.01	MPX370841019
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.01	US01309QAA67
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD	0.01	US015271AN94
CHARTER HALL LWR 2.656% 17/12/2029	0.01	AU3CB0280956
ALCON AG	0.01	CH0432492467
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.01	US912810RJ97
AEGON BANK 3.375% 28/6/2030	0.01	XS2642546399
PRUDENTIAL FINANCIAL INC	0.01	US7443201022
ADENTRA INC COM NPV	0.01	CA00686A1084
EQUINOR ASA	0.01	NO0010096985
COMPAGNIE DE SAINT-GOBAIN	0.01	FR0000125007
TELEFONICA SA	0.01	ES0178430E18
ORBIA ADVANCE CO 1.875% 11/05/2026	0.01	USP7581YAB11
HENAN YUGUANG GOLD AND LEAD ORD SHS A	0.01	CNE000001C16
LOGITECH INTERNATIONAL SA	0.01	CH0025751329
CORNING 3.875% 15/05/2026	0.01	XS2621757405
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.01	CA135087XG49
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.01	US912810SZ21
SEVEN AND I HOLDINGS NPV	0.01	JP3422950000
SPRINT 7.125% 15/06/2024	0.01	US85207UAH86
UNICREDIT 2.569% 22/9/2026	0.01	US904678AU32
SM ENERGY COMPANY	0.01	US78454L1008
EQUINIX 1.80% 15/07/2027	0.01	US29444UBG04
WIN SEMICONDUCTORS CORP	0.01	TW0003105003
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.01	XS2723549528
HANA FINANCIAL GROUP	0.01	KR7086790003
ORACLE CORP 2.5% 01/04/2025	0.01	US68389XBT19
MANAWA ENERGY LTD	0.01	NZTPXE000155
KOREA MIDLAND POWE 1.25% 9/8/2026	0.01	XS2367816076
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.01	CNE0000001D4
CANADIAN IMP BANK COM NPV	0.01	CA1360691010
PNC FINL. SERVS. GRP F2F 22/01/2035	0.01	US693475BW41
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01	BMG6891L1054
AMERICAN MEDICAL S 3.50% 08/03/2032	0.01	XS2772266693
CAIXABANK 1.00% 25/06/2024	0.01	ES0313307219
NEW ZEALAND DOLLAR	0.01	
US TREASURY N/B 2.87% 15/MAY/2032	0.01	US91282CEP23
AT&T INC 2.9% 04/DEC/2026	0.01	XS1879223565
BRAZIL LETRAS DO T 0.00% 01/07/2024BRL1000 LTN	0.01	BRSTNCLTN7W3
COSTAR GROUP INC COM	0.01	US22160N1090
DENSO CORP NPV	0.01	JP3551500006
COLOMBIAN TES 7.00% 30/06/2032	0.01	COL17CT03490
SUBSEA 7 SA	0.01	LU0075646355
UK. GILT 0.875% 22/10/2029	0.01	GB00BJMHB534
HALLENSTEIN GLASSON HOLDINGS LTD	0.01	NZHLGE000154
REPUBLIC OF COLOMB 4.50% 15/03/202900000	0.01	US195325DP79
SANWA HOLDINGS CORPORATION	0.01	JP3344400001
CITIGROUP 4.30% 20/11/2026	0.01	US172967JC62
J M SMUCKER 6.20% 15/11/2033	0.01	US832696AX63
COMPASS GRP. 3.25% 6/2/2031	0.01	XS2758114321
INTEL 4.875% 10/2/2028	0.01	US458140CE86
US BANCORP F2F 12/6/2034	0.01	US91159HJN17
DOW INC	0.01	US2605571031
PEBBLEBROOK HOTEL TRUST	0.01	US70509V1008
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.01	US00774MAV72
TURNERS AUTOMOTIVE GROUP LIMITED	0.01	NZVNL0001S1
FANNIE MAE POOL 6.00% 1/9/2053	0.01	US31418EV989
SOMPO HOLDINGS INC NPV TEMP	0.01	JP3165000005
WSP GLOBAL INC	0.01	CA92938W2022
PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029	0.01	US69371RS801
NATWEST MKTS. FRN 23/08/2028	0.01	AU3FNO080586
INDONESIA TSY. BD 8.375% 15/09/2026	0.01	IDG000009507
N/WIDE. B/SOC. 5.35% 15/03/2028	0.01	AU3CB0297711
TRANSDIGM GROUP INC	0.01	US8936411003
ABN AMRO BANK 1.25% 28/5/202500000 280	0.01	XS2180510732
DEUTSCHE BOERSE 3.875% 28/9/2033	0.01	DE000A351ZT4
BUZZI S.P.A	0.01	IT0001347308
WESTPAC BANKING FRN 20/05/2025/05/2025	0.01	AU3FNO069209
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.01	CA135087Q236

US. TSY. NOTE/BOND 1.50% 15/08/2026	0.01	US9128282A70
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.01	AU0000013740
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.01	DE0001102580
CHOW TAI FOOK JEWELRY	0.01	KYG211461085
GRINM ADVANCED MATERIALS ORD SHS A	0.01	CNE000000YF5
BANCO SANTANDER F2V 14/09/2027D1000 114	0.01	US05964HAN52
BANCO DE CHILE	0.01	CLP0939W1081
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.01	US38869PAP99
DANSKE BANK F2F 09/01/2032	0.01	XS2741808898
KONECRANES OYJ	0.01	FI0009005870
DE VOLKSBANK F2V 22/10/2030924 REGS	0.01	XS2202902636
TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G	0.01	US89788MAK80
IRON MTN INC NEW COM NPV	0.01	US46284V1017
ULTA BEAUTY INC COM	0.01	US9038453031
OMNICOM GROUP	0.01	US6819191064
NVR INC	0.01	US62944T1051
CJ CORPORATION	0.01	KR7001040005
MARUBENI CORPORATION	0.01	JP3877600001
JAPANESE YEN	0.01	
HALMA PLC	0.01	GB0004052071
SWISS RE AG	0.01	CH0126881561
GENCOSUD SA	0.01	CL0000000100
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.01	US91282CHT18
EUROBANK ERGASIAS SERVICES AND	0.01	GRS323003012
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.01	BE6350704175
BWP TST. 3.30% 10/04/2026	0.01	AU3CB0262350
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01	US0394831020
PVH CORP COM USD1.00	0.01	US6936561009
MIZUHO FINL. GRP. F2F 28/08/2029	0.01	XS2672744013
ALLY FINANCIAL INC	0.01	US02005N1000
ESTEE LAUDER COMPANIES	0.01	US5184391044
PROCTER & GAMBLE 4.55% 29/01/2034	0.01	US7427186G89
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.01	USG82296AG21
SHINSEGAE CO LTD	0.01	KR7004170007
US. TSY. FLOATING RA FRN 31/1/2026000 AX-2026	0.01	US91282CIU62
FACTSET RESEARCH SYSTEMS INC	0.01	US3030751057
CHARTER COMMS. OP 4.908% 23/07/2025	0.01	US161175AY09
INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000	0.01	US46188BAE20
ARCH CAPITAL GROUPCOM	0.01	BMG0450A1053
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.01	US91282CBL46
HYUNDAI DEVELOPMEN KRW5000	0.01	KR7294870001
BGF RETAIL CO LTD	0.01	KR7282330000
GLOBAL PAYMENTS INC	0.01	US37940X1028
AUSNET SERVS. HLD 1.625% 11/03/2081	0.01	XS2308313860
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.01	AU3CB0302685
GOODMAN FIN. 4.375% 19/06/2024	0.01	XS1078750004
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.01	
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.01	US302154CY36
WESTLAKE AUTOMOBILE RECEIV 1A E 2.33% 17/08/202633% 144A 17/08/2026	0.01	US96043FAG81
MS. F2F 21/3/2035	0.01	XS2790333889
AKAMAI TECHNOLOGIES	0.01	US00971T1016
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.01	NZLGBDT296C7
ANZ BANK NEWZEALAND LTD 240524 RCD	0.01	
SUNCORP-METWAY FRN 24/05/2027	0.01	AU3FN0083135
APT PIPELINES 4.20% 23/03/2025	0.01	USQ04578AD42
GREENBRIER COMPANY INC	0.01	US3936571013
JPM. CHASE F2F 23/01/2030	0.01	US46647PEB85
GS. GRP. F2F 23/04/2029	0.01	US38141GWV21
NATL. AUSTRALIA BANK FRN 09/02/2034	0.01	AU3FN0084828
STX PAN OCEAN CO LTD (KRW)	0.01	KR7028670008
DAIWA HOUSE INDUSTRY JPY	0.01	JP3505000004
CARLSBERG BREWERIE 4.25% 5/10/2033	0.01	XS2696089197
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.01	US91282ZS21
MS. F2F 30/05/2025	0.01	US61747YEA91
CHUBB INA HLDGS. 5.00% 15/03/2034	0.01	US171239AK24
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.01	XS1843459782
SOCIETE GENERALE F2V 19/01/202828	0.01	US83368RBH49
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.01	US05253JAL52
PFIZER INV. ENTS. 5.34% 19/05/2063	0.01	US716973AH54
BRAMBLES USA 4.125% 23/10/202500 REGS	0.01	USU10517AC12
PARTNERS GROUP	0.01	CH0024608827
3SBIO INC	0.01	KYG8875G1029
CREDIT AGRICOLE 4.375% 27/11/2033	0.01	FR001400M402
FANNIE MAE POOL 6.50% 1/10/2053	0.01	
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.01	US6325C1D228

UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.01	US911365BM59
ASIAN DEV. BANK 4.00% 12/1/20331455-00-1	0.01	US045167FV02
ARCBEST CORP	0.01	US03937C1053
KYOCERA CORP	0.01	JP3249600002
SHANGHAI DATUN ENERGY RESOURCES CO LTD	0.01	CNE000001915
MINITUBISHI UFJ FINAN F2V 19/01/2028	0.01	US606822CC61
DEUTSCHE BANK AG (REG)	0.01	DE0005140008
MARTIN MARIETTA MATERIALS	0.01	US5732841060
US. TSY. NOTE/BON 0.625% 15/8/2030	0.01	US91282CAE12
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.01	XS2534786590
AXCELIS TECHNOLOGIES INC	0.01	US0545402085
JDE PEET S 4.50% 23/1/2034REGS	0.01	XS2728560959
DANSKE BANK 1.50% 2/9/2030	0.01	XS2225893630
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.01	US91282CBQ33
DP WORLD 2.375% 25/09/2026	0.01	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.01	US06738EBY05
THE AARONS COMPAN COM USD0.5 WI	0.01	US00258W1080
GE HEALTHCARE HOLDING LLC	0.01	US36266G1076
NESTE OYJ	0.01	FI0009013296
UPM KYMMENE CORP	0.01	FI0009005987
INDONESIA TSY. BD 6.375% 15/04/203200000 FR0091	0.01	IDG000018706
T-MOBILE USA 3.75% 15/04/2027	0.01	US87264ABD63
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.01	USQ3958YAC77
KATITAS CO LTD	0.01	JP3932950003
DIAGEO FIN. 2.50% 27/3/2032100000	0.01	XS2147889690
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.01	US19828TAA43
CANON INC	0.01	JP3242800005
JPM. CHASE F2F 22/4/2026	0.01	US46647PBK12
PG AND E CORP	0.01	US69331C1080
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.01	XS2462324745
SERCOMM CORP	0.01	TW0005388003
US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.01	US91282CFE66
LG HOUSEHOLD HEALTH CARE	0.01	KR7051900009
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.01	US05583JAN28
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.01	US80281LAS43
CVS HEALTH 2.875% 1/6/2026	0.01	US126650CU24
KOREA NATL. OIL 0.875% 05/10/2025	0.01	US50066GRAM88
ADIDAS AG	0.01	DE000A1EWWW0
DUPONT DE NEMOURS INC	0.01	US26614N1028
ELIA TRANSMISSION 3.75% 16/01/2036	0.01	BE6349118800
VERIZON COMMS. 1.45% 20/03/2026	0.01	US92343VGG32
DOORDASH INC	0.01	US25809K1051
JABIL INC	0.01	US4663131039
ANGLO AMERICAN PLC (SA LINE)	0.01	GB00B1XZ5820
SMC CORP	0.01	JP3162600005
BANK OF AMERICA F2F 20/12/2028	0.01	US06051GHD43
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.01	US22536PAH47
KRAFT HEINZ CO COM	0.01	US5007541064
WABTEC STP 15/09/2028	0.01	US960386AM29
PPG INDUSTRIES INC	0.01	US6935061076
SIEMENS FINANCIER 3.125% 22/5/2032	0.01	XS2769894135
EQUIFAX INC	0.01	US2944291051
CCP INITIAL MARGIN	0.01	
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.01	US110122EC85
US TREASURY N/B 1.25% 30/04/2028	0.01	US91282CBZ32
MEXICAN BONOS 7.75% 29/05/2031	0.01	MX0MGO0000P2
Income Due - KRW	0.01	
SANFORD LTD	0.01	NZSANE000150
ZHEJIANG SEMIR GARMENT CO LTD	0.01	CNE100001104
AVIVA ORD	0.01	GB00BPQY8M80
BANK OF AMERICA F2F 23/07/2030	0.01	US06051GHV41
ETSY INC	0.01	US29786A1060
MISUMI GROUP INC	0.01	JP3885400006
NATL. BANK OF GREECE F2F 29/01/2029	0.01	XS2756298639
US. TSY. NOTE/BON 1.375% 31/10/2028	0.01	US91282CDF59
ORACLE 6.25% 09/11/2032	0.01	US68389XCJ28
AMERICAN TOWER 5.20% 15/02/2029	0.01	US03027XCG34
VERIZON COMMS. 2.55% 21/03/2031	0.01	US92343VGJ70
ROCKWELL AUTOMATION INC	0.01	US7739031091
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.01	US928668BE16
CITIGROUP F2F 3/6/2031	0.01	US172967MS77
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.01	US91282CCY57
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.01	US60687YBS72
VULCAN MATERIALS CO	0.01	US9291601097
RELX FIN. 3.375% 20/3/2033	0.01	XS2779010300

UNITED STATES TREA 2.00% 15/8/2025	0.01	US912828K742
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.01	US91282CCV19
GS. GRP. F2F 22/04/2032	0.01	US38141GYB49
WHARF REAL ESTATE HKD	0.01	KYG9593A1040
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01	CNE1000012B3
CHIPMOS TECHNOLOGIES INC	0.01	TW0008150004
CVS HEALTH 5.05% 25/03/2048	0.01	US126650CZ11
SPAIN GOV. BD. 2.90% 31/10/2046	0.01	ES00000128C6
BP PLC -SPONS ADR	0.01	US0556221044
DUKE ENERGY FLORI 5.875% 15/11/2033	0.01	US26444HAQ48
NEVADA POWER 6.00% 15/3/2054	0.01	US641423CG18
CARRIER GBL. 5.90% 15/3/2034	0.01	US14448CBC73
PUMA FIN. PTY 1 A FRN 22/03/2055	0.01	AU3FN0082343
US TREASURY N/B 3.5% 15/FEB/2033	0.01	US91282CGM73
ELECTRONIC ARTS INC	0.01	US2855121099
US. TSY. NOTE/BON 1.625% 15/2/2026	0.01	US912828P469
BDO UNIBANK INC	0.01	PHY077751022
LG ELECTRONICS INC	0.01	KR7066570003
ANGLO AMERICAN PLC	0.01	GB00B1XZS820
JAPAN POST BANK CO LTD	0.01	JP3946750001
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.01	US912828V988
SECOM CO LTD	0.01	JP3421800008
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.01	AU3CB0234029
BAOSHAN IRON & STEEL	0.01	CNE0000015R4
AOFRIO LTD	0.01	NZWDTE000251
KBC GRP. F2F 28/11/2029	0.01	BE0002987684
BROADCOM 3.137% 15/11/2035	0.01	US11135FBP53
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.01	COL17CT03862
NEW ORIENTAL EDUCA	0.01	KYG6470A1168
AUTOSTRAD PER LI 2.25% 25/01/20322	0.01	XS2434702853
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.01	AU3FN0081790
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.01	US912828R06
BANK OF NOVA SCOTI 5.65% 1/2/2034	0.01	US06418JAC53
ROYAL CARIBBEAN GROUP	0.01	LR0008862868
AA BD. 5.50% 31/07/2027	0.01	XS2106054443
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.01	XS2385393587
RELIANCE INC	0.01	US7595091023
STANLEY BLACK & DECKER INC	0.01	US8545021011
ON SEMICONDUCTOR CORPORATION	0.01	US6821891057
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.01	XS2613209670
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.01	US91282CBW01
IOCHPE MAXION SA	0.01	BRMYPKACNOR7
THE HERSHEY COMPANY	0.01	US4278661081
BAYCURRENT CONSULT NPV	0.01	JP3835250006
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.01	US91282CCF68
TIANDI SCIENCE TECHNOLOGY CO LTD	0.01	CNE000001B90
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.01	US91282CDK45
HONG KONG EXCHANGE & CLEAR	0.01	HK0388045442
SAUL CENTERS INC	0.01	US8043951016
BEIERSDORF AG	0.01	DE0005200000
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.01	US91282CDQ15
THERMO FISHER SCIE 5.00% 31/01/2029	0.01	US883556DA77
SOUTHWESTERN ENERGY CO	0.01	US8454671095
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.01	US55903VBA08
XCEL ENERGY INC	0.01	US98389B1008
BANCO BILBAO VIZCAYA - SP ADR	0.01	US05946K1016
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.01	XS1960678255
EXELON 5.60% 15/03/2053	0.01	US30161NBL47
LOTES CO LTD ORD	0.01	TW0003533006
TOWA CORP	0.01	JP3555700008
DASSAULT SYSTEMES SE	0.01	FR0014003TT8
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01	US17133Q5027
NEXTERA ENERGY CAP 5.00% 15/7/2032	0.01	US65339KJ79
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.01	US91282CCW91
PRYSMIAN SPA	0.01	IT0004176001
CANADIAN GOV. BD. 3.25% 1/9/2028	0.01	CA135087Q491
METROPOLITAN LIFE 4.85% 08/01/2029	0.01	US59217GFR56
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.01	US912828Z781
VERTIV HOLDINGS CO	0.01	US92537N1081
EUROPEAN UNION 0.45% 04/07/2041	0.01	
EXPEDIA GROUP INC	0.01	US30212P3038
SINGAPORE GOV. BD 2.125% 01/06/2026	0.01	SG31A8000003
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.01	NZTFSDT871C1
XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A	0.01	CNE100001740
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.01	AU3FN0082194

US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.01	US91282CDW82
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.01	US29379VCF85
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.01	XS2156510021
ABN AMRO BANK F2V PERPS	0.01	XS2131567138
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.01	US83368TBQ04
US TREASURY N/B 3.37% 15/MAY/2033	0.01	US91282CHC82
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.01	US64952WEY57
STMICROELECTRONICS NV	0.01	NL0000226223
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.01	US912828M565
BEST BUY CO INC	0.01	US0865161014
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.01	US91282CCE93
MONOLITHIC POWER SYSTEMS INC	0.01	US6098391054
Income Due - AUD	0.01	
LEGRAND SA	0.01	FR0010307819
MEXICO CETES 0.00% 3/10/20242024 MXN10 CETES	0.01	MXBIG0000TL1
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.01	US44891CCF86
SYNCHRONY FINANCIAL	0.01	US87165B1035
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.01	US91282CDP32
BRL BNP PARIBAS A/C	0.01	
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.01	FR001400CGA2
GS. GRP. 1.25% 7/2/2029	0.01	XS2441552192
AVI LTD	0.01	ZAE000049433
NOMURA HOLDINGS INC	0.01	JP3762600009
POHANG IRON & STEEL COMPANY LIMITED	0.01	KR7005490008
BAYER AG	0.01	DE000BAY0017
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.01	AU3FN0080883
UNIVERSAL HEALTH SERVICES - CLASS B	0.01	US9139031002
UNION ELECTRIC CO 5.25% 15/01/2054	0.01	US906548CX89
ENEL FIN. INTL. 4.25% 15/6/2025	0.01	USN30707AN87
AMERICAN TOWER COR 5.45% 15/02/2034	0.01	US03027XCH17
KCC CORPORATION KRW5000	0.01	KR7002380004
WHITBREAD PLC	0.01	GB00B1KJJ408
DSV A/S	0.01	DK0060079531
GS. GRP. F2F 24/02/2028	0.01	US38141GZK39
QUEENSLAND TSY. 5.25% 21/07/2036	0.01	AU3SG0002868
BANK OF AMERICA F2F 21/07/2032	0.01	US06051GKA66
ASMEDIA TECHNOLOGY INC	0.01	TW0005269005
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.01	US03522AAJ97
CAP. ONE FINL. F2F 30/10/2031	0.01	US14040HDC60
CSPC PHARMACEUTICAL GROUP	0.01	HK1093012172
KIMBERLY CLARK CORP	0.01	US4943681035
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01	US7445731067
PHARMARESEARCH CO KRW500	0.01	KR7214450009
US TREASURY N/B 2.75% 30/APR/2027	0.01	US91282CEN74
COCA COLA FEMSA SAB DE CV	0.01	US1912411089
KINROSS GOLD CORP 4.5% 15/07/2027	0.01	US496902AQ09
URUGUAY GOVERNMENT 8.25% 21/05/2031	0.01	US917288BM35
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.01	DE000A3823H4
WESTPAC NZD COLL	0.01	
GFL ENVIRON. 6.75% 15/01/2031	0.01	US36168QAQ73
ORANO 5.375% 15/05/2027	0.01	FR001400DAO4
VOLKSWAGEN BANK 4.625% 3/5/2031	0.01	XS2617457127
NEWMONT CORP	0.01	US6516391066
DEUTSCHE BANK AG 5.0% 05/09/2030	0.01	DE000A30VT06
GINNIE MAE II POOL 6.00% 20/01/2054	0.01	
INTL. BUSINESS MAC 3.45% 19/02/2026	0.01	US459200JG74
HCA 5.60% 01/04/2034	0.01	US404119CU12
MURATA MANUFACTURING CO	0.01	JP3914400001
KOMMUNALBANKEN FRN 17/06/2026	0.01	XS2408621238
VICI PROPS. 4.95% 15/02/2030	0.01	US925650AC72
RAYMOND JAMES FINL	0.01	US7547301090
VANECK J. P. MORGAN EM LOCAL CURRENCY BOND ETFURNY BD ETF(R/S	0.01	US92189H3003
ROYAL BANK OF CANA 2.55% 16/07/2024	0.01	US78013XZU52
SVENSK EXPORTKREDIT FRN 3/8/202603/08/2026	0.01	US87031CAF05
GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD	0.01	US37190AAA79
DEMETER INVESTMENTS F2F 8/15/2050	0.01	XS1261170515
AGNICO EAGLE MINES	0.01	CA0084741085
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.01	SE0017486897
VAIL RESORTS INC	0.01	US91879Q1094
MOTABILITY OPERAT 3.875% 24/01/2034	0.01	XS2742660660
SWISSCOM AG	0.01	CH0008742519
YANGZJIANG SHIPBUILDING NPV	0.01	SG1U76934819
UK. GILT 3.50% 22/01/2045	0.01	GB00BN65R313
PIONEER NATURAL RESOURCES CO	0.01	US7237871071
NISSAN MOTOR CO	0.01	JP3672400003

NORDEA BANK ABP	0.01	FI4000297767
SPDR BLOOMBERG BARCLAYS EMG. MKTS. LOCAL UCITS ET	0.01	IE00B4613386
EUROGRID 3.915% 01/02/2034	0.01	XS2756342122
WILLIS TOWERS WATS COM	0.01	IE00BDB6Q211
SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005	0.01	XS2679878319
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01	MX01AC100006
CITIGROUP INC FRN 17/MAR/2026	0.01	US172967NL16
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.01	NZGOVDT554C2
US. TSY. NOTE/BON 0.375% 30/9/2027	0.01	US91282CAL54
MEGA FINANCIAL HOLDING CO LTD	0.01	TW0002886009
MACQUARIE BANK 2.30% 22/01/2025	0.01	US55608RBE99
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.01	XS2606297864
AUTOZONE 6.55% 1/11/2033	0.01	US053332BH40
CAIXABANK SA 6.87% 25/OCT/2033	0.01	XS2579488201
CHARTER COMMUN INC COM	0.01	US16119P1084
ALD 4.375% 23/11/2026	0.01	FR001400M8T2
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.01	NZTDCDO123L3
LX INTERNATIONAL CORP	0.01	KR7001120005
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01	CNE000001DV4
JAPAN GOVERNMENT 0.005% 20/03/2026	0.01	JP1051471M45
VISUAL PHOTONICS EPITAXY CO LTD	0.01	TW0002455003
SPAIN GOV. BD. 4.00% 31/10/205444A	0.01	
ALIMENTATION COUC 4.011% 12/02/2036	0.01	XS2764880667
COLOMBIA GOV. INTL 7.50% 02/02/2034	0.01	US195325EG61
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.01	JP1051531N75
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.01	US961214DF70
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.01	US91324PES74
SHENZHEN OVERSEAS CHINESE TOWN CO LTD	0.01	CNE000000SS0
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.01	AU3FN0083036
BARRICK GOLD CORP	0.01	CA0679011084
SHIZUOKAGAS CO	0.01	JP3351150002
CHINA LESSO GROUP	0.01	KYG2157Q1029
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.01	XS2553798443
SUBARU CORP	0.01	JP3814800003
WPC EUROBOND 0.95% 1/6/2030000 SEC	0.01	XS2306082293
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.01	AU3CB0283638
AZIMUT HOLDING SPA	0.01	IT0003261697
BANK OF IRELAND GRP. F2V 06/12/2032	0.01	XS2528657567
UBS GRP. F2V 30/01/2027	0.01	US902613AC28
CENTERPOINT ENERGY 2.95% 01/03/2030D2000	0.01	US15189TAX54
AMADEUS IT HLDGS	0.01	ES0109067019
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.01	XS2562941927
KOREA TSY. BD. 2.625% 10/09/2035000	0.01	KR103502G594
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.01	US91282CEB37
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.01	US68327LAD82
BIOGEN INC	0.01	US09062X1037
KOMATSU LTD JPY	0.01	JP3304200003
BANK OF AMERICA 3.248% 21/10/2027	0.01	US06051GGA13
TOYOTA INDUSTRIES CORPORATION	0.01	JP3634600005
PRUDENTIAL PLC	0.01	GB0007099541
VERIZON COMMS. 2.10% 22/03/2028	0.01	US92343VGH15
BANCO DE CHILE ADR	0.01	US0595201064
HUBSPOT INC	0.01	US4435731009
SANDVIK AB	0.01	SE0000667891
FORTESCUE LTD ORDINARY FULLY PAID	0.01	AU000000FMG4
ASSA ABLOY AB	0.01	SE0007100581
MAKALOT INDUSTRIAL	0.01	TW0001477008
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.01	XS2611221032
NITTO DENKO CORPORATION	0.01	JP3684000007
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.01	US595017BA15
US. TSY. NOTE/BON 1.625% 15/08/2029	0.01	US912828YB05
HENKEL AG & CO KGAA NON VTG PREF	0.01	DE0006048432
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.01	XS1944390597
BRIXMOR OPERATING 4.05% 1/7/2030	0.01	US11120VAJ26
US TREASURY N/B 1.87% 28/FEB/2027	0.01	US91282CEC10
BIMBO BAKERIES USA 6.05% 15/1/2029	0.01	USU0901RAB34
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.01	DE000DL19WN3
HEIDELBERGCEMENT AG	0.01	DE0006047004
IFFIM 1.00% 21/04/2026	0.01	XS2333299324
WESSEX WATER SERVS 1.50% 17/09/2029	0.01	XS2049737849
M & T BANK CORPORATION	0.01	US55261F1049
EURP. UNION 3.25% 04/02/2050	0.01	EU000A3K4EU0
AKZO NOBEL NV	0.01	NL0013267909
NUTRIEN LTD COM NPV	0.01	CA67077M1086
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.01	US91282CJ80

MARS INC 4.55% 20/04/2028	0.01	US571676AT26
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.01	US91282CES61
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.01	US13607HVE97
FINANCIAL PRODUCTS GROUP CO LTD	0.01	JP3166990006
US. TSY. NOTE/BON 1.125% 31/10/2026	0.01	US91282CDG33
WALGREENS BOOTS AL COM	0.01	US9314271084
JUNIPER NETWORK INC	0.01	US48203R1041
CABOT OIL AND GAS CORP	0.01	US1270971039
GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000	0.01	US37045XDW39
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.01	US91282CGH88
DAIMLER TRUCK HOLDING AG	0.01	DE000DTR0CK8
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.01	JP1300461F39
Outstanding Settlement Receipts - CLP	0.01	
CHARTER COMMS. OPE 4.80% 01-03-50	0.01	US161175BT05
DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027	0.01	US25160PAN78
DL E&C CO LTD KRW500	0.01	KR7375500006
HSBC HLDGS. F2F 11/8/2028	0.01	US404280DG12
MILLICOM INTL CELLULAR-SDR	0.01	SE0001174970
HALEON PLC	0.01	GB00BMX86B70
HENAN ZHONGFU INDUSTRIAL ORD SHS A	0.01	CNE000001BQ8
STATE STREET CORP USD	0.01	US8574771031
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.01	
MERCK KGAA	0.01	DE0006599905
CLARION FNDG. 2.625% 18/1/2029	0.01	XS1936791612
JPM. CHASE F2F 23/10/2034	0.01	US46647PDY97
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.01	US912810TD00
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.01	US00084DBA72
RIO TINTO LIMITED	0.01	AU000000RIO1
KONE CORPORATION NEW	0.01	FI0009013403
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01	CLP8716X1082
ENN ENERGY HOLDINGS LTD	0.01	KYG3066L1014
CITIGROUP F2F 13/02/2030	0.01	US172967PF20
BANK OF AMERICA F2F 22/04/2032	0.01	US06051GJT76
MICHELIN CGDE	0.01	FR001400AJ45
FANUC CORP NPV	0.01	JP3802400006
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.01	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270	0.01	IT0005390874
FIFTH THIRD BANCORP	0.01	US3167731005
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.01	JP1051461M13
BUNZL PLC	0.01	GB00B0744B38
FUJIFILM HOLDINGS NPV TEMP	0.01	JP3814000000
OTSUKA HLDGS CO NPV	0.01	JP3188220002
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.01	XS2624017070
HANNOVER RUECK SE	0.01	DE0008402215
MOL HUNGARIAN OIL	0.01	HU0000153937
UNIVERSAL MUSIC GROUP NV	0.01	NL0015000IY2
DANSKE BANK F2V 1/3/203030	0.01	US23636ABH32
UK. GILT 4.50% 07/12/2042	0.01	GB00B1VWPJ53
AEP TEXAS 5.40% 01/06/2033	0.01	US00108WAR16
BANCO SANTANDER 5.375% 17/01/2031	0.01	XS2748853194
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.01	US05584KAH14
KEYSIGHT TECHNOLOGCOM USD	0.01	US49338L1035
HYUNDAI CONSTRUCTION EQUIPMENT	0.01	KR7267270007
ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS	0.01	XS2330501995
EXETER AUTOMOBILE RECEIVAB 1A E 5.02% 15/10/2029/10/2029 USD 144A E	0.01	US30167JAG94
NORTHAM PLATINUM H NPV	0.01	ZAE000298253
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.01	XS2295335413
AMERICA MOVIL SAB COM SER B NPV	0.01	MX01AM050019
WEYERHAEUSER CO USD	0.01	US9621661043
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01	GRS426003000
WELLINGTON CITY COUNCIL 160524 PNOTE	0.01	NZWCCDT521C8
BECTON DICKINSON 5.11% 08/02/20341000	0.01	US075887CS63
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.01	US912810TV08
NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000	0.01	US65535SHAR03
GS. GRP. F2F 10/8/2026	0.01	US38145GAM24
GACI FIRST INV. 5.25% 29/01/203434 USD200000 8	0.01	XS2755904799
OVERSEA-CHINESE BANKING CORP	0.01	SG1504926220
CONSTELLATION ENER 5.75% 15/03/2054	0.01	US210385AF78
AUCKLAND CITY COUNCIL 070624 PNOTE	0.01	NZAKCDT607C1
WEA FINANCE LLC 2.87% 15/01/2027	0.01	US92928QAH11
DOVER CORPORATION COM	0.01	US2600031080
ATHORA HOLDING LT 6.625% 16/6/2028	0.01	XS2628821790
AXON ENTERPRISE I COM USD 0.00001	0.01	US05464C1018
CHUGAI PHARMACEUTICAL JPY	0.01	JP3519400000
BEIJING SIFANG AUTOMATION ORD SHS A	0.01	CNE100000YL2

CAPITAL ONE FINANCA F2F 1/2/2029	0.01	US14040HCX17
BERKSHIRE HATHAWAY 1.50% 18/3/2030	0.01	
INTESA SANPAOLO 7.00% 21/11/2025	0.01	US46115HBU05
NEXTERA ENERGY CAP 4.95% 29/01/2026	0.01	US65339KCS78
US TREASURY N/B 3.25% 15/MAY/2042	0.01	US912810TH14
ROYAL BANK OF CANA 5.15% 01/02/2034	0.01	US78016HZW32
SSE PLC	0.01	GB0007908733
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.01	JP1103401F97
COCA-COLA EUROPACIFIC PARTNERS	0.01	GB00BDCPN049
TARGA RES. PARTNER 6.50% 30/3/2034	0.01	US87612GAF81
KONINKLIJKE PHILIPS NV	0.01	NL0000009538
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.01	US91282CCR07
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.01	JP1300441E92
INTERPUBLIC GROUP COS INC USD	0.01	US4606901001
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.01	US91282CCZ23
MBANK F2F 11/09/2027	0.01	XS2680046021
ARGENX SE	0.01	NL0010832176
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.01	US29278GAV05
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.01	US91282CDH16
DOMINO'S PIZZA GRP ORD GBP0.00520833	0.01	GB00BYN59130
HEXAGON AB	0.01	SE0015961909
SHANGHAI ORIENTAL PEARL MEDIA CO LTD	0.01	CNE000000421
SUMITOMO CORP JPY	0.01	JP3404600003
NATL. GRID NORTH 4.151% 12/9/2027	0.01	XS2680745119
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.01	FR0011883966
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.01	FR0013451507
VERIZON COMMS. 4.125% 16/03/2027	0.01	US92343VDY74
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.01	JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.01	JP1051511N46
SIME DARBY BERHAD	0.01	MYL419700009
UK. GILT 0.375% 22/10/2026	0.01	GB00BNNNGP668
WUXI ETEK MICROELECTRONICS CO LTD	0.01	CNE1000050Y5
BATH AND BODY WORKS INC	0.01	US0708301041
SANTANDER UK GRP. HLDGS. F2V PERP	0.01	XS1592884123
WEST PHARMACEUTICAL SERVICES	0.01	US9553061055
RAIFFEISEN BANK INTL F2F 15/09/2028	0.01	XS2682093526
LYONDELLBASELL INDUSTRIES	0.01	NL0009434992
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.01	US91282CBH34
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.01	XS2264978623
AMPOL FRN 02/12/2081	0.01	AU3FN0064739
VOLVO TSY. 2.625% 20/2/2026	0.01	XS2534276717
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.01	CNE1000030S9
SUEZ SACA 5.00% 3/11/2032000 REGS	0.01	FR001400DQ92
NATL. AUSTRALIA BANK F2F 03/08/2032	0.01	AU3CB0291284
AEON CO LTD	0.01	JP3388200002
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.01	JP1103601LA4
NBN 4.125% 15/3/2029	0.01	XS2590621103
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.01	US912828Z948
HYOSUNG TNC CORP	0.01	KR7298020009
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.01	JP1103621M43
BLACKSTONE PROP. P 1.00% 20/10/2026	0.01	XS2398745922
STEEL DYNAMICS INC	0.01	US8581191009
BANCO SANTANDER F2V 4/10/2032	0.01	XS2393518597
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.01	US912828ZV59
NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000	0.01	US65535HAY53
SUNCORP GRP. FRN 27/06/2034	0.01	AU3FN0081386
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.01	JP1103681NA2
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.01	FR0011317783
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01	
CITIBANK NA 5.803% 29/9/2028	0.01	US17325FBB31
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.01	US91282CJK80
CREDIT AGRICOLE FRN 01/06/2028	0.01	AU3FN0078515
MONGODB INC	0.00	US60937P1066
HSBC HLDGS. F2F 21/03/2034	0.00	AU3CB0307890
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.00	XS2728486536
AFREECATV CO LTD	0.00	KR7067160002
ELECTRICITE DE FRA 4.75% 12/10/2034	0.00	FR001400D608
GENUINE PARTS CO USD	0.00	US3724601055
NEWCASTLE GREATER MU FRN 14/02/2029	0.00	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.00	AU3FN0079372
HENAN PINGGAO ELECTRIC CO LTD	0.00	CNE000001774
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00	XS1312953596
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00	AU3FN0055687
SBA COMMUNICATIONS COM	0.00	US78410G1040
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
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00	US912810SX72
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	US35805BAC28
OBAYASHI CORPORATION	0.00	JP3190000004
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
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
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.00	XS2687917018
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
COMMERZBANK AG NPV	0.00	DE000CBK1001
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
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16	0.00	XS1082471423
TAKE TWO INTERACTIVE SOFTWARE INC	0.00	US8740541094
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	NL0015001BV1
FOOT LOCKER INC	0.00	US3448491049
ENGIE 3.625% 6/12/2026	0.00	FR001400MF78
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00	US912810TB44
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00	AU3CB0233856
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.00	XS2484327999
TOPBUILD CORP COM USD0.01 WI	0.00	US89055F1030
DKK BNP PARIBAS A/C	0.00	
NEC ELECTRONICS CORP	0.00	JP3164720009
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
WEC ENERGY GROUP INC	0.00	US92939U1060
PACCAR FINL. PTY 0.75% 24/05/2024	0.00	AU3CB0280402
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00	JP1103691P11
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.00	AU3CB0247401
AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000	0.00	US02361DAS99
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
FORTUM 4.50% 26/5/2033S	0.00	XS2606261597
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	US749775DR04
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00	US91282CCP41
BOOKING HLDGS. 3.50% 1/3/2029	0.00	XS2776511060
JAPAN GOV. THIRTY 0.40% 20/12/2049	0.00	JP1300651L15
LINDE 3.00% 14/2/2028	0.00	XS2765559799
GS RETAIL CO LTD	0.00	KR7007070006
UNIVERSITY OF SYDN 3.75% 28/8/2025	0.00	AU3CB0232288
NBN 4.20% 14/04/20274/2027	0.00	AU3CB0288397
DBNGP FIN. PTY 4.225% 28/05/2025	0.00	AU3CB0253417
INTESA SANPAOLO SPA 144A 8.248% 21/11/2033	0.00	US46115HBV87
ASIAN DEV. BANK 1.10% 15/08/2024	0.00	AU3CB0265726
MCDONALD S 4.125% 28/11/2035UR100000 22	0.00	XS2726263911
CHECK POINT SOFTWARE TECH	0.00	IL0010824113
GEORGE WESTON LTD	0.00	CA9611485090
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00	AU3CB0261576
KUNLUN ENERGY COMPANY LIMITED	0.00	BMG5320C1082
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00	AU3CB0287605
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00	
ROGERS COMMS. 3.80% 15/3/2032	0.00	US775109CH22
KBC GROUP NV F2V 18/09/2029	0.00	BE0002290592
APT MEDICAL ORD A	0.00	CNE100004C45
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00	AU300ENL0021
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.00	US95000U3J01

GALAXY PIPELINE AS 2.94% 30/09/2040	0.00	XS2300197030
SIEMENS ENERGY AG	0.00	DE000ENER6Y0
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00	JP1201031877
VOLVO TSY. 3.125% 08/09/2026	0.00	XS2760218185
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.00	MYBMI1900030
DEXUS FIN. PTY 4.25% 11/05/2027	0.00	AU3CB0244168
KAJEMA CORP	0.00	JP3210200006
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00	AU3CB0242139
INTERCONTINENTAL H 3.75% 14/8/2025	0.00	XS1275957121
PERNOD RICARD 3.75% 15/9/2033REGS	0.00	FR001400KPC2
VICINITY CENTRES T 2.60% 27/06/2025	0.00	AU3CB0264505
CJ ENM CO LTD	0.00	KR7035760008
LINDE PLC 3.625% 12/6/2034	0.00	XS2634594076
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.00	US62954HAX61
GEN. PROP. TST. 3.657% 24/08/2026	0.00	
BRAZILIAN GOV. INT 5.00% 27/01/20455 USD1000 DUE	0.00	US105756BW95
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00	AU3CB0272219
POYA CO LTD	0.00	TW0005904007
SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055	0.00	AU3FN0082608
INTL. BANK FOR REC 3.30% 14/08/2028	0.00	AU3CB0250652
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00	JP1103721PA1
TRIMBLE 6.10% 15/3/2033	0.00	US896239AE08
BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	AU3CB0272847
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00	IT0005240350
AIB GRP. F2F 23/7/2029	0.00	XS2578472339
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	AU3CB0250132
NEXT PLC	0.00	GB0032089863
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00	DE000BU2Z015
RECKITT BENCKISER 3.875% 14/09/2033	0.00	XS2681384041
MARFRIG GLOBAL FOODS SA	0.00	BRMRFGACNORO
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00	JP1103591L73
GINKGO BIOWORKS HOLDINGS INC	0.00	US37611X1000
VODAFONE GROUP ORD	0.00	GB000BH4HK539
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.00	US912810TG31
SHINHAN BANK 5.00% 30/08/2028	0.00	AU3CB0256113
TOYOTA FIN NEW ZEALAND 230424 2.71 CB	0.00	NZTFSDT719C2
ZIMMER BIOMET HOLDINGS INC	0.00	US98956P1021
MOWI ASA	0.00	NO0003054108
CORNING INC	0.00	US2193501051
WHITECAP RESOURCES INC	0.00	CA96467A2002
BECTON DICKINSON 3.553% 13/9/20299	0.00	XS2585932275
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00	JP1051491MA0
POTOMAC ELEC. POWE 5.20% 15/3/2034	0.00	US737679DH05
LOBLAW COMPANIES LTD	0.00	CA5394811015
SPAIN GOV. BD. 4.70% 30/07/2041	0.00	ES0000012157
ALIGN TECHNOLOGY INC	0.00	US0162551016
VERIZON COMMS. 3.50% 28/06/2032	0.00	XS2770514789
KONINKLIJKE KPN NV	0.00	NL0000009082
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00	JP1103701P43
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00	PTBCPHOM0066
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00	JP3585800000
EVERSOURCE ENERGY COM	0.00	US30040W1080
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	AU3CB0239754
PARAMOUNT GLOBAL 2.90% 15/01/202700	0.00	US124857AR43
MS. F2F 21/4/2034	0.00	US61747YFE05
DANSKE BANK F2V 13/4/2027	0.00	XS2586741543
CLEVELAND CLIFFS COM USD	0.00	US1858991011
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00	US9128286B18
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	AU3CB0268548
Income Due - EUR	0.00	
ARKEMA	0.00	FR0010313833
MPLX 5.50% 15/02/2049	0.00	US55336VAT70
DEUTSCHE BANK F2F 23/02/2028	0.00	DE000DL19WL7
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.00	US05578AE465
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00	FR0013286192
JAPAN EXCHANGE GROUP INC	0.00	JP3183200009
DANSKE BANK F2V 22/9/202626	0.00	US23636BBE83
BRIDGESTONE CORP	0.00	JP3830800003
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00	XS2322289385
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00	FR0012993103
CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033	0.00	
FAIRFAX FINL HOLDINGS LTD CAD	0.00	CA3039011026
ABBVIE 4.95% 15/3/2031	0.00	US00287YDT38
TOKYO ELECTRON LTD	0.00	US8891101029
HENNES & MAURITZ	0.00	SE0000106270

NESTLE HLDGS. 5.25% 13/3/2026	0.00	USU64106CD47
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.00	US91282CEQ06
POWERTECH TECHNOLOGY INC	0.00	TW0006239007
CHINASOFT INTERNATIONAL LTD	0.00	KYG2110A1114
SUMITOMO ELECTRIC	0.00	JP3407400005
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	AU3FN0083648
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00	US912828YY08
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	AU3CB0281145
WESTERN DIGITAL CORP	0.00	US9581021055
IROBOT CORP	0.00	US4627261005
THE WAREHOUSE GROUP LIMITED	0.00	NZWHSE000156
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00	US91282CDZ14
ENERGY CORP NEW	0.00	US29364G1031
REGIONS FINANCIAL CORP	0.00	US7591EP1005
HOCHSCHILD MINING PLC	0.00	GB00B1FW5029
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00	DK0030506886
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00	AU3CB0275253
SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000	0.00	US844741BK34
VIRGIN MONEY UK F2V 23/08/2029	0.00	XS2667626233
MALAYSIA GOV. BD. 4.498% 15/04/2030	0.00	MYBMX1000038
FERROVIAL SE EUR0.01	0.00	NL0015001FS8
CORPAY INC COM USD 0.001	0.00	US2199481068
CISCO SYS. 5.05% 26/02/2034	0.00	US17275RBT86
TSINGTAO BREWERY COMPANY LIMITED	0.00	CNE1000004K1
VISTRA CORP	0.00	US92840M1027
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00	FR0014007PV3
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00	FR0013341682
CRITERIA CAIXACORP SA	0.00	ES0140609019
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.00	XS2486461523
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00	US9128285M81
AEGON F2F 11/04/2048	0.00	US007924AJ23
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.00	XS2321520525
KOLON INDUSTRIES INC	0.00	KR7120110002
DBS BANK 0.375% 21/11/20240 6	0.00	XS1720526737
FMC CORP 5.65% SNR NTS 18/05/2033 USD1000	0.00	US302491AX31
LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
OTP BANK NYRT F2V 05/10/2027	0.00	XS2698603326
EMERA US FIN. 2.639% 15/6/2031USD1000	0.00	US29103DAT37
AEDIFICA SA	0.00	BE0003851681
T-MOBILE USA 3.875% 15/04/2030	0.00	US87264ABF12
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00	US9128284V99
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00	JP1103531K10
HUAKAI YIBAI TECHNOLOGY CO LTD	0.00	CNE100002MT6
ELECTRANET PTY L 2.4737% 15/12/2028	0.00	AU3CB0283034
SW FIN. I 7.375% 12/12/2041	0.00	XS2731297235
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.00	US695114CZ98
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00	US91282CBB63
ULTRAPAR PARTICIPACOM NPV	0.00	BRUGPAACNOR8
CHURCH & DWIGHT CO	0.00	US1713401024
TUPRAS TURKIYE PETROL RAFINE	0.00	TRATUPRS91E8
UNION CHIMIQUE UCB SA	0.00	BE0003739530
US. TSY. NOTE/BON 2.875% 31/07/2025	0.00	US912828Y792
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.00	XS2576550672
ROCHE HOLDING AG	0.00	CH0012032113
NOKIA OYJ	0.00	FI0009000681
WARNERMEDIA HLDGS 3.788% 15/3/2025	0.00	US55903VAY92
ITALY BUONI POLIEN 1.35% 1/4/2030	0.00	IT0005383309
PINTEREST INC	0.00	US72352L1061
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00	USW8454EAR90
NOVOZYMES A S	0.00	DK0060336014
WESTROCK CO COM	0.00	US96145D1054
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00	US345397C270
OSOTSPA PCL NVDR	0.00	TH8752010R16
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52	0.00	US912810TJ79
CREDIT AGRICOLE F2F 10/01/203030	0.00	US22535WAK36
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026	0.00	US91282CBT71
HUNTINGTON BANCSHARES INC	0.00	US4461501045
SARTORIUS FINANCE 4.50% 14/9/2032	0.00	XS2676395317
UBS GROUP AG F2F 17/03/2032EGS	0.00	CH1255915014
PLAINS ALL AMERICA 4.50% 15/12/2026	0.00	US72650RBL50
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	US25160PAJ66
UK. GILT 4.50% 7/6/2028	0.00	GB00BMF9LG83
DEN DANSKE BANK AS DKK	0.00	DK0010274414
DANSKE BANK F2V 23/08/2028	0.00	XS2671666688

I MOBILE CO LTD NPV	0.00	JP3105210003
FRENCH REPUBLIC GO 1.25% 5/25/2034	0.00	FR0013313582
DWPF FIN. PTY 1.90% 04/08/2028	0.00	AU3CB0282010
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
STATE STREET	0.00	
APPLE 3.00% 20/6/2027	0.00	US037833CX61
BERRY GBL. 5.50% 15/04/2028	0.00	US08576PAL58
BERKLEY WR CORP COM	0.00	US0844231029
GENMAB AS	0.00	DK0010272202
JAPAN GOVERNMENT 0.005% 20/06/2026	0.00	JP1051481M76
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	NZGOVDT437C0
E.ON 4.125% 25/03/2044	0.00	XS2791960664
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.00	US89788MAJ18
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00	MXP001661018
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.00	US23636ABF75
FRENCH REPUBLIC GO 0.50% 25/05/2026	0.00	FR0013131877
UNILEVER FIN. NETH 3.50% 15/2/2037	0.00	XS2767489391
US. TSY. NOTE/BOND 2.75% 15/02/2028	0.00	US9128283W81
PLAYTIKA HOLDING CORP	0.00	US72815L1070
JAPAN GOV. TEN YEA 0.10% 20-JUN-28	0.00	JP1103511J74
REPUBLIC OF POLAND 5.50% 18/3/2054	0.00	US731011AZ55
CPUK FIN. 6.136% 28/8/2031	0.00	XS2603557674
BELFIUS BANK S.A./N.V 4.125% SNR EMTN 12/09/29 EUR100000 REGS	0.00	BE0002963446
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	US853254CG39
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
NATIONAL BANK OF CANADA	0.00	CA6330671034
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00	XS2022084367
TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003	0.00	XS2547609433
US. TSY. NOTE/BOND 2.00% 15/11/2026	0.00	US912828U246
SHIONOGI & CO LTD	0.00	JP3347200002
US. TSY. NOTE/BON 1.125% 15/8/2040	0.00	US912810SQ22
COCA-COLA FEMSA S.UNITS	0.00	MX01K0000002
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025	0.00	US91282CEH07
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.00	US06675FAZ09
RENAULT SA	0.00	FR0000131906
GEBERIT AG-REG	0.00	CH0030170408
SWISS LIFE HOLDING AG	0.00	CH0014852781
ROMANIAN GOV. INTL 6.00% 25/05/2034	0.00	
CREDIT AGRICOLE 3.75% 22/01/2034	0.00	FR001400N2M9
FRENCH REPUBLIC GO 0.50% 25/05/2029	0.00	FR0013407236
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00	US12513GBG38
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000	0.00	US49446GRAX70
WARNER BROS DISCOVERY INC	0.00	US9344231041
MS. F2F 10/12/2026	0.00	US6174468V45
ZTE CORP-H	0.00	CNE1000004Y2
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40	0.00	US912810ST60
MARKEL CORPORATION	0.00	US5705351048
BARCLAYS PLC F2F 24/01/2026	0.00	XS1757394322
KOC HOLDING AS	0.00	TRAKCHOL91Q8
BARCLAYS PLC BARCLAYS PLC F2V 31/12/2049	0.00	XS2591803841
COLOMBIAN TES 9.25% 28/05/2042500000 B	0.00	COL17CT03813
ISRAEL GOVERNMENT 5.50% 12/03/2034	0.00	US46514BRL35
HSBC HOLDINGS PLC F2F 12/09/20260000	0.00	US404280BX62
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.00	BE6350703169
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00	XS2601459162
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.00	US91159HJK77
QUIMICA Y MINERA CHIL-SP ADR	0.00	US8336351056
SHENYANG XINGQI PHARMACEUTICAL CO LTD	0.00	CNE100002DV1
IBERDROLA FINANZAS SAU 4.871% 31/12/2049	0.00	XS2748213290
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028	0.00	US91282CBP59
DEUTSCHE BANK AG/ 0.898% 28/05/2024E	0.00	US251526CJ68
CITIGROUP F2F 29/01/2031	0.00	US172967ML25
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	AU3CB0274645
AT&T INC 3.65% 15/09/2059	0.00	US00206RLV23
GRACO INC	0.00	US3841091040
WELLS FARGO F2F 30/10/2030	0.00	US95000U2G70
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	NZGOVDT541C9
BPCE 3.875% 11/01/2029	0.00	FR001400N4L7
US. TSY. NOTE/BOND 2.25% 31/03/2026	0.00	US9128286L99
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
NEWS CORP	0.00	US65249B1098
BOOKING HOLDINGS 4.00% 15/11/2026	0.00	XS2555218291
IHH HEALTHCARE BHD	0.00	MYL5225OO007
VERIZON COMMUNICATIO FRN 20/03/2026	0.00	US92343VGE83

NIPPON STEEL CORPORATION	0.00	JP3381000003
SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026	0.00	US86563VBG32
SOCIETE GENERALE F2V 21/01/2026	0.00	US83368RBG65
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
BANK OF AMERICA F2F 7/2/2030	0.00	US06051GHQ55
BMW US CAPITAL LL 3.375% 02/02/2034	0.00	DE000A3LT423
CITIGROUP F2F 20/03/2030	0.00	US172967ME81
USINAS SIDER MINAS GERAIS SA	0.00	BRUSIMACNPA6
US. TSY. NOTE/BON 2.875% 15/05/2028	0.00	US9128284N73
BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS	0.00	XS2743029253
LENNOX INTL INC COM	0.00	US5261071071
ASSURANT INC	0.00	US04621X1081
NEW ZEALAND 09/20/30 INFLATION LINKED	0.00	NZIIBDT003C0
YAZICILAR HOLDING AS	0.00	TRAYAZIC91Q6
ENEL FINANCE INTE 3.375% 23/07/20288	0.00	XS2751666426
DNB BANK ASA	0.00	NO0010161896
FANNIE MAE POOL 5.50% 2/1/2053	0.00	US31418EPD66
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00	US071813CL19
FIRSTENERGY CORP USD	0.00	US3379321074
FISERV 5.15% 15/03/2027	0.00	US337738BJ60
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029	0.00	US91282CEM91
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.00	US294429AT25
CHINA RAILWAY GROUP	0.00	CNE1000007Z2
ICPF FINANCE PTY 2.725% 11/10/2030	0.00	AU3CB0283646
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.00	US138616AK34
JAPAN GOV. TEN YEA 0.10% 20/03/2028	0.00	JP1103501J35
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025	0.00	US91282CAZ41
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
HENRY SCHEIN CORP COM	0.00	US8064071025
TRITAX BIG BOX REI 1.50% 27/11/2033	0.00	XS2263535853
BROWN BROWN INC	0.00	US1152361010
SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A	0.00	US81211KAX81
BAXTER INTL INC COM	0.00	US0718131099
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41	0.00	US912810SY55
MCCORMICK AND COMPANY INC	0.00	US5797802064
ORSTED 4.875% 12/01/2032	0.00	XS0730243150
MINITUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.00	US606822CN27
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00	US912810RH32
SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031	0.00	US82620KBE29
MOROCCO GOV. INTL. 6.50% 08/09/2033	0.00	XS2595028700
ABBVIE 4.05% 21/11/2039	0.00	US00287YCA55
ASHTREAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.00	PHY411571011
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.00	US048303CJ83
US TREASURY N/B 3.62% 15/FEB/2053	0.00	US912810TN81
C.H. ROBINSON WORLDWIDE INC	0.00	US12541W2098
BNP PARIBAS FRN 24/02/2028	0.00	FR0014008M24
AIB GRP. F2V 30/5/2031000 5	0.00	XS2230399441
HSBC HLDGS. HSBC HLDGS. F2V PERP	0.00	
ROBERT HALF INC	0.00	US7703231032
BORGWARNER INC	0.00	US0997241064
NEW ZEALAND LOCAL 3.50% 14/04/2033	0.00	NZLGFDT009C0
TYSON FOODS INC CLASS A	0.00	US9024941034
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00	JP1103671N74
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00	US65364UAQ94
CBRE GBL. INVSTRS. 0.50% 27/01/2028	0.00	XS2286044024
LAND SECURITIES GROUP PLC	0.00	GB00BYWOPQ60
JPM. CHASE F2F 23/04/2029	0.00	US46647PAR73
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00	IT0001174611
ARES MANAGEMNT COR COM	0.00	US03990B1017
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	US785592AV86
COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP	0.00	US1961836712
SEALED AIR 1.573% 15/10/2026D2000	0.00	US81211KAZ30
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00	AU000XCLWAU3
MULTICHOICE GROUP LTD	0.00	ZAEO00265971
UNITED OVERSEAS BANK	0.00	SG1M31001969
INDUSTRIAS PENOLES SAB DE CV	0.00	MXF554091415
DEUTSCHE BANK 1.625% 20/01/2027	0.00	DE000DL19U23
CBOE GLOBAL MARKET	0.00	US12503M1080
VONOVIA 0.00% 01/12/2025	0.00	DE000A3MP4T1
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00	JP1201051891
EXETER AUTOMOBILE RECEIVAB 1A D 3.02% 15/06/2028	0.00	US30167JAF12
FMC CORP	0.00	US3024913036

ANGLO AMERICAN PLATINUM LIMITED	0.00	ZAE000013181
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00	US2017122050
TOTAL SA	0.00	US89151E1091
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
FANNIE MAE POOL 5.50% 7/1/2053	0.00	US31418ET678
NRW BANK 0.25% 26/01/2032	0.00	DE000NWB0AQ0
TAMPA ELEC. 4.90% 01/03/2029	0.00	US875127BM30
CAIXABANK F2F 13/09/2027	0.00	US12803RAB06
UTD. UTILITIES WAT 3.75% 23/05/20344	0.00	XS2771661357
BARCLAYS PLC F2F 13/9/2027	0.00	
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.00	US629377CN02
PORSCHE AUTOMOBIL HOLDING SE	0.00	DE000PAH0038
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00	JP1051631PB2
CITIGROUP F2F 25/01/2033	0.00	US17327CAQ69
CITIZENS FINANCIAL GROUP INC	0.00	US1746101054
WELLTOWER 3.10% 15/01/2030	0.00	US95040QAJ31
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00	JP1051441L76
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
MAGNA INTERNATIONA 5.05% 14/03/2029	0.00	US559222BA12
SAINSBURY (J) PLC	0.00	GB00B019KW72
CINCINNATI FINANCIAL CORP	0.00	US1720621010
EVEREST GROUP LTD	0.00	BMG3223R1088
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.00	US23636ABE01
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00	US912810EY02
VOLKSWAGEN INTL. FIN.049	0.00	XS2342732646
KAO CORPORATION	0.00	JP3205800000
JOHN DEERE CAPITAL 4.50% 16/01/2029	0.00	US24422EXH79
BUNDESobligation 0.00% 11/04/20251	0.00	DE0001141810
STANDARD CHARTERED F2V 16/11/2028	0.00	USG84228FL77
ATMOS ENERGY CORP	0.00	US0495601058
DOLLARAMA INC	0.00	CA25675T1075
COCA COLA HBC AG ORD	0.00	CH0198251305
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00	US912810TW80
VAR ENERGI 5.50% 04/05/2029REGS	0.00	XS2599156192
KINDER MORGAN INC 5.0% 01/02/2029	0.00	US494553AD27
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00	US15189YAG17
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
SUN COMMUNITIES OP 5.50% 15/01/20299	0.00	US866677AK36
DTE ENERGY CO USD	0.00	US2333311072
US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52	0.00	US912810TL26
UK. GILT 1.625% 22-OCT-28	0.00	GB00BFX0ZL78
US. TSY. NOTE/BON 2.375% 15/05/2027	0.00	US912828X885
VERISIGN INC	0.00	US92343E1029
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00	AU0000217101
ASR NEDERLAND NV	0.00	NL0011872643
GLOBAL PAYMENTS INC 4.875% 17/03/2031	0.00	XS2597994065
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00	DE0001102507
AENA SME S.A.	0.00	ES0105046009
NIDEC CORPORATION	0.00	JP3734800000
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00	US912810EV62
MERCK & CO INC 1.875% 15/10/2026	0.00	XS1028941117
HSBC HOLDINGS PLC F2F 14/9/2031	0.00	XS2685873908
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00	US91282CAM38
MORGAN STANLEY 5.173% -FRN SNR MTN 16/01/2030 USD1000 I	0.00	US61747YFK64
AENA SME 4.25% 13/10/2030	0.00	ES0205046008
AMEREN CORP	0.00	US0236081024
ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99	0.00	XS2589260996
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00	IDG000013806
ECOLAB 2.625% 08/07/2025	0.00	XS1255433754
HUNTSMAN INTL. 4.50% 01/05/2029	0.00	US44701QBE17
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00	JP1200971792
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.00	XS2561647368
INTESA SANPAOLO 7.20% 28/11/2033	0.00	XS2725962398
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00	US91282CBC47
MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A	0.00	US58769JAF49
MIPS AB	0.00	SE0009216278
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00	US912810SS87
VAR ENERGI ASA 5.0% 18/05/2027	0.00	US92212WAA80
JAPAN GOV. FIVE YE 0.10% 20/09/2025	0.00	JP1051451LA6
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.00	US314890AC87
FRENCH REPUBLIC GO 0.75% 25/2/2028	0.00	FR001400AINS
NORTHERN GAS NETW 6.125% 2/6/2033	0.00	XS2619757185
JAPAN GOV. TWENTY 1.70% 20/06/2033	0.00	JP1201451D66
COLOPLAST	0.00	DK0060448595

GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00	US361841AQ25
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00	CNE000000PY4
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
US. TSY. NOTE/BON 2.375% 15/08/2024	0.00	US912828D564
GOLDENTREE LOAN OPPORTUNIT 10A AR FRN 20/7/2031A-R FLTG 20/07/2031	0.00	US38137PAQ37
AMERICAN WATER CAP 5.15% 01/03/2034	0.00	US03040WBD65
BNI FIN. 3.875% 01/12/2030UR100000	0.00	XS2726461986
AMGEN 3.00% 22/2/2029	0.00	US031162DD92
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.00	XS2607040958
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
CRESTLINE DENALI CLO XIV L 1A AR2 FRN 23/10/203123/10/2031	0.00	US22615MAW29
US. TSY. NOTE/BON 1.375% 15/8/2050	0.00	US9128105P49
CARRIER GBL. 4.375% 29/5/2025	0.00	XS2751688743
LINDE FIN. 0.25% 19/5/2027	0.00	XS2177021271
JPM. CHASE F2F 26/04/20284/2028	0.00	US46647PDA12
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40	0.00	XS2434710799
DANONE 3.706% 13/11/2029	0.00	FR001400LY92
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029	0.00	US91282CKD29
KELLANOVA	0.00	US4878361082
IHG FIN. 4.375% 28/11/2029	0.00	XS2723593187
LEASYS 4.625% 16/2/2027	0.00	XS2720896047
BANK OF NOVA SCOTI 1.35% 24/6/2026	0.00	US0641594A17
RCI BANQUE SA MTN 4.5% 06/04/2027	0.00	FR001400H203
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026	0.00	US91282CHU80
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
BPCE VAR 08/03/2033	0.00	FR001400OIX5
COOPERATIEVE RABOBAN F2V 24/09/2026	0.00	US74977SDJ87
JAPAN GOV. TEN YEA 0.60% 20/06/2024	0.00	JP1103341E67
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027	0.00	US91282CKA89
EXPEDITORS INTL WASH INC	0.00	US3021301094
US. TSY. NOTE/BOND 2.00% 30/06/2024	0.00	US912828XX34
US. TSY. NOTE/BOND 4.00% 31/01/2029	0.00	US91282CJW29
US. TSY. NOTE/BON 2.125% 31/07/2024	0.00	US9128282N91
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026	0.00	US82620KAZ66
AMBEV SA ADR EACH REPR ORD SPONS	0.00	US02319V1035
FRENCH REPUBLIC GO 0.00% 25/11/2031	0.00	FR0014002WK3
US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030	0.00	US91282CGQ87
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.00	US95000U3H45
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026	0.00	US91282CGL90
US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031	0.00	US91282CJX02
CEZ AS	0.00	CZ0005112300
ZSCALER INC	0.00	US98980G1022
MS. F2F 21/03/2030	0.00	XS2790333707
JAPAN GOV. FIVE YE 0.10% 20/09/2027	0.00	JP1051541NA0
FREEPORT-MCMORAN 4.375% 1/8/2028	0.00	US35671DCG88
VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.00	XS2745725155
US TREASURY N/B 3.87% 15/JAN/2026	0.00	US91282CGE57
SKANDINAVISKA ENSKIL SEK	0.00	SE0000148884
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029	0.00	US91282CFY21
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE	0.00	US912828YH74
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
ASR NEDERLAND NV 3.625% 12/12/2028	0.00	XS2694995163
WILLIAMS-SONOMA INC	0.00	US9699041011
TDK CORPORATION	0.00	JP3538800008
US. TSY. NOTE/BOND 2.50% 31/01/2025	0.00	US9128283V09
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024	0.00	US91282CCX74
ERICSSON LM - B SHS	0.00	SE0000108656
US. TSY. NOTE/BON 2.875% 30/04/2025	0.00	US9128284M90
PTC INC	0.00	US69370C1009
STRAUMANN HLDG	0.00	CH1175448666
NOVO BANCO F2V 8/3/2028	0.00	PTNOBIOM0006
ANADOLU EFES BIRACILIK VE MALT SANA	0.00	TRAAEFES91A9
ELI LILLY 4.70% 09/02/2034	0.00	US532457CL03
US. TSY. NOTE/BOND 1.50% 30/11/2024	0.00	US912828YV68
RANDSTAD NV	0.00	NL0000379121
ORKLA ASA	0.00	NO0003733800
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024	0.00	US91282CDN83
US. TSY. NOTE/BON 1.375% 31/01/2025	0.00	US912828Z526
US TREASURY N/B 1.75% 15/03/20252025 USD1000 AL-2025	0.00	US91282CED92
JAPAN GOV. TEN YEA 0.10% 20/12/2029	0.00	JP11035711L10
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53	0.00	US912810TR95
DAVITA INC	0.00	US23918K1088

RCI BANQUE 4.875% 14/6/2028	0.00	FR001400IEQ0
WEIR GROUP PLC (T 2.20% 13/05/2026	0.00	US94876QAA40
ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
STANDARD CHARTERED F2V 14/01/2027	0.00	US853254BZ29
HENKEL AG & CO KGAA	0.00	DE0006048408
US. TSY. NOTE/BON 1.125% 28/02/2025	0.00	US912828ZC78
CNH INDUSTRIAL NV COM	0.00	NL0010545661
NTT FIN CORP 1.162% 03/04/2026	0.00	US62954WAC91
UBS GRP. 2.746% 11/02/2033	0.00	US902613AK44
UK. GILT 4.75% 07/12/2030	0.00	GB00B24FF097
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
KBC GRP. F2V 19-03-2034	0.00	BE0390118819
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00	MX0MGO0001E4
mitsubishi UFJ FINL GROUP INC 1.538% 20/07/2027	0.00	US606822BY90
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00	JP1103651N11
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00	
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
OKTA INC	0.00	US6792951054
GERDAU SA	0.00	BRGGBRACNPR8
EMPRESAS COPEC SA	0.00	CLP7847L1080
ING GROEP F2F 11/09/2027	0.00	US456837BF96
WIWYNN CORP	0.00	TW0006669005
CREDIT SUISSE GRP. F2F 10/13/2026	0.00	CH1174335732
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
TENNET HOLDING BV 2.374% 31/12/2049	0.00	XS2207430120
LIVE NATION INC	0.00	US5380341090
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00	US9128286X38
TORONTO-DOMINION 3.879% 13/03/2026	0.00	XS2597408439
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00	JP1103521JA8
WASION HOLDINGS LT HKD	0.00	KYG9463P1081
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00	US91282CEFA1
SWISS PRIME SITE AG	0.00	CH0008038389
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00	JP1201171A43
IDR BNP PARIBAS A/C	0.00	
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
FRANKLIN RESOURCES INC	0.00	US3546131018
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00	US9128287B09
BANCO BILBAO VIZCAYA F2V PERP2/2049	0.00	ES0813211028
UK. GILT 1.50% 22/07/2026	0.00	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00	CA135087K379
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A	0.00	CNE0000007W1
CELANESE CORP SERIES A	0.00	US1508701034
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00	US912828R366
EPAM SYSTEMS INC	0.00	US29414B1044
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.00	US29273VAR15
ENTEGRIS INC	0.00	US29362U1043
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00	CA135087K940
CAP. ONE FINL. F2F 01/02/2035	0.00	US14040HDF91
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.00	US91282CAJ09
UK. GILT 5.00% 07/03/2025	0.00	GB0030880693
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00	JP1103611M11
CHINA RAILWAY GROUP LTD	0.00	CNE100000866
US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51	0.00	US912810SU34
COUNTRY GARDEN HLD 1.90% 20/03/2053	0.00	JP1400061D58
ITALY BUONI POLIEN 6.00% 01/05/2031	0.00	IT0001444378
SPAIN GOV. BD. 1.30% 31/10/2026	0.00	ES00000128H5
EPIROC AB	0.00	SE0015658109
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006
US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025	0.00	US91282CAT80
FRENCH REPUBLIC GO 0.00% 25/11/2030	0.00	FR0013516549
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00	US912828YQ73
CONNECTICUT AVENUE SECURI R03 2M2 FRN 25/4/2043	0.00	US20753AAA25
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00	US912828YU85
AVIO SPA	0.00	IT0005119810
BAYERISCHE MOTOREN WERKE-PFD	0.00	DE0005190037
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00	US912810QL52
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050

GARMIN ORD	0.00	CH0114405324
JAPAN GOV. FIVE YE 0.10% 20/3/2025	0.00	JP1051431L45
US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029	0.00	US91282CFC01
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00	US912810TS78
BANK OF AMERICA F2F 13/02/2031	0.00	US06051GHZ54
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00	US91282CAH43
CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026	0.00	XS2345982362
HASBRO INC	0.00	US4180561072
COLES GROUP LTD	0.00	AU0000030678
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00	FR0013250560
GREAT WEST LIFECO	0.00	CA39138C1068
ENERGIAS DE PORTUGAL SA	0.00	PTEDPOAM0009
GPMT 2021-FL4 LTD FL4 A FRN 15/11/2036	0.00	US36262TAA16
OLYMPUS CORP	0.00	JP3201200007
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00	JP1103491HC4
CARNIVAL CORP USD	0.00	PA1436583006
CLOROX CO DEL	0.00	US1890541097
KEYCORP	0.00	US4932671088
CIE DE SAINT-GOBA 1.625% 10/08/2025UR100000 46	0.00	XS2517103250
CEMENTOS ARGOS SA COP6	0.00	COD38PA00046
TRANE TECHS. FINC. 5.25% 03/03/2033USD1000	0.00	US892938AA96
ORSTED 3.25% 13/09/2031	0.00	XS2531569965
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.00	US06051GKW86
CELSIUS HOLDINGS INC	0.00	US15118V2079
ROLLINS INC	0.00	US7757111049
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028	0.00	US86562MCG33
HSBC HOLDINGS PLC F2F 17/08/2029	0.00	US404280CV97
UNICREDIT UNICREDIT F2V PERP	0.00	XS2121441856
EQT AB	0.00	SE0012853455
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.00	US30217AAC71
NICE LTD	0.00	IL0002730112
FLEXENTIAL ISSUER 2021-1 1A B 3.72% 27/11/2051EV TERM 3.72% 27/11/2051	0.00	US33938MAB54
CNA FINL. 4.50% 1/3/2026	0.00	US126117AT75
SOLVENTUM 5.60% 23/03/2034	0.00	US83444MAG69
CONAGRA BRANDS INC	0.00	US2058871029
ENT. PRODS. OPERAT 4.20% 31-JAN-50	0.00	US29379VBW28
IVORY COAST GOV. 1.8.25% 30/01/2037	0.00	
BANK OF XI AN CO LTD	0.00	CNE100003JB8
JAPAN GOV. TEN YEA 0.10% 20-JUN-29	0.00	JP1103551K72
ZIJIN MINING GROUP CO LTD	0.00	CNE100000502
ORSTED AS F2V 14/03/3024	0.00	XS2778385240
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
REALTY INC. 4.125% 15/10/2026	0.00	US756109AR55
UNION PACIFIC 2.40% 05/02/2030	0.00	US907818FH61
GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A	0.00	US373334KQ30
CANADIAN GOVERNMENT 3.25% 01/DEC/2033	0.00	CA135087Q723
TAMPA ELECTRIC CO 2.4% 15/MAR/2031	0.00	US875127BH45
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00	HK0688002218
ISUZU MOTORS	0.00	JP3137200006
FRENCH REPUBLIC GO 4.50% 25/04/2041	0.00	FR0010773192
US. TSY. NOTE/BOND 4.50% 15/2/2036	0.00	US912810FT08
US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027	0.00	US912828ZE35
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
ENERGY TRANSFER OP 2.90% 15/05/2025	0.00	US29278NAP87
ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000	0.00	US682680AW38
US. TSY. NOTE/BON 3.625% 15/08/2043	0.00	US912810RC45
US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43	0.00	US912810TU25
LAMB WESTON HOLDINGS INC	0.00	US5132721045
FRENCH REPUBLIC GO 0.00% 25/03/2025	0.00	FR0013415627
POOL CORPORATION	0.00	US73278L1052
SEVERN TRENT UTILI 4.00% 5/3/2034	0.00	XS2775728269
US. TSY. NOTE/BON 4.625% 15-FEB-40	0.00	US912810QE10
ALBION NO 5 PLC 5 A FRN 17/07/2065	0.00	XS2673394909
US. TSY. NOTE/BOND 3.75% 31/12/2028	0.00	US91282CJR34
WEG SA	0.00	BRWEGEACNORO
UMICORE NPV	0.00	BE0974320526
US. TSY. NOTE/BON 3.375% 15/11/2048	0.00	US912810SE91
NEXTERA ENERGY CAP 3.55% 1/5/2027	0.00	US65339KAT79
ORACLE 4.50% 6/5/2028	0.00	US68389XCM56
GENERAL MILLS INC 0.45% 15/01/202600 SEC	0.00	XS2100788780
JAPAN GOV. TEN YEA 0.20% 20/03/2032	0.00	JP1103661N43
FRANCE GOVERNMENT 3.50% 25/4/2026	0.00	FR0010916924
VAT GROUP AG	0.00	CH0311864901

PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N	0.00	US74456QCH74
PPL CORPORATION	0.00	US69351T1060
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
UK. GILT 3.50% 22/10/2025	0.00	GB00BPCJD880
THL CREDIT WIND RIVER 2019- 3A AR FRN 15/04/2031	0.00	US97314JAA34
VESUVIUS PLC ORD GBP 0.00	0.00	GB00B82YXW83
CARLYLE GLOBAL MARKET STR 4A A1R3 FRN 22/04/20321-R3 22/04/2032	0.00	US14309YBQ61
FRENCH REPUBLIC GO 0.00% 25/05/2032	0.00	FR0014007L00
SOUND POINT CLO IX LTD 2A ARRR FRN 20/7/2032	0.00	US83609GBN43
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
JAPAN GOV. TEN YEA 0.10% 20/09/2027	0.00	JP1103481H98
CHINA LONGYUAN POWER GROUP CORP LTD	0.00	CNE100000HD4
ATLANTIA SPA 1.875% 12/02/2028	0.00	XS2301390089
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033	0.00	DE000BU2Z007
FRENCH REPUBLIC GO 2.00% 25/11/2032	0.00	FR001400BKZ3
VOYA CLO 2014-1 LTD 1A AAR2 FRN 18/4/2031	0.00	US92915PAH82
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
TYLER TECHNOLOGIES INC	0.00	US9022521051
GLP CAP. GLP FINC. 3.25% 15/01/2032	0.00	US361841AR08
COMMONWEALTH BANK OF FRN 16/01/2025	0.00	XS2101563216
KONINKLIJKE AHOLD 3.875% 11/03/2036	0.00	XS2780025511
PPG INDS. 1.20% 15/03/2026	0.00	US693506BU04
SPAIN GOV. BD. 0.60% 31/10/2029	0.00	ES0000012F43
SK HYNIX 5.50% 16/01/2027	0.00	USY8085FBT67
JYSKE BANK A/S F2F 26/10/2028	0.00	XS2615271629
WENDY S FUNDING LLC 1A A21 2.37% 15/6/2051A-2-1	0.00	US95058XAK46
SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028	0.00	US828807DL84
UK. GILT 4.25% 07/06/2032	0.00	GB0004893086
SWEDBANK 6.136% 12/09/2026	0.00	XS2678312112
US. TSY. NOTE/BOND 3.00% 15/02/2049	0.00	US9128105F66
US. TSY. NOTE/BON 4.375% 15/11/2039	0.00	US912810QD37
M&G F2V 20/10/2048	0.00	XS1888930150
SK HYNIX 6.25% 17/1/2026	0.00	USY8085FBJ85
ASHTAD CAP. 5.55% 30/05/2033	0.00	US045054AQ67
US TREASURY N/B 2.37% 15/FEB/2042	0.00	US912810TF57
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000	0.00	US05329WAQ50
VASTNED RETAIL NV	0.00	NL0000288918
NATWEST GRP. F2V 02/03/2027	0.00	US639057AJ71
CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028	0.00	XS2381671671
TRANSUNION	0.00	US89400J1079
EDENRED	0.00	FR0010908533
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
THAMES WATER UTILI 3.50% 25/2/2028	0.00	XS1371533867
UK. GILT 1.00% 31/01/2032	0.00	GB00BM8Z2T38
BERKELEY GP HLDGS ORD GBP0.054141	0.00	GB00BLJNL82
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
UBS GRP. UBS GRP. F2V PERP	0.00	
REALTEK SEMICONDUCTOR CORP	0.00	TW0002379005
KOREA ELECTRIC POWER CORPORATION	0.00	KR7015760002
SOCIETE GENERALE SA SOCIETE GENERALE SA F2V PERP	0.00	US83371GAA94
HOKUETSU INDUSTRIES CO LTD	0.00	JP3841400009
AIA GROUP LTD F2V 09/09/20330	0.00	XS2356311139
BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000	0.00	US11135EAA29
US TREASURY N/B 4.5% 15/NOV/2025	0.00	US91282CFW64
CEMEX SAB DE 5.45% 19/11/2029	0.00	USP2253TJN02
NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	US65559D2C22
LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS	0.00	FR001400KJ00
GLOBAL INDUSTRIAL COM USD0.01	0.00	US37892E1029
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
UTD. AIRLINES 4.375% 15/04/2026	0.00	US90932LAG23
NAMIBIA INTL. BOND 5.25% 29/10/2025	0.00	XS1311099540
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00	US912810SH23
Outstanding Settlement Receipts - TRY	0.00	
COMMERZBANK AG F2F 17/01/2031	0.00	DE000CZ439T8
ARBOR REALTY COMMERCIAL REA FL4 A FRN 15/11/2036	0.00	US03880RAA77
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
BARCLAYS F2V 22/03/2031	0.00	XS2321466133
CONNECTICUT AVENUE SECS. R02 1B1 FRN 25/9/2031	0.00	US20753KAF93
SPAIN GOV. BD. 3.55% 31/10/2033	0.00	ES0000012L78

COCHLEAR LIMITED	0.00	AU000000COH5
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00	US912810TQ13
BERRY GBL. 1.57% 15/01/2026	0.00	US08576PAH47
BUNDESOBLIGATION 1.30% 15/10/2027.01 .186	0.00	DE0001141869
UK. GILT 4.25% 07/12/2027	0.00	GB00B16NNR78
AIB GRP. AIB GRP. F2V PERP	0.00	XS2010031057
CPFL ENERGIA SA	0.00	BRCPFACNORO
SPAIN GOV. BD. 4.90% 30/7/2040	0.00	ES00000120N0
ALD 4.25% 18/1/2027	0.00	FR001400F6E7
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.00	US91282CGN56
US TREASURY N/B 2.62% 31/MAY/2027	0.00	US91282CET45
EQUITABLE HLDGS IN COM	0.00	US29452E1010
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00	US912810SK51
LKQ DUTCH BD. 4.125% 13/3/2031	0.00	XS2777367645
NATL. GRID GAS 1.125% 14/1/2033	0.00	XS2284250284
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
UK. GILT 0.125% 30/01/2026	0.00	GB00BL68HJ26
P3 GRP. SARL 4.625% 13/02/2030	0.00	XS2764853425
Outstanding Settlement Receipts - IDR	0.00	
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
NTT FINANCE CORP 3.359% 12/03/2031	0.00	XS2778374129
ERSTE GROUP BANK AG	0.00	AT0000652011
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	US05971KAE91
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00	US912828ZB95
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00	IT0003535157
AMUNDI SA	0.00	FR0004125920
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
BLACKSTONE PROP. 1.625% 4/20/2030	0.00	XS2398746144
AUTO TRADER GROUP PLC	0.00	GB00BVVFW23
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
UK. GILT 0.375% 22/10/2030	0.00	GB00BL68HH02
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00	JP12009917C3
BUNDESOBLIGATION 2.40% 19/10/2028.01 .188	0.00	DE000BU25018
AKER BP 6.00% 13/6/2033	0.00	US00973RAM51
CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000	0.00	US12527GAH65
SIMON PROP. GRP. 2.45% 13/09/2029	0.00	US828807DF17
FIFTH THIRD BANCORP F2F 27/7/2029	0.00	US316773DK32
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.00	US172967MQ12
RPM INTERNATIONAL INC	0.00	US7496851038
NCSOFT CORPORATION	0.00	KR7036570000
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00	US29364WAX65
BRF SA	0.00	US10552T1079
THE JM SMUCKER COMPANY	0.00	US8326964058
INTESA SANPAOLO 7.80% 28/11/2053	0.00	US46115HCF29
HYUNDAI ENGINEERING & CONSTRUCTION	0.00	KR7000720003
FRANCE GOV. BD. 0.50% 25/05/2025	0.00	FR0012517027
OIL STATES INTERNATIONAL INC	0.00	US6780261052
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00	US912810QH41
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863
OWENS CORNING INC	0.00	US6907421019
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00	US91282CHB00
LOANCORE 2021-CRE5 ISSUER CRE5 E FRN 15/7/2036	0.00	US53947XAN21
GOLD FIELDS LTD	0.00	ZAE000018123
SNAP ON INC	0.00	US8330341012
AT&T INC 3.50% 15/9/2053	0.00	US00206RKJ04
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028	0.00	US91282CHE49
BENEFIT STREET PARTNERS CL 17A AR FRN 15/07/2032	0.00	US08182BAL27
MOTOROLA SOLUTIONS 5.40% 15/04/2034	0.00	US620076BZ10
ENERGY TRANSFER 5.75% 15/02/2033	0.00	US29273VAQ32
SUZUKI MOTOR CORP NPV TEMP	0.00	JP3397200001
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00	US91282CHW47
HCA 5.25% 15/04/2025	0.00	US404119BQ19
FRANCE GOV. BD. 4.75% 25/04/2035	0.00	FR0010070060
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00	JP3515400004
US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025	0.00	US91282CHD65
UK. GILT 4.50% 7/9/2034	0.00	GB00B52WS153
ENERGY TRANSFER 6.55% 1/12/2033	0.00	US29273VAU44
AMPHASTAR PHARMACEUTICALS INC	0.00	US03209R1032
WELLTOWER 2.75% 15/1/2031	0.00	US95040QAL86

LA MONDIALE SAM F2V 18/1/2048GS	0.00	XS1751476679
INTERTEK GROUP INC	0.00	GB0031638363
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000228
SK HYNIX 1.50% 19/1/2026	0.00	USY8085FBA76
JPM. CHASE F2F 1/6/2029	0.00	US46647PCJ30
US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030	0.00	US91282CHR51
US. TSY. NOTE/BOND 4.50% 15/08/2039	0.00	US912810QC53
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00	JP1201101944
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.00	US879360AE54
FRENCH REPUBLIC GO 1.25% 25/05/2036	0.00	FR0013154044
US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027	0.00	US91282CFZ95
US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030	0.00	US91282CJM47
ASROCK INC	0.00	TW0003515003
AMERCO COM	0.00	US0235865062
NRG ENERGY INC	0.00	US6293775085
SUNCORP GROUP LTD	0.00	AU000000SUN6
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00	US912810QY73
SWEDBANK AB	0.00	SE0000242455
MAZDA MOTOR CORP	0.00	JP3868400007
SS AND C TECHNOLOGIES HOLDINGS	0.00	US78467J1007
BANK OF AMERICA F2F 25/04/2034	0.00	US06051GLH01
HOLOGIC INC	0.00	US4364401012
CONNECTICUT AVENUE SECURI R07 1B1 FRN 25/04/2031	0.00	US20753QAF63
MTN GROUP LTD	0.00	ZAE000042164
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00	US912810TC27
WINGSTOP FNDG. 1A A2 2.841% 5/12/2050	0.00	US974153AB40
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A	0.00	AU3FN0069027
CHARTER COMMS. OP 5.375% 01/05/2047	0.00	US161175BL78
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00	US9128285C00
MS. F2F 22/01/2031	0.00	US6174468L62
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00	US91282CJQ50
SAMPO PLC NPV A	0.00	FI400052500
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00	US91282CJG78
BURLINGTON STORES INC	0.00	US1220171060
VIATRIS INC	0.00	US92556V1061
STWD 2019-FL1 LTD FL1 B FRN 15/07/2038	0.00	US78485WAE93
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026	0.00	US06406RBJ59
CIFC FNDG. 2017-III 3A A1 FRN 07/20/2030	0.00	US12548JAC62
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00	US912810SD19
TOKYO GAS CO LTD	0.00	JP3573000001
LEADCORP INC	0.00	KR7012700001
BARCLAYS F2F 21/03/2035	0.00	
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00	JP1103631M74
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00	US91282CGJ45
CBRE GBL. INVSTRS. 4.75% 27/03/2034	0.00	XS2793256137
ROTHESAY LIFE 3.37% 12/JUL/2026	0.00	XS2027400063
PAN PACIFIC INTL H NPV	0.00	JP3639650005
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00	US912810RG58
UK. GILT 0.25% 31/07/2031	0.00	GB00BMGR2809
FORTIS INC	0.00	CA3495531079
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00	FR0013508470
TAISEI CORP	0.00	JP3443600006
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00	JP1051561P27
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00	US224044CS42
PETRONAS DAGANGAN BHD	0.00	MYL56810O001
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00	US912810SJ88
SANTANDER DRIVE AUTO REC S1 R2 10.40% 16/04/20284% 16/04/2028	0.00	US80286QAB59
SARANAC CLO VI LTD 6A A1R FRN 13/08/2031	0.00	US80317LAI26
BANCO SANTANDER M 5.375% 17/4/2025	0.00	USP1507SAH06
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00	IT0004286966
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00	
NORDSON CORP	0.00	US6556631025
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00	FR0000571218
US. TSY. NOTE/BOND 0.25% 31/5/2025	0.00	US912828ZT04
US. TSY. NOTE/BON 3.125% 15/11/2041	0.00	US912810QT88
UK. GILT 2.00% 7/9/2025	0.00	GB00BTHH2R79
US. TSY. NOTE/BON 3.875% 15/08/2040	0.00	US912810QK79
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
FRENCH REPUBLIC GO 2.25% 25/05/2024	0.00	FR0011619436
ZAXBY S FUNDING LLC 1A A2 3.238% 30/07/20512051	0.00	US98920MAA09
RESONA HOLDINGS INC	0.00	JP3500610005
NATL. GRID 0.75% 1/9/2033	0.00	XS2381853436
WATSCO INC	0.00	US9426222009

NORSK HYDRO ASA	0.00	NO0005052605
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00	IDG000014101
DRYDEN 41 SNR. LOAN 41A AR FRN 15/04/2031	0.00	US26244KAN63
HISCOX 6.00% 22/09/2027	0.00	XS2524678666
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00	DE0001102432
AES CORP	0.00	US00130H1059
CONNECTICUT AVENUE SECURI R01 1B1 FRN 25/10/2041	0.00	US20754RAF38
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00	JP1103581L42
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00	US912828YG91
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00	IT0003934657
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
SBA TOWER TST. 6.559% 15/11/2052052	0.00	US78403DAZ33
QUALICORP SA COM NPV	0.00	BRQUALACNOR6
SCHINDLER-HLDG AG REG	0.00	CH0024638212
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00	CA135087Q806
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00	JP1300521G93
PAYCOM SOFTWARE INC	0.00	US70432V1026
THAMES WATER UTILI 1.25% 31/1/20322	0.00	XS2438026366
TRIMBLE INC COM NPV	0.00	US8962391004
Income Due - CAD	0.00	
BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00	DE0001135226
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A	0.00	US882384AD28
HCA 5.375% 01/02/2025	0.00	US404119BR91
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00	US912810QS06
AP MOELLER MAERSK AS	0.00	US00202F1021
SYENSQO SA NPV	0.00	BE0974464977
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
BX TRUST 2023-DELC DELC A FRN 15/06/2038	0.00	US05610DAA00
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
LAN AIRLINES GROUP SA	0.00	CL0000000423
METRO INC - A	0.00	CA59162N1096
SSAB AB	0.00	SE0000171100
US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029	0.00	US91282CEE75
SWO USD RCV SOFR 1D PAY 3.8 080824	0.00	
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
DIAMOND ISSUER 1A C 3.787% 20/11/2051	0.00	US25267TAS06
SOUTHERN GAS NETWO 1.25% 2/12/2031	0.00	XS2265531181
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AEO001
FANNIE MAE POOL 6.00% 1/4/2053	0.00	US3140QRX248
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00	FR0013234333
MET LIFE GLOB FNDG. FRN 21/03/20250003% 21/03/2025	0.00	US59217GEX34
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00	JP1300351B93
UK. GILT 1.25% 22/07/2027	0.00	GB00BDRHNP05
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
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00	JP1300731N17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00	DE0001102556
RELX FIN. 3.75% 12/06/20310000	0.00	XS2631867533
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00	XS2641927574
CONSENSUS CLOUD SOLUTIONS INC	0.00	US20848V1052
NESTLE HLDGS. 5.25% 21/9/2026	0.00	XS2689044258
BX TRUST BIO A FRN 15/02/2041	0.00	US05612AAA43
ALSTOM SA	0.00	FR0010220475
BLACK DIAMOND CLO 2019-1 D 1A A1R FRN 15/05/2032	0.00	XS2390844780
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.00	JP1051421L13
MADISON PARK FUNDING XXXIV 34A AR FRN 25/04/2032	0.00	US55819GAL32
CVS HEALTH 4.78% 25/03/2038	0.00	US126650CY46
PERSIMMON PLC	0.00	GB0006825383
INVENTEC CORP	0.00	TW0002356003
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
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00	DE0001102606
NEUBERGER BERMAN LOAN ADVI 34X BR FRN 20/01/2035	0.00	USG65335AJ88
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00	US912810RD28
UNILEVER FIN. NETH 3.25% 15/2/2032	0.00	XS2767489474
UK. GILT 3.25% 31/1/2033	0.00	GB00BMV77C88
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
FS RIALTO FL4 A FRN 19/01/2039	0.00	US30326MAA36
MTR CORP	0.00	HK0066009694
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00	JP1051581P56
VMED O2 UK FINAN 4.5% 15/07/2031	0.00	XS2358483258
COLOMBIAN PESO	0.00	
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
SAXON ASSET SECURITIES TRUST 3 M2 FRN 26/12/2034D M-2	0.00	US805564QW46

NATL BK OF GREECE EUR	0.00	GRS003003035
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
TOYOTA TSUSHO CORP	0.00	JP3635000007
SPAIN GOV. BD. 0.00% 31/01/2026	0.00	ES0000012G91
BP CAP. MKTS. 5.773% 25/5/2038	0.00	XS2629395612
JOHN DEERE CAP. 4.95% 14/7/202807/2028	0.00	US24422EXB00
NEXTERA ENERGY CAP 1.90% 15/06/2028	0.00	US65339KBW99
OPEN TEXT 6.90% 1/12/2027	0.00	US683715AF36
SANTANDER HLDGS. U 4.50% 17-JUL-25	0.00	US80282KAE64
MIZUHO FINANCIAL 2.564% 13/09/20311	0.00	US60687YBU29
Income Due - BRL	0.00	
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00	US912810QU51
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00	XS2528656080
NEWMONT CORPORATION	0.00	AU0000297962
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00	US912810RE01
TCI-SYMPHONY CLO 2016-1 LT 1A AR2 FRN 13/10/2032	0.00	US87229WAQ42
GREYSTONE CRE NOTES 2019-FL FL2 E FRN 15/09/2037	0.00	US39809LAJ35
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00	DE0001102424
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00	JP1201081914
W P CAREY INC	0.00	US92936U1097
NEW ORLEANS HOTEL TRUST 20 HNLA A FRN 15/04/2032	0.00	US647622AA79
CMS ENERGY CORP	0.00	US1258961002
NORTONLIFELOCK	0.00	US6687711084
VOLVO AB	0.00	SE0000115420
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
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00	IT0005321325
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.00	US74251VAM46
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
DEXUS	0.00	AU000000DXS1
TELIA COMPANY AB	0.00	SE0000667925
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
WISE CL A ORD SHS	0.00	GB00BL9YR756
COVENTRY B/SOC. F2V 12/3/2030	0.00	XS2777468674
DOCUSIGN INC	0.00	US2561631068
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00	US1598641074
HORMEL FOODS CORPORATION	0.00	US4404521001
MONDI PLC ORD EUR0.22	0.00	GB00BMWC6P49
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
TRADEWEB MARKETS INC	0.00	US8926721064
KOREA GAS CORPORATION	0.00	KR7036460004
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00	US912810RU43
WELLS FARGO F2F 04/04/203131 USD U	0.00	US95000U2L65
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.00	US461070AQ74
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.00	US303901BM35
TELEFONICA EMISIO 4.895% 6/03/2048	0.00	US87938WAW38
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.00	US11120VAC72
RREF 2012 LT1 LLC FL8 B FRN 19/01/2027L B 0.0% 31/12/2037	0.00	US76243NAE67
SIBANYE STILLWATER LTD	0.00	ZAE000259701
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00	CA135087L930
NASDAQ 4.50% 15/02/2032	0.00	XS2643673952
INFORMA PLC	0.00	GB00BMJ6DW54
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00	US912810QW18
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
SEIKO EPSON CORPORATION	0.00	JP3414750004
ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000	0.00	US682680AZ68
STACK INFRA. ISSUER 1A A2 1.893% 25/08/2045	0.00	US85236KAD46
SCHROEDERS PLC ORD GB	0.00	GB00BP9LHF23
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00	US9128284F40
CIA ENERGETICA MINAS GER-PRF	0.00	BRCMIGACNPR3
SPAIN GOV. BD. 1.25% 31/10/2030	0.00	ES0000012G34
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00	US303901BJ06
SNAP INC	0.00	US83304A1060
BANK OF AMERICA CORP F2F 22/7/2027	0.00	US06051GJS93
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00	US91282CHJ36
AMAZON.COM 4.70% 1/12/2032	0.00	US023135CR56

US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00	US912810QN19
JULIUS BAER GROUP LTD	0.00	CH0102484968
TESCO PROP. FIN. 5.744% 13/04/2040	0.00	XS0512401976
UK. GILT 4.00% 22/1/2060	0.00	GB00B54QLM75
UK. GILT 0.50% 31/1/2029	0.00	GB00BLPK7227
REVVITY INC	0.00	US7140461093
SPAIN GOV. BD. 6.00% 31/01/2029	0.00	ES0000011868
CADENT FIN. 5.625% 11/01/2036	0.00	XS2743029923
BLUESCOPE STEEL LIMITED	0.00	AU000000BSLO
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00	US91282CGS44
VERIZON COMMUNICA 3.875% 01/03/2052	0.00	US92343VGP31
SANTOS BRASIL PARTICIPACOES SA	0.00	BRSTBPACNOR3
INTEL CORP 4.875% 10/02/2026	0.00	US458140CD04
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00	JP1103391F65
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00	US912810RB61
ENGIE 4.25% 6/3/2044	0.00	FR0014000JE3
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029	0.00	DE000A351ZS6
HK INNO N CORP	0.00	KR7195940002
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00	JP1201861PA6
VISA 4.30% 14/12/2045	0.00	US92826CAF95
BANK LEUMI LE-ISRAEL	0.00	IL0006046119
SANDOZ GROUP ORD SHS	0.00	CH1243598427
BANCO SANTANDER SA 6.938% 07/11/2033	0.00	US05964HAZ82
SARTORIUS STEDIM B EUR0.1666	0.00	FR0013154002
COMPAL ELECTRONICS	0.00	TW0002324001
ERAC USA FIN. 4.90% 1/5/203300 144A	0.00	US26884TAW27
SMURFIT KAPPA GROUP PLC	0.00	IE00B1RR8406
ACEF HOLDING SCA 1.25% 26/04/2030	0.00	XS2401704189
KERING 3.625% 05/09/2031	0.00	FR001400KHW7
ROCHE HLDGS. 2.607% 13/12/20511000 144A	0.00	US771196BY74
FORD MOTOR CREDIT 4.445% 14/02/2030	0.00	XS2767246908
BUNDESREPUBLIK DEU 0.00% 15/02/2030	0.00	DE0001102499
US. TSY. NOTE/BON 3.125% 15/2/2043	0.00	US912810QZ49
SPAIN GOV. BD. 1.40% 30/07/2028	0.00	ES0000012B88
WELLS FARGO F2F 25/7/20290797 3.73% 25/07/2029	0.00	US95000U3E14
SIEMENS FINANCIER 3.625% 22/2/2044	0.00	XS2769892600
WESTERN GAS PARTNE 4.75% 15/08/2028	0.00	US958254AK08
ZTO EXPRESS CAYMAN INC	0.00	US98980A1051
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00	DE0001135481
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00	FR001400H7V7
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
ASR NEDERLAND F2V 7/12/2043	0.00	XS2554581830
EXOR NV	0.00	NL0012059018
TELENOR ASA	0.00	NO0010063308
LEMTECH HOLDINGS ORD SHS	0.00	KYG545091079
TRITAX EUROBOX PLC 0.95% 02/06/2026	0.00	XS2347379377
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00	US912828Y958
NBN 3.75% 22/3/2034	0.00	XS2788379472
PROXIMUS SADP 3.75% 27/03/2034	0.00	BE0390123868
HD HYUNDAI INFRACORE CO LTD	0.00	KR7042670000
FRANCE GOV. BD. 0.25% 25/11/2026	0.00	FR0013200813
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
ESSITY AB SER B NPV	0.00	SE0009922164
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00	IT0001278511
STATNETT SF 3.375% 26/2/2036	0.00	XS2768793676
FRANCE GOV. BD. 3.25% 25/05/2045	0.00	FR0011461037
VISHAY PRECISION GROUP INC	0.00	US92835K1034
ALD 3.875% 22/02/2027	0.00	FR0014000457
NN GROUP NV	0.00	NL0010773842
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72	0.00	US65339KCCQ13
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099
SPAIN GOV. BD. 3.25% 30/4/2034	0.00	ES0000012M85
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00	CA135087L518
TOYOTA FINANCE AU 3.434% 18/06/2026	0.00	XS2785465860
MARATHON PETROLEUM 3.80% 01/04/2028	0.00	US56585ABD37
BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N	0.00	US06051GKD06
CREDIT SUISSE GRP. F2F 1/3/2029	0.00	CH1214797172
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00	US912810RT79
TELECOM ITALIA SP 5.303% 30/05/2024024	0.00	US87927YAA01
TENNET HLDG. TENNET HLDG. F2V PERP	0.00	XS2783649176
PANDORA	0.00	DK0060252690
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484

SARTORIUS AG VORZUG	0.00	DE0007165631
SINGAPORE TELECOMM NPV B/L 100	0.00	SG1T75931496
RICOH CO	0.00	JP3973400009
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00	JP1201471DC6
RED ELECTRICA FINA 3.00% 17/01/2034	0.00	XS2744299335
ENERGY TRANSFER 5.55% 15/2/2028	0.00	US29273VAP58
ISRAEL GOV. INTL. 5.00% 30/10/2026	0.00	XS2711443932
DUKE ENERGY 2.65% 01/09/2026	0.00	US26441CAS44
PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A	0.00	US709599BT09
COVESTRO AG	0.00	DE0006062144
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000	0.00	US91529YAN67
CARREFOUR SA	0.00	FR0000120172
STELLANTIS 4.25% 16/6/2031	0.00	XS2634690114
FLATIRON CLO 17 LTD 1A AR FRN 15/5/2030	0.00	US33882GAE89
NAFCO CO LTD	0.00	JP3651160008
BRF BRASIL FOODS SA	0.00	BRBRFSACNOR8
YARA INTERNATIONAL ASA	0.00	NO0010208051
ANCHORAGE CAPITAL CLO 3-R L 3RA B FRN 28/01/2031USD 144A B	0.00	US03330AAC62
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00	US912810RK60
TELEFONICA EUR. TELEFONICA EUR. F2V PERP	0.00	XS2755535577
MARATHON OIL CORP	0.00	US5658491064
MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A	0.00	US233851EC41
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00	US91282CHF14
ROCHE HLDGS. 5.593% 13/11/2033	0.00	US771196CH33
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00	IT0004889033
EXACT SCIENCES CORP	0.00	US30063P1057
NISSAN MOTOR CO LTD	0.00	US6547444082
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00	US912810RX81
AMCOR PLC COM USD	0.00	JE00BJ1F3079
UK. GILT 4.25% 07/12/2040	0.00	GB00B6460505
TONGCHENG TRAVEL HOLDINGS LTD	0.00	KYG8918W1069
EVOLUTION AB	0.00	SE0012673267
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.00	FR0014007TY9
BRAMBLES LIMITED	0.00	AU000000BXB1
JPM. CHASE F2F 21/03/2034	0.00	XS2791972248
BANCOLOMBIA SA - ADR	0.00	US05968L1026
NEWMONT NEWCREST F 5.30% 15/03/2026	0.00	US65163LAN91
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	FR0010171975
AMPRION 0.625% 23/9/2033EGS	0.00	DE000A3E5VX4
TORO CO	0.00	US8910921084
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00	US9128283Z13
VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000	0.00	US929160AS87
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00	DE0001102341
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.00	US72650RBM34
EASTMAN CHEMICAL COM	0.00	US2774321002
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042
CARS-DB4 1A A4 3.19% 15/02/2050	0.00	US12510HAD26
JD LOGISTICS INC	0.00	KYG507451012
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
AXA SA F2F 11/7/2043	0.00	XS2610457967
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00	IT0005560948
SONOVA HOLDING AG - REG	0.00	CH0012549785
SGS SA	0.00	CH1256740924
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00	US78440P3064
IMI ORD GBP0.2857	0.00	GB00BGLP8L22
CASSIA 2022-1 SRL 1A A FRN 22/05/2034/2034	0.00	XS2459127739
INTESA SANPAOLO 5.125% 29/08/2031	0.00	XS2673808726
TFI INTERNATIONAL INC	0.00	CA87241L1094
SPRINT CAP. 8.75% 15/03/2032	0.00	US852060AT99
Outstanding Settlement Receipts - PLN	0.00	
DYNATRACE INC	0.00	US2681501092
ESSENTIAL UTILS	0.00	US29670G1022
BNP PARIBAS F2F 19/04/2032AR 2.871% 19/04/2032	0.00	US09659W2P81
TARGA RES. 6.50% 15/2/2053	0.00	US87612GAD34
YASKAWA ELECTRIC CORP	0.00	JP3932000007
US. TSY. NOTE/BOND 1.25% 15/05/2050	0.00	US912810SN90
JAPAN GOV. THIRTY 1.90% 20/06/2043	0.00	JP1300391D69
JAPAN GOV. THIRTY 2.30% 20/03/2039	0.00	JP1300301940
FOX CORP	0.00	US35137L1052
BARCLAYS F2F 24/06/2031	0.00	US06738EBM66
DEUTSCHE BAHN FIN. 4.00% 23/11/2043	0.00	XS2722190795
AKER BP ASA 5.60% 13/6/2028	0.00	US00973RAL78
TOPPAN HOLDINGS INC	0.00	JP3629000005

HCA 5.45% 1/4/2031	0.00	US404119CT49
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00	DE0001102408
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
UK. GILT 0.25% 31/01/2025	0.00	GB00BLPK7110
HSBC HLDGS. F2F 23/5/2033	0.00	XS2621539910
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00	JP1201571G68
WPP PLC	0.00	JE00B8KF9B49
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
US TREASURY N/B 3.37% 15/AUG/2042	0.00	US912810TK43
TALANX AG	0.00	DE000TLX1005
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00	XS2677642717
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
CLOSE BROS. FIN. 2.75% 19/10/2026	0.00	XS1506033239
UNICREDIT F2F 22/7/2027	0.00	XS2207976783
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	ES0000012411
ROBINHOOD MARKETS INC	0.00	US7707001027
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	JP1300341B39
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.00	US05964HAS40
AT&T INC 3.55% 15/09/2055	0.00	US00206RLJ94
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.00	US42250PAA12
BIO TECHNE CORP	0.00	US09073M1045
JBS USA LUX JBS US 3.00% 2/2/2029	0.00	US46590XAN66
FREDDIE MAC STACR REMIC T DNA6 B1 FRN 25/10/2041	0.00	US35564KLU15
SODEXO	0.00	FR0000121220
BANCO SANTANDER CHILE	0.00	CLP1506A1070
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00	US912810RN00
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00	FR0014003513
HYATT HOTELS CORP-CL A	0.00	US4485791028
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
MINERAL RESOURCES LTD	0.00	AU000000MIN4
EXTENDED STAY AMERICA TRUST ESH E FRN 15/7/2038	0.00	US30227FAL40
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	JP1201831P14
BNY USD COLLATERAL	0.00	
Income Due - TWD	0.00	
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00	US912810SR05
UNUM GROUP 4.125% 15/06/2051	0.00	US91529YAR71
CARLYLE GROUP INC	0.00	US14316J1088
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
US. TSY. NOTE/BON 2.125% 30/9/2024	0.00	US9128282Y56
FRANCE GOV. BD. 1.00% 25/11/2025	0.00	FR0012938116
SEI INVESTMENTS COMPANY	0.00	US7841171033
US. TSY. NOTE/BOND 2.25% 31/10/2024	0.00	US9128283D01
UNITED STATES TRE 3.875% 30/09/2029	0.00	US91282CFL00
UK. GILT 4.75% 07/12/2038	0.00	GB00B00NY175
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS	0.00	DE0001102614
TWILIO INC	0.00	US90138F1021
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
US. TSY. NOTE/BOND 2.25% 31/12/2024	0.00	US9128283P31
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00	US446150BD56
EVERGY INC COM NPV	0.00	US30034W1062
TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639	0.00	XS2655865546
FRESENIUS SE CO KGAA	0.00	DE0005785604
UNITED INC	0.00	JP3758130003
N/WIDE. B/SOC. 4.50% 1/11/2026	0.00	XS2710354544
FORTUNE BRANDS HOME AND SECURITY	0.00	US34964C1062
US. TSY. NOTE/BOND 2.75% 30/06/2025	0.00	US912828XZ81
NATWEST GROUP PLC F2V 14/09/2032	0.00	XS2382950330
ONEMAIN FINL. ISSUANCE TST 3A A 5.94% 15/05/2034% 15/05/2034	0.00	US68269PAA57
CIFC FUNDING 2023-III LTD 3A A FRN 20/01/2037	0.00	US12598YAA64
US. TSY. NOTE/BOND 3.00% 31/10/2025	0.00	US9128285J52
CANADIAN GOVERNMENT 1.50% 01/06/2031	0.00	CA135087M276
WESTERN POWER DIS 3.949% 20/9/2032	0.00	XS2528341766
NBM US HLDGS. 7.00% 14/05/2026	0.00	USU63768AA01
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00	US26443TAB26
JAPAN GOVERNMENT T 0.50% 20/03/2041	0.00	JP1201761M45
POWER CORP OF CANADA CAD	0.00	CA7392391016
GOLDENTREE LOAN MGT. US C 16A AR FRN 20/01/2034034 USD 144A A-R	0.00	US38090AAC27
US TREASURY N/B 3.25% 30/JUN/2029	0.00	US91282CEV90
COMPUTERSHARE LTD	0.00	AU000000CPUS
MICROSOFT 2.921% 17/03/2052	0.00	US594918CE21
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
RCI BANQUE 4.625% 02/10/2026	0.00	FR001400KXW4
BUCKHORN PARK CLO 1A AR FRN 18/07/2034	0.00	US118382AQ32
UK. GILT 4.25% 07/03/2036	0.00	GB0032452392
MASCO CORP USD	0.00	US5745991068
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
BT GROUP PLC	0.00	GB0030913577
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00	US25278XAV10
FUT. U.S. T-BONDS JUN24	0.00	
US. TSY. NOTE/BOND 2.50% 15/02/2046	0.00	US912810RQ31
US. TSY. NOTE/BON 2.625% 31/01/2026	0.00	US9128286A35
EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027	0.00	BE6338167909
ONEMAIN FINL. ISSUANCE TST 2A A 4.89% 14/10/203410/2034	0.00	US68268VAA35
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030	0.00	US91282CGZ86
LUNDIN MINING CORP	0.00	CA5503721063
OHA CREDIT FNDG. 17 17A A FRN 20/04/2037FLTG 0.0% 20/04/2037	0.00	US67109SAA50
GACI FIRST INVESTM 5.00% 29/01/2029	0.00	XS2755904526
STWD 2019-FL1 LTD FL1 AS FRN 15/07/2038	0.00	US78485WAC38
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
ROYALTY PHARMA PLC	0.00	GB00BMVP7Y09
TOAST INC	0.00	US8887871080
BX TRUST 2018-GW GW F FRN 15/5/2035	0.00	US12433UAQ85
EMS CHEMIE HLDS REG	0.00	CH0016440353
BARRATT DEVELOPMENTS PLC	0.00	GB0000811801
MILLICOM INTL. CEL 4.50% 27/04/2031	0.00	USL6388GHX18
WESTERN POWER DIST 3.53% 20/9/2028	0.00	XS2528341501
UK. GILT 3.75% 22/07/2052	0.00	GB00B6RNH572
TIS INC	0.00	JP3104890003
EL PUERTO DE LIVERPOOL SAB DE CV	0.00	MXP369181377
US. TSY. NOTE/BOND 2.50% 15/05/2046	0.00	US912810RS96
SHAMROCK RESIDENTIAL 2022-1 D 1 A FRN 24/01/2061	0.00	XS2441643827
CATALENT INC	0.00	US1488061029
COLD STORAGE TRUST 2020-IC ICE5 F FRN 15/11/2023	0.00	US193051AS82
M3 INC NPV	0.00	JP3435750009
ITALY BUONI POLIEN 5.75% 01/02/2033	0.00	IT0003256820
DAYFORCE INC	0.00	US15677J1088
REALTY INC. 2.85% 15/12/2032	0.00	US756109BL76
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
CANADIAN GOV. BD. 2.00% 1/12/2051	0.00	CA135087H722
BONDOPT FRANCE (GOVT OF) 0 62.25 150825FR0013480613	0.00	
FRENCH REPUBLIC GO 6.00% 25/10/2025	0.00	FR0000571150
UK. GILT 3.75% 22/10/2053	0.00	GB00BPCJD997
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE	0.00	
ERIE INDEMNITY CO	0.00	US29530P1021
REPLIGEN CORPORATION	0.00	US7599161095
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
US. TSY. NOTE/BON 3.125% 15/05/2048	0.00	US912810SC36
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00	XS2488626610
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
GUANGDONG CHJ INDUSTRY CO LTD	0.00	CNE10000KZ1
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
CAMPBELL SOUP CO USD	0.00	US1344291091
US. TSY. NOTE/BOND 3.00% 15/05/2045	0.00	US912810RM27
US. TSY. NOTE/BON 3.125% 31/08/2029	0.00	US91282CFJ53
AT&T INC 4.25% 1/6/2043	0.00	XS0932036154
SPAIN GOV. BD. 5.15% 31/10/2028	0.00	ES00000124C5
GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	0.00	MX01GC2M0006
VODAFONE GRP. F2V 04/06/2081	0.00	US92857WBV19
APPLOVIN CORP	0.00	US03831W1080
US. TSY. NOTE/BOND 3.00% 15/11/2045	0.00	US912810RP57
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	
PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000	0.00	US709629AR06
NTT DATA GROUP CORPORATION	0.00	JP3165700000
INTL. BUSINESS MA 4.875% 06/02/2038	0.00	XS2583743047
US. TSY. NOTE/BOND 2.75% 15/08/2047	0.00	US912810RY64
CHINA VANKE CO RES	0.00	CNE100001SR9
GENIUS ELECTRONIC OPTICAL CO LTD	0.00	TW0003406005
LIFE 2021-BMR MORTGAGE TRUS BMR F FRN 15/03/2038	0.00	US53218CAL46
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00	IT0005273013
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00	AU3TB0000168

COMCAST CORP 2.887% 1/11/2051	0.00	US20030NDS71
HAIDILAO INTERNATIONAL HOLDING LTD	0.00	KYG4290A1013
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	JP1300281845
IQVIA 6.25% 01/02/2029	0.00	US46266TAF57
KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A	0.00	US496902AR81
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
CEZ AS 2.37% 06/APR/2027	0.00	XS2461786829
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00	AU3TB0000135
PNC FINL. SERVS. GRP F2F 20/10/2034	0.00	US693475BU84
BP CAPITAL MARKETS PLC 3.625% 31/12/2049	0.00	XS2193662728
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00	AU0000106411
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00	DE0001102457
Income Due - THB	0.00	
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591J79
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00	US29279FAA75
SPAIN GOV. BD. 5.15% 31/10/2044	0.00	ES00000124H4
TCW CLO 2018-1 LTD 1A A1R FRN 25/04/2031A A-1-R	0.00	US87240UAR14
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	DE000BU22031
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
WELLS FARGO & CO 1.375% 26/10/2026	0.00	XS1400169931
AMERICAN AIRLINES 5.50% 20/4/2026	0.00	US00253XAA90
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	SG31A7000004
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	AU3TB0000150
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	IT0005024234
FTSE 100 IDX 2406 FU	0.00	GB00KHLXF30
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00	DE000BU22015
SEIKO EPSON CORP	0.00	US81603X1081
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
WIZZ AIR FIN. 1.00% 19/01/2026	0.00	XS2433361719
QUEST DIAGNOSTICS	0.00	US74834L1008
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.00	DE000BU22007
REA GROUP LTD	0.00	AU000000REA9
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
CENTERPOINT ENERGY INC	0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	NL0015001WM6
FRANCE GOV. BD. 1.75% 25/11/2024	0.00	FR0011962398
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.00	XS2432130610
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	GB00BM8Z2S21
F&G GLOBAL FUNDING 0.90% 20/09/202400 2021-2	0.00	US30321L2B72
UK. GILT 4.25% 07/09/2039	0.00	GB00B3KJDS62
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00	CNE100005XJ7
Outstanding Settlement Receipts - THB	0.00	
BUNDESobligation 0.00% 18/10/2024	0.00	DE0001141802
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	FR0010371401
PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A	0.00	US709599BM55
NITORI CO LTD	0.00	JP3756100008
OBIC CO LTD	0.00	JP3173400007
CITIGROUP F2F 01/05/2032	0.00	US172967MY46
FOX CORP 6.5% SNR NTS 13/10/2033 USD1000	0.00	US35137LAN55
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	JP1201531F68
ADMIRAL GROUP PLC	0.00	GB00B02J6398
JPMORGAN CHASE & CO F2F 08/11/2032	0.00	US46647PCR55
ORACLE 3.85% 1/4/2060	0.00	US68389XBY04
FLEXENTIAL ISSUER 2021-1 1A A2 3.25% 27/11/20511 USD 144A A-2	0.00	US33938MAA71
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00	XS2535725159
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00	US912810SA79
WELLS FARGO & CO F2F 24/04/2034	0.00	US95000U3D31
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
CAPCOM CO LTD NPV TEMP	0.00	JP3218900003
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.00	US58769JAS69
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU000000S320
CARLYLE US CLO 2021-1 LTD 1A A1 FRN 15/04/2034	0.00	US14316MAA99
STEDIN HOLDING NV 1.5% 31/12/2040	0.00	XS2314246526
OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000	0.00	US678858BU41
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
ORANGE SA 3.25% 15/JAN/2032	0.00	FR0013396538
DEUCE FINCO PLC 5.50% 15/06/2027	0.00	XS2351480996
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00	US015271AY59

ALLIANT ENERGY CORP	0.00	US0188021085
JBS USA LUX JBS US 5.75% 1/4/2033	0.00	US46590XAY22
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	IT0005323032
ONEOK INC 6.05% 1/9/2033	0.00	US682680BL63
APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9	0.00	XS2164646304
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	JP1300711M79
UIPATH INC	0.00	US90364P1057
ARBYS FNDG. 1A A2 3.237% 30/7/2050	0.00	US038779AB06
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
INDO RUPIAH	0.00	
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.00	US06849UAD72
AGEAS NPV POST SPLIT	0.00	BE0974264930
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
IVANHOE MINES LTD COM NPV CL A	0.00	CA46579R1047
BUNDESobligation 0.00% 10/10/2025	0.00	DE0001141828
EISAI CO LTD JPY	0.00	JP3160400002
TDF INFRA. SASU 5.625% 21/7/2028	0.00	FR001400I861
AUTOLIV 3.625% 07/08/2029	0.00	XS2759982577
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00	
MOTABILITY OPERAT 5.625% 24/1/2054	0.00	XS2742661122
ENGIE 4.25% 6/9/2034	0.00	FR001400KHH8
STANDARD LIFE ABERDEEN PLC	0.00	GB00BF8Q6K64
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.00	BE0002977586
UNITED THERAPEUTICS CORP	0.00	US91307C1027
SWO JPY RCV LIBOR 6M PAY 0.608 110528	0.00	
FIDELITY NATL FINL FNF GROUP	0.00	US31620R3030
NATL. EXPRESS GRP 2.375% 20/11/2028	0.00	XS2081477817
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00	FR001400FDC8
BUNDESobligation 0.0% 10/04/2026	0.00	DE0001141836
AUTOZONE 4.75% 01/02/2033	0.00	US053332BD36
BOLIDEN ORD SHS	0.00	SE0020050417
CPUK FIN. 6.50% 28/08/2026	0.00	XS2230739059
BOC HONG KONG (HOLDINGS) LIMITED	0.00	HK2388011192
OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI	0.00	
UK. GILT 0.625% 31/7/2035	0.00	GB00BMGR2916
GS. GRP. 4.223% 5/1/2029	0.00	US38141GWZ35
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
AMGEN 5.60% 2/3/2043	0.00	US031162DS61
ENTERP 4.5 02/15/45 144A	0.00	US26884TAN28
INTL PAPER CO	0.00	US4601461035
COX COMMS. 5.45% 15/09/202815/09/2028	0.00	US224044CR68
SABLE INTL. FIN. 5.75% 7/9/2027	0.00	US785712AG56
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
GWYNT Y MOR OFTO 2.778% 17/02/2034	0.00	XS1175846580
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00	JP3293200006
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
MORGAN STANLEY F2F 04/05/2027	0.00	US61772BAB99
OTSUKA CORP NPV TEMP	0.00	JP3188200004
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	JP1201841P46
OCADO GRP. 3.875% 08/10/2026	0.00	
ORACLE 5.80% 10/11/2025	0.00	US68389XCF06
COMCAST 3.75% 1/4/2040	0.00	US20030NDH17
CENTRICA PLC	0.00	GB00B033F229
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	JP1300581J30
VBTEL 2022-1A F 1A F 5.268% 15/02/2052	0.00	US91823ABA88
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	FR001400FTH3
BUNDESobligation 0.0% 16/APR/2027	0.00	DE0001141851
ZIGGO BV 2.87% 15/JAN/2030	0.00	XS2069016165
DCC PLC	0.00	IE0002424939
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00	DE0001135275
MS. F2F 21/07/2034	0.00	US61747YFG52
PANTHER BF AGGREG 4.375% 15/05/2026	0.00	XS1964638107
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.00	DE000A3LQ9S2
KANSAI ELECTRIC POWER JPY	0.00	JP3228600007
PAYLOCITY HOLDING CORP	0.00	US70438V1061
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	JP1300321A34
NATL. GRID ELECTR 5.818% 31/07/2041	0.00	XS2659226943
CHARTER COMM OPT L 3.50% 01/06/2041	0.00	US161175BZ64
VIER GAS TRANSPORT GMBH 4% SNR NTS 26/09/2027 EUR100000 4 REGS	0.00	XS2535724772
FACTSET RESEARCH S 2.90% 01/03/2027SD1000	0.00	US303075AA30
PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P	0.00	US74456QCK04
TRANSURBAN FINANC 3.974% 12/03/2036	0.00	XS2778764188
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00	JP1300371C98

ENI 3.875% 15/1/2034	0.00	XS2739132897
SPAIN GOV. BD. 4.65% 30-07-2025	0.00	ES00000122E5
UK. GILT 3.25% 22/1/2044	0.00	GB00B84Z9V04
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
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	SG3254976487
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.00	US23311VAK35
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00	JP1201691K75
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
ROMANIAN GOV. INT 6.625% 27/9/20291000 8 REGS	0.00	XS2538441598
ARVAL SERVICE LEASE 4.25% SNR EMTN 11/11/2025 EUR100000 REGS	0.00	FR001400H8D3
ORANO SA 4.00% 12/03/2031	0.00	FR0014000M36
US TREASURY N/B 3.87% 31/DEC/2029	0.00	US91282CGB19
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00	IT0005274805
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00	IT0005521981
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	NL0009446418
CREDIT AGRICOLE ASSURANCES F2V PERP	0.00	FR0012222297
EMPIRE CO LIMITED	0.00	CA2918434077
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	JP1201811N77
VERBUND AG	0.00	AT0000746409
AMPRION GMBH 3.45% SNR NTS 22/09/27 EUR100000 2 REGS	0.00	DE000A30VPL3
DISCOVERY COMMS. 3.95% 15/06/2025	0.00	US25470DBE85
DESCARTES SYSTEMS GROUP INC	0.00	CA2499061083
TOTALENERGIES SE 3.25% PERP	0.00	XS2432131188
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00	US969457BY52
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00	US9128284R87
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00	DE0001102549
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00	US91324PEX69
ROGERS COMMS. 5.30% 15/02/2034	0.00	US775109DF56
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00	IT0005413171
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00	US9128284Z04
MPLX 4.125% 1/3/2027	0.00	US55336VAK61
LIBERTY GLOBAL LTD USD 0.01 C	0.00	BMG611881274
LOTUS BAKERIES NV	0.00	BE0003604155
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00	US29273RBK41
SOGECAP SOGECAP F2V PERP	0.00	FR0012383982
OSAKA GAS CO LTD JPY	0.00	JP3180400008
SPAIN GOV. BD. 2.80% 31/5/2026	0.00	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C	0.00	US209111GG25
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00	ES0000012J15
MATCH GRP INC	0.00	US57667L1070
CADENT FIN. 0.625% 19/03/2030EUR100000	0.00	XS2320438653
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00	XS2021481663
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ439B6
MAIRE TECNIMONT SPA	0.00	IT0004931058
INSURANCE AUSTRALIA GROUP LIMITED	0.00	AU000000IAG3
AZBIL CORP	0.00	JP3937200008
SPAIN GOV. BD. 2.15% 31/10/2025	0.00	ES00000127G9
KNIGHT SWIFT TRANS CL A COM STK	0.00	US4990491049
WESSEX WATER SERV 5.125% 31/10/2032	0.00	XS2569776136
VOLKSWAGEN INTL. FIN. F2V PERP	0.00	XS1799939027
SUNCOR ENERGY INC	0.00	CA8672241079
SHIRE ACQUISITIONS 3.20% 23/09/2026	0.00	US82481LAD10
FREDDIE MAC STACR REMIC T HQA3 A1 FRN 25/11/2043	0.00	US35564K3F46
GEN. MOTORS 5.20% 1/4/2045	0.00	US37045VAJ98
AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K	0.00	US00108WAP59
UK. GILT 1.25% 22/10/2041	0.00	GB00BJQWYH73
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS	0.00	FR0013510823
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
SHIMIZU CORPORATION	0.00	JP3358800005
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
US. TSY. NOTE/BOND 3.00% 15/02/2047	0.00	US912810RV26
NETHERLANDS GOV. B 4.00% 15/01/2037	0.00	NL0000102234
ITALY BUONI POLIEN 4.75% 01/09/2044	0.00	IT0004923998
US. TSY. NOTE/BOND 2.75% 15/08/2042	0.00	US912810QX90
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00	US65473QBB86
WINDSTREAM ESCROW 7.75% 15/8/2028	0.00	US97382WAA18
FREDDIE MAC STRUCTD. AGENC DNA3 B FRN 25/4/2028	0.00	US3137GOGZ69
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
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
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
WELLS FARGO F2F 11/02/2031	0.00	US95000U2J10

INCYTE CORP	0.00	US45337C1027
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	PTBCP2OM0058
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00	DE0001102390
WELLS FARGO & CO F2F 25/07/20280793 5.068% 25/07/2028	0.00	US95000U3A91
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	US912828YX25
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00	US4851348Q27
INTERCONEXION ELECTRICA SA ESP	0.00	COE15PA00026
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00	US46647PCU84
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00	DE0001102531
TELEPERFORMANCE	0.00	FR0000051807
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	US912828YD60
COMCAST 3.999% 01/11/2049	0.00	US20030NCE94
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.00	JP1103351E98
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	XS2438026440
EURAZEO	0.00	FR0000121121
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	FR0010870956
CAMDEN PROPERTY TRUST	0.00	US1331311027
CHICONY POWER TECHNOLOGY CO LTD	0.00	TW0006412000
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00	AU0000095457
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00	US984851AG07
PTT PUBLIC COMPANY THB1 ALIEN	0.00	TH0646010Z18
BNK FINANCIAL GROUP INC	0.00	KR7138930003
WHIRLPOOL 5.75% 01/03/2034	0.00	US963320BC98
RECORDATI SPA - NEW	0.00	IT0003828271
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
CVS HEALTH 5.125% 20/07/2045	0.00	US126650CN80
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00	XS1984257029
BIOMERIEUX NPV	0.00	FR0013280286
SMITH & NEPHEW PLC	0.00	GB0009223206
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00	US00084DBC39
MOBICO GROUP PLC	0.00	XS2259808702
AEGON ORD SHS	0.00	BMG0112X1056
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00	US694308JN86
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00	US744448CQ27
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	FR0013404969
BROTHER INDUSTRIES LTD	0.00	JP3830000000
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00	US91324PDU30
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00	
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
TURK TRAKTOR VE ZIRAAT MAKINELERI AS	0.00	TRETRK00010
MARKEL GRP. 5.00% 05/04/2046	0.00	US570535AQ71
ISHARES III PLC JP MORGAN EM LOCAL GOVT BD UCITS ETF GBP	0.00	IE00B5M4WH52
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	JP1201461D98
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	ES00000123C7
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
INTEL 5.60% 21/2/2054	0.00	US458140CM03
INTL. PETROLEUM /S 7.25% 01/02/2027	0.00	NO0012423476
HULIC CO LTD	0.00	JP3360800001
PECO ENERGY 4.60% 15/05/2052	0.00	US693304BD82
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443
OVINTIV 5.65% 15/5/2028	0.00	US69047QAB86
HONG KONG CHINA GA	0.00	HK0003000038
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00	AU000XCLWAQ1
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
DAIFUKU CO LTD NPV	0.00	JP3497400006
DELTA AIR LINES INC	0.00	US2473617023
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
ROKU INC	0.00	US77543R1023
COOPERATIEVE RABOB 5.50% 05/10/2026	0.00	US21688AAAY82
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	JP1201231ACO
BUNDESREPUBLIC DEU 2.20% 13/4/2028	0.00	DE000BU25000
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	NL0010721999
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BE0000357666
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
OVINTIV 5.65% 15/05/2025	0.00	US69047QAA04
OTIS WORLDWIDE 2.565% 15/2/2030	0.00	US68902VAK35
TARGA RES. 5.20% 01/07/20272027 USD1000	0.00	US87612KAA07
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
INDUTRADE AB	0.00	SE0001515552
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00	AU0000087454
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00	JP1201281B64
KEPPEL LTD	0.00	SG1U68934629
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00	JP1201551FC0
FREDDIE MAC STACR REMIC T HQA1 M2 FRN 25/03/2044	0.00	US35564NCA90
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00	JP1201731L76
RAD CLO 7 LTD 7A A1R FRN 17/04/2036	0.00	US74936GAA67
GOLDMAN SACHS GROUP F2F 24/02/203333	0.00	US38141GZM94
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
OPEN TEXT CORP	0.00	CA6837151068
WABTEC TRANSPORTAT 1.25% 03/12/202727	0.00	XS2345035963
ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD	0.00	US68268NAP87
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
SEKISUI JUSHI CORPORATION	0.00	JP3420200002
US. TSY. INFL. 0.125% /L 15/04/2027	0.00	US91282CEJ62
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D	0.00	US25746UCC18
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
STELLANTIS 3.50% 19/9/2030	0.00	XS2787827190
JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
IMCD NV	0.00	NL0010801007
HUNTINGTON BANCSHARE F2F 8/21/2029	0.00	US446150BC73
FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A	0.00	US33767BAB53
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029	0.00	FR0014006TQ7
KINGDEE INTERN SFTWR	0.00	KYG525681477
UK. GILT 4.25% 7/12/2055	0.00	
COCA-COLA 2.50% 15/3/2051	0.00	US191216DC18
CAIXABANK F2F 15/03/2030	0.00	US12803RAG92
JFE HOLDINGS INC	0.00	JP3386030005
SPAIN GOV. BD. 2.75% 31/10/2024	0.00	ES00000126B2
ITALY BUONI POLIEN 2.50% 01-12-2024	0.00	IT0005045270
Income Due - MYR	0.00	
BENTLEY SYSTEMS INC	0.00	US08265T2087
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	IT0005365165
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00	DE0001102622
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	IT0005421703
CEDACRI MERGECO SPA FRN 15/05/2028	0.00	XS2345190263
CIGNA CORP 4.375% 15/10/2028	0.00	US125523AH38
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00	JP13002918A0
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	JP1201521F37
CCP DUE RECEIVABLE FROM BARCLAYS CAPTIAL INC	0.00	
YARA INTL. 4.75% 01/06/2028D2000 144A	0.00	US984851AF24
A P MOLLER-MAERSK B	0.00	DK0010244508
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
HOLDING D INFRASTRUCTURE 1.47% 18/JAN/2031	0.00	XS2433135543
ECOPETROL SA 6.875% 29/04/2030	0.00	US279158AN94
NIPPON PROLOGIS REIT INC	0.00	JP3047550003
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES00000126Z1
JPMORGAN CHASE & CO F2F 24/02/2026	0.00	US46647PCV67
SMITHS GROUP PLC	0.00	GB00B1WY2338
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
A P MOLLER MAERSK AS	0.00	DK0010244425
UK. GILT 2.50% 7/22/2065	0.00	GB00BYMZX75
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
BUNDESREPUBLIK DEU 4.75% 04/07/2040	0.00	DE0001135366
JAPAN GOV. TWENTY 1.40% 20/09/2034	0.00	JP1201501E99
BUNDESREPUBLIK DEU 0.50% 15/02/2025	0.00	DE0001102374
WILLIAMS PARTNERS 3.75% 15/6/2027	0.00	US96949LAD73
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	IT0005403396
VENTAS REALTY LIMITED PARTNERSHIP 4.4% GTD SNR NTS15/01/2029 USD2000	0.00	US92277GAN79
LIBERTY MUTUAL GROUP 5.5% SNR NTS 15/06/2052 USD1000 144A	0.00	US53079EBN31
COMMONWEALTH EDISON 2.75% 1MTG BDS 01/09/2051 USD2000 131	0.00	US202795JU55
JPMORGAN CHASE & CO F2F 22/04/2032	0.00	US46647PCC86
AVOLON HLDGS. FND 4.375% 1/5/2026	0.00	US05401AAG67

CARS-DB4 1A B1 4.17% 15/02/2050	0.00	US12510HAG56
APPLE INC 3.95% SNR NTS 08/08/2052 USD1000	0.00	US037833EQ92
SPAIN GOV. BD. 0.00% 31/01/2025	0.00	ES0000012F92
SWATCH GROUP AG	0.00	CH0012255144
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00	BE0000334434
SWISS CONFEDERATIO 3.50% 08/04/2033	0.00	CH0015803239
ALTAGAS INCOME LTD	0.00	CA0213611001
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000	0.00	XS2238792332
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
CANADIAN GOV. 1.50% 01/12/2031	0.00	CA135087N266
UK. GILT 1.125% 31/1/2039	0.00	GB00BLPK7334
SPAIN GOV. BD. 0.00% 31/01/2028	0.00	ES0000012I08
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	SE0017832488
WEST JAPAN RAILWAY NPV TEMP	0.00	JP3659000008
GS. GRP. F2F 15/03/202828	0.00	US38141GZR81
SPAIN GOV. BD. 0.00% 31/5/2025	0.00	ES0000012K38
ISRAEL DISCOUNT BANK	0.00	IL0006912120
SANTOS FIN. 6.875% 19/09/20333	0.00	US803014AB57
SKANSKA AB	0.00	SE0000113250
BARCLAYS CCP	0.00	
BANK OF NEW ZEALAND	0.00	
ACCIONA SA	0.00	ES0125220311
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
BOLLORE SE	0.00	FR0000039299
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00	
BONDOPT FRANCE (GOVT OF) 0 66.85 060624FR0014002JM6	0.00	
KOREA TSY. BD. 3.00% 10/09/2024	0.00	KR103502G495
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	CA135087M847
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000	0.00	US11120VAH69
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFPP71
COVIVIO	0.00	FR0000064578
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00	IT0005519787
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00	IT0005210650
TEREGA SA 0.87% 17/SEP/2030	0.00	FR0013534500
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	IT0005363111
SMB PRIVATE EDUCATION LOAN D A1B FRN 17/03/205303/2053	0.00	US78449MAB28
PROLOGIS 1.75% 1/2/2031	0.00	US74340XCA72
UK. GILT 4.25% 07/12/2046	0.00	GB00B128DP45
THAMES WATER UTILI 8.25% 25/4/2040	0.00	XS2707822644
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00	BE0000341504
UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
SEK BNP PARIBAS A/C	0.00	
BARCLAYS PLC F2F 6/11/2029	0.00	XS2711945878
ONEOK 4.85% 01/02/2049	0.00	US682680BZ59
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00	US694308HY69
ORION OYJ	0.00	FI0009014377
BUNDESobligation 0.00% 09/10/2026	0.00	DE0001141844
BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033	0.00	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598
BX CMT. 2020-VKNG VKNG E FRN 15/10/2037	0.00	US12433YAN76
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00	US110122DH81
METSO CORPORATION	0.00	FI0009014575
DOW CHEM. 6.90% 15/5/2053	0.00	US260543DH36
mitsubishi HC CAPITAL INC	0.00	JP3499800005
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	FR0013515806
SYSMEX CORP TEMP	0.00	JP3351100007
NVIDIA ORD SHS	0.00	US67066G1040
HANG SENG BANK	0.00	HK0011000095
PERRIGO FIN. UNLIM 3.15% 15/6/2030	0.00	US71429MAC91
VIVENDI SE	0.00	FR0000127771
QORVO INC	0.00	US74736K1016
SANDS CHINA 4.375% 18/06/2030	0.00	US80007RAL96
NEXON CO LTD	0.00	JP3758190007
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	JP1201771M76
RENASAS ELECTNCS. 2.17% 25/11/2026	0.00	US75972BAB71
CANADIAN NATL RY CO NT 6.125% 01/11/2053	0.00	US136375DJ88
BX CMT. 2020-VKNG VKNG F FRN 15/10/2037	0.00	US12433YAQ08
MARRIOTT OWNERSHIP 4.50% 15/06/2029	0.00	US57164PAH91
UK. GILT 4.75% 22/10/2043	0.00	GB00BPJJKP77
ARDINE MATHESON HOLDINGS LTD	0.00	US4711154025
MELCO RESORTS FIN 5.375% 04/12/2029/2029 USD 144A	0.00	US58547DAD12
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00	US23338VAE65
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	JP1300331A99

LAS VEGAS SANDS 3.90% 08/08/2029	0.00	US517834AF40
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00	MYBMO2000028
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GCO
PENSKE TRUCK LEAS 5.75% 24/5/20264/05/2026 USD1000 144A	0.00	US709599BU71
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.00	FR0014002JM6
AROUNDTOWN 0.375% 15/04/2027	0.00	XS2421195848
REGAL REXNORD CORP 6.05% 15/FEB/2026	0.00	US758750AC76
MPT OPERATING P/SH 2.50% 24/3/2026	0.00	XS2322419776
IVORY COAST GOV. 6.375% 3/3/2028	0.00	XS1196517434
BARCLAYS PLC F2F 12/03/2028	0.00	
GPE BRUXELLES LAM NPV	0.00	BE0003797140
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS	0.00	XS1650033571
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.00	US571903BJ14
MARS 3.60% 01/04/203444A	0.00	US571676AC90
AIRCATTLE LTD 2.85% 26/01/20284A	0.00	US009280AU58
HOLPK 1X A1RR 1X A1RR FRN 14/11/20321V A-1 REGS	0.00	XS2079842998
LIFCO AB SER B NPV	0.00	SE0015949201
FMC CORP 5.15% SNR NTS 18/05/2026 USD1000	0.00	US302491AW57
LEAR CORP	0.00	US5218652049
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
T-MOBILE USA 3.00% 15/02/2041	0.00	US87264ABL89
UNITY SOFTWARE INC	0.00	US91332U1016
MXN BNP PARIBAS A/C	0.00	
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	ES0000012K53
ALBERTSONS COMPANIES INC	0.00	US0130911037
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	DE0001135176
LEG IMMOBILIEN SE	0.00	DE000LEG1110
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	DE0001102382
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00	US084423AT91
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	CA135087J397
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNGP775
SKF AB	0.00	SE0000108227
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
YAMAHA MOTOR CO	0.00	JP3942800008
BUONI POLIENALI D 0.25% 15/03/2028EGS	0.00	IT0005433690
ITALY BUONI POLIEN 5.00% 1/9/2040	0.00	IT0004532559
JAPAN GOV. THIRTY 1.60% 20/12/2052	0.00	JP1300771P16
KINGDOM OF BELGIUM 3.75% 22/06/2045	0.00	BE0000331406
US. TSY. NOTE/BON 2.625% 31/12/2025	0.00	US9128285T35
BURBERRY GROUP PLC	0.00	GB0031743007
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
SPAIN GOV. BD. 3.90% 30/07/2039	0.00	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
DRIVEN BRANDS FNDG. 2A A2 3.237% 20/1/2051L 0.0% 20/01/2051	0.00	US26209XAC56
JAPAN GOV. THIRTY 2.40% 20/03/2034	0.00	JP1300141445
BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01	0.00	DE0001102473
ITALY BUONI POLIEN 5.00% 01-MAR-25	0.00	IT0004513641
WIX COM LTD	0.00	IL0011301780
MAKITA CORPORATION	0.00	JP3862400003
VERIZON COMMS. 5.50% 23/02/2054	0.00	US92343VGVW81
HYUNDAI CAP. AMERI 2.10% 15/09/20288 USD2000 144A	0.00	US44891ACA34
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	IT0005273013
PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A	0.00	US709599BN39
NEXI SPA ORD	0.00	IT0005366767
ORACLE 3.60% 1/4/2050	0.00	US68389XBX21
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
ITALY BUONI POLIEN 1.65% 01/03/2032	0.00	IT0005094088
ITALY BUONI POLIEN 0.45% 15/02/2029	0.00	IT0005467482
JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042	0.00	JP1201821NA5
SINGAPORE GOV. BD 3.375% 01/09/2033	0.00	SG3261987691
FORD MOTOR CREDIT 5.80% 08/03/2029	0.00	US345397E581
ZILLOW GROUP INC	0.00	US98954M2008
PACIFIC GAS & ELEC 3.25% 01/06/20311 USD1000	0.00	US694308JT56
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
BILL COM HOLDINGS INC	0.00	US0900431000

JAPAN GOV. THIRTY 0.40% 20/06/2049	0.00	JP1300631K78
JAPAN GOV. TWENTY 0.70% 20/9/2038	0.00	JP1201661JA3
US. TSY. NOTE/BON 5.375% 15/02/2031	0.00	US912810FP85
MARVELL TECH. 2.95% 15/04/2031	0.00	US573874AJ32
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	CA135087F825
COREBRIDGE FINL. 3.65% 5/4/2027	0.00	US21871XAD12
mitsubishi chemical group corporation	0.00	JP3897700005
SMB PRIVATE EDUCATION LOA D A1A 1.34% 17/03/2053% 17/03/2053	0.00	US78449MAA45
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
ST JAMESS PLACE PLC	0.00	GB0007669376
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	DK0009922320
ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	IT0005345183
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	AU0000075681
WELLS FARGO F2F 30/4/2041	0.00	US95000U2Q52
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
COLUMBIA PIPELINE 6.497% 15/8/2043043	0.00	US19828TAE64
LIBERTY BROADBAND	0.00	US5303073051
ENDESA SA	0.00	ES0130670112
STORA ENSO OYJ-R SHS	0.00	FI0009005961
HCA INC 5.875% 1/2/2029	0.00	US404119BW86
SAGAX AB	0.00	SE0005127818
CONFLUENT INC	0.00	US20717M1036
DRIVEN BRANDS FNDG. 1A A2 2.791% 20/10/20512051 USD 144A A-2	0.00	US26209XAD30
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
SINGAPORE AIRLINES LTD	0.00	SG1V61937297
RED ELECTRICA DE ES	0.00	ES0173093024
TRUIST FINL. F2F 30/10/2029	0.00	US89788MAQ50
BPCE F2F 19/10/2027	0.00	US05571AAQ85
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
BDS 2020-FL5 LTD FL5 B FRN 16/02/2037	0.00	US05492QAE61
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3
TOWD POINT ASSET TRUST 202 SL1 A2 FRN 20/11/2061	0.00	US89179XAL91
BEIJER REF AB SER B NPV	0.00	SE0015949748
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	IT0005422891
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31
DELIVERY HERO SE	0.00	DE000A2E4K43
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00	US797440BW34
RR 24 24A A1AR FRN 15/01/2036	0.00	US75000HAL87
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	JP1300361C33
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
HSBC HOLDINGS PLC F2F 24/05/2032	0.00	US404280CT42
ASX LIMITED	0.00	AU000000ASX7
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
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
AIMCO CLO SERIES 2018-B BA ARR FRN 16/04/2037R FLTG 1.5% 16/04/2037	0.00	US00900PAQ81
ALLIANZ F2F 25/06/2053	0.00	DE000A351U49
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
JAPAN GOV. TWENTY 0.80% 20/03/2042	0.00	JP1201801N46
TAURUS 2021-1 UK DAC UK1X B FRN 17/5/2031	0.00	XS2303819176
BARCLAYS PLC F2V 24/11/2032	0.00	US06738EBV65
BUONI POLIENALI D 0.95% 01/12/2031	0.00	IT0005449969
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	US912810PX00
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00	CNE000000XZ5
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	JP1201131990
TOTO LTD	0.00	JP3596200000
ARES LXV CLO LTD 65A B FRN 25/7/2034B	0.00	US04019FAE79
AREIT TRUST CRE7 A FRN 17/06/2039	0.00	US00217VAA89
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
NIPPON SANJO HOLDINGS CORP	0.00	JP3711600001
SYNCHRONY BANK 5.40% 22/8/202504 5.4% 23/08/2025	0.00	US87166FAD50
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00	US92277GAW78
APA GROUP	0.00	AU000000APA1
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
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567

FRESENIUS MEDICAL CARE AG & CO	0.00	DE0005785802
ENDEAVOUR MINING PLC	0.00	GB00BL6K5J42
DNB BANK ASA 2.62% 10/JUN/2026	0.00	XS2465774474
FUTURES MARGIN-GBP	0.00	
SALMAR ASA	0.00	NO0010310956
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
BXMT 2020-FL2 LTD FL2 D FRN 15/02/2038	0.00	US12434LAJ35
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
CIFC FNDG. 2018-III 3A A FRN 18/07/2031LTG 18/07/2031	0.00	US12551YAA10
AMGEN 5.65% 2/3/2053	0.00	US031162DT45
JPMORGAN CHASE & CO 4.56% 14/JUN/2030	0.00	US46647PDF09
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	DE0001102481
BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026	0.00	IT0005454241
NETHERLANDS GOV. B 0.75% 15/07/2028	0.00	NL0012818504
KINGDOM OF BELGIUM 0.80% 22/06/2028	0.00	BE0000345547
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K	0.00	US65339KBP49
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00	US20030NEG25
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	US830505A266
BANCO SANTANDER 4.875% 18/10/2031	0.00	XS2705604234
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0
GSK CONSUMER HEAL 3.375% 24/3/2027	0.00	US36264FAK75
PIONEER NATURAL RE 5.10% 29/3/2026	0.00	US723787AV90
TARGA RES. 6.125% 15/3/2033	0.00	US87612GAC50
LY CORPORATION	0.00	JP3933800009
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A	0.00	US224044CT25
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00	US29278NAR44
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
CAIXABANK F2F 15/06/2035	0.00	US12803RAH75
MINEBEA MITSUMI INC	0.00	JP3906000009
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
ASAHI KASEI CORPORATION	0.00	JP3111200006
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
CONTINENTAL AG	0.00	DE0005439004
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	US476556DC60
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
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
FUT. CME 3MO SOFR DEC25	0.00	
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00	US55903VBD47
BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
DOLYA HOLDCO 17 D 4.875% 15/7/2028	0.00	XS2187646901
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	FR001400GGZ0
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
WESTLAKE AUTOMOBILE RECEIV 4A D 7.19% 16/07/2029VABLES 0.0% 16/07/2029	0.00	US96041AAN63
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	AU0000047003
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
PARAMOUNT GLOBAL	0.00	US92556H2067
REPUBLIC OF PANAM 3.875% 17/03/2028	0.00	US698299BF03
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
MACQUARIE GRP. 4.7471% 23/1/2030	0.00	XS2357234769
RAKUTEN GROUP INC	0.00	JP3967200001
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

JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
TREND MICRO INCORPORATED	0.00	JP3637300009
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	IT0005582421
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	JP1103441G98
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	IE00B4Q05ZN47
UK. GILT 1.75% 22-JUL-57	0.00	GB00BD0XH204
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
PRAEMIA HEALTHCARE 5.50% 19/9/2028	0.00	FR001400KL23
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
BANCA MONTE DEI PASC F2V 18/01/2028N 18/01/2028 EUR100000	0.00	XS1752894292
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BE0000333428
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
VIRGIN MONEY UK F2F 18/3/2028	0.00	XS2757511113
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
LOXAM SAS 6.375% 15/5/2028	0.00	XS2618428077
GOLUB CAPITAL BDC 3.375% 15/04/2024D1000	0.00	US38173MAA09
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
SANTANDER BANK AUTO CREDIT C D 8.197% 15/12/203232	0.00	US80290CBH60
RATIONAL AG	0.00	DE0007010803
FUTURES MARGIN-EURO	0.00	
TARGA RES. 4.20% 01/02/2033	0.00	US87612GAA94
FANNIE MAE CONNECTICUT AVE C07 2B FRN 25/5/2029	0.00	US30711XEJ90
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
Income Due - SEK	0.00	
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00	US958667AC17
ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000	0.00	US049560BA22
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00	CNE100000F46
ZOZO INC	0.00	JP3399310006
KOSMOS ENERGY LTD 7.75% 01/05/2027	0.00	USU5007TAD73
UNION PACIFIC 5.15% 20/01/20630	0.00	US907818GD49
GENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00	US15135UAX72
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2
CA AUTO BANK SPA/I 4.75% 25/01/2027	0.00	XS2708354811
KINROSS GOLD CORP	0.00	CA4969024047
SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000	0.00	US828807DQ71
PANAMA GOV. INTL. 8.00% 01/03/2038	0.00	US698299BY91
SPAIN GOV. BD. 0.25% 30-JUL-24	0.00	ES0000012E85
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	IT0005542797
VIETNAM GOV. INTL. 4.80% 19/11/2024	0.00	USY9384RAA87
ITALY BUONI POLIEN 1.45% 15/11/2024	0.00	IT0005282527
OPTION ONE MORTGAGE LOAN TR 4 1A1 FRN 25/04/2037USD I-A-1	0.00	US68403FAA49
CAP. ONE FINL. F2F 01/02/2030	0.00	US14040HDE27
FANNIE MAE POOL 6.00% 1/10/2053	0.00	US3140QTEN50
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	JP1201641J38
GRAB HOLDINGS LTD	0.00	KYG4124C1096
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
SANDOZ FIN. 3.97% 17/04/2027	0.00	XS2715297672
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00	XS2178957077
KENYA GOV. INTL. B 7.00% 22/05/2027	0.00	XS1843435840
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
FOX CORP COM	0.00	US35137L2043
NATL. BANK OF CANA 3.50% 25/04/2028	0.00	XS2615559130
PETROLEOS MEXICAN 6.875% 4/8/2026	0.00	US71654QCB68
SCHINDLER HOLDING-PART CERT	0.00	CH0024638196
MONDAY COM LTD	0.00	IL0011762130
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00	
IPSEN PROMESSES SA	0.00	FR0010259150
ALIMENTATION COUC 5.267% 12/2/20344	0.00	US01626PAU03
SEEK LIMITED	0.00	AU000000SEK6
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	IT0005474330
UK. GILT 0.625% 22/10/2050	0.00	GB00BMBL1F74
NATL. AUSTRALIA B 3.146% 05/02/2031	0.00	XS2758930569
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012I32
NIKE 3.25% 27/03/2040	0.00	US654106AL77
HUMANA 4.95% 01/10/2044	0.00	US444859BE13
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MK0
BALOISE HOLDING-REG	0.00	CH0012410517
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	IT0005493298

JAPAN GOV. TWENTY 0.50% 20/09/2036	0.00	JP1201581G90
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00	US00115AAN90
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
TRYG AS	0.00	DK0060636678
KLEPIERRE 3.875% 23/09/2033	0.00	FR001400NDQ2
HUNGARY GOV. INTL. 4.00% 25/07/2029	0.00	XS2753429047
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CITIBANK NA	0.00	
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	
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
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00	US629377CP59
ARES XL CLO 40A A1RR FRN 15/01/20291-RR	0.00	US040166BB32
MOBICO GRP. 4.875% 26/9/2031	0.00	XS2693304813
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
EASYJET 3.75% 20/3/2031	0.00	XS2783118131
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
AGCO 5.80% 21/03/2034	0.00	US001084A513
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	US084659AF84
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	US015271BC21
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
IQVIA 2.875% 15/06/2028	0.00	XS2189947505
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
FORD MOTOR CREDIT 3.25% 15/9/2025	0.00	XS2229875989
BNP PARIBAS F2V 31/03/2032EGS	0.00	FR0014009HA0
REXEL SA	0.00	FR0010451203
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
ALASKA AIRLINES 20 4.80% 15/08/2027144A A	0.00	US01166VAA70
CAS 2020-SBT1 1M2 SBT1 1M2 FRN 25/02/2040	0.00	US20753VBE74
COVENTRY B/SOC. 2.625% 07/12/2026	0.00	XS2534984716
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
ONEX CORP	0.00	CA68272K1030
REPUBLIC OF NIGERI 6.50% 28/11/20277 USD200000 2 REGS	0.00	XS1717011982
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	US92277GAU13
MINERVA LUXEMBOUR 8.875% 13/09/203300 REGS	0.00	USL6401PAM51
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
Outstanding Settlement Receipts - CAD	0.00	
SEADRILL FINANCE 8.375% 01/08/2030	0.00	US81172QAA22
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
FORD MOTOR CREDIT 6.798% 07/11/2028	0.00	US345397D591
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
AIB GRP. F2F 13/9/2029	0.00	US00135TAD63
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
BORR IHC BORR FIN 10.00% 15/11/202844A	0.00	US100018AA89
PETROLEOS MEXICAN 3.625% 24/11/2025R100000 3	0.00	XS1824425182
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	US20826FBH82
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
CANTOR FITZGERALD 7.20% 12/12/2028	0.00	US138616AM99
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
NSK LTD JPY	0.00	JP3720800006
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
CHARTER COMMS. OPE 2.80% 1/4/2031	0.00	US161175BU77
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
KNORR BREMSE AG	0.00	DE000KBX1006
ADEVINTA ASA	0.00	NO0010844038
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
JPM. CHASE F2F 22/10/2027	0.00	US46647PDW32
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00	US37045XEN21
FREDDIE MAC STACR REMIC DNA2 M1A FRN 25/02/2042	0.00	US35564KRE19
CARLYLE GBL. MKT. STRATS. 2RA A1 FRN 15/05/2031	0.00	US14314LAC90
MEIJI HOLDINGS CO NPV	0.00	JP3918000005

KESKO OYJ-B SHS	0.00	FI0009000202
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
NEMETSCHEK AG	0.00	DE0006452907
BANCO SANTANDER 5.588% 8/8/20288	0.00	US05964HAU95
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
LAST MILE LOGISTICS PAN EURO 1X E FRN 17/08/2033033 EUR EV E REGS	0.00	XS2356565585
PRESS KOGYO CO	0.00	JP3833600004
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
FUTURES MARGIN-HKD	0.00	
BUONI POLIENNALI D 0.60% 01/08/2031	0.00	IT0005436693
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	US720186AN51
MINITUBISHI UFJ FINL. F2V 19/04/202929	0.00	US606822CY81
CONNECTICUT AVENUE SECURI R02 1B1 FRN 02/25/2044	0.00	US20754GAF72
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	NL0013332430
ICL GROUP LTD	0.00	IL0002810146
MEXICO GOV. INTL. 5.40% 09/02/2028	0.00	US91087BAU44
CONNECTICUT AVENUE SECURI R02 1M2 FRN 02/25/2044	0.00	US20754GAE08
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	US68389XBP96
AMERICAN ELEC. POW 5.20% 15/01/2029	0.00	US025537AY74
CITIGROUP F2F 25/5/2034	0.00	US17327CAR43
PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS	0.00	AU3FN0050126
NOK BNP PARIBAS A/C	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
SIRIUS REAL ESTAT 1.125% 22/06/2026	0.00	XS2356076625
MOSS CREEK RES. HL 7.50% 15/1/2026	0.00	US61965RAA32
SWATCH GROUP	0.00	CH0012255151
LLOYDS BANKING GR 5.462% 05/01/2028	0.00	US53944YAZ60
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
INVESTMENT AB LATOUR	0.00	SE0010100958
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00	US98462YAF79
DOMINICAN REPUBLIC 5.95% 25/1/2027	0.00	USP3579EBV85
NEWMONT CORP / NEW 5.35% 15/03/20344	0.00	US65163LAP40
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	US8426EPAC26
GOLDEN STATE TOBA 0.988% 1/6/2024	0.00	US38122NA696
1ST SOURCE CORPORATION	0.00	US3369011032
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
FED REPUBLIC OF B 6.125% 15/03/2034	0.00	US105756CH10
SOUTHERN CALIFORNI 4.70% 01/06/202727	0.00	US842400HQ95
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
YAKULT HONSHA	0.00	JP3931600005
BX COMMERCIAL MORTGAGE TRU VOLT E FRN 15/09/2036	0.00	US05609VAN55
HYDRO ONE LTD	0.00	CA4488112083
MINITUBISHI UFJ FINL. F2V 19/07/20259/07/2025	0.00	US606822BW35
OMRON CORP	0.00	JP3197800000
KEYCORP F2F 06/03/2035	0.00	US49326EEP43
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
COLD STORAGE TRUST 2020-IC ICE5 D FRN 15/11/2023	0.00	US193051AN95
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	US5312297899
BLACKSTONE PRIVATE 1.75% 15/9/2024	0.00	US09261HAB33
BERKELEY GRP. 2.50% 11/8/2031	0.00	XS2370445921
LEG IMMOBILIEN 0.875% 17/01/2029	0.00	DE000A3MQNP4
FLORIDA POWER & LI 3.95% 01/03/2048	0.00	US341081FQ54
CONNECTICUT AVENUE SECURI R02 1M1 FRN 02/25/2044	0.00	US20754GAA85
COREBRIDGE FINL. 3.50% 4/4/2025	0.00	US21871XAB55
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
DVI DEUTSCHE VERMO 2.50% 25/01/2027	0.00	XS2431964001
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
CAS 2019-HRP1 M2 HRP1 M2 FRN 25/11/2039	0.00	US20754PAC41
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
LIFE 2021-BMR MORTGAGE TRUS BMR D FRN 15/03/2038	0.00	US53218CAG50
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	US958254AF13
TESCO COR. TSY. S 0.375% 27/07/2029	0.00	XS2289877941
CONNECTICUT AVENUE SECURI R01 1M1 FRN 25/01/2044	0.00	US20753UAA88
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	US15189WAJ99
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66
UNITED NATURAL FOODS INC 6.75% 15/OCT/2028	0.00	US911163AA17
EMERA INC	0.00	CA2908761018
GUATEMALA GOV. BD 4.375% 05/06/2027	0.00	USP5015VAG16
FUTURES MARGIN-JPY	0.00	

KINTETSU GROUP HOLDINGS CO LTD	0.00	JP3260800002
SAGAX EURO MTN 0.75% 26/01/2028	0.00	XS2291340433
NISSAN MOTOR CO L 4.345% 17/09/2027	0.00	US654744AC50
ASURION LLC NEW B-10 TERM LOAN 19/08/2028	0.00	US04649VBB53
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	
FORTUM OYJ	0.00	FI0009007132
HUNGARY GOV. INTL. 4.25% 16/6/20311000 REGS	0.00	XS2010026214
C&W SENIOR FINANC 6.875% 15/9/2027USD200000 REGS	0.00	USG3165UAA90
AEROPORTI DI ROMA 1.75% 30/07/2031	0.00	XS2337326727
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	US47233JGT97
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
JSR CORP	0.00	JP3385980002
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	US960413AY89
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
TOLL BROS. FIN. 3.80% 1/11/20292029 USD2000	0.00	US88947EAU47
ZENSHO HOLDINGS CO LTD	0.00	JP3429300001
COLOMBIA GOV. INTL 3.00% 30/01/2030	0.00	US195325DR36
SAGAX EURO MTN 1.00% 17/05/2029	0.00	XS2342227837
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
INDUSTRIVARDEN AB	0.00	SE0000190126
NE PROP. 2.00% 20/01/2030	0.00	XS2434763483
REPUBLIC OF SOUTH 5.875% 22/6/2030	0.00	US836205AY00
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	US161175B522
TOROMONT INDUSTRIES LTD	0.00	CA8911021050
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
INFRASTRUTTURE WIR NPV	0.00	IT0005090300
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
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
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
INVITATION HOMES O 4.15% 15/04/2032	0.00	US46188BAD47
EXTENDED STAY AMERICA TRUST ESH F FRN 15/07/2038	0.00	US30227FAN06
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
WELLS FARGO F2F 23/10/2029	0.00	US95000U3G61
BANK OF AMERICA F2F 10/11/2028/11/2028 USD1000 N	0.00	US06051GLC14
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
FORD MOTOR CREDIT 2.90% 16/02/2028SD	0.00	US345397B512
ITALY BUONI POLIEN 4.50% 01/10/20534A	0.00	IT0005534141
BUNDESREPUBLIK DEU 6.25% 04/01/2030	0.00	DE0001135143
KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS	0.00	BE0000350596
ANTHEM 3.60% 15/03/2051	0.00	US036752A528
JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
WORLDLINE SA	0.00	FR0011981968
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00	XS2063540038
FIS FABBRICA ITAL 5.625% 01/08/2027	0.00	XS2436585355
BLOCK INC CDI	0.00	AU0000187353
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE0000332412
PAN AMERICAN SILVER CORP	0.00	CA6979001089
BPCE SA F2V 13/10/20466	0.00	FR0014005V67
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
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
SIRIUS XM HLDGS INC	0.00	US82968B1035
MICRON TECH. 5.30% 15/01/2031	0.00	US595112CD31
PUMA SE	0.00	DE0006969603
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
BALDER FINLAND OYJ 1.00% 20/01/202900000 1	0.00	XS2288925568
FREDDIE MAC STACR REMIC T HQA1 M2 FRN 25/08/2033	0.00	US35564KBS78
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES00000128Q6
QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
FREDDIE MAC STACR REMIC DNA2 M1A FRN 25/04/2043	0.00	US35564KT581

GENESIS ENERGY LP/FIN 6.25% 15/05/2026	0.00	US37185LAK89
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
Income Due - IDR	0.00	
UK. GILT 4.375% 31/7/2054	0.00	G800BPSNBB36
WASHINGTON MUTUAL MORTGAG 2 1A1 7.00% 25/04/2037	0.00	
FS KKR CAP. II 4.25% 14/02/2025	0.00	US30313RAA77
MOZART DEBT MERGER 5.25% 01/10/20292029	0.00	US62482BAB80
NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A	0.00	US644188BH66
ADLER FINC. SA 12.50% PIK 30/06/2025000 REGS	0.00	DE000A3LF6J0
ING GROEP ING GROEP F2V PERP	0.00	XS2122174415
GRIFOLS ESCROW IS 3.875% 15/10/2028	0.00	XS2393001891
PETROLEOS MEXICANO 8.75% 2/6/2029	0.00	US71654QDL32
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
SG HOLDINGS CO LTD	0.00	JP3162770006
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
GLOBAL E ONLINE ORD	0.00	IL0011741688
BCE INC	0.00	CA05534B7604
WEST FRASER TIMBER CO	0.00	CA9528451052
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
IBIDEN CO LTD	0.00	JP3148800000
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
UK. GILT 1.625% 22-OCT-71	0.00	G800BFMCN652
DIASORIN SPA	0.00	IT0003492391
DEUTSCHE BANK AG/NEW F2F 28/05/2032	0.00	US251526CK32
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
KYOWA KIRIN CO LTD	0.00	JP3256000005
CARS-DB4 1A B3 4.95% 15/02/2050	0.00	US12510HAJ95
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	DE0001135044
T-MOBILE USA INC 5.50% 15/01/2055	0.00	US87264ADG76
SWO AUD RCV BBSW 6M PAY 2.764 010432	0.00	
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
SANTANDER HOLDINGS U F2F 06/01/2028	0.00	US80282KBC99
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
BONDOPT FRANCE (GOVT OF) 1 92.73 220526FR0012993103	0.00	
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000L58
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
BNP PARIBAS BNP PARIBAS F2V PERP	0.00	US05565ASK06
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
SWO GBP RCV SONIA 1D PAY 3.68 170724	0.00	
RENTOKIL INITIAL 3.875% 27/6/2027	0.00	XS2494945939
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	US74456QCG91
CONNECTICUT AVENUE SECURI R03 2M1 FRN 25/4/2043	0.00	US20753ACJ16
SEB SA	0.00	FR0000121709
MCGRAW-HILL EDUCATIO TL 28/07/2029	0.00	US58063DAC74
SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033	0.00	XS2445344570
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7160932174
SOFINA SA	0.00	BE0003717312
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	US46590XAP15
VOESTALPINE AG	0.00	AT0000937503
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
SWO AUD RCV BBSW 6M PAY 3.17 020424	0.00	
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
KOITO MFG CO LTD NPV	0.00	JP3284600008
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	JP1400071E55
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	JP1400111J52
BRISTOL-MYERS SQUI 5.20% 22/02/2034	0.00	US110122EH72
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	JP1300601JA9
CPI PROP. GRP. 1.75% 14/01/2030	0.00	

NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
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
HOMEBANC MORTGAGE TRUST 200 1 3A2 VAR 25/04/2037	0.00	US43739ECR62
TECK RES. 5.40% 01/02/2043USD1000	0.00	US878742AZ84
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
JAPAN GOV. THIRTY 0.60% 20/6/2050	0.00	JP1300671L78
SPAIN GOV. BD. 3.50% 31/5/2029	0.00	ES0000012M51
KINGDOM OF BELGIUM 4.50% 28/03/2026	0.00	BE0000324336
ITALY BUONI POLIEN 4.00% 30/4/2035	0.00	IT0005508590
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950
US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	US912810FM54
CENTRAL AMERICAN B 5.25% 27/04/2029	0.00	USG20038AA61
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	US958667AE72
SANTANDER HLDGS. USA F2F 09/01/2030	0.00	US80282KBJ43
ECOPETROL SA 8.375% 19/01/2036	0.00	US279158AV11
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	JP1201421D22
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	IT0005580094
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	JP1201341C38
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
BKW AG	0.00	CH0130293662
COMERICA F2F 30/01/2030	0.00	US200340AW72
NORTHRIVER MIDSTR 5.625% 15/2/2026	0.00	US666799NAA81
FUT PUT JUN 24 CBT 5Y T-NOTE 1065	0.00	
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
ORACLE 4.10% 25/03/2061	0.00	US68389XC891
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	DE0001102366
TORAY INDS INC	0.00	JP3621000003
DELTA AIR LINES SK 4.75% 20/10/2028	0.00	US830867AB33
TOKYU CORP NPV	0.00	JP3574200006
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
FS KKR CAP. 1.65% 12/10/2024	0.00	US302635AJ69
OCADO GROUP PLC	0.00	GB00B3MBS747
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	IT0005327306
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	JP1024441P12
JABIL INC 4.25% 15/05/2027	0.00	US466313AM58
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	ES0000012K95
SEVEN GROUP HOLDINGS LIMITED	0.00	AU000000SVW5
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
PARK PLACE SECURITIES INC WHQ1 M5 FRN 25/03/2035-5	0.00	US70069FGE16
AURIZON HOLDINGS LIMITED	0.00	AU000000AZJ1
UTD. AIRLINES 2019 2.70% 01-05-32	0.00	US90932JAA07
SWO GBP RCV SONIA 1D PAY 3.604 180724	0.00	
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
SWO GBP RCV 3.604 PAY SONIA 1D 180724	0.00	
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
AIR CANADA 4.625% 15/08/2029	0.00	CA008911BJ76
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
SECURITAS AB	0.00	SE0000163594
FREDDIE MAC STACR REMIC T HQA3 M1 FRN 25-11-2043	0.00	US35564K3G29
AMERICAN AIRLINES 3.15% 15/02/2032A	0.00	US02377LAA26
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU00000274706
UNIQA INSURANCE GROUP AG	0.00	AT0000821103
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
ALLEGRO CLO II-S 1RA A1 FRN 21/10/2028	0.00	US01751EAC21
MISC BHD	0.00	MYL3816OO005
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
SWO USD RCV 3.881 PAY SOFR 1D 200624	0.00	
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	IT0005358806
TYSON FOODS 5.70% 15/3/2034	0.00	US902494BM45
MONOTARO CO LTD	0.00	JP3922950005
CITIGROUP INC 2.52% BDS 03/11/32 USD1000	0.00	US172967NE72

MINI TPX IDX 2406 F	0.00	
MIDAS OPCO HLDGS. 5.625% 15/8/2029	0.00	US59565JAA97
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	US29364WBB37
Income Due - ZAR	0.00	
FUTU HOLDINGS LTD	0.00	US36118L1061
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	US65339KCA60
GS. GRP. F2F 27/01/2032	0.00	US38141GXR00
PATTERSON-UTI ENER 7.15% 1/10/2033	0.00	US703481AD36
KIMCO REALTY 2.25% 01/12/2031	0.00	US49446GRAY53
REECE LIMITED	0.00	AU000000REH4
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
ITALY BUONI POLIEN 0.95% 01/03/2037	0.00	IT0005433195
DENMARK GOV. BD. 1.75% 15/11/2025	0.00	DK0009923138
AUSTRALIA GOV. BD. 3.75% 21/5/2034	0.00	AU0000249302
KENEDIX OFFICE INVESTMENT CORP	0.00	JP3046270009
OWNIT MORTGAGE LOAN TRUST SE 6 A1 FRN 25/09/2037-1	0.00	
EVONIK INDUSTRIES AG	0.00	DE000EVNK013
QANTAS AIRWAYS LIMITED	0.00	AU000000QAN2
CANTOR COMMER. REAL ESTATE CF1 XA VAR 15/5/2052	0.00	US12529MAG33
DIGITAL REALTY TST 5.55% 15/01/2028/01/2028	0.00	
ELEMENT FINANCIAL CORP	0.00	CA2861812014
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93
NISSAN CHEMICAL CORPORATION	0.00	JP3670800006
EVERGREEN ACQCO 1 LP TLB 26/04/2028	0.00	
SWO EUR RCV EURIB 6M PAY 2.395 091224	0.00	
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
BAUSCH & LOMB ESC 8.375% 1/10/202828	0.00	US071705AA56
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
SAPUTO INC	0.00	CA8029121057
JAPAN GOV. FORTY Y 0.90% 20/03/2057	0.00	JP1400101H56
AUSTRALIA GOV. BD. 2.25% 21/05/2028	0.00	AU000XCLWAR9
AUSTRALIA GOV. BD. 2.75% 21/6/2035	0.00	AU000XCLWAMO
PENSKE TRUCK LEAS 5.875% 15/11/2027027	0.00	US709599BR43
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
WH GROUP LTD	0.00	KYG960071028
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WESTPAC BANKING CORPORATION	0.00	
MEXICAN UDIBONOS 2.75% I/L 27/11/2031	0.00	MX0SG00000K0
TECK RES. 6.00% 15/8/2040SD1000	0.00	US878742A542
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
SM ENERGY 6.75% 15/09/2026	0.00	US78454LAN01
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
TRANSOCEAN 11.50% 30/1/2027	0.00	US893830BQ11
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
ORICA LIMITED	0.00	AU000000OR11
SEATRUM LIMITED	0.00	SG1H97877952
COREBRIDGE FINANCIAL ORD	0.00	US21871X1090
BONDOPT AUSTRALIAN GOVERNMENT 103.402284 110624AU0000300535	0.00	
SWO GBP RCV SONIA 1D PAY 4.353 050126	0.00	
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	NL00150012X2
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00	CNE00000GG0
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
NISOURCE INC	0.00	US65473P1057
ENAGAS	0.00	ES0130960018
DEMANT A S	0.00	DK0060738599
SQUARE ENIX HOLDINGS CO LTD	0.00	JP3164630000
OCI NV	0.00	NL0010558797
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	US5312297220
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
BANCO DE SABADELL SA 5.5% 08/09/2029	0.00	XS2677541364
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
PATTERSON-UTI ENER 3.95% 01/02/2028	0.00	US703481AB79
ESR CAYMAN LTD	0.00	KYG319891092
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
KAISER ALUMINUM CORP 4.62% 01/MAR/2028	0.00	US483007AJ91
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
TDC NET 6.50% 01/06/2031	0.00	XS2615584328
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	US299808AH86
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
UTD. AIRLINES 4.625% 15/04/2029	0.00	US90932LAH06

GETINGE AB-B	0.00	SE0000202624
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
SAMHALLSBYGGNADSBOLAGET I NORDEN049	0.00	XS2272358024
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44
CENTRAL AMERICAN B 5.25% 27/4/2029NTS 27/04/29 USD2000 REGS	0.00	USG20038AA61
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	CA135087P998
DROPBOX INC	0.00	US26210C1045
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	CA135087R481
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
BANCO DE SABADELL F2F 7/2/2029	0.00	XS2583203950
MIRVAC GROUP PROPERTY TRUST	0.00	AU000000MGR9
CITY DEVELOPMENTS	0.00	SG1R89002252
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
HUSQVARNA AB - B SHARES	0.00	SE0001662230
SELP FIN. SARL 3.75% 10/8/2027	0.00	XS2511906310
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
IGM FINANCIAL INC	0.00	CA4495861060
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
HONGKONG LAND HOLDINGS LTD	0.00	BMG458711090
ZAR BNP PARIBAS A/C	0.00	
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
CENTENE 3.375% 15/2/2030	0.00	US15135BAV36
VOLKSWAGEN BANK 4.375% 3/5/2028	0.00	XS2617456582
Futures Margin - AUD	0.00	
NOMURA REAL EST MA REIT	0.00	JP3048110005
HAMAMATSU PHOTONICS KK	0.00	JP3771800004
FUT PUT DEC 24 3M SOFR 1YMC 9637	0.00	
TP ICAP FIN. 2.625% 18/11/2028	0.00	XS2409096349
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
AUTOSTRAD PER L I 4.25% 28/6/2032	0.00	XS2775027043
MCDONALDS HOLDINGS CO JAPAN	0.00	JP3750500005
SBI HOLDINGS INC NPV	0.00	JP3436120004
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	
JPM. CHASE F2F 22/02/2048	0.00	US46647PAA49
INTEL CORP 5.625% 10/02/2043	0.00	US458140CH18
VISTRA OPERATIONS 6.95% 15/10/203310/2033 USD2000	0.00	US92840VAQ59
SANTANDER BANK AUTO CREDIT A B 5.281% 15/05/20322	0.00	US80290CAS35
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
TEMENOS AG	0.00	CH0012453913
SHIMADZU CORP	0.00	JP3357200009
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	
DENTSU GROUP INC	0.00	JP3551520004
ALLY FINL. 7.10% 15/11/2027	0.00	US02005NBR08
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
REGAL REXNORD CORP 6.40% 15/4/2033	0.00	US758750AF08
ADVANTAGE SALES & 6.50% 15/11/202811/2028 USD2000 144A	0.00	US00775PAA57
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	NL0010733424
CLARIANT AG REG	0.00	CH0012142631
FIESTA PURCHASER 7.875% 01/03/2031	0.00	US31659AAA43
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
ALLY FINL. F2F 03/01/2030	0.00	US02005NBU37
GILDAN ACTIVEWEAR INC	0.00	CA3759161035
HOLDING D INFRAST 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
EXELON 5.45% 15/3/2034	0.00	US30161NBN03
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
PETROLEOS MEXICANO 3.75% 16/4/2026	0.00	XS1057659838
mitsui chemicals inc	0.00	JP3888300005
SCOUT24 SE	0.00	DE000A12DM80
AUSTRALIA GOV. BD. 3.25% 21/06/2039	0.00	AU000XCLWAP3
HUARONG FIN. II 0.75% 12/11/2029	0.00	SE0011281922
JAPAN GOV. TWENTY 2.00% 20/03/2031	0.00	JP1201261B43

JDE PEETS BV	0.00	NL0014332678
ABBVIE 4.50% 14/05/2035	0.00	US00287YAR09
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
GPT GROUP	0.00	AU000000GPT8
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
CTP NV 0.625% 27/09/2026	0.00	XS2390530330
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
SWIRE PACIFIC	0.00	HK0019000162
WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
ANNINGTON FUNDING 2.308% 6/10/2032	0.00	XS2393618389
AMERICAN TOWER COR 0.40% 15/02/2027	0.00	XS2393701284
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
HILCORP ENERGY I/HILCORP 6.25% 15/APR/2032	0.00	US431318AZ78
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
HCA 5.125% 15/6/2039	0.00	US404119BY43
SWEDISH KRONA	0.00	
KEISEI ELECTRIC RAILWAY CO	0.00	JP3278600006
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
JAPAN GOV. THIRTY 0.40% 20/03/2050	0.00	
UK. GILT 0.50% 22/10/2061	0.00	GB00BMBL1D50
JAPAN GOV. THIRTY 0.80% 20/03/2047	0.00	JP1300541H31
ABBVIE 4.70% 14/05/2045	0.00	US00287YAS81
NEXI SPA 2.125% 30/04/2029	0.00	XS2332590475
BROADCOM 3.50% 15/02/2041	0.00	US11135FBJ93
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000	0.00	US68389XAV73
FUT. CBT 5Y T-NOTE JUN24	0.00	
PALISADES CENTER TST PLSD B 3.35% 13/04/2033	0.00	US69640GAG01
AMERICAN TOWER COR 3.65% 15/03/2027	0.00	US03027XBV10
COMSTOCK RESOURCES INC 6.75% 01/03/2029	0.00	US205768AS39
SINO LAND CO LTD HKG	0.00	HK0083000502
VISTRA OPERATIONS 5.125% 13/05/2025	0.00	US92840VAL62
HOLDING D INFRAST 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
Income Due - CHF	0.00	
TOBU RAILWAY CO LTD	0.00	JP3597800006
REALTY INC. 1.80% 15/03/2033	0.00	US756109BA12
CIGNA CORP 4.80% 15/7/2046	0.00	US125523CF53
MIZUHO FINANCIAL GRO F2F 06/09/2029	0.00	XS2383901761
FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000	0.00	US303901BL51
SUN COMMUNITIES OPER LP 4.2% 15/APR/2032	0.00	US866677AH07
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
BNP PARIBAS 2.00% 13/09/2036	0.00	FR0014005E43
CHIBA BANK LTD JPY	0.00	JP3511800009
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	
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
ABBVIE 5.40% 15/3/2054	0.00	US00287YDW66
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	US05329WAR34
VENTURE GLOBAL CALCASIEU 3.87% 15/AUG/2029	0.00	US92328MAA18
HEALTHPEAK OP 2.875% 15/01/20311 USD1000	0.00	US42250PAB94
COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128	0.00	US202795JR27
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00	US92328MAB90
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001XZ6
SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
CTP NV 1.50% 27/09/2031	0.00	XS2390546849
OPT. ICE 3MTH SONIA FU JUN24 PUT 95.3 6/14/2024	0.00	
VOLVO CAR AB	0.00	SE0016844831
ROHM CO LTD	0.00	JP3982800009
RLJ LODGING TRUST 4.00% 15/09/2029	0.00	US74965LAB71
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A	0.00	US571676AN55

KOREAN WON	0.00	
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
SANTANDER DRIVE AUTO RECE S1 R1 8.14% 16/04/20284% 16/04/2028	0.00	US80286QAA76
JPM CCP EUR BROKER ACCOUNT	0.00	
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
ODAKYU ELECTRIC RAILWAY CO	0.00	JP3196000008
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
VENTURE XVII CLO 17A ARR FRN 15/04/2027	0.00	US92329YAL02
ADLER GROUP SA 1.875% 14/01/2026	0.00	XS2283224231
FUT JUN 24 SFE 20Y BONDLT	0.00	
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
GRIFOLS SA	0.00	ES0171996087
AZRIELI GROUP	0.00	IL0011194789
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
VERIZON COMMS. 3.40% 22/03/20411000	0.00	US92343VGR44
TRANE TECHS. FINC. 5.25% 03/03/2033	0.00	US892938AA96
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	
WARNERMEDIA HLDGS 4.279% 15/3/2032	0.00	US55903VBC63
IIDA GROUP HOLDING NPV	0.00	JP3131090007
YAMATO HOLDINGS CO LTD	0.00	JP3940000007
SWO EUR RCV EURIB 6M PAY 3.537 080126	0.00	
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
BECHTLE AG	0.00	DE0005158703
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
ORACLE CORPORATION JAPAN	0.00	JP3689500001
KINGDOM OF BELGIUM 3.45% 22/6/2043	0.00	BE0000359688
KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS	0.00	DK0009924102
JAPAN GOV. THIRTY 1.40% 20/09/2045	0.00	JP1300481F92
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
HOSHIZAKI CORP	0.00	JP3845770001
ABBVIE 5.50% 15/3/2064	0.00	US00287YDX40
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GCO
SWO EUR RCV 2.36 PAY EURIB 6M 260624	0.00	
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
YPSO FIN. BIS 10.50% 15/5/2027	0.00	US02156TAB08
CCL INDUSTRIES INC	0.00	CA1249003098
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
SWO GBP RCV 2.353 PAY SONIA 1D 050126	0.00	
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00	US65342QAM42
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
OPT. 3MO EURO EURIBOR JUN24 PUT 96.5 6/17/2024	0.00	
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	
FX OPTIONS	0.00	
HIROSE ELECTRIC JPY	0.00	JP3799000009
NATIONSTAR MORTGAG 6.00% 15/01/2027	0.00	US63861CAA71
US. TSY. NOTE/BON 6.125% 15/08/2029	0.00	US912810FJ26
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	SE0000108847
CITIGROUP CCP	0.00	
SPI 200 2406 FUT	0.00	
BONDOPT AUSTRALIAN GOVERNMENT 103.412212 040624AU000XCLWAG2	0.00	
HOUSING NEW ZEALAND LTD 240430 2.183 GB	0.00	NZHNZD0230L2
ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000	0.00	US049560AR65
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
HIKARI TSUSHIN INC	0.00	JP3783420007
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00	HK0000093390
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00	US161175BV50
SWEDEN GOV. BD. 1.00% 12/11/2026	0.00	SE0007125927
CONCORDIA FINANCIAL GROUP LTD	0.00	JP3305990008
SWEDEN GOV. BD. 2.25% 1/6/2032	0.00	SE0004517290
FUTURES MARGIN-SGD	0.00	
JAPAN GOV. FORTY Y 1.40% 20/03/2055	0.00	JP1400081F45
TELECOM ITALIA SPA	0.00	IT0003497168
KINGDOM OF BELGIUM 1.45% 22/06/203701 84	0.00	BE0000344532
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
SPRINT CAP. 8.75% 15/3/2032	0.00	US852060AT99
MILEAGE PLUS HLDGS 6.50% 20/6/2027	0.00	US599191AA16
KINGDOM OF BELGIUM 2.25% 22/6/2057	0.00	BE0000343526
TWD BNP PARIBAS A/C	0.00	

FUT. 3MO EURIBORICFDEC24	0.00	
PRA GRP. 5.00% 1/10/2029	0.00	US69354NAD84
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00	US049560A549
STAR PARENT 9.00% 1/10/2030	0.00	US855170AA41
VERDE PURCHASER 10.50% 30/11/2030	0.00	US92339LAA08
SWO USD RCV SOFR 1D PAY 3.495 070524	0.00	
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
HYUNDAI CAP. AMERI 6.10% 21/9/2028 6.1% 21/09/2028	0.00	US44891ACN54
FUT PUT JUN 24 T-NOTE OPTION 1060	0.00	
CK INFRASTRUCTURE	0.00	BMG2178K1009
SWO AUD RCV BBSW 6M PAY 4.1635 020424	0.00	
SINGAPORE GOV. BD. 2.25% 01/08/2036	0.00	SG31A9000002
BONDOPT NEW S WALES TREASU 96.155185 160524AU3SG0001514	0.00	
CANADIAN GOV. BD. 2.75% 01/12/2064	0.00	CA135087C939
SWO EUR RCV EURIB 6M PAY 2.36 260624	0.00	
SWO GBP RCV 4.75 PAY SONIA 1D 100624	0.00	
FUT. 3MO EURO EURIBOR ICF MAR26	0.00	
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
SWEDISH GOV. 0.125% 12/05/203100 1062	0.00	SE0013935319
JABIL 3.60% 15/1/2030	0.00	US466313AJ20
SWEDEN GOV. BD. 1.75% 11/11/2033	0.00	SE0017830730
TOHO CO LTD JPY	0.00	JP3598600009
CITIGROUP CCP CAD BROKER ACCOUNT	0.00	
ILS BNP PARIBAS A/C	0.00	
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
EURVARIATION MARGINBARCLAYS CCP	0.00	
KINGDOM OF BELGIUM 2.15% 22/06/2066	0.00	BE0000340498
RPI_CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK	0.00	
ECOPETROL 5.375% 26/6/2026	0.00	US279158AL39
DENMARK GOV. BD. 0.25% 15/11/205201	0.00	DK0009924029
FUT. CME 3MO SOFR MAR26	0.00	
BONOS Y OBLIG DEL 1.45% 31/10/2071	0.00	ES0000012H58
JARDINE CYCLE & CARR	0.00	SG1B51001017
CDS_SN_CCP FORD MOTOR CREDIT CO 5% 20270620BARCUS31ICEEUSUS345397YG20	0.00	
BRAZILIAN REAL	0.00	
SWO GBP RCV SONIA 1D PAY 3.49 041124	0.00	
Income Due - CLP	0.00	
CENOVUS ENERGY 6.75% 15/11/2039	0.00	US15135UAF66
ROCKWOOL A/S	0.00	DK0010219153
OTC CASH COLL RECEIVABLE FROM AUD ROYCG2L 31 DEC2050	0.00	
Income Due - ILS	0.00	
CIGNA 2.40% 15/03/2030	0.00	US125523CL22
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK	0.00	
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
FUT. CME 1MO SOFR APR24	0.00	
BARCLAYS CCP JPY BROKER ACCOUNT	0.00	
ANHEUSER-BUSCH INB 4.60% 15/04/2048	0.00	US035240AN09
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	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM COMMONWEALTH BANK OF AUSTRALIA	0.00	
SITC INTERNATIONAL	0.00	KYG8187G1055
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00	GB00B669WX96
SWO GBP RCV SONIA 1D PAY 4.547 240624	0.00	
SWO GBP RCV SONIA 1D PAY 4.75 100624	0.00	
Income Due - NOK	0.00	
CZK BNP PARIBAS A/C	0.00	
BUONI POLIENNALI D 2.15% 01/03/2072	0.00	IT0005441883
FUT. ME 5Y CDN BOND JUN24	0.00	
HCA 3.50% 15/7/2051	0.00	US404119CB31
SWEDEN GOV. BD. 0.50% 24/11/20451063	0.00	SE0015193313
DJ EUR ST50 2406 FU	0.00	DE000C6XKBW6
FUT. CME 1MO SOFR MAR24	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	
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	
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK	0.00	
SWO GBP RCV 4.547 PAY SONIA 1D 240624	0.00	
SWO USD RCV 3.495 PAY SOFR 1D 070524	0.00	
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK	0.00	

FUT. MAR 27 ICE SONIA	0.00	
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK	0.00	
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK	0.00	
TRY BNP PARIBAS A/C	0.00	
FUT. CME 3MO SOFR JUN25	0.00	
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK	0.00	
SWO GBP RCV 4.67 PAY SONIA 1D 210524	0.00	
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK	0.00	
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 41 0.575 150524	0.00	
AMERCO INC	0.00	US0235861004
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.55 150524	0.00	
SWO GBP RCV SONIA 1D PAY 4.748 220424	0.00	
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
FUT. CME 3MO SOFR DEC26	0.00	
FANNIE MAE 3.50% PERP	0.00	
NORWEGIAN KRONOR	0.00	
FANNIE MAE 5.50% PERP	0.00	
SWO GBP RCV 4.92 PAY SONIA 1D 080424	0.00	
RCI BANQUE 4.125% 04/04/2031	0.00	FR001400P3E2
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	
FEE REBATES	0.00	
SWO JPY RCV 0.18 PAY TONAR 1D 070325	0.00	
MYR BNP PARIBAS A/C	0.00	
TOPIX INDEX 2406 FU	0.00	
SWO GBP RCV SONIA 1D PAY 4.793 200524	0.00	
TELUS CORPORATION COM NPV	0.00	CA87971M1032
NEW ZEALAND GOVERN 2.75% 15/05/2051	0.00	NZGOVDT551C8
HANG MINI 2404 FUT	0.00	
BONDOPT FRANCE (GOVT OF) 3 104 170424FR001400L834	0.00	
K-REIT ASIA	0.00	SG1T22929874
ACRE COMMERCIAL MORTGAGE 20 FL4 A FRN 18/12/2037TG 1.15% 15/12/2037	0.00	US00489TAA43
CLP BNP PARIBAS	0.00	
ORANGE ORANGE F2V PERP	0.00	FR0014000XS4
WESTPAC	0.00	
CREDIT MUTUEL ARK 3.625% 3/10/2033	0.00	
SWO GBP RCV 4.748 PAY SONIA 1D 220424	0.00	
SOUTH AFRICAN RAND	0.00	
MEXICAN PESO	0.00	
CONNECTICUT AVENUE SECS. R01 2M2 FRN 25/7/2031	0.00	US20754FAK84
NESTLE CAP. 5.25% 04/04/2034	0.00	
FUT. JUN 27 ICE SONIA	0.00	
VESTIS CORPORATION	0.00	US29430C1027
FUT PUT MAY 24 CME MINIS&PW3 4400	0.00	
FUT 06 JUN 24 EURX E-SCHATZ	0.00	
PHP BNP PARIBAS A/C	0.00	
SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054	0.00	US83272GAB77
FREDDIE MAC STACR TST. 20 FTR2 M1 FRN 25/11/2048	0.00	US35564WAA18
SWEDEN GOV. BD. 1.375% 23/6/2071	0.00	SE0016102115
PLN BNP PARIBAS A/C	0.00	
FINABLR PLC	0.00	GB00BJ7HMMW26
OPT. ICE 3MTH SONIA FU JUN24 CALL 95.5 6/14/2024	0.00	
LLOYDS BANKING GRP. F2V 04/10/2030	0.00	XS2796587280
Income Due - SGD	0.00	
NORTHUMBRIAN WATER 5.50% 02/10/2037	0.00	XS2794482351
FUT. SEP 25 ICE SONIA	0.00	
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	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
POLISH ZLOTY	0.00	
Income Due - HKD	0.00	
FUT. 3MO EURO EURIBOR ICF JUN25	0.00	
BAYTEX ENERGY 7.375% 15/3/2032	0.00	
FUT. 90-DAY BANK BILL SFE JUN24	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	
FUT. 3MO EURO EURIBOR ICF MAR27	0.00	
SIRIUSPOINT 7.00% 05/04/2029	0.00	
BMW US CAP. 4.90% 02/04/2029	0.00	USU09513JW07
DANISH KRONE	0.00	
SWISS FRANC	0.00	

FUT. 3MO EURO EURIBOR ICF SEP26	0.00	
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054	0.00	
FUT. CME 3MO SOFR MAR28	0.00	
CORAL-US TERM LOAN 15/10/2029	0.00	
SMURFIT KAPPA TSY 5.438% 03/04/2034	0.00	US83272GAC50
NEW ISRAELI SHEQEL	0.00	
MATADOR RES. 6.50% 15/04/2032	0.00	US576485AG13
WESTPAC BANKING FRN 03/04/2034	0.00	AU3FN0086328
FUT. 3MO EURIBORICFSEP24	0.00	
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW	0.00	
BONDOPT AUSTRALIAN GOVERNMENT 80.623 040624AU000XCLWAS7	0.00	
SINGAPORE DOLLAR	0.00	
#N/A N/A 1X B FRN 15/11/20331/2033	0.00	XS2797421505
NZD CCP	0.00	
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	DE000BU2Z023
ADLER GROUP SA	0.00	LU2615168379
KRW BNP PARIBAS A/C	0.00	
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
GAZPROM PJSC-SPON ADR	0.00	US3682872078
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	US83405RAB33
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
BARINGS CLO LTD 2016-IBARINGS 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 OPPTS. X 10A XR FRN 20/07/2031	0.00	US38137PAN06
FREDDIE MAC STACR REMIC T HQA1 M1 FRN 25/01/2050	0.00	US35565JAA97
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
GOLDENTREE LOAN OPPTS. XII 12A XR FRN 21/07/2030	0.00	US38137MAF41
MOTEL 6 TST. 2017-MTL6 MTL6 B FRN 15/08/2034	0.00	US61975FAG46
NK LUKOIL PAO	0.00	US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00	US80585Y3080
FANNIE MAE CONNECTICUT AV C01 1M1 FRN 25/07/2030	0.00	US30711XY579
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00	BE6344703309
ALM XVI ALM XVI 16A AAR2 FRN 15/07/2027	0.00	US00162LCN55
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00	US6074091090
PHOSAGRO PJSC GDR	0.00	US71922G3083
HUF BNP PARIBAS A/C	0.00	
NOVATEK PJSC	0.00	US6698881090
GINNIE MAE II POOL 3.50% 20/1/2048	0.00	US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00	US36179Q6Q92
SWO EUR RCV EURIB 6M PAY 2.6 030424	0.00	
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00	
FN BD0946 4.00% 01/06/2046	0.00	US3140F8BQ97
TEXTAINER MARINE CONTAINER 2A A 2.23% 20/04/204646	0.00	US88315LAQ14
FANNIE MAE POOL 3.00% 01/12/2051	0.00	US3140KFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00	US3133KJJQ67
TRINITY RAIL LEASING 2021 1A A 2.26% 19/07/2051.5% 15/07/2028	0.00	US89656GAA22
FANNIE MAE POOL 2.50% 01/05/2051	0.00	US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00	US3140XDGU41
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
FANNIE MAE POOL 2.00% 1/5/2036	0.00	US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00	US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00	US3140M9MX25
FANNIE MAE POOL 3.00% 01/08/2050	0.00	US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00	US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00	US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00	US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00	US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00	US3133L7V795
GINNIE MAE II POOL 3.00% 20/9/2051	0.00	US36179WNF13
FANNIE MAE POOL 2.00% 01/02/2051	0.00	US31418DWR96
FANNIE MAE POOL 2.00% 1/6/2036	0.00	US3140XHHK63
FANNIE MAE POOL 2.00% 1/9/2036	0.00	US3140LWEP82
FANNIE MAE POOL 2.00% 01/12/2040	0.00	US31418DU678
FANNIE MAE POOL 2.50% 1/2/2051	0.00	US31418DWS79
FANNIE MAE POOL 2.50% 01/09/2050	0.00	US31418DSJ27
FANNIE MAE POOL 2.50% 1/11/2040	0.00	US3140XDRF54
FANNIE MAE POOL 3.00% 01/12/2050	0.00	US3140X8W459
FANNIE MAE POOL 3.50% 9/1/2046	0.00	US3140FFLC38

FANNIE MAE POOL 4.00% 01/06/2048	0.00	US3140XCPV40
FANNIE MAE POOL 4.00% 01/08/2051	0.00	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	US3132DWC872
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	US36179VVX53
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
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
JQW PLC ORD NPV	0.00	JE00BGZHC53
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBL000156
COP BNP PARIBAS A/C	0.00	
GAZPROM NEFT PJSC	0.00	US36829G1076
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	
PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON	0.00	US71922G4073
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
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	
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00	US912810TX63
SWO USD RCV 4.08 PAY SOFR 1D 150424	0.00	
SWO USD RCV 4.078 PAY SOFR 1D 250424	0.00	
US TREASURY N/B 4.12% 31/MAR/2029	0.00	
SWO USD RCV 4.085 PAY SOFR 1D 180424	0.00	
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00	US912810TZ12
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	
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	
ANZ BANK NZ 11AM A/C	0.00	
SWO USD RCV SOFR 1D PAY 3.69 260424	0.00	
FANNIE MAE 6.00% PERP	0.00	
YMM4 FUT JUN 24 SFE 3Y T-BOND 17/06/2024	0.00	
SMBC AVIATION CAP. 5.30% 03/04/20299	0.00	

TURKISH LIRA	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	
JPM CCP	0.00	
BRITISH STERLING POUND	0.00	
FANNIE MAE 4.00% PERP	0.00	
RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054	0.00	
FUT. CME 3MO SOFR DEC27	0.00	
FUT. SEP 24 BANK ACCEPT 3M	0.00	
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.625 1505242165BYEE1	0.00	
MSCI SING 2404 FUT	0.00	SGXDB1465622
SWO_CD_X ITRAXX EUROPE SERIES 41 0.65 1505242166VDJ1	0.00	
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
CDS_IX_CCP CDX.EM.40 1% 20281220BARCUS31ICEEUS2165BZFE7	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. ME 10Y CDN BND JUN24	0.00	
FUT. CME 3MO SOFR SEP25	0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CITIGROUP GLOBAL MARKETS	0.00	
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G	0.00	
FUT. CME 3MO SOFR SEP24	0.00	
FUT. 3MO EURIBORICFJUN24	0.00	
CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2165BRZH6	0.00	
BARCLAYS CCP AUD BROKER ACCOUNT	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	
FUT. DEC 25 ICE SONIA	0.00	
CDS_IX_CCP CDX.NA.HY.41 5% 20281220BARCUS31ICEEUS2165BRAB1	0.00	
FUT. CME 3MO SOFR JUN24	0.00	
FUT. ICE 3MTH SONIA ICF DEC24	0.00	
FUT 06 JUN 24 EURX EUR-BOBL	0.00	
FUT. US 2YR T-NOTE JUN24	0.00	
FUT JUN 24 SFE 5YR BONDLT	0.00	
FUT. 3MO EURO EURIBOR ICF DEC25	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	
FUT. JUN 24 BANK ACCEPT 3M	0.00	
CDS_IX ITRAXX EUROPE SENIOR 1% 2029062021667DCP7	0.00	
NYL MSCI EMER 2406 F	0.00	
FUT 06 JUN 24 EURO BUXL BND	0.00	
FUT. DEC 24 90 DAY B-BILLS	0.00	
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	0.00	
FUT. YR T-NOTES JUN24	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AND NEW ZEALAND BK GRP LTD	0.00	
CCP DUE FROM GOLDMAN SACHS	0.00	
FUT. EURO-OAT FUTURE EUX JUN24	0.00	
CDS_IX CDX.NA.IG.42 1% 202906202165BYEE1	0.00	DCS0YHYS
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
BARCLAYS CCP USD BROKER ACCOUNT	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMANSACHS INTERNATIONAL	0.00	
Outstanding Settlement Payments - CHF	0.00	
SELL TO OPEN REPO W/BOFA SECU 5.0% FROM 22/03/2024 TO 16/04/2024	0.00	
RPI AUD RCV 2.66% PAY CPI1D 15-DEC-2029	0.00	
Outstanding Settlement Payments - CZK	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	
FUT. EURO-BUND FUTURE EUX JUN24	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPACBANKING CORPORATION	0.00	
Outstanding Settlement Payments - PLN	0.00	
Outstanding Settlement Payments - CLP	0.00	
Outstanding Settlement Payments - SEK	0.00	
ANZ COLLATERAL	0.00	
COMMONWEALTH BANK OF	0.00	
BNZ NZD COLL	0.00	
OTC DER CASH COLL COLLATERAL PAY	0.00	
CCP COLLATERAL ACCOU	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STATE STREET BANK AND TRUST COMPANY	0.00	
FUT. CBT UL T-BONDS JUN24	0.00	
FUT. CBT ULT TNOTE JUN24	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYSBANK PLC	0.00	
Outstanding Settlement Payments - ZAR	0.00	

CDS_IX ITRAXX EUROPE SERIES 1% 2029062021666VDJ1	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00	
Outstanding Settlement Payments - TRY	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD RBOSNL2RTCM 31 DEC 2050	0.00	
Outstanding Settlement Payments - THB	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS AG	0.00	
Outstanding Settlement Payments - GBP	0.00	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	-0.01	
CANADIAN DOLLAR	-0.01	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	-0.01	
FUT. LIF LONG GILT JUN24	-0.01	
Outstanding Settlement Payments - BRL	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY & CO. INTER	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.01	
Outstanding Settlement Payments - NOK	-0.01	
MSCI INDIA 2406 FUT	-0.01	DE000C6FTBE2
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	-0.01	
SELL TO OPEN REPO W/WESTPAC BANKING 4.38% FROM 21/03/2024 TO 18/04/2024	-0.01	
FUT 06 JUN 24 EUX EURO-BTP	-0.01	
SELL TO OPEN REPO W/HONGKONG AND SH 4.6% FROM 21/03/2024 TO 18/04/2024	-0.01	
MORGAN STANLEY COLAT	-0.01	
STANDARD CHARTERED C	-0.01	
Outstanding Settlement Payments - CAD	-0.01	
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	-0.01	
Outstanding Settlement Payments - CNY	-0.02	
RBS COLLATERAL AC	-0.02	
SELL TO OPEN REPO W/TORONTO DOMINIO 4.45% FROM 21/03/2024 TO 04/04/2024	-0.02	
Outstanding Settlement Payments - TWD	-0.02	
Outstanding Settlement Payments - KRW	-0.03	
Outstanding Settlement Payments - HKD	-0.03	
SELL TO OPEN REPO W/ INVMANGR 4.4% FROM 21/03/2024 TO 09/05/2024	-0.03	
CROSS CURRENCY SWAPS	-0.03	
JPM CCP USD BROKER ACCOUNT	-0.03	
Outstanding Settlement Payments - EUR	-0.04	
EURO	-0.05	
Outstanding Settlement Payments - AUD	-0.05	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.05	
Outstanding Settlement Payments - JPY	-0.06	
Outstanding Settlement Payments - USD	-0.07	
SELL TO OPEN REPO W/WESTPAC BANKING 4.38% FROM 21/03/2024 TO 09/05/2024	-0.07	
BANK OF AMERICA CCP	-0.08	
SOC GEN COLLATERAL	-0.09	
Outstanding Settlement Payments - NZD	-0.40	
FX POSITIONS	-0.96	