

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	New Zealand Defence		Offer number	OFR10278
Fund name	Force KiwiSaver Scheme		Fund number	FND37
Period disclosure applies [dd/mm/yyyy]	High Growth fund			
Asset name	% of fund net assets	Security code		
FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND	4.32	DU0FSIGLINZ2		
Liquidity Identifier	3.30			
FISHER & PAYKEL HEALTHCARE CORPORATION L	2.27	NZFAPE0001S2		
NZD BNP PARIBAS A/C	2.08			
MICROSOFT CORP	1.96	US5949181045		
AUCKLAND INTERNATIONAL AIRPORT LTD	1.64	NZAIAE0002S6		
USD BNP PARIBAS A/C	1.50			
INFRATIL LIMITED	1.42	NZIFTE0003S3		
CONTACT ENERGY LIMITED	1.25	NZCENE0001S6		
NVIDIA CORP	1.25	US67066G1040		
SPARK NEW ZEALAND LIMITED	1.24	NZTELE0001S4		
MAINFREIGHT LIMITED	1.13	NZMFTE0001S9		
MERIDIAN ENERGY LT NPV	1.09	NZMELE0002S7		
APPLE INC	1.08	US0378331005		
AMAZON COM INC	0.96	US0231351067		
META PLATFORMS INC	0.84	US30303M1027		
THE A2 MILK COMPANY LIMITED	0.80	NZATME0002S8		
EBOS GROUP LIMITED	0.66	NZEBOE0001S6		
SUMMERSET GROUP HOLDINGS LTD	0.59	NZSUME0001S0		
ALPHABET INC CAP STK CL A	0.56	US02079K3059		
MASTERCARD INC - CLASS A	0.55	US57636Q1040		
MERCURY NZ LIMITED	0.54	NZMRPE0001S2		
NOVO NORDISK ORD SHS CLASS B	0.53	DK0062498333		
RYMAN HEALTHCARE LTD	0.52	NZRYME0001S4		
TAIWAN SEMICON MANUFACTURING CO LTD	0.51	TW0002330008		
CSL LIMITED	0.48	AU000000CSL8		
ASML HOLDING NV	0.45	NL0010273215		
PROLOGIS INC COM	0.42	US74340W1036		
FLETCHER BUILDING LTD	0.40	NZFBUE0001S0		
JP MORGAN CHASE & CO	0.40	US46625H1005		
THE CIGNA GROUP	0.40	US1255231003		
EQUINIX INC COM	0.40	US29444U7000		
WELLTOWER INC	0.39	US95040Q1040		
TENCENT HLDGS LIMITED	0.39	KYG875721634		
FREIGHTWAYS GROUP LTD	0.38	NZFREE0001S0		
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.36	NZAPTE0001S3		
CHORUS LIMITED ORDINARY FULLY PAID	0.33	NZCNUE0001S2		
PORT OF TAURANGA LTD	0.32	NZPOTE0003S0		
GOLDMAN SACHS GROUP INC.	0.32	US38141G1040		
ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC	0.31	LU1653089133		
LVMH MOET HENNESSY VUITTON SE	0.30	FR0000121014		
SOFTBANK GROUP CORP	0.30	JP3436100006		
BERKSHIRE HATHAWAY INC - CLASS B	0.30	US0846707026		
CONSTELLATION SOFTWARE COM	0.29	CA21037X1006		
AMERICAN EXPRESS USD	0.29	US0258161092		
SAMSUNG ELECTRONICS CO LTD	0.29	KR7005930003		
VISA INC - A	0.28	US92826C8394		
MERCK & CO INC NEW COM	0.28	US58933Y1055		
CSX CORP COM	0.27	US1264081035		
LILLY (ELI) & CO USD	0.27	US5324571083		
LOWE'S COS INC	0.27	US5486611073		
ISHARES MSCI SAUDI ARABIA ETF	0.26	US46434V4234		
INTACT FINANCIAL CORPORATION	0.26	CA45823T1066		
HCA HEALTHCARE INC	0.26	US40412C1018		
HEWLETT PACKARD CO	0.26	US40434L1052		
AMERICAN TWR REIT INC	0.25	US03027X1000		
JOHNSON & JOHNSON COM	0.25	US4781601046		
MICRON TECHNOLOGY INC USD	0.25	US5951121038		
AUTOZONE INC	0.24	US0533321024		
INVITATION HOMES INC	0.24	US46187W1071		
TJX COS INC	0.24	US8725401090		
FUTURE MARGINS-USD	0.24			

SAP AG		0.24	DE0007164600
ALPHABET INC CAP CL C		0.23	US02079K1079
PROCTER & GAMBLE COMPANY		0.23	US7427181091
WASTE MANAGEMENT INC COM		0.23	US94106L1098
PACKAGING CORP OF AMERICA		0.22	US6951561090
MERCER MITNZ		0.22	
ROCHE HLDGS AD GENUSSCHEINE NPV		0.22	CH0012032048
MITSUI FUDOSAN CO TEMP		0.22	JP3893200000
UNION PACIFIC CORP		0.22	US9078181081
KROGER CO COM		0.22	US5010441013
BNP PARIBAS NOMINEES		0.21	
ADOBE INC COM		0.21	US00724F1012
SKYCITY ENTERTAINMENT GROUP LIMITED		0.21	NZSKCE000152
AUTOMATIC DATA PROC.		0.21	US0530151036
SCHWAB (CHARLES) CORP		0.21	US8085131055
KLA TENCOR CORPORATION COM		0.21	US4824801009
UNITEDHEALTH GROUP INC COM STK		0.21	US91324P1021
ENGIE		0.20	FR0010208488
DIGITAL REALTY TRUST INC		0.20	US2538681030
EDISON INTERNATIONAL		0.20	US2810201077
SES FDR		0.20	LU0088087324
GOODMAN GROUP		0.19	AU000000GMG2
ORSTED AS		0.19	DK0060094928
NETFLIX INC		0.19	US64110L1061
VENTAS INC		0.19	US92276F1003
TERNA SPA		0.19	IT0003242622
UNITED UTILITIES GROUP PLC		0.18	GB00B39J2M42
EQUITY RESIDENTIAL		0.18	US29476L1070
TESLA INC		0.18	US88160R1014
BANK OF AMERICA CORPORATION		0.18	US0605051046
PERFORMANCE FOOD GROUP CO		0.18	US71377A1034
TOTALENERGIES SE		0.17	FR0000120271
WASTE CONNECTIONS COM NPV		0.17	CA94106B1013
MCKESSON CORP		0.17	US58155Q1031
SHELL PLC ORD EUR0.07		0.17	GB00BP6MXD84
HDFC BANK LTD		0.17	US40415F1012
BRENTAG SE		0.16	DE000A1DAHH0
TAIWAN SEMICONDUCT MANUFACTURING USD		0.16	US8740391003
ESSEX PROPERTY TRUST INC		0.16	US2971781057
EXTRA SPACE STORAGE INC		0.16	US30225T1025
DANAHER CORP		0.16	US2358511028
CONSTELLATION BRANDS INC-A		0.16	US21036P1084
ARTHUR J GALLAGHER CO		0.16	US3635761097
KIWI PROPERTY GROUP LIMITED		0.16	NZKPG0001S9
WELLS FARGO & COMPANY		0.16	US9497461015
NATIONAL GRID		0.16	GB00BDR05C01
PINDUODUO INC		0.16	US7223041028
INTEL CORP		0.16	US4581401001
KONINKLIJKE AHOLD DELHAIZE NV		0.16	NL0011794037
AFLAC INC		0.16	US0010551028
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID		0.15	AU000000WOW2
BARRICK GOLD CORPORATION		0.15	CA0679011084
KERING		0.15	FR0000121485
NOVARTIS AG		0.15	CH0012005267
UNUMPROVIDENT CORPORATION		0.15	US91529Y1064
COMPASS GROUP ORD		0.15	GB00BD6K4575
NESTLE SA		0.15	CH0038863350
AIA GROUP LTD		0.15	HK0000069689
APTIV PLC COM		0.15	JE00B783TY65
MEITUAN		0.15	KYG596691041
AVALONBAY COMMUNITIES INC		0.15	US0534841012
WILLIAMS COMPANIES INC		0.15	US9694571004
INTESA SANPAOLO SPA		0.14	IT0000072618
UNIBAIL RODAMCO WESTFIELD		0.14	FR0013326246
SCHNEIDER ELECTRIC SE		0.14	FR0000121972
JEFFERIES FINL GRP COM USD0.0001		0.14	US47233W1099
VERIZON COMMUNICATIONS		0.14	US92343V1044
ALIBABA GROUP HOLDING LTD		0.14	KYG017191142
FINECOBANK BANCO FINECO SPA		0.14	IT0000072170
INVESTOR AB SER B NPV		0.14	SE0015811963
MTU AERO ENGINES AG		0.14	DE000A0D9PT0
INTUITIVE SURGICAL INC		0.14	US46120E6023
COMCAST CORP		0.14	US20030N1019
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT		0.14	US88033G4073

ADYEN NV	0.14	NL0012969182
GOODMAN PROPERTY TRUST	0.14	NZCPT000159
SONY CORP	0.14	JP343500009
RESMED INC	0.14	AU000000RMD6
MAPFRE SA	0.13	ES0124244E34
ADVANCED MICRO DEV	0.13	US0079031078
IQVIA HOLDINGS INC	0.13	US46266C1053
VONTIER CORP	0.13	US9288811014
BROADCOM CORP COM	0.13	US11135F1012
SHOPIFY INC COM NPV CL A	0.13	CA82509L1076
KEYENCE CORP NPV	0.13	JP3236200006
T MOBILE US INC COM	0.13	US8725901040
CDW CORP	0.13	US12514G1085
SEGRO PLC	0.13	GB00B5ZN1N88
UNIPOL GRUPPO FINANZIARIO SPA	0.13	IT0004810054
ENCORE WIRE CORP	0.13	US2925621052
REALTY INCOME CORPORATION	0.13	US7561091049
TOKYO ELECTRON LTD JPY	0.13	JP3571400005
GARTNER INC CL-A	0.13	US3666511072
MEDIATEK INC	0.13	TW0002454006
BHP GROUP LIMITED ORDINARY FULLY PAID	0.13	AU000000BHP4
SUN COMMUNITIES INC	0.13	US8666741041
MOLINA HEALTHCARE INC	0.13	US60855R1005
SALESFORCE INC	0.13	US79466L3024
HOME DEPOT INC	0.13	US4370761029
SIKA AG	0.13	CH0418792922
SCENTRE GROUP	0.12	AU000000SCG8
CISCO SYSTEMS INC	0.12	US17275R1023
EXELON CORPORATION	0.12	US30161N1019
THERMO FISHER SCIENTIFIC INC	0.12	US8835561023
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.12	NZVHTE0001S6
ALEXANDRIA REAL ESTATE EQUITIES	0.12	US0152711091
MACQUARIE GROUP LTD	0.12	AU000000MQG1
T&D HOLDINGS INC NPV	0.12	JP3539220008
FEDERAL REALTY INVESTMENT TRUST	0.12	US3137451015
MOTOROLA SOLUTIONS INC	0.12	US6200763075
ALIMENTATION COUCHE TARD INC	0.12	CA01626P1484
ELECTROCOMPONENTS PLC	0.12	GB0003096442
LULULEMON ATHLETIC	0.12	US5500211090
ENI SPA	0.12	US26874R1086
VERISK ANALYTICS I COM	0.12	US92345Y1064
SERKO LTD	0.12	NZSKOE0001S7
SIEMENS AG NPV EUR	0.12	DE0007236101
GLOBE LIFE INC	0.12	US37959E1029
INDRA SISTEMAS SA	0.12	ES0118594417
CONSOLIDATED EDISON INC COM	0.12	US2091151041
AVANGRID INC COM NPV	0.12	US05351W1036
LONZA AG - REG	0.12	CH0013841017
VICI PROPERTIES INC	0.11	US9256521090
POPULAR INC COM USD6 POST REV SPLIT	0.11	PR7331747001
ENEL SPA	0.11	IT0003128367
XERO LIMITED ORDINARY FULLY PAID	0.11	NZXROE0001S2
PINNACLE WEST CAPITAL	0.11	US7234841010
MACYS INC	0.11	US55616P1049
MANHATTAN ASSOCIATES INC	0.11	US5627501092
LKQ CORP COM	0.11	US5018892084
HON HAI PRECISION INDUSTRY	0.11	TW0002317005
CLEAN HARBORS INC	0.11	US1844961078
SNAM SPA	0.11	IT0003153415
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.11	US7960508882
FUTURES MARGIN-NZD	0.11	
TRANE TECHNOLOGIES PLC	0.11	IE00BK9ZQ967
SEVERN TRENT PLC	0.11	GB00B1FH8J72
PHILLIPS COM	0.11	US7185461040
AIR LIQUIDE	0.11	FR0000120073
AT & T INC	0.11	US00206R1023
LINDE PLC	0.11	IE00059YS762
BANCO BPM SPA	0.11	IT0005218380
ZOETIS INC	0.11	US98978V1035
GETLINK SE	0.11	FR0010533075
BOOKING HLDGS INC COM	0.11	US09857L1089
BUILDERS FIRSTSOURCE INC	0.11	US12008R1077
PORTLAND GENERAL ELECTRIC COMPANY	0.11	US7365088472
TRACTOR SUPPLY COMPANY	0.11	US8923561067

WOLTERS KLUWER	0.10	NL0000395903
TOURISM HOLDINGS LTD	0.10	NZHELE000159
Outstanding Settlement Receipts - USD	0.10	
MITSUBISHI ESTATE	0.10	JP3899600005
BAWAG GROUP AG	0.10	AT0000BAWAG2
INTUIT INC	0.10	US4612021034
DEXCOM INC	0.10	US2521311074
BANCO BICAYA ARGENTARIA SA	0.10	ES0113211835
AERCAP HOLDINGS NV	0.10	NL0000687663
APPLIED MATERIALS US	0.10	US0382221051
NIKE INC CL B	0.10	US6541061031
TELSTRA CORPORATION LIMITED	0.10	AU000000TSL2
FRAPORT AG	0.10	DE0005773303
RAMSAY HEALTH CARE	0.10	AU000000RHC8
COPART INC	0.10	US2172041061
DR HORTON INC	0.10	US23331A1097
XYLEM INC COM	0.10	US98419M1009
ACCENTURE PLC	0.10	IE00B4BNMY34
AGILENT TECHNOLOGIES INC	0.09	US00846U1016
ELEVANCE HEALTH INC	0.09	US0367521038
GEN ELEC CO COM POST REV SPLIT	0.09	US3696043013
BP P.L.C	0.09	GB0007980591
CAPGEMINI SA	0.09	FR0000125338
AMERICAN WATER WORKS CO INC	0.09	US0304201033
ASHTED GROUP PLC	0.09	GB0000536739
VONOVIA SE NPV SUBS RTS DIV CASH	0.09	DE000A1ML7J1
AMERICAN HOMES 4 RENT	0.09	US02665T3068
REXFORD INDUSTRIAL REALTY INC	0.09	US76169C1009
TRADE DESK INC	0.09	US88339J1051
FIDELITY NATIONAL INFORMATION SERVICES I	0.09	US31620M1062
UNITE GROUP PLC	0.09	GB0006928617
CELLNEX TELECOM SA	0.09	ES0105066007
CLOUDFLARE INC	0.09	US18915M1071
GROUP 1 AUTOMOTIVE INC	0.09	US3989051095
EIFFAGE INC	0.09	FR0000130452
JAMES HARDIE INDUSTRIES PLC	0.09	AU000000JHX1
DELL TECHNOLOGIES INC	0.09	US24703L2025
FAIR ISAAC CORPORATION	0.09	US3032501047
BANK RAKYAT INDONESIA	0.08	ID1000118201
NAPIER PORT HOLDINGS LTD	0.08	NZNPHE0005S2
BLACKSTONE INC	0.08	US09260D1072
NIB HOLDINGS LTD	0.08	AU000000NHFO
BIG YELLOW GROUP PLC	0.08	GB0002869419
IDP EDUCATION LTD	0.08	AU000000IEL5
SPOTIFY TECHNOLOGY COM	0.08	LU1778762911
SUN HUNG KAI PROPERTY HKD	0.08	HK0016000132
ECOLAB LTD	0.08	US2788651006
EBAY INC	0.08	US2786421030
SCALES CORP LTD	0.08	NZSLE00002S8
MURPHY USA INC	0.08	US6267551025
VALLOUREC SA	0.08	FR0013506730
HOST HOTELS & RESORTS INC	0.08	US44107P1049
DAIKIN INDUSTRIES	0.08	JP3481800005
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.08	NZGOVDT531C0
MEDPACE HOLDINGS INC	0.08	US58506Q1094
AMDOCS LIMITED	0.08	GB0022569080
CANADIAN NATL RAILWAY CO	0.08	CA1363751027
CANADIAN APARTMENT PROPERTIES REITS	0.08	CA1349211054
COSTCO WHOLESALE CORP	0.08	US22160K1051
WORKDAY INC	0.08	US98138H1014
THE LINK REAL ESTATE INVESTMENT TRUST	0.08	HK0823032773
ATLASSIAN CL A ORD	0.08	US0494681010
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.08	NZGOVDT429C7
DEUTSCHE POST AG	0.08	DE0005552004
RWE AG	0.08	DE0007037129
WESTPAC NEW ZEALAND LTD 290724 2.22 CB	0.08	NZWZD0724L3
WEST ZEALAND GOVERNMENT 150437 2.75 GB	0.08	NZGOVDT437C0
ABBOTT LABS	0.08	US0028241000
QBE INSURANCE GROUP LTD	0.08	AU000000QBE9
KYUSHU ELECTRIC POWER	0.08	JP3246400000
GBP BNP PARIBAS A/C	0.08	
MOHAWK INDUSTRIES INC	0.08	US6081901042
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.08	US4592001014
IWATANI CORP	0.08	JP3151600008

HERMES INTERNATIONAL		0.08	FR0000052292
GAP INC COM STK USD0.05		0.08	US3647601083
VESTAS WIND SYSTEM		0.08	DK0061539921
REPUBLIC SERVICES INC		0.08	US7607591002
ROPER TECHNOLOGIES INC		0.08	US7766961061
AVNET INC		0.08	US0538071038
PING AN INSURANCE GROUP OF CHINA LIMITED		0.08	CNE1000003X6
JAPAN PETROLEUM EXPLORATION		0.07	JP3421100003
BANCA POPOL EMILIA ROMAGNA		0.07	IT0000066123
AUTODESK INC		0.07	US0527691069
NEW ZEALAND GOVERNMENT 150541 1.75 GB		0.07	NZGOVDT541C9
TEXAS INSTRUMENTS		0.07	US8825081040
STANDARD CHARTERED		0.07	GB0004082847
KOHL'S CORPORATION		0.07	US5002551043
STOCKLAND		0.07	AU0000005GP0
SHIMANO INC		0.07	JP3358000002
MONDELEZ INTERNATIONAL INC		0.07	US6092071058
REGENCY CENTERS CORPORATION		0.07	US7588491032
Income Due - NZD		0.07	
HOULIHAN LOKEY INC		0.07	US4415931009
ABBVIE INC COM		0.07	US00287Y1091
INTERCONTINENTAL HOTELS GROUP PLC		0.07	GB00BHJYC057
FAST RETAILING CO LTD		0.07	JP3802300008
SKY NETWORK TELEVISION LTD		0.07	NZSKTE000156
NEXTERA ENERGY INC		0.07	US65339F1012
SKECHERS USA CL A		0.07	US8305661055
XEROX HLDGS CORP COM USD1.00		0.07	US98421M1062
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED		0.07	AU000000TLX2
MODERNA INC		0.07	US60770K1079
MERCADOLIBRE INC		0.07	US58733R1023
LEGAL & GENERAL GROUP PLC		0.07	GB0005603997
ONEMAIN HOLDINGS INC		0.07	US68268W1036
IBERDROLA SA		0.07	ES0144580Y14
BRITISH LAND CO GBP		0.07	GB0001367019
HUBBELL INC		0.07	US4435106079
COCA COLA CO USD		0.07	US1912161007
AXA		0.07	FR0000120628
HEWLETT PACKARD ENTERPRISE CO		0.07	US42824C1099
KILROY REALTY CORP		0.07	US49427F1084
Outstanding Settlement Receipts - JPY		0.07	
PEPSICO INC CAP 2/3		0.07	US7134481081
TAYLOR WIMPEY PLC GBP		0.07	GB0008782301
INTERMEDIATE CAPITAL GROUP PLC		0.07	GB00BYT1DJ19
TRAVEL PLUS LEISUR CO		0.06	US8941641024
SCOR SE		0.06	FR0010411983
JAPAN POST HOLDINGS CO LTD		0.06	JP3752900005
UNITED STATES DOLLAR		0.06	
SUMITOMO REALTY & DEVELOPMENT CO		0.06	JP3409000001
SERVICE CORPORATION INTERNATIONAL		0.06	US8175651046
TEAMVIEWER AG		0.06	DE000A2YN900
VALE SA		0.06	BRVALEACNORO
HOUSING NEW ZEALAND LTD 120625 3.36 GB		0.06	NZHNZD0625L3
L'OREAL		0.06	FR0000120321
BOSTON SCIENTIFIC CORP COM USD		0.06	US1011371077
DAITO TRUST CONSTRUCTION COMPANY LTD		0.06	JP3486800000
RELX PLC		0.06	GB00B2B0DG97
CHIPOTLE MEXICAN GRILL INC - CLASS A		0.06	US1696561059
COUPANG INC COM CL A SHS ORD		0.06	US22266T1097
BRIGHTHOUSE FINANCIAL INC		0.06	US10922N1037
ASTRAZENECA PLC		0.06	GB0009895292
MGIC INVESTMENT CORP		0.06	US5528481030
CHEMED CORPORATION		0.06	US16359R1032
JYSKE BANK - REG		0.06	DK0010307958
ENSTAR GROUP LTD		0.06	BMG3075P1014
S AND P GLOBAL INC COM		0.06	US78409V1044
JD.COM INC		0.06	KYG8208B1014
NEW ZEALAND GOVERNMENT 150427 4.50 GB		0.06	NZGOVDT427C1
MARATHON PETROL COM		0.06	US56585A1025
TERRENO REALTY COR COM		0.06	US88146M1018
CELESTICA INC		0.06	CA15101Q1081
GENTRACK GROUP LIMITED ORDINARY SHARES		0.06	NZGTKE000259
TOYOTA MOTOR CORP		0.06	JP3633400001
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB		0.06	NZLGFDT011C6
ROSS STORES INC		0.06	US7782961038

PEARSON PLC ORD		0.06	GB0006776081
DBS GROUP HOLDINGS LTD		0.06	SG1L01001701
PALO ALTO NETWORKS INC		0.06	US6974351057
PNC FINANCIAL SERVICES GROUP		0.06	US6934751057
NEW ZEALAND GOVERNMENT 150528 0.25 GB		0.06	NZGOVDT528C6
KLEPIERRE		0.06	FR0000121964
VERALTO ORD SHS		0.06	US92338C1036
VITAL HEALTHCARE PROPERTY TRUST		0.06	NZCHPE000154
NETEASE INC		0.06	KYG6427A1022
PETROLEO BRASILEIRO PETROBRAS SA		0.06	BRPETRACNPR6
BANK CENTRAL ASIA TBK PT		0.06	ID1000109507
LANDIS AND GYR GROUP AG		0.06	CH0371153492
Income Due - USD		0.06	
NZ EXCHANGE LTD		0.06	NZNZXE000157
ONEOK INC		0.06	US6826801036
GSK PLC		0.06	GB00BN7SWP63
SHURGARD SELF STORAGE EUROPE SARL		0.06	GG00BQZCBZ44
NOVA LTD		0.06	IL0010845571
NEW ZEALAND GOVERNMENT 150532 2.00 GB		0.05	NZGOVDT532C8
CAR GROUP LIMITED ORDINARY FULLY PAID		0.05	AU000000CAR3
NEW ZEALAND GOVERNMENT 150534 4.25 GB		0.05	NZGOVDT534C4
TARGA RESOURCES IN COM		0.05	US87612G1013
WEICHOW MOUTAI CO LTD		0.05	CNE0000018R8
SILGAN HOLDINGS INC		0.05	US8270481091
CORECIVIC INC COM USD0.01		0.05	US21871N1019
SOCIETE GENERALE SA		0.05	FR0000130809
EQUITY LIFESTYLE PROPERTIES INC		0.05	US29472R1086
COMERICA INC USD5.00		0.05	US2003401070
THE WALT DISNEY CO		0.05	US2546871060
JPY BNP PARIBAS A/C		0.05	
MCDONALD'S CORP		0.05	US5801351017
TELEFONICA BRASIL SA		0.05	BRVIVTACNORO
WAREHOUSES DE PAUWNPV		0.05	BE0974349814
AIR PROD & CHEMS INC COM USD		0.05	US0091581068
VALERO ENERGY CORP		0.05	US91913Y1001
POSTS ITALIANE SPA		0.05	IT0003796171
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES		0.05	AU000000TCL6
HUGO BOSS AG NPV REGD		0.05	DE000A1PHFF7
WIENERBERGER AG		0.05	AT0000831706
GAMING AND LEISURE P COM		0.05	US36467J1088
THE ISRAEL CORPORATION LIMITED		0.05	IL0005760173
NASDAQ INC		0.05	US6311031081
KINDER MOR INC DEL COM		0.05	US49456B1017
YELP INC		0.05	US9858171054
MONCLER SPA		0.05	IT0004965148
ILLUMINA INC		0.05	US4523271090
STANDARD BANK GROUP		0.05	ZAE000109815
ICU MEDICAL INC		0.05	US44930G1076
ICICI BANK SPON ADR		0.05	US45104G1040
SEKISUI HOUSE		0.05	JP3420600003
ESSILORLUXOTTICA		0.05	FR0000121667
CHINATRUST FINANCIAL HOLDING CO LTD		0.05	TW0002891009
ORACLE CORP		0.05	US68389X1054
LAM RESEARCH CORPORATION		0.05	US5128071082
ORIENTAL LAND CO LTD		0.05	JP3198900007
TOKIO MARINE HOLDINGS INC		0.05	JP3910660004
DERWENT LONDON PLC		0.05	GB0002652740
TERADYNE INC		0.05	US8807701029
WABTEC CORP		0.05	US9297401088
OMV AG		0.05	AT0000743059
ELIA GROUP SA/NV		0.05	BE0003822393
CUBESMART COM		0.05	US2296631094
NU HOLDINGS LTD		0.05	KYG6683N1034
SK HYNIX INC		0.05	KR7000660001
TOWER LIMITED		0.05	NZTWRE0011S2
SEA LTD		0.05	US81141R1005
KIWIBANK LTD 200924 2.155 CB		0.05	NZKIWD0924L1
GENESIS ENERGY LTD		0.05	NZGNEE000157
AMERICOLD REALTY TRUST INC		0.05	US03064D1081
ISHARES MSCI QATAR CAPPED ETF		0.05	US46434V7799
NEW ZEALAND GOVERNMENT 150530 4.50 GB		0.05	NZGOVDT530C2
SAGE GROUP		0.05	GB00B8C3BL03
CIMB GROUP HOLDINGS BERHAD		0.04	MYL10230O000
GENERAL MOTORS CO		0.04	US37045V1008

TRANSPower NEW ZEALAND LIMITED 290524 PNOTE	0.04	NZTRPDO150L5
EUROFINS SCIENTIFIC	0.04	FR0014000MR3
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04	CNE1000003G1
SABRA HEALTHCARE REIT INC	0.04	US7857311061
SCREEN HOLDINGS CONPV	0.04	JP3494600004
CATERPILLAR INC	0.04	US1491231015
LENNAR CORPORATION CLASS A	0.04	US5260571048
KYB CORP	0.04	JP3220200004
INFOSYS LTD	0.04	US4567881085
CHINA MERCHANTS BANK CO LIMITED	0.04	CNE1000002M1
ENBRIDGE INC	0.04	CA29250N1050
BANGKOK DUSIT MEDICAL SERVICES PCL	0.04	TH0264010R10
CRODA INTL	0.04	GB00BJFFLV09
UNILEVER PLC	0.04	GB00B10RZP78
TOYOTA BOSHOKU CORPORATION	0.04	JP3635400009
NEW YORK TIMES CO CLASS A COM USD0.10	0.04	US6501111073
TE CONNECTIVITY LTD	0.04	CH0102993182
QUALCOMM INC	0.04	US7475251036
Outstanding Settlement Receipts - HKD	0.04	
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.04	DE0008303504
PENTAIR PLC COM	0.04	IE00BL509M33
TOYODA GOSEI CO LTD	0.04	JP3634200004
PEMBINA PIPELINE	0.04	CA7063271034
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.04	MXP370711014
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.04	CNE100003662
WK KELLOGG ORD SHS	0.04	US92942W1071
CARLISLE COS INC	0.04	US1423391002
WATERS CORPORATION	0.04	US9418481035
ZURICH FINANCIAL SERVICES	0.04	CH0011075394
SUZUKEN CO LTD	0.04	JP3398000004
EBARA CORP	0.04	JP3166000004
METTLER TOLEDO INTL	0.04	US5926881054
BOE TECHNOLOGY GROUP CO LTD	0.04	CNE0000016L5
SYMRISE AG	0.04	DE0005YM9999
DSM FIRMENICH AG EUR0.01	0.04	CH1216478797
STELLANTIS N V	0.04	NL00150001Q9
CHINA CONSTRUCTION BANK	0.04	CNE1000002H1
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.04	NZIBDT003C0
IDEX CORP	0.04	US45167R1041
WORLD CO LTD	0.04	JP3990210001
UNITED RENTALS INC	0.04	US9113631090
ENPHASE ENERGY INC	0.04	US29355A1079
PROPERTY FOR INDUSTRY LTD	0.04	NZPFIE0001S5
GODADDY INC	0.04	US3802371076
CASH	0.04	
CARRIER GLOBAL COR COM	0.04	US14448C1045
PHISON ELECTRONICS CORP	0.04	TW0008299009
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.04	AU000000ANZ3
NEW ZEALAND GOVERNMENT 140433 3.50 GB	0.04	NZGOVDT433C9
DISCO CORPORATION NPV	0.04	JP3548600000
HYUNDAI MOBIS	0.04	KR7012330007
WESTPAC BANKING CORPORATION	0.04	AU000000WBC1
MR COOPER GROUP INC	0.04	US62482R1077
RED ROCK RESORTS INC	0.04	US75700L1089
ITOCHU CORP JPY	0.04	JP3143600009
WESTPAC NEW ZEALAND LTD 080424 RCD	0.04	
MERLIN PROPERTIES SOCIMI SA	0.04	ES0105025003
BEIGENE LTD	0.04	US07725L1026
ASB BANK LTD 240524 RCD	0.04	
NNN REIT INC	0.04	US6374171063
GENPACT LTD	0.04	BMG3922B1072
LASERTEC CORP NPV	0.04	JP3979200007
FERGUSON PLC NEW ORD GBP 0.10	0.04	JE00BJVNSS43
ANALOG DEVICES INCORPORATED COM	0.04	US0326541051
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.04	JP3580200008
IVECO GROUP NV	0.04	NL0015000LU4
WEICHAI POWER CO LTD	0.04	CNE1000000D4
VISTA GROUP INTERNATIONAL LTD	0.04	NZVGLE0003S1
NIPPON BUILDING FUND INC	0.04	JP3027670003
ANSYS INC	0.04	US03662Q1058
WATTS WATER TECHNOLOGIES INC	0.04	US9427491025
HUATAI SECURITIES CO LTD	0.04	CNE100000LQ8
ROBLOX CORPORATION COM CL A ORD SHS	0.04	US7710491033
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.04	NZARXE0001S1

MAPLETREE INDUSTRIAL TRUST		0.04	SG2C32962814
SAMSARA INC		0.04	US79589L1061
CROWN HOLDINGS INC		0.04	US2283681060
PFIZER INC COM		0.04	US7170811035
RYMAN HOSPITALITY PROPERTIES INC		0.04	US78377T1079
NEW ZEALAND GOVERNMENT 150554 5.00 GB		0.04	NZGOVDT554C2
BIONTECH SE		0.04	US09075V1026
BROADSTONE NET LEA COM		0.04	US11135E2037
TAKEDA PHARMACEUTICAL CO LTD		0.04	JP3463000004
WIHLBORGS FAST. AB NPV		0.04	SE0018012635
TRI POINTS HOMES INC		0.04	US87265H1095
BE SEMICONDUCTOR EURO		0.04	NL0012866412
RALPH LAUREN CORP COM		0.04	US7512121010
SERVICENOW INC		0.04	US81762P1021
FUJI OIL CO LTD		0.04	JP3160300004
PBF ENERGY INC COM		0.04	US69318G1067
TAMRON CO LTD		0.04	JP3471800007
PACCAR INC		0.04	US6937181088
TOHOKU ELECTRIC POWER JPY		0.03	JP3605400005
DATADOG INC		0.03	US23804L1035
SANOFI SA		0.03	FR0000120578
COLGATE PALMOLIVE		0.03	US1941621039
EUR BNP PARIBAS A/C		0.03	
HSBC HOLDINGS PLC		0.03	GB0005405286
AIB GROUP PLC		0.03	IE00BF0L3536
BUY TO OPEN REPO W/BOFA SECU 5.4% FROM 28/03/2024TO 01/04/2024		0.03	
ELAN MICROELECTRONICS CORP		0.03	TW0002458007
XIAOMI CORP		0.03	KYG9830T1067
CHENIERE ENERGY INC		0.03	US16411R2085
ZIJIN MINING GROUP ORDINARY SHARES		0.03	CNE100000B24
AGREE REALTY CORP		0.03	US0084921008
AIR NEW ZEALAND LTD		0.03	NZAIRE0001S2
E SUN FINANCIAL HOLDINGS COMPANY LTD		0.03	TW0002884004
BOX INX		0.03	US10316T1043
AMGEN INC		0.03	US0311621009
Income Due - JPY		0.03	
CHUGOKU ELECTRIC POWER CO		0.03	JP3522200009
CITIBANK COLAT		0.03	
ITOCHU ENEX CO LTD		0.03	JP3144000001
UBS GROUP AG		0.03	US225401AF50
RECRUIT HLDGS CO LNPV		0.03	JP3970300004
Outstanding Settlement Receipts - CHF		0.03	
APARTMENT INCOME R COM		0.03	US03750L1098
BOHAI CAPITAL HOLDINGS CO LTD		0.03	CNE0000009B1
MAN GROUP PLC N ORD		0.03	JE00BJ1DLW90
VECTOR LIMITED		0.03	NZVCTE0001S7
MITSUI & CO LTD JPY		0.03	JP3893600001
PUBLIC BANK BERHAD		0.03	MYL129500004
SAMSUNG SDI CO LTD		0.03	KR7006400006
UBER TECHNOLOGIES INC		0.03	US90353T1007
BANCO SANTANDER CENTRAL HISP		0.03	ES0113900J37
REPSOL SA		0.03	ES0173516115
ARGOSY PROPERTY LIMITED		0.03	NZARGE0010S7
NATWEST GROUP PLC ORD		0.03	GB00BM8PJY71
CHINA COAL XINJI ENERGY CO LTD		0.03	CNE1000008D7
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD		0.03	
S&P 500 EMINI 2406 F		0.03	
CAPITALAND INTEGRATED COMMERC		0.03	SG1M51904654
FIRST SOLAR INC		0.03	US3364331070
F5 NETWORKS INC		0.03	US3156161024
WESTPAC NEW ZEALAND LTD 270624 RCD		0.03	
POWSZECHNY ZAKLAD UBEZPIECZEN SA		0.03	PLPZU0000011
WULIANGYE YIBIN CO LTD		0.03	CNE000000VQ8
FUJI ELECTRIC CO LTD		0.03	JP3820000002
TELE2 AB		0.03	SE0005190238
ROYAL BANK OF CANADA		0.03	CA7800871021
URBAN EDGE PPTYS COM USD		0.03	US91704F1049
GECINA		0.03	FR0010040865
PETROCHINA CO LTD H		0.03	CNE1000003W8
GEA GROUP AG		0.03	DE0006602006
KERRY GROUP PLC-A		0.03	IE0004906560
LG CHEM LTD		0.03	KR7051910008
SHAFTESBURY CAPITAL PLC		0.03	GB00B62G9D36
JAPAN HOTEL REIT INVESTMENT CORP		0.03	JP3046400002

EAST WEST BANCORP INC	0.03	US27579R1041
ASSICURAZIONI GENERALI SPA	0.03	IT0000062072
ITAU UNIBANCO HOLDING SA	0.03	BRITUBACNPR1
CHICONY ELECTRONICS CO LTD	0.03	TW0002385002
SBM OFFSHORE NV	0.03	NL0000360618
KMD BRANDS LIMITED	0.03	NZKMDE0001S3
TERUMO CORP NPV TEMP	0.03	JP3546800008
SKELLERUP HOLDINGS LIMITED	0.03	NZSKXE0001S8
SKYWEST INC	0.03	US8308791024
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB	0.03	NZLGFDT008C2
ALLIANZ SE-REG	0.03	DE0008404005
ILLINOIS TOOL WORKS	0.03	US4523081093
HITACHI	0.03	JP3788600009
GEELY AUTOMOBILE HOLDINGS LT	0.03	KYG3777B1032
CYBERARK SOFTWARE LTD	0.03	IL0011334468
TC ENERGY CORP	0.03	CA87807B1076
CASTELLUM AB	0.03	SE0000379190
ZIONS BANCORPORATION	0.03	US9897011071
BLACKROCK INC	0.03	US09247X1019
COUSINS PROPERTIES INC	0.03	US2227955026
FIRSTSTRAND LTD	0.03	ZAE000066304
CREDIT SAISON CO LIMITED	0.03	JP3271400008
AISIN SEIKI CO LTD	0.03	JP3102000001
PROGRESSIVE CORP	0.03	US7433151039
HEARTLAND GROUP HLPV	0.03	NZHGHE0007S9
EOPTOLINK TECHNOLOGY INC ORD SHS A	0.03	CNE100002615
COMMONWEALTH BANK OF AUSTRALIA	0.03	AU000000CBA7
CITIGROUP INC USD	0.03	US1729674242
COSCO SHIPPING HOLDINGS CO LTD	0.03	CNE100000601
CHINA RESOURCES LAND LIMITED	0.03	KYG2108Y1052
SAFESTORE HOLDINGS PLC	0.03	GB00B1N72094
PROLOGIS PROPERTY MEXICO SA DE CV	0.03	MXCFF1170008
TRAVELERS COS INC / THE	0.03	US89417E1091
STRYKER CORP	0.03	US8636671013
DUNEDIN CITY TREASURY 170624 PNOTE	0.03	NZDCTDT278C9
ASSURED GUARANTY LTD	0.03	BMG0585R1060
QUANTA COMPUTER INC	0.03	TW0002382009
MAKEMYTRIP LTD	0.03	MU0295500016
MERCEDES-BENZ GROUP AG	0.03	DE0007100000
DEUTSCHLAND I/L BOND 0.1% 15/04/2026	0.03	DE0001030567
CHINA PETROLEUM & CHEMICAL	0.03	CNE1000002Q2
Outstanding Settlement Receipts - TWD	0.03	
BANK HAPOLIM LTD	0.03	IL0006625771
INFINEON TECHNOLOGIES AG	0.03	DE0006231004
ALLSTATE CORP	0.03	US0200021014
TRIPADVISOR INC COM USD0.001	0.03	US8969452015
DAIWA HOUSE REIT I REIT	0.03	JP3046390005
ARVIDA GROUP LIMITED	0.03	NZARVE0001S5
COGNEX CORP COM USD	0.03	US1924221039
AFT PHARMACEUTICALS LTD	0.03	NZAFTE0001S4
DEERE & CO	0.03	US2441991054
BRISTOL MYERS SQUIBB COMPANY	0.03	US1101221083
CAPITALAND INVE NPV	0.03	SGXE62145532
AIXTRON SE	0.03	DE000A0WMPJ6
SWEDEN GOV. BD. 2.50% 12/05/2025	0.03	SE0005676608
SSAB AB SERIES B	0.03	SE0000120669
G-III APPAREL GROUP LIMITED	0.03	US36237H1014
MERITAGE HOMES CORPORATION	0.03	US59001A1025
RETAIL OPPORTUNITY INVESTMENT	0.03	US76131N1019
MORGAN STANLEY	0.03	US6174464486
UNICREDIT SPA	0.03	IT0005239360
BNP PARIBAS SA	0.03	FR0000131104
MEDTRONIC PLC	0.03	IE00BTN1Y115
POWSZECHNA KASA OS	0.03	PLPKO0000016
Outstanding Settlement Receipts - NZD	0.03	
EDWARDS LIFESCIENCES CORP	0.03	US28176E1082
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.03	AU000000VCX7
ENEOS HOLDINGS INC	0.03	JP3386450005
OLD REPUBLIC INTL CORP	0.03	US6802231042
HEALTHCARE REALTY TRUST INC	0.03	US42226K1051
SSAB AB - SERIES B	0.03	SE0000171100
Bank of China	0.03	
Outstanding Settlement Receipts - KRW	0.03	
IG GROUP HOLDINGS PLC	0.03	GB00B06QFB75

RABOBANK NEDERLA 280624 FRN	0.03	NZRABDT018C5
BOSTON PROPERTIES INC	0.03	US1011211018
HAMILTON CITY COUNCIL 060524 PNOTE	0.03	NZHCCDT280C0
FEDERATED HERMES COM NPV CLASS B	0.03	US3142111034
CHUBB LIMITED ORD	0.03	CH0044328745
TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE	0.03	NZTFSDT869C5
STRIDE STAPLED GRP NPV UNITS	0.03	NZSPGE0001S2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL	0.03	NZLGBDT322C1
STARBUCKS CORP	0.03	US8552441094
ASB BANK LTD 190824 1.83 CB	0.02	NZABBDG004C8
BANK OF NEW ZEALAND 130824 RCD	0.02	
MITSUBISHI UFJ FINANCIAL	0.02	JP3902900004
ASB BANK LTD 200824 RCD	0.02	
SEKISUI HOUSE REIT INC	0.02	JP3047820000
PTT EXPLOR AND PROD PCL NVDR	0.02	TH0355010R16
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.02	CNE100001XQ1
UNITED PARCEL SERVICE - B	0.02	US9113121068
GRAINGER W W INC	0.02	US3848021040
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.02	US0256762065
VEEVA SYSTEMS INC	0.02	US9224751084
ESSENTIAL PROPERTIES REALTY TRUST INC	0.02	US29670E1073
BAIDU INC	0.02	KYG070341048
CVS HEALTH CORP	0.02	US1266501006
ANTA SPORTS PRODUCTS LTD	0.02	KYG040111059
SAIC MOTOR CORP LTD	0.02	CNE000000TY6
PACIFIC EDGE LTD NPV	0.02	NZPEBE0002S1
MARKETAXESS HLDGS COM	0.02	US57060D1081
MARSH & MCLENNAN COM	0.02	US5717481023
VERTEX PHARMACEUTICALS INC	0.02	US92532F1003
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02	CA0194561027
DOCEBO ORD SHS	0.02	CA25609L1058
STERIS PLC	0.02	IE00BFY8C754
ATHABASCA OIL CORP	0.02	CA04682R1073
XIAMEN BANK CO LTD	0.02	CNE100004HT2
BELLWAY GBP0.125	0.02	DE0000904986
ASTRAZENECA PLC SPONS ADR	0.02	US0463531089
VOLKSWAGEN AG	0.02	DE0007664039
ASSOCIATED BANC CORP	0.02	US0454871056
NEW ZEALAND GOV. B 4.50% 15/05/2030	0.02	NZGOVDT530C2
MOTOMOTION CHINA CORP	0.02	CNE100004RH6
HKD BNP PARIBAS A/C	0.02	
NIPPON SHOKUBAI CONPV TEMP	0.02	JP3715200006
BAYERISCHE MOTOREN WERKE AG	0.02	DE0005190003
MI HOMES INC	0.02	US55305B1017
BLOCK INC	0.02	US8522341036
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.02	AU000000NSR2
THE TORONTO DOMINION BANK	0.02	CA8911605092
GLP JREIT REIT	0.02	JP3047510007
BANK MANDIRI PERS IDR125	0.02	ID1000095003
CROWDSTRIKE HOLDINGS INC	0.02	US22788C1053
AMBEV SA COM NPV	0.02	BRABEVACNOR1
CP ALL PCL NVDR	0.02	TH0737010R15
NEXTDC LIMITED ORDINARY FULLY PAID	0.02	AU000000NXT8
INDUSTRIAL AND INFRAREIT	0.02	JP3046500009
RLJ LODGING TRUST ORD	0.02	US74965L1017
HOWMET AEROSPACE I COM USD	0.02	US4432011082
HF SINCLAIR CORP COM	0.02	US4039491000
CUMMINS INC	0.02	US2310211063
REGENERON PHARMACEUTICALS INC	0.02	US75886F1075
RYDER SYS INC USD	0.02	US7835491082
AGCO CORP	0.02	US0010841023
CENCORA INC COM	0.02	US03073E1055
ADTALEM GLOBAL EDUCATION INC	0.02	US00737L1035
SYMBOTIC ORD SHS CLASS A	0.02	US87151X1019
LAUREATE EDUCATION INC	0.02	US5186132032
NEW ZEALAND GOVT 200925 2.0 INDEXED BOND	0.02	NZIBDT002C2
TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS	0.02	US87936R2058
COGNA EDUCACAO SA NPV	0.02	BRCOGNACNOR2
FISERV INC COM	0.02	US3377381088
OREILLY AUTO NEW COM	0.02	US67103H1077
KERRY GROUP PLC	0.02	IE0004906560
MUENCHENER RUECKVER RG-REG	0.02	DE0008430026
INABATA & CO LTD	0.02	JP3146000009
TAYLOR MORRISON HOME CORP	0.02	US87724P1066

PAYCHEX INC	0.02	US7043261079
VOLVO AB - B	0.02	SE0000115446
TOPSEC TECHNOLOGIES GROUP INC	0.02	CNE1000009B9
PIRELLI AND C SPA	0.02	IT0005278236
Accruals	0.02	
ING GROEP NV	0.02	NL0011821202
3I GROUP PLC	0.02	GB00B1YW4409
EURONAV SA	0.02	BE0003816338
BOUYGUES	0.02	FR0000120503
MANULIFE FINANCIAL CORP	0.02	CA56501R1064
CITIC HEAVY INDUSTRIES ORD SHS A	0.02	CNE100001SX7
WINGSTOP INC	0.02	US9741551033
ELECTROLUX AB SER B NPV	0.02	SE0016589188
CRESCENT POINT ENERGY CORP	0.02	CA22576C1014
SPIRAX SARCO ENG ORD	0.02	GB00BWF6Q114
TARGET CORPORATION	0.02	US87612E1064
MIGROS TICARET AS	0.02	TREMGT100012
KBC GROUP NV	0.02	BE0003565737
CHUNGHWA TELECOM CO LTD	0.02	TW0002412004
JIANGSU YANGHE BREWERY JOINT STOCK CO LTD	0.02	CNE100000HB8
MAPLE TREE LOGISTICS TRUST	0.02	SG1S03926213
JP MORGAN COLAT	0.02	
GILEAD SCIENCES INC	0.02	US3755581036
INTL FLAVORS & FRAGRANCES USD	0.02	US4595061015
FORTINET INC COM	0.02	US34959E1091
POWERSCHOOL HOLDINGS INC	0.02	US73939C1062
CAPITAL ONE FINANCIAL CORPORATION	0.02	US14040H1059
CREDIT AGRICOLE SA	0.02	FR0000045072
SYNOPSYS INC	0.02	US8716071076
BANGCHAK CORPORATI THB1NVDR	0.02	TH0420010R18
CADENCE DESIGN SYSTEMS INC	0.02	US1273871087
NOMAD FOODS LTD	0.02	VG66564A1057
VULCAN STEEL AUSTRALIA PTY LTD	0.02	AU0000181984
PRIMAX ELECTRONICS LTD	0.02	TW0004915004
ASTELLAS PHARMA NPV	0.02	JP3942400007
ASUSTEK COMPUTER INC	0.02	TW0002357001
UDR INC	0.02	US9026531049
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.02	NZGOVDT526C0
NEW ZEALAND GOVERNMENT 150425 2.75 GB	0.02	NZGOVDT425C5
VINCI SA	0.02	FR0000125486
ASB BANK LTD 050624 6.12 TD	0.02	
SHERWIN WILLIAMS COM	0.02	US8243481061
SWEDEN GOV. BD. 3.50% 30/03/2039	0.02	SE0002829192
SHIN-ETSU CHEMICAL NPV	0.02	JP3371200001
CHINA CONSTRUCT NZ 300524 6.00 TD	0.02	
DEUTSCHE BUNDESR 0.50% IL 15/04/2030	0.02	DE0001030559
NIPPON YUSEN KK NPV	0.02	JP3753000003
CENTRAL EXCHANGE LIMITED	0.02	AU0000017840
TETRA TECH INC	0.02	US88162G1031
COMPAGNIE FINANCIERE RICHEMONT SA	0.02	CH0210483332
CELLTRION INC	0.02	KR7068270008
HUB24 LIMITED ORDINARY FULLY PAID	0.02	AU000000HUB4
BHP GROUP ORD	0.02	AU000000BHP4
WI TREASURY N/B 2.5% 31/MAY/2024	0.02	US91282CER88
ANZ BANK NEW ZEALAND LTD 170424 RCD	0.02	
COGNIZANT TECH SOLUTIONS A	0.02	US1924461023
CNY BNP PARIBAS A/C	0.02	
WESTPAC NEW ZEALAND LTD 270524 RCD	0.02	
ASB BANK LTD 040624 RCD	0.02	
FIRST INDUSTRIAL REALTY TRUST	0.02	US32054K1034
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL	0.02	NZLGBDT307C2
INTERCONTINENTAL EXCHANGE INC	0.02	US45866F1049
ARCADIS NV	0.02	NL0006237562
CAVCO INDUSTRIES INC	0.02	US1495681074
CANADIAN PAC KANS COM NPV	0.02	CA13646K1084
HEALTHPEAK PROPERTIES INC	0.02	US42250P1030
HARTFORD FINANCIAL SERVICES GROUP INC	0.02	US4165151048
URBAN OUTFITTERS INC	0.02	US9170471026
P T ASTRA INTL	0.02	ID1000122807
HONDA MOTOR CO LTD	0.02	JP3854600008
SOUTHERN CO COM USD	0.02	US8425871071
SEIBU HOLDINGS INC	0.02	JP3417200007
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.02	MXP320321310
BOISE CASCADE CO	0.02	US09739D1000

SOFTBANK CORP	0.02	JP373200009
MITSUBISHI CORP	0.02	JP389840001
INDITEX	0.02	ES0148396007
CME GROUP INC COM	0.02	US12572Q1058
DUKE ENERGY CORP COM	0.02	US26441C2044
BANCO BRADESCO SA-PREF	0.02	BRBBDACANPR8
PILBARA MINERALS LTD	0.02	AU000000PLS0
PARKER HANNIFIN CORP	0.02	US7010941042
STAR BULK CARRIERS CORP	0.02	MHY8162K2046
FORD MOTOR COMPANY	0.02	US3453708600
CENTURY COMMUNITIES INC	0.02	US1565043007
SHENZHEN HEUNGKONG HOLDING CO LTD	0.02	CNE000000WG7
OTSUKA HOLDINGS CO LTD	0.02	US6891641010
DARLING INGREDIENTS INC	0.02	US2372661015
CHINA LIFE INSURANCE CO LTD	0.02	CNE1000002L3
CARDINAL HEALTH INC	0.02	US14149Y1082
ARISTA NETWORKS IN COM	0.02	US0404131064
CHINA PACIFIC INSURANCE GR H	0.02	CNE1000009Q7
SYSCO CORPORATION COM	0.02	US8718291078
HYUNDAI MOTOR CO LTD	0.02	KR7005380001
HL MANDO CO LTD	0.02	KR7204320006
MARRIOTT VACATIONS WORLDWIDE CORP	0.02	US57164Y1073
SOUTHERN COPPER CORPORATION	0.02	US84265V1052
OLD MUTUAL LTD NPV	0.02	ZAE000255360
NIPPON TEL AND TEL CP NPV	0.02	JP3735400008
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.02	CA46071W2058
DEUTSCHE TELEKOM AG DEM	0.02	DE0005557508
ANGLOGOLD ASHANTI BRD USD1	0.02	GB00BRXH2664
KB FINANCIAL GROUP INC	0.02	KR7105560007
MITSUBISHI ELECTRIC	0.02	JP3902400005
TESCO ORD	0.02	GB00BLGZ9862
DELTA ELECTRONICS INC	0.02	TW0002308004
INVINCIBLE INVESTMENT CORP REIT	0.02	JP3046190009
RIO TINTO PLC ORD	0.02	GB0007188757
GMS INC	0.02	US36251C1036
ESTACIO PARTICIPACOES SA	0.02	BRYDUQACNOR3
UBS COLLATERAL A/C	0.02	
ABB LTD	0.02	CH0012221716
KEYERA CORP COM	0.02	CA4932711001
ADVANCED DRAINAGE SYTEMS INC	0.02	US00790R1041
STANTEC INC	0.02	CA85472N1096
CJ LOGISTICS KRW5000	0.02	KR7000120006
KUBOTA CORPORATION	0.02	JP3266400005
SUMITOMO RUBBER INDUSTRIES	0.02	JP3404200002
BANK PEKAO SA	0.02	PLPEKAO00016
YABAO PHARMACEUTICAL GROUP ORD SHS A	0.02	CNE000001CM5
CAPITEC BANK HOLDINGS LTD	0.02	ZAE000035861
ORIX CORPORATION	0.02	JP3200450009
AFFIRM HOLDINGS INC	0.02	US00827B1061
AIRBNB INC	0.02	US0090661010
PAYPAL HOLDINGS INC	0.02	US70450Y1038
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.02	BRTRPLACNPR1
AMANO CORP	0.02	JP3124400007
YUM! BRANDS INC	0.02	US9884981013
Outstanding Settlement Receipts - AUD	0.02	
US BANCORP	0.02	US9029733048
PARKLAND CORP	0.02	CA70137W1086
KINGSPAN GROUP PLC	0.02	IE0004927939
MARRIOTT INTL INCUSD	0.02	US5719032022
PULTE GROUP INC	0.02	US7458671010
ALSEA SAB DE CV	0.02	MXP001391012
BECTON DICKINSON AND COMPANY	0.02	US0758871091
CBRE GROUP INC CLASS A	0.02	US12504L1098
CINTAS CORP	0.02	US1729081059
SUMITOMO MITSUI FINANCIAL GROUP	0.02	JP3890350006
AON PLC IE COM CL A	0.02	IE00BLP1HW54
XENIA HOTELS AND RESORTS INC	0.02	US9840171030
KEURIG DR PEPPER INC	0.02	US49271V1008
MURPHY OIL CORP	0.02	US6267171022
FREEPORT MCMORAN INC	0.02	US35671D8570
DAIWA SECURITIES GROUP INC.	0.02	JP3502200003
AUSTRALIA GOV. B 3.00% IL 20/09/2025	0.02	AU0000XCLWP8
BEIJING TONGRENTANG CO LTD	0.02	CNE100001X92
OTIS WORLDWIDE COR COM	0.02	US68902V1070

BANK OF CHINA LTD HK	0.02	CNE1000001Z5
COSCO SHIPPING SPECIALIZED CARRIERS ORDINARY SHARES	0.02	CNE000001B58
BUREAU VERITAS SA	0.02	FR0006174348
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02	NZHNZD0001L7
ARCADYAN TECHNOLOGY CORP	0.02	TW0003596003
CENTENE CORPORATION	0.02	US15135B1017
MOODYS CORPORATION	0.02	US6153691059
SCIENTIFIC GAMES CORP - A	0.02	US80874P1093
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02	NZOCAE0002S0
FDXEX CORP COM	0.02	US31428X1063
CHROMA ATE INC	0.02	TW0002360005
EMERSON ELECTRIC CO	0.02	US2910111044
LAFARGEHOLCIM LTD	0.02	CH0012214059
AALBERTS INDUSTRIES NV	0.02	NL0000852564
FURUKAWA ELECTRIC NPV	0.02	JP3827200001
RYOHIN KEIKAKU CO NPV	0.02	JP3976300008
RABOBANK NEW ZEALAND LTD 280524 RCD	0.02	
HELLENIC TELECOMMUNICATIONS	0.02	GRS260333000
KDDI CORP	0.02	JP3496400007
NATIONAL VISION HOLDINGS INC	0.02	US63845R1077
ELECTRIC POWER DEVELOPMENT CO LTD	0.02	JP3551200003
MLS ORD SHS A	0.02	CNE100001X19
FERGUSON PLC	0.01	JE00BJVNS543
MONSTER BEVERAGE SHS ORD	0.01	US61174X1090
T ROWE PRICE GROUP	0.01	US74144T1088
HILTON WORLDWIDE H COM	0.01	US43300A2033
PRESIDENT CHAIN STORE CORP	0.01	TW0002912003
NATIONAL AUSTRALIA BANK LIMITED	0.01	AU000000NAB4
FLOWERVE CORP	0.01	US34354P1057
MALAYAN BANKING BHD	0.01	MYL115500000
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01	CNE100002BL6
BJ ULTRAPOWER SW ORD A	0.01	CNE100000H51
FAR EASTONE CO LTD	0.01	TW0004904008
PACIFIC CORPORATION	0.01	KR7002790004
BARCLAYS PLC	0.01	GB0031348658
CAD BNP PARIBAS A/C	0.01	
BANK OZK COM USD0.01	0.01	US06417N1037
NXP SEMICONDUCTORS	0.01	NL0009538784
BANK OF MONTREAL CAD	0.01	CA0636711016
AMPOL LIMITED ORDINARY FULLY PAID	0.01	AU0000088338
BOSIDENG INTERNATIONAL HOLDING	0.01	KYG126521064
SK TELECOM	0.01	KR7017670001
KKR AND CO INC	0.01	US48251W1045
MS & AD INSURANCE GP TEMP	0.01	JP3890310000
MARVELL TECHNOLOGY COM	0.01	US5738741041
VODACOM GROUP PTY LTD	0.01	ZAE000132577
HUGEL INC	0.01	KR7145020004
SUPER MICRO COMPUTER INC	0.01	US86800U1043
CRH PLC LONDON LISTING	0.01	IE0001827041
SK Inc	0.01	KR7034730002
INFICON HOLDING AG-REG	0.01	CH0011029946
FIRST HORIZON CORP	0.01	US3205171057
NETAPP INC	0.01	US64110D1046
CGI INC	0.01	CA12532H1047
CONSTELLATION ENERGY CORP	0.01	US21037T1097
ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024	0.01	ES0167050915
AMPHENOL CORP CL A	0.01	US0320951017
NORFOLK SOUTHERN CORP USD	0.01	US6558441084
SUN LIFE FINANCIAL INC	0.01	CA8667961053
NEW SOUTH WALES TR 3.00% 20/05/2027	0.01	AU35G0001696
MITSUI MATSUSHIMA HOLDINGS CO LTD	0.01	JP3894000003
3M CO	0.01	US88579Y1010
DECKERS OUTDOOR CORP	0.01	US2435371073
ALPHA METALLURGICAL RESOURCES INC	0.01	US0207641061
CHINA GAS HOLDINGS LIMITED	0.01	BMG2109G1033
GOLDEN ENTERTAINMENT INC	0.01	US3810131017
US TREASURY N/B 2.75% 15/AUG/2032	0.01	US91282CFF32
AMERICAN INTERNATIONAL GROUP	0.01	US0268747849
RIVIAN AUTOMOTIVE INC	0.01	US76954A1034
DAIICHI SANKYO COMPANY LIMITED	0.01	JP3475350009
ASB BANK 120924 6.10 TD	0.01	
CHINA CONSTRUCT NZ 120924 6.50 TD	0.01	
INSULET CORP	0.01	US45784P1012
BANK OF NOVA SCOTIA CAD	0.01	CA0641491075

FONTERRA SHAREHOLDER FUND	0.01	NZFSFE0001S5
GLENCORE PLC	0.01	JE00B4T3BW64
CHF BNP PARIBAS A/C	0.01	
LONDON STOCK EXCHANG	0.01	GB00B0S5WJX34
SEEGENE INC	0.01	KR7096530001
FERRARI NV COM	0.01	NL0011585146
ANZ BANK NEW ZEALAND 290824 5.97 TD	0.01	
NAVER CORP	0.01	KR7035420009
NINTENDO CO LTD	0.01	JP3756600007
PUBLICIS GROUPE	0.01	FR0000130577
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	
TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE	0.01	NZTFSDT865C3
WELLINGTON REGIONAL COUNCIL 140524 PNOTE	0.01	NZWRCDT272C1
WESTPAC NEW ZEALAND LTD 170524 RCD	0.01	
GSK PLC SPON ADS EACH REP 2 ORD SHS	0.01	US37733W2044
WELLINGTON CITY COUNCIL 180624 PNOTE	0.01	NZWCCDT526C7
CHANNEL INFRASTRUCTURE NZ LTD	0.01	NZNZRE0001S9
SHELL PLC	0.01	GB00BP6MXD84
KUAISHOU TECHNOLOGY	0.01	KYG532631028
DISCOVER FINANCIAL SERVICES	0.01	US2547091080
ANZ BANK NEWZEALAND LTD 290724 RCD	0.01	
APPLE HOSPITALITY REIT INC	0.01	US03784Y2000
WESTPAC NEW ZEALAND LTD 070824 RCD	0.01	
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01	AU000000CWY3
XTEP INTERNATION HOLDINGS	0.01	KYG982771092
S-OIL CORPORATION	0.01	KR7010950004
TRUIST FINL CORP COM	0.01	US89832Q1094
JACK IN THE BOX INC	0.01	US4663671091
ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A	0.01	CNE100000C07
WISDOM MARINE LINES CO LTD	0.01	KYG9721M1033
SAAB AB-B	0.01	SE0000112385
BELLUNA CO LTD	0.01	JP3835650007
RABOBANK NEW ZEALAND LTD 210225 RCD	0.01	
METLIFE INC	0.01	US59156R1086
BASF SE	0.01	DE000BASF111
DUNEDIN CITY TREASURY 210524 PNOTE	0.01	NZDCTDT277C1
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD	0.01	CNE100003LY6
UK. GILT 4.125% 29/01/2027	0.01	GB00BL6C7720
PROSUS NV	0.01	NL0013654783
NEXTRACKER INC	0.01	US65290E1010
MARCOPOLO SA	0.01	BRPOMOACNPR7
ASB BANK LTD 310724 RCD	0.01	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB	0.01	NZLGFDT014C0
MICRONICS JAPAN CO LTD	0.01	JP3750400008
EXPERIAN GROUP LTD	0.01	GB00B19NLV48
INVESTORE PROPERTY LTD	0.01	NZIPLE0001S3
SM INVESTMENTS CORPORATION	0.01	PHY806761029
CHEIL WORLDWIDE INC	0.01	KR7030000004
NISSHINBO HOLDINGS INC	0.01	JP3678000005
KIA CORPORATION	0.01	KR7000270009
WELLINGTON REGIONAL COUNCIL 200624 PNOTE	0.01	NZWRCDT276C2
EDP RENOVAVEIS SA	0.01	ES0127797019
K & S AG SHS	0.01	DE000KSAG888
JOHNSON CONTROLS INTERNATIONAL PLC	0.01	IE00BY7QL619
CATHAY FINANCIAL HOLDING CO	0.01	TW0002882008
Outstanding Settlement Receipts - BRL	0.01	
HITACHI CONSTRUCTION MACHINE	0.01	JP3787000003
KENVUE INC	0.01	US49177J1025
AMERICAN ELECTRIC POWER COMPANY INC	0.01	US0255371017
JACKSON FINANCIAL COM USD0.01 CL A WI	0.01	US46817M1071
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL	0.01	NZLGBDT319C7
KIMCO REALTY CORP	0.01	US49446R1095
NUCOR CORP	0.01	US6703461052
WESFARMERS LIMITED	0.01	AU000000WES1
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.01	US11133T1034
OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC	0.01	
INGERSOLL RAND INC	0.01	US45687V1061
WABASH NATIONAL CORP	0.01	US9295661071
AMERIPRISE FINANCIAL INC	0.01	US03076C1062
MICROCHIP TECHNOLOGY INC	0.01	US5950171042
ORANGE SA	0.01	FR0000133308
SINO BIOPHAMACEUTICAL	0.01	KYG8167W1380

NIPPON ACCOMMODATIONS FUND	0.01	JP3046440008
SHENZHEN WOER HEAT SHRINKABLE MATERIAL CO	0.01	CNE1000000C6
PROMOTORA Y OPERADORA DE INFRSTRCTR	0.01	MX01PI000005
PUBLIC STORAGE	0.01	US74460D1090
DANONE	0.01	FR0000120644
APOLLO GLOBAL MANA COM	0.01	US03769M1062
B3 SA BRASIL BOLSA BALCAO	0.01	BRB3SAACNOR6
SEMPRA ORD	0.01	US8168511090
GENUS PLC	0.01	GB0002074580
GENERAL MILLS INC	0.01	US3703341046
CROWN CASTLE INTL CORP	0.01	US22822V1017
MITSUBISHI HVY IND NPV TEMP	0.01	JP3900000005
CANADIAN GOV. BD. 4.00% 01/03/2029	0.01	CA135087Q988
ALLISON TRANSMISSION HOLDINGS INC	0.01	US01973R1014
MINTH GROUP LTD	0.01	KYG6145U1094
PRINCIPAL FINANCIAL GROUP	0.01	US74251V1026
GEMTEK TECHNOLOGY CO LTD	0.01	TW0004906003
E.ON SE	0.01	DE000ENAG999
MANAWA ENERGY LTD	0.01	NZTPXE000155
AMETEK INC	0.01	US0311001004
FASTENAL CO	0.01	US3119001044
UFP INDUSTRIES INC COM USD1.00	0.01	US90278Q1085
DOLLAR GENERAL	0.01	US2566771059
SIMON PROPERTY GROUP INC USD	0.01	US8288061091
COINBASE GLOBAL INC	0.01	US19260Q1076
ATLAS COPCO AB	0.01	SE0017486889
SNOWFLAKE INC	0.01	US8334451098
ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A	0.01	CNE000001K73
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	0.01	US41068X1000
ADVANTEST CORP	0.01	JP3122400009
DOMINION ENERGY INC	0.01	US25746U1097
LI AUTO INC	0.01	US50202M1027
TAUPO DISTRICT COUNCIL 050624 PNOTE	0.01	NZTDCCO157L1
HALLENSTEIN GLASSON HOLDINGS LTD	0.01	NZHLGE000154
OLD DOMINION FGHT COM USD 0.10 TEMP	0.01	US6795801009
FUJI PHARMA CO LTD	0.01	JP3816200004
MIZUHO FINANCIAL GROUP INC	0.01	JP3885780001
BANK OF NEW YORK MELLON CORP	0.01	US0640581007
US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031	0.01	US91282CKC46
HUMANA INC	0.01	US4448591028
Outstanding Settlement Receipts - EUR	0.01	
RENEW ENERGY GLOBAL PLC	0.01	GB00BNQMPN80
TURNERS AUTOMOTIVE GROUP LIMITED	0.01	NZVNLE000151
JOBY AVIATION INC	0.01	KYG651631007
AUSTRALIAN DOLLAR	0.01	
YTL CORPORATION BERHAD	0.01	MYL4677OO000
LOEWS CORP	0.01	US5404241086
ADENTRA INC COM NPV	0.01	CA00686A1084
TRANSPower NEW ZEALAND LIMITED 160524 PNOTE	0.01	NZTRPDO137L2
KIWI BANK LTD 240524 RCD	0.01	
HENAN YUGUANG GOLD AND LEAD ORD SHS A	0.01	CNE000001C16
WBC NCD 0.0% 06/02/2025	0.01	
DAI ICHI LIFE HOLD NPV	0.01	JP3476480003
INTEREST RATE SWAPS	0.01	
WUXI TAIJI INDUSTRY LTD CORP	0.01	CNE000000B00
SM ENERGY COMPANY	0.01	US78454L1008
GRUPO MEXICO SAB DE CV-SER B	0.01	MXP370841019
IDEXX LABORATORIES INC	0.01	US45168D1046
CORTEVA INC	0.01	US22052L1044
TRELLEBORG AB-B SHS	0.01	SE0000114837
NORTHERN TRUST CORP	0.01	US6658591044
Income Due - GBP	0.01	
MSCI INC	0.01	US55354G1004
WIN SEMICONDUCTORS CORP	0.01	TW0003105003
HANA FINANCIAL GROUP	0.01	KR7086790003
NEC CORPORATION	0.01	JP3733000008
XIAMEN CHANGELIGHT ORD SHS A	0.01	CNE100000SG4
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.01	CNE0000001D4
SUBSEA 7 SA	0.01	LU0075646355
SANWA HOLDINGS CORPORATION	0.01	JP3344400001
QUANTA SERVICES INC	0.01	US74762E1029
EQUINOR ASA	0.01	NO0010096985
PEBBLEBROOK HOTEL TRUST	0.01	US70509V1008
LLOYDS BANKING GROUP PLC	0.01	GB0008706128

ASM INTERNATIONAL NV	0.01	NL0000334118
SGD BNP PARIBAS A/C	0.01	
BUZZI S.P.A	0.01	IT0001347308
LOGITECH INTERNATIONAL SA	0.01	CH0025751329
TELEFONICA SA	0.01	ES0178430E18
PALANTIR TECHNOLOGIES INC	0.01	US69608A1088
GRINM ADVANCED MATERIALS ORD SHS A	0.01	CNE000000YF5
RECKITT BENCKISER GROUP PLC	0.01	GB00B24CGK77
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.01	NZIIBDT004C8
KONECRANES OYJ	0.01	FI0009005870
PANGAEA LOGISTICS SOLUTIONS ORD SHS	0.01	BMG6891L1054
HOYA CORPORATION JPY	0.01	JP3837800006
DOLLAR TREE INC	0.01	US2567461080
GIVAUDAN - REG	0.01	CH0010645932
CHOW TAI FOOK JEWELRY	0.01	KYG211461085
DEUTSCHE BOERSE AG	0.01	DE0005810055
ALCON AG	0.01	CH0432492467
BANCO DE CHILE	0.01	CLP0939W1081
PRUDENTIAL FINANCIAL INC	0.01	US7443201022
COMPAGNIE DE SAINT-GOBAIN	0.01	FR0000125007
TRANSDIGM GROUP INC	0.01	US8936411003
SEVEN AND I HOLDINGS NPV	0.01	JP3422950000
PVH CORP COM USD1.00	0.01	US6936561009
SOMPO HOLDINGS INC NPV TEMP	0.01	JP3165000005
WSP GLOBAL INC	0.01	CA92938W2022
CANADIAN IMP BANK COM NPV	0.01	CA1360691010
CJ CORPORATION	0.01	KR7001040005
CENCOSUD SA	0.01	CL0000000100
EUROBANK ERGASIAS SERVICES AND	0.01	GRS323003012
SINGAPORE GOV. BD 2.875% 01/09/2030	0.01	SG7U32949426
COSTAR GROUP INC COM	0.01	US22160N1090
DENSO CORP NPV	0.01	JP3551500006
SHINSEGAE CO LTD	0.01	KR7004170007
GREENBRIER COMPANY INC	0.01	US3936571013
IRON MTN INC NEW COM NPV	0.01	US46284V1017
HYUNDAI DEVELOPMEN KRW5000	0.01	KR7294870001
BGF RETAIL CO LTD	0.01	KR7282330000
DOW INC	0.01	US2605571031
HALMA PLC	0.01	GB0004052071
OMNICOM GROUP	0.01	US6819191064
STX PAN OCEAN CO LTD (KRW)	0.01	KR7028670008
SANFORD LTD	0.01	NZSANE0001S0
ARCBEST CORP	0.01	US03937C1053
SHANGHAI DATUN ENERGY RESOURCES CO LTD	0.01	CNE000001915
ALLY FINANCIAL INC	0.01	US02005N1000
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL	0.01	NZLGBDT296C7
3SBIO INC	0.01	KYG8875G1029
ANZ BANK NEWZEALAND LTD 240524 RCD	0.01	
AXCELIS TECHNOLOGIES INC	0.01	US0545402085
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	0.01	
THE AARONS COMPAN COM USD0.5 WI	0.01	US00258W1080
FACTSET RESEARCH SYSTEMS INC	0.01	US3030751057
ULTA BEAUTY INC COM	0.01	US9038453031
NVR INC	0.01	US62944T1051
AKAMAI TECHNOLOGIES	0.01	US00971T1016
MARUBENI CORPORATION	0.01	JP3877600001
DAIWA HOUSE INDUSTRY JPY	0.01	JP3505000004
SWISS RE AG	0.01	CH0126881561
AOFRIO LTD	0.01	NZWDTE0002S1
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01	US0394831020
SERCOMM CORP	0.01	TW0005388003
KATITAS CO LTD	0.01	JP3932950003
ESTEE LAUDER COMPANIES	0.01	US5184391044
LG HOUSEHOLD HEALTH CARE	0.01	KR7051900009
ARCH CAPITAL GROUP COM	0.01	BMG0450A1053
KYOCERA CORP	0.01	JP3249600002
GLOBAL PAYMENTS INC	0.01	US37940X1028
ZHEJIANG SEMIR GARMENT CO LTD	0.01	CNE100001104
ANGLO AMERICAN PLC (SA LINE)	0.01	GB00B1XZS820
US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027	0.01	US91282CAY75
UPM KYMMENE CORP	0.01	FI0009005987
Income Due - KRW	0.01	
PARTNERS GROUP	0.01	CH0024608827
ITALY BUONI POLIEN 3.85% 15/09/2026	0.01	IT0005556011

DEUTSCHE BANK AG (REG)	0.01	DE0005140008
CHIPMOS TECHNOLOGIES INC	0.01	TW0008150004
MARTIN MARIETTA MATERIALS	0.01	US5732841060
JABIL INC	0.01	US4663131039
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01	CNE1000012B3
MISUMI GROUP INC	0.01	JP3885400006
GE HEALTHCARE HOLDING LLC	0.01	US36266G1076
ETSY INC	0.01	US29786A1060
NESTE OYJ	0.01	FI0009013296
CANON INC	0.01	JP3242800005
AVIVA ORD	0.01	GB00BPQY8M80
BDO UNIBANK INC	0.01	PHY077751022
PG AND E CORP	0.01	US69331C1080
BAOSHAN IRON & STEEL	0.01	CNE0000015R4
LG ELECTRONICS INC	0.01	KR7066570003
NEW ORIENTAL EDUCA	0.01	KYG6470A1168
BP PLC -SPONS ADR	0.01	US0556221044
TIANDI SCIENCE TECHNOLOGY CO LTD	0.01	CNE000001B90
Income Due - AUD	0.01	
ADIDAS AG	0.01	DE000A1EWWW0
DUPONT DE NEMOURS INC	0.01	US26614N1028
DOORDASH INC	0.01	US25809K1051
SOUTHWESTERN ENERGY CO	0.01	US8454671095
SMC CORP	0.01	JP3162600005
NEW ZEALAND GOVERNMENT 150524 0.50 GB	0.01	NZGOVDT524C5
IOCHPE MAXION SA	0.01	BRMYPKACNOR7
KRAFT HEINZ CO COM	0.01	US5007541064
PPG INDUSTRIES INC	0.01	US6935061076
EQUIFAX INC	0.01	US2944291051
SECOM CO LTD	0.01	JP3421800008
JAPAN POST BANK CO LTD	0.01	JP3946750001
ROCKWELL AUTOMATION INC	0.01	US7739031091
VULCAN MATERIALS CO	0.01	US9291601097
LOTES CO LTD ORD	0.01	TW0003533006
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01	US17133Q5027
BAYCURRENT CONSULT NPV	0.01	JP3835250006
JAPAN GOVERNMENT F 0.70% 20/03/2061	0.01	JP1400141M51
STANLEY BLACK & DECKER INC	0.01	US8545021011
BANCO BILBAO VIZCAYA - SP ADR	0.01	US05946K1016
BEIERSDORF AG	0.01	DE0005200000
BRL BNP PARIBAS A/C	0.01	
ELECTRONIC ARTS INC	0.01	US2855121099
RELIANCE INC	0.01	US7595091023
ANGLO AMERICAN PLC	0.01	GB00B1XZS820
TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE	0.01	NZTFSDT871C1
TOWA CORP	0.01	JP3555700008
AVI LTD	0.01	ZAE000049433
POHANG IRON & STEEL COMPANY LIMITED	0.01	KR7005490008
ROYAL CARIBBEAN GROUP	0.01	LR0008862868
XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A	0.01	CNE100001740
US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026	0.01	US91282CJV46
KCC CORPORATION KRW5000	0.01	KR7002380004
ON SEMICONDUCTOR CORPORATION	0.01	US6821891057
THE HERSHEY COMPANY	0.01	US4278661081
HONG KONG EXCHANGE & CLEAR	0.01	HK0388045442
BEST BUY CO INC	0.01	US0865161014
CSPC PHARMACEUTICAL GROUP	0.01	HK1093012172
XCEL ENERGY INC	0.01	US98389B1008
PHARMARESEARCH CO KRW500	0.01	KR7214450009
COCA COLA FEMSA SAB DE CV	0.01	US1912411089
PRYSMIAN SPA	0.01	IT0004176001
US. TSY. NOTE/BON 4.875% 31/10/20288	0.01	US91282CJF95
EXPEDIA GROUP INC	0.01	US30212P3038
DASSAULT SYSTEMES SE	0.01	FR0014003TT8
US. TSY. INFL. 0.125% IL 15/1/2031	0.01	US91282CBF77
VERTIV HOLDINGS CO	0.01	US92537N1081
UNIVERSAL HEALTH SERVICES - CLASS B	0.01	US9139031002
ASMEDIA TECHNOLOGY INC	0.01	TW0005269005
SYNCHRONY FINANCIAL	0.01	US87165B1035
STMICROELECTRONICS NV	0.01	NL0000226223
WHITBREAD PLC	0.01	GB00B1KJJ408
NOMURA HOLDINGS INC	0.01	JP3762600009
MONOLITHIC POWER SYSTEMS INC	0.01	US6098391054
EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR	0.01	MX01AC100006

LEGRAND SA	0.01	FR0010307819
MEGA FINANCIAL HOLDING CO LTD	0.01	TW0002886009
LX INTERNATIONAL CORP	0.01	KR7001120005
VISUAL PHOTONICS EPITAXY CO LTD	0.01	TW0002455003
BAYER AG	0.01	DE000BAY0017
SHENZHEN OVERSEAS CHINESE TOWN CO LTD	0.01	CNE000000550
YANGZJIANG SHIPBUILDING NPV	0.01	SG1U76934819
CHINA LESSO GROUP	0.01	KYG2157Q1029
PIONEER NATURAL RESOURCES CO	0.01	US7237871071
TAUPO DISTRICT COUNCIL 020524 PNOTE	0.01	NZTDCDO123L3
DSV A/S	0.01	DK0060079531
SWISSCOM AG	0.01	CH0008742519
NISSAN MOTOR CO	0.01	JP3672400003
VAIL RESORTS INC	0.01	US91879Q1094
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01	CNE000001DV4
KIMBERLY CLARK CORP	0.01	US4943681035
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01	US7445731067
US. T-BILL. 0.00% 02/05/20242024 USD1000	0.01	US912797HH31
WHARF REAL ESTATE HKD	0.01	KYG9593A1040
BANCO DE CHILE ADR	0.01	US0595201064
SHIZUOKAGAS CO	0.01	JP3351150002
NEWMONT CORP	0.01	US6516391066
MAKALOT INDUSTRIAL	0.01	TW0001477008
AZIMUT HOLDING SPA	0.01	IT0003261697
MURATA MANUFACTURING CO	0.01	JP3914400001
MEXICAN BONOS 8.00% 7/11/2047	0.01	MX0MGO000102
RAYMOND JAMES FINL	0.01	US7547301090
SUBARU CORP	0.01	JP3814800003
AGNICO EAGLE MINES	0.01	CA0084741085
ATLAS COPCO AB SER B NPV (POST SPLIT)	0.01	SE0017486897
MILLICOM INTL CELLULAR-SDR	0.01	SE0001174970
NORDEA BANK ABP	0.01	FI4000297767
WILLIS TOWERS WATS COM	0.01	IE00DBB6Q211
SINGAPORE GOV. BD 2.875% 01/07/2029	0.01	SG3263998209
Outstanding Settlement Receipts - CLP	0.01	
CHARTER COMMUN INC COM	0.01	US16119P1084
DL E&C CO LTD KRW500	0.01	KR7375500006
HENKEL AG & CO KGAA NON VGTG PREF	0.01	DE0006048432
BARRICK GOLD CORP	0.01	CA0679011084
TOYOTA INDUSTRIES CORPORATION	0.01	JP3634600005
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01	CLP8716X1082
ENN ENERGY HOLDINGS LTD	0.01	KYG3066L1014
FRENCH REPUBLIC GO 2.50% 24/9/2026	0.01	FR001400FYQ4
AKZO NOBEL NV	0.01	NL0013267909
FINANCIAL PRODUCTS GROUP CO LTD	0.01	JP3166990006
CABOT OIL AND GAS CORP	0.01	US1270971039
NITTO DENKO CORPORATION	0.01	JP3684000007
AMADEUS IT HLDGS	0.01	ES0109067019
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01	GRS426003000
SAUL CENTERS INC	0.01	US8043951016
BIOGEN INC	0.01	US09062X1037
KOMATSU LTD JPY	0.01	JP3304200003
HENAN ZHONGFU INDUSTRIAL ORD SHS A	0.01	CNE000001BQ8
JUNIPER NETWORK INC	0.01	US48203R1041
MOL HUNGARIAN OIL	0.01	HU0000153937
HEIDELBERGCEMENT AG	0.01	DE0006047004
PRUDENTIAL PLC	0.01	GB0007099541
HYUNDAI CONSTRUCTION EQUIPMENT	0.01	KR7267270007
NORTHAM PLATINUM H NPV	0.01	ZAE000298253
AMERICA MOVIL SAB COM SER B NPV	0.01	MX01AM050019
HUBSPOT INC	0.01	US4435731009
AUSTRALIA GOV. B 2.50% IL 20/09/2030	0.01	AU0000XCLWV6
SANDVIK AB	0.01	SE0000667891
FORTESCUE LTD ORDINARY FULLY PAID	0.01	AU000000FMG4
ASSA ABLOY AB	0.01	SE0007100581
M & T BANK CORPORATION	0.01	US55261F1049
WELLINGTON CITY COUNCIL 160524 PNOTE	0.01	NZWCCDT521C8
NUTRIEN LTD COM NPV	0.01	CA67077M1086
AUCKLAND CITY COUNCIL 070624 PNOTE	0.01	NZAKCDT607C1
KONE CORPORATION NEW	0.01	FI0009013403
WALGREENS BOOTS AL COM	0.01	US9314271084
BUNZL PLC	0.01	GB00B0744B38
DAIMLER TRUCK HOLDING AG	0.01	DE000DTROCK8
SHANGHAI ORIENTAL PEARL MEDIA CO LTD	0.01	CNE0000004Z1

BEIJING SIFANG AUTOMATION ORD SHS A	0.01	CNE10000YL2
HALEON PLC	0.01	GB00BMX86870
STATE STREET CORP USD	0.01	US8574771031
MERCK KGAA	0.01	DE0006599905
OTSUKA HLDGS CO NPV	0.01	JP3188220002
HANNOVER RUECK SE	0.01	DE0008402215
SIME DARBY BERHAD	0.01	MYL419700009
RIO TINTO LIMITED	0.01	AU000000RIO1
MICHELIN CGDE	0.01	FR001400AJ45
FANUC CORP NPV	0.01	JP3802400006
NAB NCD 0.0% 28/11/2024	0.01	
FIFTH THIRD BANCORP	0.01	US3167731005
DOMINO'S PIZZA GRP ORD GBP0.00520833	0.01	GB00BYN59130
INTERPUBLIC GROUP COS INC USD	0.01	US4606901001
FUJIFILM HOLDINGS NPV TEMP	0.01	JP3814000000
HYOSUNG TNC CORP	0.01	KR7298020009
UNIVERSAL MUSIC GROUP NV	0.01	NL0015000IY2
KEYSIGHT TECHNOLOGCOM USD	0.01	US49338L1035
KONINKLIJKE PHILIPS NV	0.01	NL0000009538
WEYERHAEUSER CO USD	0.01	US9621661043
WUXI ETEK MICROELECTRONICS CO LTD	0.01	CNE1000050Y5
OVERSEA-CHINESE BANKING CORP	0.01	SG1S04926220
AUSTRALIA GOV. BD. 2.75% 21/05/2041	0.01	AU0000018442
AFREECATV CO LTD	0.01	KR7067160002
DOVER CORPORATION COM	0.01	US2600031080
AXON ENTERPRISE I COM USD 0.00001	0.01	US05464C1018
CHUGAI PHARMACEUTICAL JPY	0.01	JP3519400000
GIGADEVICE SEMICONDUCTOR BEIJING INC	0.01	CNE1000030S9
SSE PLC	0.01	GB0007908733
COCA-COLA EUROPACIFIC PARTNERS	0.01	GB00BDCPN049
BATH AND BODY WORKS INC	0.01	US0708301041
ARGENX SE	0.01	NL0010832176
HEXAGON AB	0.01	SE0015961909
INDONESIA TSY. BD. 6.50% 15/02/2031	0.01	IDG000015207
GS RETAIL CO LTD	0.01	KR7007070006
SUMITOMO CORP JPY	0.01	JP3404600003
HENAN PINGGAO ELECTRIC CO LTD	0.01	CNE000001774
KUNLUN ENERGY COMPANY LIMITED	0.01	BMG5320C1082
FOOT LOCKER INC	0.01	US3448491049
DKK BNP PARIBAS A/C	0.01	
WEST PHARMACEUTICAL SERVICES	0.01	US9553061055
THE WAREHOUSE GROUP LIMITED	0.01	NZWHSE0001S6
LYONDELLBASELL INDUSTRIES	0.01	NL0009434992
TOPBUILD CORP COM USD0.01 WI	0.01	US89055F1030
US. TSY. NOTE/BOND 1.75% 15/11/2029	0.01	US912828YS30
CJ ENM CO LTD	0.01	KR7035760008
POYA CO LTD	0.01	TW0005904007
OBAYASHI CORPORATION	0.01	JP3190000004
WHITECAP RESOURCES INC	0.01	CA96467A2002
AEON CO LTD	0.01	JP3388200002
MARFRIG GLOBAL FOODS SA	0.01	BRMRFGACNORO
STEEL DYNAMICS INC	0.01	US8581191009
APT MEDICAL ORD A	0.01	CNE100004C45
COMMERZBANK AG NPV	0.01	DE000CBK1001
MONGODB INC	0.01	US60937P1066
GENUINE PARTS CO USD	0.01	US3724601055
SBA COMMUNICATIONS COM	0.01	US78410G1040
US. TSY. NOTE/BOND 5.00% 31/10/20255	0.01	US91282CJE21
GEORGE WESTON LTD	0.01	CA9611485090
TOYOTA FIN NEW ZEALAND 230424 2.71 CB	0.01	NZTFSDT719C2
SIEMENS ENERGY AG	0.01	DE000ENER6Y0
TAKE TWO INTERACTIVE SOFTWARE INC	0.01	US8740541094
CHECK POINT SOFTWARE TECH	0.01	IL0010824113
GINKGO BIOWORKS HOLDINGS INC	0.01	US37611X1000
KAJEMA CORP	0.01	JP3210200006
NEC ELECTRONICS CORP	0.01	JP3164720009
JAPAN GOV. FORTY Y 1.30% 20/03/2063	0.01	JP1400161P53
WEC ENERGY GROUP INC	0.01	US92939U1060
KONINKLIJKE KPN NV	0.01	NL0000009082
MOWI ASA	0.01	NO0003054108
POWERTECH TECHNOLOGY INC	0.01	TW0006239007
CHINASOFT INTERNATIONAL LTD	0.01	KYG2110A1114
NEXT PLC	0.01	GB0032089863
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.01	JP3585800000

HOCHSCHILD MINING PLC	0.01	GB00B1FW5029
US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031	0.01	US91282CCB54
TOKYO ELECTRON LTD	0.01	US8891101029
CLEVELAND CLIFFS COM USD	0.01	US1858991011
VODAFONE GROUP ORD	0.01	GB00BH4HKS39
US. TSY. NOTE/BON 0.375% 31/7/2027	0.01	US91282CAD39
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01	NZHNZD0008L2
HUAKAI YIBAI TECHNOLOGY CO LTD	0.01	CNE100002MT6
TSINGTAO BREWERY COMPANY LIMITED	0.01	CNE1000004K1
ZIMMER BIOMET HOLDINGS INC	0.01	US98956P1021
ARKEMA	0.01	FR0010313833
CORNING INC	0.01	US2193501051
Income Due - EUR	0.01	
JAPAN EXCHANGE GROUP INC	0.01	JP3183200009
KOLON INDUSTRIES INC	0.01	KR7120110002
LOBLAW COMPANIES LTD	0.01	CA5394811015
IROBOT CORP	0.01	US4627261005
ALIGN TECHNOLOGY INC	0.01	US0162551016
SUMITOMO ELECTRIC	0.01	JP3407400005
EVERSOURCE ENERGY COM	0.01	US30040W1080
HENNES & MAURITZ	0.01	SE0000106270
ULTRAPAR PARTICIPACOM NPV	0.01	BRUGPAACNOR8
TUPRAS TURKIYE PETROL RAFINE	0.01	TRATUPRS91E8
I MOBILE CO LTD NPV	0.01	JP3105210003
BRIDGESTONE CORP	0.01	JP3830800003
OSOTSPA PCL NVDR	0.01	TH8752010R16
FAIRFAX FINL HOLDINGS LTD CAD	0.01	CA3039011026
PLAYTIKA HOLDING CORP	0.01	US72815L1070
LANDWIRTSCHAFTLICH 4.75% 08/04/2024	0.01	AU3CB0214211
PROVINCE OF QUEBEC 4.20% 10/03/2025	0.01	AU3CB0223774
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC	0.01	
WESTERN DIGITAL CORP	0.01	US9581021055
AUSTRALIA GOV. B 0.75% IL 21/11/2027	0.01	AU000XCLWAV1
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.01	MXP001661018
REGIONS FINANCIAL CORP	0.01	US7591EP1005
ENTERGY CORP NEW	0.01	US29364G1031
ROCHE HOLDING AG	0.01	CH0012032113
COCA-COLA FEMSA S.UNITS	0.01	MX01KO000002
FERROVIAL SE EUR0.01	0.00	NL0015001F58
CORPAY INC COM USD 0.001	0.00	US2199481068
VISTRA CORP	0.00	US92840M1027
CRITERIA CAIXACORP SA	0.00	ES0140609019
STATE STREET	0.00	
RESTAURANT BRNDS ICOM NPV	0.00	CA76131D1033
ZTE CORP-H	0.00	CNE1000004Y2
WESTROCK CO COM	0.00	US96145D1054
KOC HOLDING AS	0.00	TRAKCHOL91Q8
LPL FINANCIAL HOLDINGS INC	0.00	US50212V1008
QUIMICA Y MINERA CHIL-SP ADR	0.00	US8336351056
US. TSY. INFL. 1.375% IL 7/15/2033	0.00	US91282CHP95
CHURCH & DWIGHT CO	0.00	US1713401024
IHH HEALTHCARE BHD	0.00	MYL52250O007
UNION CHIMIQUE UCB SA	0.00	BE0003739530
NOKIA OYJ	0.00	FI0009000681
SHIONOGI & CO LTD	0.00	JP3347200002
USINAS SIDER MINAS GERAIS SA	0.00	BRUSIMACNPA6
PINTEREST INC	0.00	US72352L1061
NOVOZYMES A S	0.00	DK0060336014
YAZICILAR HOLDING AS	0.00	TRAYAZIC91Q6
RENAULT SA	0.00	FR0000131906
HUNTINGTON BANCSHARES INC	0.00	US4461501045
SHENYANG XINGQI PHARMACEUTICAL CO LTD	0.00	CNE100002DV1
LENNOX INTL INC COM	0.00	US5261071071
DEN DANSKE BANK AS DKK	0.00	DK0010274414
US. TSY. NOTE/BOND 0.25% 30/6/2025	0.00	US912828ZW33
CHINA RAILWAY GROUP	0.00	CNE100000722
TECK RESOURCES LTD-CLS B	0.00	CA8787422044
BERKLEY WR CORP COM	0.00	US0844231029
GENMAB AS	0.00	DK0010272202
UK. GILT 3.75% 29/01/2038	0.00	GB00BQC4R999
NEWS CORP	0.00	US65249B1098
CBA NCD 0.0% 20/11/2024	0.00	
US TREASURY N/B 0.75% 31/01/2028/2028 USD G-2028	0.00	US91282CBJ99
CANADIAN GOV. BD. 2.50% 1/12/2032	0.00	CA135087P329

NATIONAL BANK OF CANADA	0.00	CA6330671034
ANZ NCD 0.0% 13/01/2025	0.00	
ASSURANT INC	0.00	US04621X1081
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.00	PHY411571011
GEBERIT AG-REG	0.00	CH0030170408
SWISS LIFE HOLDING AG	0.00	CH0014852781
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00	CA8849038085
WARNER BROS DISCOVERY INC	0.00	US9344231041
MARKEL CORPORATION	0.00	US5705351048
HENRY SCHEIN CORP COM	0.00	US8064071025
MULTICHOICE GROUP LTD	0.00	ZAE000265971
GRACO INC	0.00	US3841091040
INDUSTRIAS PENOLES SAB DE CV	0.00	MXP554091415
NEW ZEALAND GOV. 2.50% IL 20/09/2035	0.00	NZIIBDT004C8
WHEATON PRECIOUS M COM NPV	0.00	CA9628791027
NIPPON STEEL CORPORATION	0.00	JP3381000003
JB HUNT TRANSPORT SERVICES INC	0.00	US4456581077
ANGLO AMERICAN PLATINUM LIMITED	0.00	ZAE000013181
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00	US2017122050
C.H. ROBINSON WORLDWIDE INC	0.00	US12541W2098
SINGAPORE TECH ENG SGD	0.00	SG1F60858221
US. TSY. NOTE/BOND 0.25% 31/7/2025	0.00	US91282CAB72
DNB BANK ASA	0.00	NO0010161896
FIRSTENERGY CORP USD	0.00	US3379321074
ROBERT HALF INC	0.00	US7703231032
BORGWARNER INC	0.00	US0997241064
JAPAN GOV. THIRTY 1.20% 20/06/2053	0.00	JP1300791P79
PANASONIC HOLDINGS CORP	0.00	JP3866800000
AJINOMOTO CO INC JPY	0.00	JP3119600009
BROWN BROWN INC	0.00	US1152361010
BAXTER INTL INC COM	0.00	US0718131099
LAND SECURITIES GROUP PLC	0.00	GB00BYW0PQ60
TOTAL SA	0.00	US89151E1091
MCCORMICK AND COMPANY INC	0.00	US5797802064
FMC CORP	0.00	US3024913036
PORSCHE AUTOMOBIL HOLDING SE	0.00	DE000PAH0038
INDONESIA TSY. BD. 6.50% 15/6/2025	0.00	IDG000013707
TYSON FOODS INC CLASS A	0.00	US9024941034
UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41	0.00	US912810TA60
ARES MANAGEMNT COR COM	0.00	US03990B1017
AEDIFICA SA	0.00	BE0003851681
UNITED OVERSEAS BANK	0.00	SG1M31001969
MIPS AB	0.00	SE0009216278
SAINSBURY (J) PLC	0.00	GB00B019KW72
US. TSY. NOTE/BOND 2.00% 15/02/2050	0.00	US912810SL35
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.00	CNE000000PY4
US. TSY. INFL. 2.375% IL 15/10/20280/2028 USD1000 AE-2028	0.00	US91282CJH51
CBOE GLOBAL MARKET	0.00	US12503M1080
ASR NEDERLAND NV	0.00	NL0011872643
FRENCH REPUBLIC GO 2.50% 25/5/2043	0.00	FR001400CMX2
CITIZENS FINANCIAL GROUP INC	0.00	US1746101054
US. TSY. NOTE/BOND 2.25% 15/11/2024	0.00	US912828G385
CF INDUSTRIES HOLDINGS INC	0.00	US1252691001
AMBEV SA ADR EACH REPR ORD SPONS	0.00	US02319V1035
CINCINNATI FINANCIAL CORP	0.00	US1720621010
EVEREST GROUP LTD	0.00	BMG3223R1088
CEZ AS	0.00	CZ0005112300
NORWAY GOV. BD. 1.375% 19/08/2030	0.00	NO0010875230
PROVINCE OF QUEBEC 1.90% 01/09/2030B127	0.00	CA74814ZFG33
AGRICULTURAL BANK OF CHINA LTD	0.00	US00850M1027
KAO CORPORATION	0.00	JP3205800000
JAPAN GOV. TEN YEA 0.60% 20/12/2033	0.00	JP1103731Q12
VERISIGN INC	0.00	US92343E1029
COCA COLA HBC AG ORD	0.00	CH0198251305
ATMOS ENERGY CORP	0.00	US0495601058
DOLLARAMA INC	0.00	CA25675T1075
ANADOLU EFES BIRACILIK VE MALT SANA	0.00	TRAAEFES91A9
EAST JAPAN RAILWAY NPV TEMP	0.00	JP3783600004
DTE ENERGY CO USD	0.00	US2333311072
US. TSY. NOTE/BON 2.125% 15/5/2025	0.00	US912828XB14
MEDIBANK PRIVATE LIMITED	0.00	AU000000MPL3
FRENCH REPUBLIC GO 5.75% 25/10/2032	0.00	FR0000187635
AENA SME S.A.	0.00	ES0105046009
NIDEC CORPORATION	0.00	JP3734800000

AMEREN CORP	0.00	US0236081024
NAB NCD 0.0% 16/09/2024	0.00	
AUSTRALIA GOV. BD. 1.75% 21/6/2051	0.00	AU0000097495
SUNTORY BEVERAGE AND FOOD LTD	0.00	JP3336560002
MEXICAN BONOS 7.75% 13/11/2042	0.00	MX0MGO0000R8
GERDAU SA	0.00	BRGGBRACNPR8
EMPRESAS COPEC SA	0.00	CLP7847L1080
WIWYNN CORP	0.00	TW0006669005
US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41	0.00	US912810SW99
COLOPLAST	0.00	DK0060448595
JAPAN GOV. FORTY Y 0.40% 20/03/2056	0.00	JP1400091G59
HOUSING NEW ZEALAND LTD 100935 1.534 GB	0.00	NZHNZD0935L6
AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS	0.00	AU3CB0241107
IDR BNP PARIBAS A/C	0.00	
KELLANOVA	0.00	US4878361082
DAVITA INC	0.00	US23918K1088
RANDSTAD NV	0.00	NL0000379121
HENKEL AG & CO KGAA	0.00	DE0006048408
ORKLA ASA	0.00	NO0003733800
AIRSERVICES AUSTRALIA 3.25% 15/05/2026	0.00	AU3CB0237444
ALNYLAM PHARMACEUTICALS INC	0.00	US02043Q1076
EXPEDITORS INTL WASH INC	0.00	US3021301094
BRAZIL LETRAS DO T 0.00% 01/01/202828 BRL1000 LTN	0.00	BRSTNCLTN897
TELEDYNE TECHNOLOGIES INC	0.00	US8793601050
ZSCALER INC	0.00	US98980G1022
WASION HOLDINGS LT HKD	0.00	KYG9463P1081
SKANDINAVISKA ENSKIL SEK	0.00	SE0000148884
SEAGATE TECH HLDGS	0.00	IE00BKVD2N49
WILLIAMS-SONOMA INC	0.00	US9699041011
BANK OF XI AN CO LTD	0.00	CNE100003JB8
TDK CORPORATION	0.00	JP3538800008
SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A	0.00	CNE0000007W1
ERICSSON LM - B SHS	0.00	SE0000108656
PTC INC	0.00	US69370C1009
STRAUMANN HLDG	0.00	CH1175448666
SWISS PRIME SITE AG	0.00	CH0008038389
FRANKLIN RESOURCES INC	0.00	US3546131018
CHINA RAILWAY GROUP LTD	0.00	CNE100000866
SINGAPORE GOV. BD 2.375% 01/06/2025	0.00	SG31A0000001
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM ROYAL BANK OF CANADA	0.00	
AVIO SPA	0.00	IT0005119810
CNH INDUSTRIAL NV COM	0.00	NL0010545661
MALAYSIA GOV. BD. 3.955% 15/09/2025	0.00	MYBMO1500010
EURP. INV. BANK 3.30% 03/02/2028	0.00	AU3CB0245884
RENTOKIL INITIAL PLC	0.00	GB00B082RF11
GREAT WEST LIFECO	0.00	CA39138C1068
ALBERMARLE CORP	0.00	US0126531013
ANTOFAGASTA PLC	0.00	GB0000456144
BAYERISCHE MOTOREN WERKE-PFD	0.00	DE0005190037
OKTA INC	0.00	US6792951054
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00	HK0688002218
HASBRO INC	0.00	US4180561072
ZIJIN MINING GROUP CO LTD	0.00	CNE100000502
CEMENTOS ARGOS SA COP6	0.00	COD38PA00046
LIVE NATION INC	0.00	US5380341090
BUNGE GLOBAL SA COM USD0.01	0.00	CH1300646267
MELROSE INDUSTRIES PLC	0.00	GB00BNGDN821
JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033	0.00	JP1103711P74
US. TSY. INFL. 2.125% IL 15/02/2041	0.00	US912810QP66
TEVA PHARMACEUTICAL SP ADR	0.00	US8816242098
DOMINOS PIZZA INC	0.00	US25754A2015
VESUVIUS PLC ORD GBP 0.00	0.00	GB00B82YXW83
CELANESE CORP SERIES A	0.00	US1508701034
EPAM SYSTEMS INC	0.00	US29414B1044
WEG SA	0.00	BRWEGEACNORO
ENTEGRIS INC	0.00	US29362U1043
WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034	0.00	US95000U3F88
EPIROC AB	0.00	SE0015658109
SIEMENS HEALTHINEERS AG	0.00	DE000SHL1006
EPIROC AB SER B NPV POST SPLIT	0.00	SE0015658117
ACCOR SA	0.00	FR0000120404
AVANTOR INC	0.00	US05352A1007
GARMIN ORD	0.00	CH0114405324
CHINA LONGYUAN POWER GROUP CORP LTD	0.00	CNE100000HD4

COLES GROUP LTD	0.00	AU0000030678
ENERGIAS DE PORTUGAL SA	0.00	PTEDPOAM0009
OLYMPUS CORP	0.00	JP3201200007
ISUZU MOTORS	0.00	JP3137200006
CARNIVAL CORP USD	0.00	PA1436583006
CLOROX CO DEL	0.00	US1890541097
KEYCORP	0.00	US4932671088
ASSOCIATED BRITISH FOODS PLC	0.00	GB0006731235
NEW ZEALAND GOV. B 3.00% 20-APR-29	0.00	NZGOVDT429C7
CELSIUS HOLDINGS INC	0.00	US15118V2079
ROLLINS INC	0.00	US7757111049
EQT AB	0.00	SE0012853455
NICE LTD	0.00	IL0002730112
CONAGRA BRANDS INC	0.00	US2058871029
US. TSY. NOTE/BON 0.625% 15/5/2030	0.00	US912828ZQ64
REALTEK SEMICONDUCTOR CORP	0.00	TW0002379005
KOREA ELECTRIC POWER CORPORATION	0.00	KR7015760002
ZOOM VIDEO COMMUNICATIONS INC	0.00	US98980L1017
UMICORE NPV	0.00	BE0974320526
ABN AMRO BANK N V DR EACH REP SHS	0.00	NL0011540547
CENTRAL JAPAN RAILWAY CO	0.00	JP3566800003
Outstanding Settlement Receipts - TRY	0.00	
UBS GROUP CHF0.10 REGD	0.00	CH0244767585
LAMB WESTON HOLDINGS INC	0.00	US5132721045
VASTNED RETAIL NV	0.00	NL0000288918
POOL CORPORATION	0.00	US73278L1052
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00	CNE000000B83
CPFL ENERGIA SA	0.00	BRCPFACNORO
HOKUETSU INDUSTRIES CO LTD	0.00	JP3841400009
HOUSING NEW ZEALA 2.247% 05/10/20260000	0.00	NZHNZD0001L7
MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS	0.00	MX0MGO0000B2
JAPAN GOV. FIVE YE 0.10% 20/09/2024	0.00	JP1051411KA2
BERKELEY GP HLDGS ORD GBP0.054141	0.00	GB00BLJNLX82
GLOBAL INDUSTRIAL COM USD0.01	0.00	US37892E1029
Outstanding Settlement Receipts - IDR	0.00	
VAT GROUP AG	0.00	CH0311864901
PPL CORPORATION	0.00	US69351T1060
NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS	0.00	NZLGFDT014C0
CANADIAN GOV. 1.75% 01/12/2053	0.00	CA135087M680
BIOMARIN PHARMACEUTICAL INC	0.00	US09061G1013
TYLER TECHNOLOGIES INC	0.00	US9022521051
JPM. CHASE F2F 1/6/20341000	0.00	US46647PDR47
NCSOFT CORPORATION	0.00	KR7036570000
JAPAN GOV. TEN YEA 0.10% 20/6/2026	0.00	JP1103431G66
BRF SA	0.00	US10552T1079
HYUNDAI ENGINEERING & CONSTRUCTION	0.00	KR7000720003
US TREASURY N/B 4.12% 15/NOV/2032	0.00	US91282CFV81
NOMURA RESEARCH INSTITUTE LTD	0.00	JP3762800005
GOLD FIELDS LTD	0.00	ZAE000018123
US. T-BILL. 0.00% 11/4/20242024 USD1000	0.00	US912797HF74
TRANSUNION	0.00	US89400J1079
EDENRED	0.00	FR0010908533
MID-AMERICA APARTMENT COMMUNITIES	0.00	US59522J1034
TECHTRONIC INDUSTRIES CO	0.00	HK0669013440
AUTO TRADER GROUP PLC	0.00	GB00BVVYFW23
JAPAN GOV. FORTY Y 1.00% 20/3/2062	0.00	JP1400151N57
US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034	0.00	US91282CJZ59
CBA NCD 0.0% 05/02/2025	0.00	
OIL STATES INTERNATIONAL INC	0.00	US6780261052
ASROCK INC	0.00	TW0003515003
CBA NCD 0.0% 13/02/2025	0.00	
AMUNDI SA	0.00	FR0004125920
LEADCORP INC	0.00	KR7012700001
COCHLEAR LIMITED	0.00	AU000000COH5
US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028	0.00	US91282CGP05
MTN GROUP LTD	0.00	ZAE000042164
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00	JP3515400004
EQUITABLE HLDGS IN COM	0.00	US29452E1010
AMPHASTAR PHARMACEUTICALS INC	0.00	US03209R1032
INTESA SANPAOLO S P A SPONSORED ADR	0.00	US46115H1077
SHANDONG WIT DYNE HEALTH CO LTD	0.00	CNE000000Z28
ERSTE GROUP BANK AG	0.00	AT0000652011
SPAIN GOV. BD. 0.50% 30/04/2030	0.00	ES0000012F76
MEDIOBANCA BANCA DI ITL	0.00	IT0000062957

PETRONAS DAGANGAN BHD	0.00	MYL568100001
MAZDA MOTOR CORP	0.00	JP3868400007
NETHERLANDS GOV. B 2.50% 15/01/2033	0.00	NL0010071189
RPM INTERNATIONAL INC	0.00	US7496851038
ZEBRA TECHNOLOGIES CORP	0.00	US9892071054
THE JM SMUCKER COMPANY	0.00	US8326964058
CRELAN F2F 23/01/20320	0.00	BE0002989706
KUEHNE & NAGEL INTERNATIONAL AG	0.00	CH0025238863
OWENS CORNING INC	0.00	US6907421019
SNAP ON INC	0.00	US8330341012
SUZUKI MOTOR CORP NPV TEMP	0.00	JP3397200001
MS. F2F 28/4/2032	0.00	US6174468X01
QUALICORP SA COM NPV	0.00	BRQUALACNOR6
INTERTEK GROUP INC	0.00	GB0031638363
TAISEI CORP	0.00	JP3443600006
UNITED KINGDOM GI 0.625% 07/06/2025	0.00	GB00BK5CVX03
TELUS CORP NON-CANANDIAN	0.00	CA87971M9969
AMERCO COM	0.00	US0235865062
NRG ENERGY INC	0.00	US6293775085
SUNCORP GROUP LTD	0.00	AU000000SUN6
SWEDBANK AB	0.00	SE0000242455
SS AND C TECHNOLOGIES HOLDINGS	0.00	US78467J1007
LAN AIRLINES GROUP SA	0.00	CL0000000423
AUSTRALIA GOVERNME 3.00% 21/03/2047	0.00	AU000XCLWAS7
HOLOGIC INC	0.00	US4364401012
SAMPO PLC NPV A	0.00	FI4000552500
BURLINGTON STORES INC	0.00	US1220171060
VIATRIS INC	0.00	US92556V1061
TOKYO GAS CO LTD	0.00	JP3573000001
INVENTEC CORP	0.00	TW0002356003
US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027	0.00	US91282CAU53
PAN PACIFIC INTL H NPV	0.00	JP3639650005
FORTIS INC	0.00	CA3495531079
JPM. CHASE F2F 23/06/2025	0.00	US46647PCK03
AP MOELLER MAERSK AS	0.00	US00202F1021
NATL BK OF GREECE EUR	0.00	GRS003003035
BNG BANK 5.25% 20/5/2024	0.00	AU3CB0216141
FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1	0.00	AU3FN0084703
SSAB AB	0.00	SE0000171100
NORWAY GOV. BD. 1.50% 19/02/2026	0.00	NO0010757925
KINGFISHER PLC GBP0.1571	0.00	GB0033195214
NORDSON CORP	0.00	US6556631025
CONSENSUS CLOUD SOLUTIONS INC	0.00	US20848V1052
Income Due - BRL	0.00	
KINGDOM OF BELGIUM 3.50% 22/6/2055	0.00	BE0000361700
JERONIMO MARTINS SGPS SA	0.00	PTJMT0AE0001
PROVINCE OF MANITO 3.75% 9/6/2026R DUE	0.00	AU3CB0234581
RESONA HOLDINGS INC	0.00	JP3500610005
WATSCO INC	0.00	US9426222009
NORSK HYDRO ASA	0.00	NO0005052605
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00	CNE000001GW5
PERSIMMON PLC	0.00	GB0006825383
AES CORP	0.00	US00130H1059
ALSTOM SA	0.00	FR0010220475
JACK HENRY & ASSOCIATES INC	0.00	US4262811015
MTR CORP	0.00	HK0066009694
BANK OF AMERICA F2F 27/04/2033	0.00	US06051GKQ19
SCHINDLER-HLDG AG REG	0.00	CH0024638212
Income Due - CAD	0.00	
KOREA GAS CORPORATION	0.00	KR7036460004
PAYCOM SOFTWARE INC	0.00	US70432V1026
TRIMBLE INC COM NPV	0.00	US8962391004
SYENSQO SA NPV	0.00	BE0974464977
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00	US5312297550
GJENSIDIGE FORSIKR NOK	0.00	NO0010582521
SIBANYE STILLWATER LTD	0.00	ZAE000259701
METRO INC - A	0.00	CA59162N1096
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00	US50540R4092
COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027	0.00	US2027A1KK25
NEW ZEALAND GOV. 2.50% IL 20/09/2040	0.00	NZIIBDT005C5
ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000	0.00	XS2460043743
VOLVO AB	0.00	SE0000115420
CIA ENERGETICA MINAS GER-PRF	0.00	BRCMIGACNPR3
TELIA COMPANY AB	0.00	SE0000667925

DEXUS	0.00	AU000000DXS1
SANTOS BRASIL PARTICIPACOES SA	0.00	BRSTBPACNOR3
TOYOTA TSUSHO CORP	0.00	JP3635000007
HK INNO N CORP	0.00	KR7195940002
JAPAN GOV. TWENTY 1.80% 20/09/2031	0.00	JP1201301B94
RB GLOBAL INC COM NPV	0.00	CA74935Q1072
NEWMONT CORPORATION	0.00	AU0000297962
COMPAL ELECTRONICS	0.00	TW0002324001
W P CAREY INC	0.00	US92936U1097
CMS ENERGY CORP	0.00	US1258961002
NORTONLIFELOCK	0.00	US6687711084
SEIKO EPSON CORPORATION	0.00	JP3414750004
ZTO EXPRESS CAYMAN INC	0.00	US98980A1051
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM	0.00	AU000000WTC3
EURONEXT NV	0.00	NL0006294274
ALFA LAVAL AB	0.00	SE0000695876
HD HYUNDAI INFRACORE CO LTD	0.00	KR7042670000
WISE CL A ORD SHS	0.00	GB00BL9YR756
DOCUSIGN INC	0.00	US2561631068
SCHRODERS PLC ORD GB	0.00	GB00BP9LHF23
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00	US1598641074
HORMEL FOODS CORPORATION	0.00	US4404521001
MONDI PLC ORD EUR0.22	0.00	GB00BMWC6P49
NORTHERN STAR RESOURCES LTD	0.00	AU000000NST8
TRADEWEB MARKETS INC	0.00	US8926721064
US. TSY. NOTE/BON 2.375% 15-MAY-29	0.00	US9128286T26
INFORMA PLC	0.00	GB00BMJ6DW54
SKYWORKS SOLUTIONS INC	0.00	US83088M1027
MOSAIC CO COM	0.00	US61945C1036
COOPER COS INC COM USD0.10 (P/S)	0.00	US2166485019
MAGNA INTERNATIONAL INC	0.00	CA5592224011
ANHUI EXPRESSWAY CO	0.00	CNE1000001X0
UNI CHARM CORPORATION	0.00	JP3951600000
BANK OF IRELAND GR EUR1	0.00	IE00BD1RP616
LEMTECH HOLDINGS ORD SHS	0.00	KYG545091079
MEXICAN BONOS 8.50% 18/11/2038	0.00	MX0MGO000005
SNAP INC	0.00	US83304A1060
ELISA CORPORATION OYJ-A S	0.00	FI0009007884
CPPIB CAPITAL INC 1.50% 23/06/2028	0.00	XS2356317177
JULIUS BAER GROUP LTD	0.00	CH0102484968
VISHAY PRECISION GROUP INC	0.00	US92835K1034
BRF BRASIL FOODS SA	0.00	BRBRFSACNOR8
REVVITY INC	0.00	US7140461093
BLUESCOPE STEEL LIMITED	0.00	AU000000BSL0
CARREFOUR SA	0.00	FR0000120172
DR ING HC F PORSCHE AG	0.00	DE000PAG9113
AMERICAN FINANCIAL GROUP INC	0.00	US0259321042
US. TSY. NOTE/BON 0.375% 30/4/2025	0.00	US912828ZL77
BANCOLOMBIA SA - ADR	0.00	US05968L1026
BANK LEUMI LE-ISRAEL	0.00	IL0006046119
SANDOZ GROUP ORD SHS	0.00	CH1243598427
SARTORIUS STEDIM B EUR0.1666	0.00	FR0013154002
SMURFIT KAPPA GROUP PLC	0.00	IE00B1RR8406
RICOH CO	0.00	JP3973400009
US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53	0.00	US912810TT51
NAFCO CO LTD	0.00	JP3651160008
JD LOGISTICS INC	0.00	KYG5074S1012
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00	US78440P3064
MARATHON OIL CORP	0.00	US5658491064
CCP COLLATERAL ACCOUNT	0.00	
EXOR NV	0.00	NL0012059018
TELENOR ASA	0.00	NO0010063308
Outstanding Settlement Receipts - PLN	0.00	
UK. GILT 4.25% 12/7/2049	0.00	
NORWEGIAN GOVERN 1.25% 17/09/2031	0.00	NO0010930522
US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032	0.00	US91282CDY49
ESSITY AB SER B NPV	0.00	SE0009922164
NISSAN MOTOR CO LTD	0.00	US6547444082
AT&T 3.95% 30/4/2031	0.00	XS2590758665
NN GROUP NV	0.00	NL0010773842
TONGCHENG TRAVEL HOLDINGS LTD	0.00	KYG8918W1069
EVOLUTION AB	0.00	SE0012673267
SVENSKA CELLULOSA AB - B SHARES	0.00	SE0000112724
NEUROCRINE BIOSCIENCES INC	0.00	US64125C1099

MALAYSIA GOV. BD. 4.232% 30/06/2031	0.00	MYBMX1100044
INTL. FIN. 6.30% 25/11/2024	0.00	US45950VEM46
AON NORTH AMERICA 5.45% 1/3/2034	0.00	US03740MAD20
PANDORA	0.00	DK0060252690
SARTORIUS AG VORZUG	0.00	DE0007165631
SINGAPORE TELECOMM NPV B/L 100	0.00	SG1T75931496
DAI NIPPON PRINTING CO LTD	0.00	JP3493800001
STANDARD CHARTERED F2V 06/07/20277	0.00	USG84228FU76
IMI ORD GBP0.2857	0.00	GB00BGLP8L22
US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-2026	0.00	US91282CKB62
COVESTRO AG	0.00	DE0006062144
BANCO SANTANDER CHILE	0.00	CLP1506A1070
YARA INTERNATIONAL ASA	0.00	NO0010208051
TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056	0.00	AU3FN0084414
KINGDOM OF BELGIUM 5.00% 28/03/2035	0.00	BE0000304130
PROVINCE OF BRITIS 4.25% 27/11/2024	0.00	AU3CB0221232
TOPPAN HOLDINGS INC	0.00	JP3629000005
Income Due - TWD	0.00	
EXACT SCIENCES CORP	0.00	US30063P1057
KOREA TSY. BD. 2.00% 10/06/2031	0.00	KR103502GB66
AMCOR PLC COM USD	0.00	JE00BJ1F3079
BRAMBLES LIMITED	0.00	AU0000008XB1
TORO CO	0.00	US8910921084
TALANX AG	0.00	DE000TLX1005
MATSUKIYOCOCOKARA AND CO	0.00	JP3869010003
WARNERMEDIA HLDGS 5.141% 15/3/2052	0.00	US55903VBE20
SEI INVESTMENTS COMPANY	0.00	US7841171033
COLOMBIA GOV. INTL 7.00% 30/06/2032EGS	0.00	USP28769AA86
EASTMAN CHEMICAL COM	0.00	US2774321002
LATTICE SEMICONDUCTOR CORP	0.00	US5184151042
SINGAPORE EXCHANGE LTD	0.00	SG1J26887955
SONOVA HOLDING AG - REG	0.00	CH0012549785
SGS SA	0.00	CH1256740924
BNY USD COLLATERAL	0.00	
TFI INTERNATIONAL INC	0.00	CA87241L1094
PROVINCE OF MANITO 4.25% 03/03/2025	0.00	AU3CB0223584
NORWAY GOV. BD. 2.00% 26/04/2028	0.00	NO0010821598
DYNATRACE INC	0.00	US2681501092
ESSENTIAL UTILS	0.00	US29670G1022
YASKAWA ELECTRIC CORP	0.00	JP3932000007
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00	CA45075E1043
FOX CORP	0.00	US35137L1052
JPM. CHASE F2F 4/2/2032	0.00	US46647PBX33
CARMAX INC	0.00	US1431301027
DIETEREN GROUP	0.00	BE0974259880
KIKKOMAN CORP NPV TEMP	0.00	JP3240400006
UNITED INC	0.00	JP3758130003
EL PUERTO DE LIVERPOOL SAB DE CV	0.00	MXP369181377
WPP PLC	0.00	JE00B8KF9B49
LINDT & SPRUENGLI AG-REG	0.00	CH0010570759
SUMITOMO MITSUI TRUST HOLDINGS	0.00	JP3892100003
ROBINHOOD MARKETS INC	0.00	US7707001027
BIO TECHNE CORP	0.00	US09073M1045
SODEXO	0.00	FR0000121220
ENBRIDGE 5.70% 8/3/2033	0.00	US29250NBR52
MIZUHO FINL. GRP. F2V 6/7/2029/07/2029	0.00	US60687YCZ07
HYATT HOTELS CORP-CL A	0.00	US4485791028
BARRATT DEVELOPMENTS PLC	0.00	GB0000811801
MINERAL RESOURCES LTD	0.00	AU000000MIN4
GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	0.00	MX01GC2M0006
CARLYLE GROUP INC	0.00	US14316J1088
CK HUTCHISON HOLDINGS LTD	0.00	KYG217651051
CHINA VANKE CO RES	0.00	CNE100001SR9
TIS INC	0.00	JP3104890003
GENIUS ELECTRONIC OPTICAL CO LTD	0.00	TW0003406005
TWILIO INC	0.00	US90138F1021
US. TSY. NOTE/BOND 2.00% 15/02/2025	0.00	US912828J272
EVERGY INC COM NPV	0.00	US30034W1062
CIGNA 5.25% 15/2/2034	0.00	US125523CV04
FRESENIUS SE CO KGAA	0.00	DE0005785604
QBE INS. GRP. F2V 2/12/2044	0.00	XS1144495808
HAIDILAO INTERNATIONAL HOLDING LTD	0.00	KYG4290A1013
FORTUNE BRANDS HOME AND SECURITY	0.00	US34964C1062
COMCAST 4.15% 15/10/2028	0.00	US20030NCT63

GUANGDONG CHJ INDUSTRY CO LTD	0.00	CNE100000KZ1
POWER CORP OF CANADA CAD	0.00	CA7392391016
COMPUTERSHARE LTD	0.00	AU000000CPU5
MASCO CORP USD	0.00	US5745991068
SPAIN GOV. BD. 1.85% 30/07/2035	0.00	ES0000012E69
BT GROUP PLC	0.00	GB0030913577
US. TSY. NOTE/BON 0.625% 15/10/2024	0.00	US91282CDB46
BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024	0.00	
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.00	USG46747AB00
Income Due - THB	0.00	
LUNDIN MINING CORP	0.00	CA5503721063
SHISEIDO COMPANY LIMITED	0.00	JP3351600006
ROYALTY PHARMA PLC	0.00	GB00BMVP7Y09
TOAST INC	0.00	US8887871080
UK. GILT 1.75% 7/9/2037	0.00	GB00BZB26Y51
EMS CHEMIE HLDS REG	0.00	CH0016440353
AT&T 3.875% 15/01/2026	0.00	US00206RHT23
NATWEST GRP. F2F 14/9/2029	0.00	XS2387060259
BPCE 0.625% 28/04/2025	0.00	FR0013509726
TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000	0.00	USQ9194UAG78
KITE REALTY GRP. 5.50% 01/03/2034	0.00	US49803XAE31
SEKISUI CHEMICAL CO Y50	0.00	JP3419400001
INDONESIA TSY. BD. 7.50% 15/06/2035	0.00	IDG000013509
BNG BANK NV 0.00% 31/08/2028	0.00	XS2381566616
CATALENT INC	0.00	US1488061029
NORFOLK SOUTHERN 5.95% 15/03/20641000	0.00	US655844CU03
M3 INC NPV	0.00	JP3435750009
DAYFORCE INC	0.00	US1567711088
BANDAI NAMCO HOLDINGS NPV	0.00	JP3778630008
CCP COLLATERA L	0.00	
SYDNEY AIRPORT FI 3.625% 28/04/2026	0.00	USQ8809VAH26
Outstanding Settlement Receipts - THB	0.00	
US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027	0.00	US912828ZN34
LENLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1	0.00	XS1418635337
SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS	0.00	USQ8053LAA28
ERIE INDEMNITY CO	0.00	US29530P1021
REPLIGEN CORPORATION	0.00	US7599161095
AMGEN 5.25% 2/3/2033	0.00	US031162DR88
VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027	0.00	XS2468855593
NIBE INDUSTRIER AB SER B NPV	0.00	SE0015988019
CAMPBELL SOUP CO USD	0.00	US1344291091
SEIKO EPSON CORP	0.00	US81603X1081
APPLOVIN CORP	0.00	US03831W1080
NTT DATA GROUP CORPORATION	0.00	JP3165700000
ING GROEP F2F 12/08/2029	0.00	XS2764264607
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.00	CNE100005X17
4.50% 15/04/2027	0.00	NZGOVDT427C1
US. TSY. NOTE/BON 4.375% 30/11/2028	0.00	US91282CJN20
SVENSKA HANDELSBKN SER A NPV	0.00	SE0007100599
NIBC BANK 6.00% 16/11/2028	0.00	XS2713801780
COCA COLA BOTTLERS JAPAN HOLDINGS	0.00	JP3293200006
MALAYSIA GOV. BD. 3.828% 5/7/2034	0.00	MYBMS1900047
LINDT & SPRUENGLI AG-PC	0.00	CH0010570767
FLUVIUS SYSTEM OP 3.875% 09/05/2033	0.00	BE0002939206
JAPAN GOV. TWENTY 2.20% 20/06/2029	0.00	JP1201111968
DNB BOLIGKREDITT 0.25% 7/9/202600000 143	0.00	XS1485596511
FTSE 100 IDX 2406 FU	0.00	GB00KHLXXF30
QUEST DIAGNOSTICS	0.00	US74834L1008
REA GROUP LTD	0.00	AU000000REA9
N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP	0.00	XS2048709427
CENTERPOINT ENERGY INC	0.00	US15189T1079
QIAGEN NV ORD EUR0.01 POST REV SPLT	0.00	NL0015001WM6
COREBRIDGE FINL. 5.75% 15/1/2034	0.00	US21871XAS80
BPCE F2F 19/10/2034	0.00	USF11494BZ77
RYDER SYSTEM 6.60% 01/12/2033	0.00	US78355HKY44
NITORI CO LTD	0.00	JP3756100008
OBIC CO LTD	0.00	JP3173400007
PFIZER INV. ENTS. 4.45% 19/05/2026	0.00	US716973AB84
ADMIRAL GROUP PLC	0.00	GB00B02J6398
STANDARD LIFE ABERDEEN PLC	0.00	GB00BF8Q6K64
TEXAS INSTRUMENTS 4.85% 8/2/2034	0.00	US882508CH56
CAPCOM CO LTD NPV TEMP	0.00	JP3218900003
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00	AU0000005320
NEW YORK LIFE GBL. 4.95% 07/12/2029	0.00	XS2730682528

OTSUKA CORP NPV TEMP		0.00	JP3188200004
EVERSOURCE ENERGY 5.50% 01/01/2034		0.00	US30040WAX65
REPUBLIC OF SOUTH 10.50% 21/12/20261 R186		0.00	ZAG000016320
MSTB03- WEST PAC		0.00	
ALLIANT ENERGY CORP		0.00	US0188021085
MS. F2F 1/2/2029		0.00	US61747YFA82
LLOYDS BANKING GRP. F2F 17/03/2029		0.00	AU3CB0297802
UIPATH INC		0.00	US90364P1057
BIMBO BAKERIES US 5.375% 09/01/2036		0.00	US09031WAE30
ENERGY TRANSFER 5.55% 15/05/2034		0.00	US29273VAY65
AGEAS NPV POST SPLIT		0.00	BE0974264930
IVANHOE MINES LTD COM NPV CL A		0.00	CA46579R1047
EISAI CO LTD JPY		0.00	JP3160400002
NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS		0.00	XS1785147098
PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000		0.00	US744573AX43
US. TSY. NOTE/BON 3.875% 31/12/2027		0.00	US91282CGC91
UNITED THERAPEUTICS CORP		0.00	US91307C1027
FIDELITY NATL FINL FNF GROUP		0.00	US31620R3030
LLOYDS BANKING GRP. FRN 06/03/2030		0.00	AU3FN0085296
BOLIDEN ORD SHS		0.00	SE0020050417
ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055		0.00	AU3FN0084224
BOC HONG KONG (HOLDINGS) LIMITED		0.00	HK2388011192
FISERV 5.45% 15/3/2034		0.00	US337738BL17
COLES GROUP TREASURY FRN 27/08/2025		0.00	AU3FN0055695
PROVINCE OF ONTARI 4.25% 22/08/2024		0.00	AU3CB0223402
SHOPPING CENTRES A 3.90% 07/06/2024		0.00	AU3CB0244861
LANDESKREDITBANK B 4.25% 07/08/2025		0.00	AU3CB0223097
ING GROEP F2F 11/9/2034		0.00	US456837BH52
UTD. ENERGY DIST. 3.85% 23/10/2024		0.00	AU3CB0247971
INTL PAPER CO		0.00	US4601461035
ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD		0.00	US015271AN94
AUSGRID FIN. PTY 3.75% 30/10/2024		0.00	AU3CB0248318
EMPIRE CO LIMITED		0.00	CA2918434077
ENERGY P/SHIP. GA 3.642% 11/12/2024		0.00	AU3CB0249209
GOLDMAN SACHS GROUP FRN 22/06/202727 AUD		0.00	AU3FN0060729
LIBERTY GLOBAL LTD USD 0.01 C		0.00	BMG611881274
CENTRICA PLC		0.00	GB00B033F229
AUSTRALIA GOV. BD. 4.50% 21/04/2033		0.00	AU000XCLWAG2
DCC PLC		0.00	IE0002424939
UNICREDIT 2.569% 22/9/2026		0.00	US904678AU32
DESCARTES SYSTEMS GROUP INC		0.00	CA2499061083
CANADIAN GOV. RE 4.00% IL 1/12/2031		0.00	
MAIRE TECNIMONT SPA		0.00	IT0004931058
KANSAI ELECTRIC POWER JPY		0.00	JP3228600007
MEXICAN BONOS 7.50% 03/06/2027		0.00	MX0MGO000008
PAYLOCITY HOLDING CORP		0.00	US70438V1061
KOREA TSY. BD. 1.25% 10/03/202600		0.00	KR103501GB34
SUNCOR ENERGY INC		0.00	CA8672241079
INTERCONEXION ELECTRICA SA ESP		0.00	COE15PA00026
BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000		0.00	XS2457002538
PNC FINL. SERVS. GRP F2F 22/01/2035		0.00	US693475BW41
HSBC BANK CANADA 0.01% 14/09/202600 CBL5		0.00	XS2386287762
AZBIL CORP		0.00	JP3937200008
CHICONY POWER TECHNOLOGY CO LTD		0.00	TW0006412000
INDONESIA GOV. INT 1.45% 18/09/2026R1000 REGS		0.00	XS2012546714
NYKREDIT REALKRED 3.875% 09/07/2029		0.00	DK0030394986
BNK FINANCIAL GROUP INC		0.00	KR7138930003
VERBUND AG		0.00	AT0000746409
SHIMIZU CORPORATION		0.00	JP3358800005
J M SMUCKER 6.20% 15/11/2033		0.00	US832696AX63
COMPASS GRP. 3.25% 6/2/2031		0.00	XS2758114321
US BANCORP F2F 12/6/2034		0.00	US91159HJN17
LOTUS BAKERIES NV		0.00	BE0003604155
MIRVAC GRP. FIN. 2.60% 18/09/2029		0.00	AU3CB0278653
OSAKA GAS CO LTD JPY		0.00	JP3180400008
MATCH GRP INC		0.00	US57667L1070
PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029		0.00	US69371RS801
DEUTSCHE BOERSE 3.875% 28/9/2033		0.00	DE000A351Z74
CLIFFORD CAP. PTE 4.753% 31/08/2028		0.00	AU3CB0302107
PTT PUBLIC COMPANY THB1 ALIEN		0.00	TH0646010218
INSURANCE AUSTRALIA GROUP LIMITED		0.00	AU0000000IAG3
TURK TRAKTOR VE ZIRAAT MAKINELERI AS		0.00	TRETTTRK00010
BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000		0.00	US05946KAL52
KNIGHT SWIFT TRANS CL A COM STK		0.00	US4990491049

BIOMERIEUX NPV	0.00	FR0013280286
BANCO SANTANDER F2V 14/09/2027D1000 114	0.00	US05964HAN52
NETWORK FIN. PTY 2.25% 11/11/2026	0.00	AU3CB0268035
OSK MITSUI OSK LINES LTD	0.00	JP3362700001
LG ENERGY SOLUTIO 5.625% 25/09/2026	0.00	USY555CGAA01
XTRACKERS USD HIGH YIELD CORPORATE BOND UCITS	0.00	IE00BDR5HM97
TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G	0.00	US89788MAK80
BROTHER INDUSTRIES LTD	0.00	JP3830000000
INCYTE CORP	0.00	US45337C1027
CIP FNDG. PTY 3.026% 16/12/2027	0.00	AU3CB0285310
WARNERMEDIA HLDGS 3.638% 15/3/2025	0.00	US55903VAZ67
DANSKE BANK F2F 09/01/2032	0.00	XS2741808898
NIPPON PAINT HOLDINGS CO LTD	0.00	JP3749400002
HENDERSON LAND DEVELOPMENT CO	0.00	HK0012000102
MERCURY NZ 2.918% 17/11/2028	0.00	AU3CB0284677
SK ON 5.375% 11/5/2026	0.00	XS2612749908
TELEPERFORMANCE	0.00	FR0000051807
JAPAN GOV. TWENTY 0.60% 20/12/2037	0.00	JP1201631HC6
EURAZEO	0.00	FR0000121121
US. TSY. INFL. 0.625% IL 15/7/20327/2032 USD1000 D-2032	0.00	US91282CEZ05
HULIC CO LTD	0.00	JP3360800001
ANHEUSER-BUSCH INB 3.95% 22-03-2044	0.00	BE6350704175
CAMDEN PROPERTY TRUST	0.00	US1331311027
COLOMBIAN TES 7.50% 26/08/2026	0.00	COL17CT02625
PROCTER & GAMBLE 4.55% 29/01/2034	0.00	US742718GG89
RECORDATI SPA - NEW	0.00	IT0003828271
KINGDEE INTERN SFTWR	0.00	KYG525681477
US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028	0.00	US91282CHK09
CLP HOLDINGS LIMITED HKD	0.00	HK0002007356
MEXICAN BONOS 7.75% 23/11/2034	0.00	MX0MGO00000U2
INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000	0.00	US46188BAE20
SMITH & NEPHEW PLC	0.00	GB0009223206
STOCKLAND TST. 2.30% 24/03/2028	0.00	AU3CB0278893
Income Due - MYR	0.00	
AEGON ORD SHS	0.00	BMG0112X1056
COLOMBIAN TES 7.25% 18/10/2034	0.00	COL17CT03615
MS. F2F 21/3/2035	0.00	XS2790333889
ROGERS COMMUNICATIONS INC-B	0.00	CA7751092007
ISHARES EUR HIGH YIELD CORP BOND UCITS ETF INC	0.00	IE00B66F4759
STATE OF NORTH RHI 3.40% 07/03/2073	0.00	DE000NRWON26
NSW ELECTRICITY N 2.732% 23/04/2029	0.00	AU3CB0279578
BANCO SANTANDER SA 4.17% 24/MAR/2028	0.00	US05964HAQ83
JPM. CHASE F2F 23/01/2030	0.00	US46647PEB85
GS. GRP. F2F 23/04/2029	0.00	US38141GWV21
SEKISUI JUSHI CORPORATION	0.00	JP3420200002
AMERICAN MEDICAL S 3.50% 08/03/2032	0.00	XS2772266693
NEW ZEALAND GOV. B 3.50% 14/04/2033	0.00	NZGOVDT433C9
CARLSBERG BREWERIE 4.25% 5/10/2033	0.00	XS2696089197
FIRST QUANTUM MINERALS LTD	0.00	CA3359341052
CHUBB INA HLDGS. 5.00% 15/03/2034	0.00	US171239AK24
SOCIETE GENERALE F2V 19/01/202828	0.00	US83368RBH49
PFIZER INV. ENTS. 5.34% 19/05/2063	0.00	US716973AH54
JAPAN REAL ESTATE INVESTMENT	0.00	JP3027680002
CISCO SYS. 4.85% 26/02/2029	0.00	US17275RBR21
GFL ENVIRONMENTAL INC	0.00	CA36168Q1046
CREDIT AGRICOLE 4.375% 27/11/2033	0.00	FR001400M402
DAIMLER TRUCK FIN. 5.40% 20/9/2028	0.00	US233853AT77
COLOMBIAN TES 7.75% 18/09/2030	0.00	COL17CT03342
HONG KONG CHINA GA	0.00	HK0003000038
VESTEDA FINANCE BV 1.5% 24/MAY/2027	0.00	XS2001183164
NEXTERA ENERGY CAP 4.90% 28/2/2028	0.00	US65339KCM09
COLOMBIAN TES 6.00% 28/4/2028	0.00	COL17CT02914
DAIFUKU CO LTD NPV	0.00	JP3497400006
DELTA AIR LINES INC	0.00	US2473617023
MITSUBISHI UFJ FINAN F2V 19/01/2028	0.00	US606822CC61
JAPAN GOV. TEN YEA 0.10% 20/9/2031	0.00	JP1103641MA8
RAIFFEISEN BANK INTL 7.37% 20/DEC/2032	0.00	XS2534786590
US. TSY. INFL. 1.125% I/L 15/01/2033	0.00	US91282CGK18
ROKU INC	0.00	US77543R1023
JDE PEET S 4.50% 23/1/2034REGS	0.00	XS2728560959
DANSKE BANK 1.50% 2/9/2030	0.00	XS2225893630
ROCHE HOLDINGS IN 5.338% 13/11/2028	0.00	US771196CF76
GEN. MILLS 5.50% 17/10/2028	0.00	US370334CW20
INDUTRADE AB	0.00	SE0001515552

NIPPON PROLOGIS REIT INC	0.00	JP3047550003
DIAGEO FIN. 2.50% 27/3/2032100000	0.00	XS2147889690
KEPPEL LTD	0.00	SG1U68934629
CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024	0.00	US151191AZ66
BANK OF NEW ZEALAND	0.00	
BANK OF AMERICA F2F 25/04/2029	0.00	US06051GLG28
COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030	0.00	US19828TAA43
MORGAN STANLEY F2F 20/4/2029	0.00	US61747YFD22
OPEN TEXT CORP	0.00	CA6837151068
IDOL 2023-1 TST. 1 A FRN 17/11/2053	0.00	AU3FN0079703
AEROPORTS DE PARIS (ADP)	0.00	FR0010340141
ASPEN TECHNOLOGY	0.00	US29109X1063
IMCD NV	0.00	NL0010801007
DE VOLKSBANK 4.625% 23/11/2027R100000	0.00	XS2626691906
A P MOLLER-MAERSK B	0.00	DK0010244508
ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A	0.00	US01309QAA67
CHARTER HALL LWR 2.656% 17/12/2029	0.00	AU3CB0280956
BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027	0.00	US05583JAN28
SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026	0.00	US80281LAS43
AEGON BANK 3.375% 28/6/2030	0.00	XS2642546399
JFE HOLDINGS INC	0.00	JP3386030005
US. TSY. NOTE/BOND 2.25% 15/11/2027	0.00	US9128283F58
SWATCH GROUP AG	0.00	CH0012255144
UNITED KINGDOM GIL 1.25% 31/7/2051	0.00	GB00BLH38158
ORBIA ADVANCE CO 1.875% 11/05/2026	0.00	USP7581YAB11
UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028	0.00	US91282CB598
BENTLEY SYSTEMS INC	0.00	US08265T2087
CORNING 3.875% 15/05/2026	0.00	XS2621757405
ELIA TRANSMISSION 3.75% 16/01/2036	0.00	BE6349118800
ACCIONA SA	0.00	ES0125220311
SPRINT 7.125% 15/06/2024	0.00	US85207UAH86
EQUINIX 1.80% 15/07/2027	0.00	US29444UBG04
CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS	0.00	XS2723549528
ORACLE CORP 2.5% 01/04/2025	0.00	US68389XBT19
BANK OF AMERICA F2F 20/12/2028	0.00	US06051GHD43
KOREA MIDLAND POWE 1.25% 9/8/2026	0.00	XS2367816076
SMITHS GROUP PLC	0.00	GB00B1WY2338
WABTEC STP 15/09/2028	0.00	US960386AM29
A P MOLLER MAERSK AS	0.00	DK0010244425
COVIVIO	0.00	FR0000064578
SIEMENS FINANCIER 3.125% 22/5/2032	0.00	XS2769894135
BRISTOL-MYERS SQUI 6.40% 15/11/2063	0.00	US110122EC85
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050	0.00	
BANK OF AMERICA F2F 23/07/2030	0.00	US06051GHV41
ORION OYJ	0.00	FI0009014377
JAPAN GOV. TEN YEA 0.10% 20/9/2029	0.00	JP1103561KA2
BOLLORE SE	0.00	FR0000039299
CAIXABANK 1.00% 25/06/2024	0.00	ES0313307219
ALTAGAS INCOME LTD	0.00	CA0213611001
ORACLE 6.25% 09/11/2032	0.00	US68389XCJ28
AMERICAN TOWER 5.20% 15/02/2029	0.00	US03027XCG34
NEW ZEALAND DOLLAR	0.00	
VERIZON COMMS. 2.55% 21/03/2031	0.00	US92343VGJ70
CITIGROUP F2F 3/6/2031	0.00	US172967MS77
AT&T INC 2.9% 04/DEC/2026	0.00	XS1879223565
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00	SE0017832488
WEST JAPAN RAILWAY NPV TEMP	0.00	JP3659000008
BRAZIL LETRAS DO T 0.00% 01/07/2024BRL1000 LTN	0.00	BRSTNCLTN7W3
MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027	0.00	US60687YBS72
RELX FIN. 3.375% 20/3/2033	0.00	XS2779010300
NVIDIA ORD SHS	0.00	US67066G1040
US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030	0.00	US91282CAV37
CITIGROUP 4.30% 20/11/2026	0.00	US172967JC62
ISRAEL DISCOUNT BANK	0.00	IL0006912120
REPUBLIC OF COLOMB 4.50% 15/03/202900000	0.00	US195325DP79
SKANSKA AB	0.00	SE0000113250
CVS HEALTH 5.05% 25/03/2048	0.00	US126650CZ11
INTEL 4.875% 10/2/2028	0.00	US458140CE86
DUKE ENERGY FLORI 5.875% 15/11/2033	0.00	US26444HAQ48
NEVADA POWER 6.00% 15/3/2054	0.00	US641423CG18
ARDINE MATHESON HOLDINGS LTD	0.00	US4711154025
AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026	0.00	US00774MAV72
FANNIE MAE POOL 6.00% 1/9/2053	0.00	US31418EV989
US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028	0.00	US91282CCH25

CARRIER GBL. 5.90% 15/3/2034	0.00	US14448CBC73
NATWEST MKTS. FRN 23/08/2028	0.00	AU3FN0080586
N/WIDE. B/SOC. 5.35% 15/03/2028	0.00	AU3CB0297711
ABN AMRO BANK 1.25% 28/5/202500000 280	0.00	XS2180510732
WESTPAC BANKING FRN 20/05/2025/05/2025	0.00	AU3FN0069209
US. TSY. NOTE/BOND 4.25% 15/5/2039	0.00	US912810QB70
US TREASURY N/B 4.0% 15/NOV/2042	0.00	US912810TM09
SEK BNP PARIBAS A/C	0.00	
BROADCOM 3.137% 15/11/2035	0.00	US11135FBP53
GRAPHIC PACKAGING 1.512% 15/04/2026026	0.00	US38869PAP99
AUTOSTRATE PER L I 2.25% 25/01/20322	0.00	XS2434702853
GS. GRP. F2F 22/04/2032	0.00	US38141GYB49
BANK OF NOVA SCOTI 5.65% 1/2/2034	0.00	US06418JAC53
DE VOLKSBANK F2V 22/10/2030924 REGS	0.00	XS2202902636
METSO CORPORATION	0.00	FI0009014575
AA BD. 5.50% 31/07/2027	0.00	XS2106054443
CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7	0.00	XS2385393587
MITSUBISHI HC CAPITAL INC	0.00	JP3499800005
SYSMEX CORP TEMP	0.00	JP3351100007
HANG SENG BANK	0.00	HK0011000095
VIVENDI SE	0.00	FR0000127771
SYDNEY AIRPORT FI 4.375% 03/05/20333	0.00	XS2613209670
QORVO INC	0.00	US74736K1016
NEXON CO LTD	0.00	JP3758190007
POWER ASSETS HOLDINGS LIMITED	0.00	HK0006000050
BWP TST. 3.30% 10/04/2026	0.00	AU3CB0262350
MIZUHO FINL. GRP. F2F 28/08/2029	0.00	XS2672744013
US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031	0.00	US91282CDJ71
GPE BRUXELLES LAM NPV	0.00	BE0003797140
SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS	0.00	USG82296AG21
EXELON 5.60% 15/03/2053	0.00	US30161NBL47
US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030	0.00	US91282CHZ77
CHARTER COMMS. OP 4.908% 23/07/2025	0.00	US161175AY09
US. TSY. FLOATING RA FRN 31/1/2026000 AX-2026	0.00	US91282CJU62
SHANXI LANHUA SCI TECH VENTURE ORD SHS A	0.00	CNE000000XZ5
LIFCO AB SER B NPV	0.00	SE0015949201
LEAR CORP	0.00	US5218652049
CANADIAN GOV. BD. 2.25% 01/06/2025	0.00	CA135087D507
AUSNET SERVS. HLD 1.625% 11/03/2081	0.00	XS2308313860
UNITY SOFTWARE INC	0.00	US91332U1016
JAPAN POST INSURANCE CO LTD	0.00	JP3233250004
NEXTERA ENERGY CAP 5.00% 15/7/2032	0.00	US65339KJ79
NEW YORK LIFE GBL. 5.35% 19/09/2028	0.00	AU3CB0302685
US. TSY. NOTE/BON 1.125% 15/01/202525	0.00	US91282CDS70
GOODMAN FIN. 4.375% 19/06/2024	0.00	XS1078750004
CANADIAN GOV. BD. 3.25% 1/9/2028	0.00	CA135087Q491
METROPOLITAN LIFE 4.85% 08/01/2029	0.00	US59217GFR56
ALBERTSONS COMPANIES INC	0.00	US0130911037
LEG IMMOBILIEN SE	0.00	DE000LEG1110
US TREASURY N/B 4.0% 31/OCT/2029	0.00	US91282CFT36
EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000	0.00	US302154CY36
SKF AB	0.00	SE0000108227
WESTLAKE AUTOMOBILE RECEIV 1A E 2.33% 17/08/202633% 144A 17/08/2026	0.00	US96043FAG81
YAMAHA MOTOR CO	0.00	JP3942800008
BURBERRY GROUP PLC	0.00	GB0031743007
SUNCORP-METWAY FRN 24/05/2027	0.00	AU3FN0083135
ENT. PRODS. OPERAT 4.85% 31/01/2034	0.00	US29379VCF85
APT PIPELINES 4.20% 23/03/2025	0.00	USQ04578AD42
HARGREAVES LANSDOWN PLC	0.00	GB00B1VZ0M25
NATL. AUSTRALIA BANK FRN 09/02/2034	0.00	AU3FN0084828
NEW ZEALAND GOV. B 0.25% 15/5/2028	0.00	NZGOVDT528C6
US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028	0.00	US91282CDL28
MS. F2F 30/05/2025	0.00	US61747YEA91
INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC	0.00	XS1843459782
WIX COM LTD	0.00	IL0011301780
MXN BNP PARIBAS A/C	0.00	
AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025	0.00	US05253JAL52
MAKITA CORPORATION	0.00	JP3862400003
BRAMBLES USA 4.125% 23/10/202500 REGS	0.00	USU10517AC12
NEXI SPA ORD	0.00	IT0005366767
KOREA TSY. BD. 1.50% 10/12/2030	0.00	KR103502GAC2
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
US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031	0.00	US91282CCS89
FANNIE MAE POOL 6.50% 1/10/2053	0.00	
NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025	0.00	US6325C1D228
ZILLOW GROUP INC	0.00	US98954M2008
UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000	0.00	US911365BM59
US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033	0.00	US91282CJ18
HIKMA PHARMACEUTICALS PLC	0.00	GB00B0LCW083
ASIAN DEV. BANK 4.00% 12/1/20331455-00-1	0.00	US045167FV02
TOTO LTD	0.00	JP3596200000
AUSTRALIA GOV. BD. 2.25% 21/5/2028	0.00	AU000XCLWAR9
BILL COM HOLDINGS INC	0.00	US0900431000
UNION ELECTRIC CO 5.25% 15/01/2054	0.00	US906548CX89
US. TSY. NOTE/BOND 3.00% 15/11/2044	0.00	US912810RJ97
JAPANESE YEN	0.00	
AMERICAN TOWER COR 5.45% 15/02/2034	0.00	US03027XCH17
SALMAR ASA	0.00	NO0010310956
mitsubishi chemical group corporation	0.00	JP3897700005
DP WORLD 2.375% 25/09/2026	0.00	XS1883878966
BARCLAYS 5.501% 9/8/2028	0.00	US06738EY05
ST JAMESS PLACE PLC	0.00	GB0007669376
GS. GRP. F2F 24/02/2028	0.00	US38141GZK39
CANADIAN GOV. BD. 5.75% 01-JUN-33	0.00	CA135087XG49
INDONESIA TSY. BD 6.375% 15/04/203200000 FR0091	0.00	IDG000018706
T-MOBILE USA 3.75% 15/04/2027	0.00	US87264ABD63
GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS	0.00	USQ3958YAC77
LIBERTY BROADBAND	0.00	US5303073051
US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51	0.00	US912810SZ21
ENDESA SA	0.00	ES0130670112
STORA ENSO OYJ-R SHS	0.00	FI0009005961
SAGAX AB	0.00	SE0005127818
ANHEUSER-BUSCH COS 4.90% 01/02/2046	0.00	US03522AAJ97
CONFLUENT INC	0.00	US20717M1036
CAP. ONE FINL. F2F 30/10/2031	0.00	US14040HDC60
SINGAPORE AIRLINES LTD	0.00	SG1V61937297
CCP INITIAL MARGIN	0.00	
RED ELECTRICA DE ES	0.00	ES0173093024
JPM. CHASE F2F 22/4/2026	0.00	US46647PBK12
HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1	0.00	XS2462324745
KINROSS GOLD CORP 4.5% 15/07/2027	0.00	US496902AQ09
ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS	0.00	DE000A3823H4
GFL ENVIRON. 6.75% 15/01/2031	0.00	US36168QAQ73
BEIJER REF AB SER`B` NPV	0.00	SE0015949748
ORANO 5.375% 15/05/2027	0.00	FR001400DAO4
VOLKSWAGEN BANK 4.625% 3/5/2031	0.00	XS2617457127
DEUTSCHE BANK AG 5.0% 05/09/2030	0.00	DE000A30VT06
DELIVERY HERO SE	0.00	DE000A2E4K43
SIG COMBIBLOC GROUP AG	0.00	CH0435377954
CVS HEALTH 2.875% 1/6/2026	0.00	US126650CU24
KOREA NATL. OIL 0.875% 05/10/2025	0.00	US50066RAM88
HCA 5.60% 01/04/2034	0.00	US404119CU12
US TREASURY N/B 2.87% 15/MAY/2032	0.00	US91282CEP23
VERIZON COMMS. 1.45% 20/03/2026	0.00	US92343VGG32
BANK OF AMERICA F2F 21/07/2032	0.00	US06051GKA66
ASX LIMITED	0.00	AU000000ASX7
COLOMBIAN TES 7.00% 30/06/2032	0.00	COL17CT03490
UK. GILT 0.875% 22/10/2029	0.00	GB00BJMHB534
GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD	0.00	US37190AAA79
CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027	0.00	US22536PAH47
MOTABILITY OPERAT 3.875% 24/01/2034	0.00	XS2742660660
BANQUE CANTONALE VAUDOISE	0.00	CH0531751755
NIPPON SANJO HOLDINGS CORP	0.00	JP3711600001
EUROGRID 3.915% 01/02/2034	0.00	XS2756342122
APA GROUP	0.00	AU000000APA1
SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005	0.00	XS2679878319
INDONESIA TSY. BD 8.375% 15/09/2026	0.00	IDG000009507
AUTOZONE 6.55% 1/11/2033	0.00	US053332BH40
NATL. BANK OF GREECE F2F 29/01/2029	0.00	XS2756298639
CANADIAN GOVERNMENT 2.75% 01/JUN/2033	0.00	CA135087Q236
ALD 4.375% 23/11/2026	0.00	FR001400M8T2
FRESENIUS MEDICAL CARE AG & CO	0.00	DE0005785802
VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025	0.00	US928668BE16
ENDEAVOUR MINING PLC	0.00	GB00BL6K5J42

US. TSY. NOTE/BOND 1.50% 15/08/2026	0.00	US9128282A70
FUTURES MARGIN-GBP	0.00	
AUSTRALIA GOV. BD. 2.50% 21/05/2030	0.00	AU0000013740
ALIMENTATION COUC 4.011% 12/02/2036	0.00	XS2764880667
BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032	0.00	DE0001102580
WILMAR INTERNATIONAL LTD	0.00	SG1T56930848
UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053	0.00	US91324PES74
WPC EUROBOND 0.95% 1/6/2030000 SEC	0.00	XS2306082293
VICI PROPS. 4.95% 15/02/2030	0.00	US925650AC72
UBS GRP. F2V 30/01/2027	0.00	US902613AC28
CENTERPOINT ENERGY 2.95% 01/03/2030D2000	0.00	US15189TAX54
PUMA FIN. PTY 1 A FRN 22/03/2055	0.00	AU3FN0082343
CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031	0.00	US68327LAD82
PROVINCE OF QUEBEC 3.70% 20/5/2026	0.00	AU3CB0234029
KBC GRP. F2F 28/11/2029	0.00	BE0002987684
LY CORPORATION	0.00	JP3933800009
PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232	0.00	AU3FN0081790
UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033	0.00	US91282CHT18
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00	CNE100000F46
MICROCHIP TECHNOLO 4.25% 01/09/2025	0.00	US595017BA15
JD SPORTS FASHION ORD	0.00	GB00BM8Q5M07
VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026	0.00	XS1944390597
MINEBEA MITSUMI INC	0.00	JP3906000009
BRIXMOR OPERATING 4.05% 1/7/2030	0.00	US11120VAJ26
DEUTSCHE BANK AG 4.0% 24/JUN/2032	0.00	DE000DL19WN3
SUMITOMO METAL MINING CO LTD	0.00	JP3402600005
WESSEX WATER SERVS 1.50% 17/09/2029	0.00	XS2049737849
ASAHI KASEI CORPORATION	0.00	JP3111200006
US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031	0.00	US91282CBL46
CONTINENTAL AG	0.00	DE0005439004
US. TSY. NOTE/BOND 4.75% 15/02/2037	0.00	
THERMO FISHER SCIE 5.00% 31/01/2029	0.00	US883556DA77
GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000	0.00	US37045XDW39
WARNERMEDIA HLDGS 3.755% 15/3/2027	0.00	US55903VBA08
CHARTER COMMS. OPE 4.80% 01-03-50	0.00	US161175BT05
DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027	0.00	US25160PAN78
FOX CORP COM	0.00	US35137L2043
US. TSY. NOTE/BOND 0.50% 31/5/2027	0.00	US912828ZS21
MEDTRONIC GBL. HL 1.125% 7/3/2027	0.00	XS1960678255
PARAMOUNT GLOBAL	0.00	US92556H2067
JPM. CHASE F2F 23/10/2034	0.00	US46647PDY97
ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027	0.00	US00084DBA72
RAKUTEN GROUP INC	0.00	JP3967200001
Income Due - SEK	0.00	
EUROPEAN UNION 0.45% 04/07/2041	0.00	
TREND MICRO INCORPORATED	0.00	JP3637300009
CITIGROUP F2F 13/02/2030	0.00	US172967PF20
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00	IE00B4Q5ZN47
MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056	0.00	AU3FN0082194
SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS	0.00	XS2156510021
US. TSY. NOTE/BON 0.625% 15/8/2030	0.00	US91282CAE12
ABN AMRO BANK F2V PERPS	0.00	XS2131567138
SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027	0.00	US83368TBQ04
ONO PHARMACEUTICAL CO LTD	0.00	JP3197600004
NEW YORK LIFE GBL. 4.85% 09/01/20280 144A	0.00	US64952WEY57
US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026	0.00	US91282CBQ33
DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000	0.00	XS2624017070
AEP TEXAS 5.40% 01/06/2033	0.00	US00108WAR16
FUTURES MARGIN-EURO	0.00	
ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS	0.00	XS2330501995
MEXICO CETES 0.00% 3/10/20242024 MXN10 CETES	0.00	MXBIGO000TL1
RATIONAL AG	0.00	DE0007010803
IBERDROLA INTL. IBERDROLA INTL. F2V PERP	0.00	XS2295335413
HYUNDAI CAPITAL AM 5.80% 26/6/2025	0.00	US44891CCF86
BECTON DICKINSON 5.11% 08/02/20341000	0.00	US075887CS63
NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000	0.00	US65535HAR03
CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS	0.00	FR001400CGA2
GACI FIRST INV. 5.25% 29/01/203434 USD200000 8	0.00	XS2755904799
ZOZO INC	0.00	JP3399310006
CONSTELLATION ENER 5.75% 15/03/2054	0.00	US210385AF78
Outstanding Settlement Receipts - CAD	0.00	
GS. GRP. 1.25% 7/2/2029	0.00	XS2441552192
WEA FINANCE LLC 2.87% 15/01/2027	0.00	US92928QAH11
NSK LTD JPY	0.00	JP3720800006

US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025	0.00	US91282CFE66
PROGRESS 2023-2 TST. 2 A FRN 12/07/2054	0.00	AU3FN0080883
KINROSS GOLD CORP	0.00	CA4969024047
ENEL FIN. INTL. 4.25% 15/6/2025	0.00	USN30707AN87
BERKSHIRE HATHAWAY 1.50% 18/3/2030	0.00	
ROYAL BANK OF CANA 5.15% 01/02/2034	0.00	US78016HZW32
TARGA RES. PARTNER 6.50% 30/3/2034	0.00	US87612GAF81
GRAB HOLDINGS LTD	0.00	KYG4124C1096
SCHINDLER HOLDING-PART CERT	0.00	CH0024638196
QUEENSLAND TSY. 5.25% 21/07/2036	0.00	AU35G0002868
MONDAY COM LTD	0.00	IL0011762130
DANSKE BANK F2V 1/3/203030	0.00	US23636ABH32
IPSEN PROMESSES SA	0.00	FR0010259150
SEEK LIMITED	0.00	AU000000SEK6
BALOISE HOLDING-REG	0.00	CH0012410517
URUGUAY GOVERNMENT 8.25% 21/05/2031	0.00	US917288BM35
TRYG AS	0.00	DK0060636678
US TREASURY N/B 1.25% 30/04/2028	0.00	US91282CBZ32
MEXICAN BONOS 7.75% 29/05/2031	0.00	MX0MGO0000P2
GINNIE MAE II POOL 6.00% 20/01/2054	0.00	
INTL. BUSINESS MAC 3.45% 19/02/2026	0.00	US459200IG74
US. TSY. NOTE/BON 1.375% 31/10/2028	0.00	US91282CDF59
KOMMUNALBANKEN FRN 17/06/2026	0.00	XS2408621238
YOKOGAWA ELECTRIC JPY	0.00	JP3955000009
US TSY. N/B 1.25% 30/09/20282028 USD Q-2028	0.00	US91282CCY57
ROYAL BANK OF CANA 2.55% 16/07/2024	0.00	US78013XZU52
VANECK J. P. MORGAN EM LOCAL CURRENCY BOND ETFURNY BD ETF(R/S	0.00	US92189H3003
BANK OF AMERICA F2F 22/04/2032	0.00	US06051GJT76
DEMETER INVESTMENTS F2F 8/15/2050	0.00	XS1261170515
SVENSK EXPORTKREDIT FRN 3/8/202603/08/2026	0.00	US87031CAF05
UNITED STATES TREA 2.00% 15/8/2025	0.00	US912828K742
US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028	0.00	US91282CCV19
REXEL SA	0.00	FR0010451203
SUEZ SACA 5.00% 3/11/2032000 REGS	0.00	FR001400DQ92
SPAIN GOV. BD. 2.90% 31/10/2046	0.00	ES00000128C6
CHUBU ELECTRIC POWER CO INC	0.00	JP3526600006
ONEX CORP	0.00	CA68272K1030
SPDR BLOOMBERG BARCLAYS EMG. MKTS. LOCAL UCITS ET	0.00	IE00B4613386
SWIRE PROPERTIES L HKD1	0.00	HK0000063609
BLACKSTONE PROP. P 1.00% 20/10/2026	0.00	XS2398745922
CITIGROUP INC FRN 17/MAR/2026	0.00	US172967NL16
MACQUARIE BANK 2.30% 22/01/2025	0.00	US55608RBE99
PRESS KOGYO CO	0.00	JP3833600004
NEW ZEALAND GOV. B 5.00% 15/05/2054	0.00	NZGOVDT554C2
METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6	0.00	XS2606297864
US TREASURY N/B 3.5% 15/FEB/2033	0.00	US91282CGM73
CAIXABANK SA 6.87% 25/OCT/2033	0.00	XS2579488201
NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000	0.00	US65535HAY53
US. TSY. NOTE/BON 1.625% 15/2/2026	0.00	US912828P469
NOK BNP PARIBAS A/C	0.00	
PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83	0.00	XS2728486536
ELECTRICITE DE FRA 4.75% 12/10/2034	0.00	FR001400D608
US. TSY. NOTE/BOND 2.25% 15/2/2027	0.00	US912828V988
COLOMBIA GOV. INTL 7.50% 02/02/2034	0.00	US195325EG61
WESTPAC BANKING F2V 23/11/20312031 USD2000	0.00	US961214DF70
FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032	0.00	AU3FN0083036
COLOMBIAN TES 13.25% 9/2/2033P1000 B	0.00	COL17CT03862
SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS	0.00	XS2553798443
US. TSY. NOTE/BOND 2.25% 15/08/2027	0.00	US9128282R06
VOLKSWAGEN FINL. S 6.50% 18/09/2027	0.00	XS2687917018
SPAIN GOV. BD. 4.00% 31/10/205444A	0.00	
COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000	0.00	AU3CB0283638
BANK OF IRELAND GRP. F2V 06/12/2032	0.00	XS2528657567
1ST SOURCE CORPORATION	0.00	US3369011032
VOLKSWAGEN FINL. S 5.50% 07/12/2026	0.00	XS2562941927
BIO RAD LABORATORIES INC CLASS A	0.00	US0905722072
DEUTSCHE BAHN FIN 1.875% 24/05/2030	0.00	XS2484327999
AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000	0.00	US02361DAS99
UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026	0.00	US91282CBW01
KNORR BREMSE AG	0.00	DE000KBX1006
BANK OF AMERICA 3.248% 21/10/2027	0.00	US06051GGA13
ADEVINTA ASA	0.00	NO0010844038
FORTUM 4.50% 26/5/2033S	0.00	XS2606261597
UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026	0.00	US91282CCF68

BANCO SANTANDER 5.375% 17/01/2031	0.00	XS2748853194
VERIZON COMMS. 2.10% 22/03/2028	0.00	US92343VGH15
INTESA SANPAOLO SPA 144A 8.248% 21/11/2033	0.00	US46115HBV87
US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026	0.00	US91282CDK45
MEIJI HOLDINGS CO NPV	0.00	JP3918000005
KESKO OYJ-B SHS	0.00	FI0009000202
US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026	0.00	US91282CDQ15
NEMETSCHEK AG	0.00	DE0006452907
MCDONALD S 4.125% 28/11/2035UR100000 22	0.00	XS2726263911
NBN 4.125% 15/3/2029	0.00	XS2590621103
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE	0.00	
ROGERS COMMS. 3.80% 15/3/2032	0.00	US775109CH22
FUTURES MARGIN-HKD	0.00	
PERM. TSB GRP. HLDGS F2V 25/4/2028	0.00	XS2611221032
WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030	0.00	US95000U3J01
INTESA SANPAOLO 7.00% 21/11/2025	0.00	US46115HBU05
GALAXY PIPELINE AS 2.94% 30/09/2040	0.00	XS2300197030
ICL GROUP LTD	0.00	IL0002810146
BIMBO BAKERIES USA 6.05% 15/1/2029	0.00	USU0901RAB34
PERNOD RICARD 3.75% 15/9/2033REGS	0.00	FR001400KPC2
IFFIM 1.00% 21/04/2026	0.00	XS2333299324
EURP. UNION 3.25% 04/02/2050	0.00	EU000A3K4EU0
LINDE PLC 3.625% 12/6/2034	0.00	XS2634594076
SWATCH GROUP	0.00	CH0012255151
NISSIN FOOD HOLDINGS CO LTD NPV	0.00	JP3675600005
NXP BV/NXP FDG/NXP 3.15% 01/05/2027	0.00	US62954HAX61
INVESTMENT AB LATOUR	0.00	SE0010100958
US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026	0.00	US91282CCW91
UK. GILT 4.50% 07/12/2042	0.00	GB00B1VWPJ53
US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027	0.00	US912828Z781
MARS INC 4.55% 20/04/2028	0.00	US571676AT26
CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000	0.00	US13607HVE97
WESTPAC NZD COLL	0.00	
SINGAPORE GOV. BD 2.125% 01/06/2026	0.00	SG31A8000003
RECKITT BENCKISER 3.875% 14/09/2033	0.00	XS2681384041
YAKULT HONSHA	0.00	JP3931600005
US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029	0.00	US91282CDW82
HYDRO ONE LTD	0.00	CA4488112083
US TREASURY N/B 3.37% 15/MAY/2033	0.00	US91282CHC82
OMRON CORP	0.00	JP3197800000
US. TSY. NOTE/BOND 2.25% 15/11/2025	0.00	US912828M565
HSBC HLDGS. F2F 11/8/2028	0.00	US404280DG12
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00	US5312297899
BECTON DICKINSON 3.553% 13/9/20299	0.00	XS2585932275
UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028	0.00	US91282CCE93
CLARION FNDG. 2.625% 18/1/2029	0.00	XS1936791612
M AND G PRUDENTIAL PLC ORD	0.00	GB00BKFB1C65
VERIZON COMMS. 3.50% 28/06/2032	0.00	XS2770514789
US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028	0.00	US91282CDP32
MS. F2F 21/4/2034	0.00	US61747YFE05
MPLX 5.50% 15/02/2049	0.00	US55336VAT70
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00	JP3400400002
BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027	0.00	US05578AE465
FUTURES MARGIN-JPY	0.00	
EMERA INC	0.00	CA2908761018
BPCE F2F 06/10/2026MTN 06/10/2026 USD250000	0.00	US05584KAH14
CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033	0.00	
KINTETSU GROUP HOLDINGS CO LTD	0.00	JP3260800002
EXETER AUTOMOBILE RECEIVAB 1A E 5.02% 15/10/2029/10/2029 USD 144A E	0.00	US30167JAG94
US TREASURY N/B 2.75% 30/APR/2027	0.00	US91282CEN74
FORTUM OYJ	0.00	FI0009007132
GS. GRP. F2F 10/8/2026	0.00	US38145GAM24
ATHORA HOLDING LT 6.625% 16/6/2028	0.00	XS2628821790
CAPITAL ONE FINANCA F2F 1/2/2029	0.00	US14040HCX17
NEXTERA ENERGY CAP 4.95% 29/01/2026	0.00	US65339KCS78
JSR CORP	0.00	JP3385980002
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00	SG1M77906915
ZENSHO HOLDINGS CO LTD	0.00	JP3429300001
SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000	0.00	US844741BK34
INDUSTRIVARDEN AB	0.00	SE0000190126
MBANK F2F 11/09/2027	0.00	XS2680046021
VIRGIN MONEY UK F2V 23/08/2029	0.00	XS2667626233
ENEL FIN. INTL. 4.25% 15/6/20256/2025	0.00	US29278GAV05
CISCO SYS. 5.05% 26/02/2034	0.00	US17275RBT86

QUEBECOR INC CLASS B SUB VTG NPV	0.00	CA7481932084
TOROMONT INDUSTRIES LTD	0.00	CA8911021050
UK. GILT 3.50% 22/01/2045	0.00	GB00BN65R313
CK ASSET HOLDINGS HK	0.00	KYG2177B1014
INFRASTRUTTURE WIR NPV	0.00	IT0005090300
NATIONAL GRID PLC 3.24% 30/MAR/2034	0.00	XS2486461523
Income Due - IDR	0.00	
ABBVIE 4.95% 15/3/2031	0.00	US00287YDT38
PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS	0.00	XS2321520525
NATL. GRID NORTH 4.151% 12/9/2027	0.00	XS2680745119
FMC CORP 5.65% SNR NTS 18/05/2033 USD1000	0.00	US302491AX31
VERIZON COMMS. 4.125% 16/03/2027	0.00	US92343VDY74
SHIZUOKA FINANCIAL NPV	0.00	JP3351500008
US. TSY. NOTE/BON 0.375% 30/9/2027	0.00	US91282CAL54
EMERA US FIN. 2.639% 15/6/2031USD1000	0.00	US29103DAT37
T-MOBILE USA 3.875% 15/04/2030	0.00	US87264ABF12
SANTANDER UK GRP. HLDGS. F2V PERP	0.00	XS1592884123
SW FIN. I 7.375% 12/12/2041	0.00	XS2731297235
JAPAN GOVERNMENT 0.005% 20/03/2026	0.00	JP1051471M45
PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000	0.00	US695114CZ98
RAIFFEISEN BANK INTL F2F 15/09/2028	0.00	XS2682093526
UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS	0.00	XS2264978623
AMPOL FRN 02/12/2081	0.00	AU3FN0064739
JAPAN GOV. FIVE Y 0.005% 20/06/2027	0.00	JP1051531N75
VOLVO TSY. 2.625% 20/2/2026	0.00	XS2534276717
THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR	0.00	XS2576550672
NATL. AUSTRALIA BANK F2F 03/08/2032	0.00	AU3CB0291284
FORD MOTOR CREDIT 4.95% 28/05/2027	0.00	US345397C270
BANCO SANTANDER F2V 4/10/2032	0.00	XS2393518597
CREDIT AGRICOLE F2F 10/01/203030	0.00	US22535WAK36
SARTORIUS FINANCE 4.50% 14/9/2032	0.00	XS2676395317
WORLDLINE SA	0.00	FR0011981968
UBS GROUP AG F2F 17/03/2032EGS	0.00	CH1255915014
PLAINS ALL AMERICA 4.50% 15/12/2026	0.00	US72650RBL50
KOREA TSY. BD. 2.625% 10/09/2035000	0.00	KR103502G594
SUNCORP GRP. FRN 27/06/2034	0.00	AU3FN0081386
US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029	0.00	US91282CEB37
DANSKE BANK F2V 23/08/2028	0.00	XS2671666688
CITIBANK NA 5.803% 29/9/2028	0.00	US17325FBB31
CREDIT AGRICOLE FRN 01/06/2028	0.00	AU3FN0078515
BLOCK INC CDI	0.00	AU0000187353
PAN AMERICAN SILVER CORP	0.00	CA6979001089
HSBC HLDGS. F2F 21/03/2034	0.00	AU3CB0307890
NEWCASTLE GREATER MU FRN 14/02/2029	0.00	AU3FN0085023
AGI FIN. PTY FRN 10/7/2030	0.00	AU3FN0079372
BCE INC	0.00	CA05534B7604
ROTHESAY LIFE 8.0% 30/OCT/2025	0.00	XS1312953596
AUSTRALIA & NEW ZEAL FRN 26/02/2031	0.00	AU3FN0055687
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
FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026	0.00	US35805BAC28
UNITED MIZRAHI BANK LIMITED	0.00	IL0006954379
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
SIRIUS XM HLDGS INC	0.00	US82968B1035
PUMA SE	0.00	DE0006969603
COOPERATIEVE RABOBAN FRN 22/05/2026	0.00	AU3FN0078150
US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52	0.00	US912810TD00
CANADIAN IMPERIAL BA FRN 21/04/2026	0.00	AU3FN0077574
JOHN DEERE FINL. 4.90% 28/07/2025	0.00	AU3CB0291078
E.ON 4.125% 25/03/2044	0.00	XS2791960664
TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026	0.00	US89788MAJ18
UTD. O/SEAS. BANK SY FRN 16/03/202626	0.00	AU3FN0076170
JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026	0.00	US24422EWW39
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
DANSKE BANK F2V 09/01/20266.466% 09/01/2026	0.00	US23636ABF75
MACQUARIE BANK FRN 1/3/2034	0.00	AU3FN0085171
UNILEVER FIN. NETH 3.50% 15/2/2037	0.00	XS2767489391
NEW TERMINAL FINC. P FRN 12/07/2024	0.00	AU3FN0036984

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
REPUBLIC OF POLAND 5.50% 18/3/2054	0.00	US731011AZ55
US. TSY. NOTE/BON 1.625% 15/08/2029	0.00	US912828YB05
CPUK FIN. 6.136% 28/8/2031	0.00	XS2603557674
AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16	0.00	XS1082471423
NATIONALE-NEDERLAN 3.25% 28/5/20277	0.00	NL0015001BV1
BELFIUS BANK S.A./N.V 4.125% SNR EMTN 12/09/29 EUR100000 REGS	0.00	BE0002963446
ENGIE 3.625% 6/12/2026	0.00	FR001400MF78
AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000	0.00	AU3CB0233856
US TREASURY N/B 1.87% 28/FEB/2027	0.00	US91282CEC10
TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003	0.00	XS2547609433
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
PACCAR FINL. PTY 0.75% 24/05/2024	0.00	AU3CB0280402
DEUTSCHE BAHN FIN. 3.50% 27/9/2024	0.00	AU3CB0247401
BARCLAYS PLC FRN 20/05/2027	0.00	AU3FN0060448
KBC BANK 3.125% 22/2/2027	0.00	BE0002924059
TRATON FIN. LUXEMB 3.75% 27/03/2030	0.00	DE000A3LWGF9
BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026	0.00	US06675FAZ09
CNH CAPITAL AUS 1.75% 08/07/2024	0.00	AU3CB0281418
METROPOLITAN LIFE GB FRN 01/12/2025	0.00	AU3FN0057451
PACCAR FINL. PTY 4.05% 02/06/2025	0.00	AU3CB0289932
COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028	0.00	US749775DR04
BOOKING HLDGS. 3.50% 1/3/2029	0.00	XS2776511060
LINDE 3.00% 14/2/2028	0.00	XS2765559799
CREDIT AGRICOLE 3.75% 22/01/2034	0.00	FR001400N2M9
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
US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026	0.00	US91282CCJ80
ASIAN DEV. BANK 1.10% 15/08/2024	0.00	AU3CB0265726
US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029	0.00	US91282CES61
CDW LLC/CDW FIN. 2.67% 01/12/2026	0.00	US12513GBG38
KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000	0.00	US49446RAX70
US. TSY. NOTE/BON 1.125% 31/10/2026	0.00	US91282CDG33
MS. F2F 10/12/2026	0.00	US6174468V45
HYUNDAI CAPITAL SE 3.50% 21/03/2025	0.00	AU3CB0287530
INCITEC PIVOT 4.30% 18/03/2026	0.00	AU3CB0261576
SEB SA	0.00	FR0000121709
SVENSKA HANDELSBAN 2.95% 24/03/2025	0.00	AU3CB0287605
ISRAEL GOVERNMENT 5.50% 12/03/2034	0.00	US46514BRL35
KBC GROUP NV F2V 18/09/2029	0.00	BE0002290592
AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000	0.00	AU300ENL0021
HSBC HOLDINGS PLC F2F 12/09/20260000	0.00	US404280BX62
US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028	0.00	US91282CGH88
SIEMENS ENERGY FIN 4.25% 5/4/2029	0.00	XS2601459162
JAPAN GOV. THIRTY 1.50% 20/03/2045	0.00	JP1300461F39
US BANCORP F2F 01/02/202902 4.89% 01/02/2029	0.00	US91159HJK77
IBERDROLA FINANZAS SAU 4.871% 31/12/2049	0.00	XS2748213290
CITIGROUP F2F 29/01/2031	0.00	US172967ML25
VOLVO TSY. 3.125% 08/09/2026	0.00	XS2760218185
DEXUS FIN. PTY 4.25% 11/05/2027	0.00	AU3CB0244168
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33	0.00	
AT&T INC 3.65% 15/09/2059	0.00	US00206RLV23
PROVINCE OF ONTARI 3.50% 27/1/2027AD15	0.00	AU3CB0242139
WELLS FARGO F2F 30/10/2030	0.00	US95000U2G70
INTERCONTINENTAL H 3.75% 14/8/2025	0.00	XS1275957121
BPCE 3.875% 11/01/2029	0.00	FR001400N4L7
VICINITY CENTRES T 2.60% 27/06/2025	0.00	AU3CB0264505
SG HOLDINGS CO LTD	0.00	JP3162770006
GEN. PROP. TST. 3.657% 24/08/2026	0.00	
CARL ZEISS MEDITEC NPV	0.00	DE0005313704
GLOBAL E ONLINE ORD	0.00	IL0011741688
WOOLWORTHS GRP. 1.85% 20/5/2025	0.00	AU3CB0272219
BRAZILIAN GOV. INT 5.00% 27/01/20455 USD1000 DUE	0.00	US105756BW95
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
WEST FRASER TIMBER CO	0.00	CA9528451052
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

BRISBANE AIRPORT P 3.10% 30/6/2026	0.00	AU3CB0272847
TRIMBLE 6.10% 15/3/2033	0.00	US896239AE08
BMW US CAPITAL LL 3.375% 02/02/2034	0.00	DE000A3LT423
CITIGROUP F2F 20/03/2030	0.00	US172967ME81
IBIDEN CO LTD	0.00	JP3148800000
KOMMUNALBANKEN 3.40% 24/07/2028	0.00	AU3CB0250132
BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS	0.00	XS2743029253
AIB GRP. F2F 23/7/2029	0.00	XS2578472339
DIASORIN SPA	0.00	IT0003492391
KINGDOM OF BELGIUM 1.60% 22/06/2047	0.00	BE0000338476
ITALY BUONI POLIEN 0.85% 15/01/20270	0.00	IT0005390874
SHINHAN BANK 5.00% 30/08/2028	0.00	AU3CB0256113
HANKYU HANSHIN HOLDINGS NPV	0.00	JP3774200004
JAPAN (5 YEAR ISSU 0.10% 20/12/2025	0.00	JP1051461M13
KYOWA KIRIN CO LTD	0.00	JP3256000005
EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000	0.00	US294429AT25
CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A	0.00	US138616AK34
POTOMAC ELEC. POWE 5.20% 15/3/2034	0.00	US737679DH05
BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000	0.00	PTBCPHOM0066
US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53	0.00	US912810TV08
SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A	0.00	US81211KAX81
SOUTHWEST AIRLINES CO USD	0.00	US8447411088
AUCKLAND COUNCIL 2.90% 16/9/2027DUE	0.00	AU3CB0239754
PARAMOUNT GLOBAL 2.90% 15/01/202700	0.00	US124857AR43
DANSKE BANK F2V 13/4/2027	0.00	XS2586741543
LONSDALE FIN. PTY 2.45% 20/11/2026	0.00	AU3CB0268548
ANHEUSER-BUSCH INB 3.75% 22/03/2037	0.00	BE6350703169
MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD	0.00	US606822CN27
SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031	0.00	US82620KBE29
CAIXABANK F2F 23/2/2033	0.00	XS2558978883
ABBVIE 4.05% 21/11/2039	0.00	US00287YCA55
DEUTSCHE BANK F2F 23/02/2028	0.00	DE000DL19WL7
AMPLIFON SPA	0.00	IT0004056880
DEUTSCHE LUFTHANSA AG	0.00	DE0008232125
ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000	0.00	US048303CJ83
US TREASURY N/B 3.25% 15/MAY/2042	0.00	US912810TH14
JAPAN GOV. TEN YEA 0.40% 20/9/2025	0.00	JP1103401F97
DANSKE BANK F2V 22/9/202626	0.00	US23636BBE83
US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028	0.00	US91282CCR07
BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168	0.00	XS2322289385
JAPAN GOV. THIRTY 1.70% 20/09/2044	0.00	JP1300441E92
INDUSTRIVARDEN AB SER C NPV	0.00	SE0000107203
UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026	0.00	US91282CCZ23
NIAGARA MOHAWK PO 2.759% 10/01/2032	0.00	US65364UAQ94
NESTLE HLDGS. 5.25% 13/3/2026	0.00	USU64106CD47
JPM. CHASE F2F 23/04/2029	0.00	US46647PAR73
US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024	0.00	US91282CDH16
SOFINA SA	0.00	BE0003717312
VOESTALPINE AG	0.00	AT0000937503
ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A	0.00	AU3FN0083648
AGI FINANCE PTY L 2.119% 24/06/2027	0.00	AU3CB0281145
DEUTSCHE BANK 1.625% 20/01/2027	0.00	DE000DL19U23
FRENCH REPUBLIC GO 2.50% 25/05/2030	0.00	FR0011883966
FRENCH REPUBLIC GO 0.00% 25/11/2029	0.00	FR0013451507
JAPAN GOV. FIVE Y 0.005% 20/12/2026	0.00	JP1051501N14
JAPAN GOV. FIVE Y 0.005% 20/03/2027	0.00	JP1051511N46
VONOVIA 0.00% 01/12/2025	0.00	DE000A3MP4T1
UK. GILT 0.375% 22/10/2026	0.00	GB00BNNGP668
NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12	0.00	DK0030506886
LONSDALE FIN. PTY 2.10% 15/10/2027	0.00	AU3CB0275253
UK. GILT 4.50% 7/6/2028	0.00	GB00BMF9LG83
US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026	0.00	US91282CBH34
BERRY GBL. 5.50% 15/04/2028	0.00	US08576PAL58
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	
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00	CH0466642201
NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A	0.00	US629377CN02
MALAYSIA GOV. BD. 4.498% 15/04/2030	0.00	MYBMX1000038
KOITO MFG CO LTD NPV	0.00	JP3284600008
WELLTOWER 3.10% 15/01/2030	0.00	US95040QAJ31
JAPAN GOV. TEN YEA 0.10% 20/09/2030	0.00	JP1103601LA4
BANQUE FEDERATIVE 0.625% 19/11/2027	0.00	FR0014007PV3

MAGNA INTERNATIONA 5.05% 14/03/2029	0.00	US559222BA12
AEGON F2F 11/04/2048	0.00	US007924AJ23
US. TSY. NOTE/BOND 1.50% 15/02/2030	0.00	US912828Z948
JAPAN GOVERNMENT T 0.10% 20/03/2031	0.00	JP1103621M43
DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A	0.00	US23636ABE01
DBS BANK 0.375% 21/11/20240 6	0.00	XS1720526737
US. TSY. NOTE/BOND 0.50% 30/6/2027	0.00	US912828ZV59
VOLKSWAGEN INTL. FIN.049	0.00	XS2342732646
OTP BANK NYRT F2V 05/10/2027	0.00	XS2698603326
JAPAN GOV. TEN YEA 0.20% 20/09/2032	0.00	JP1103681NA2
JOHN DEERE CAPITAL 4.50% 16/01/2029	0.00	US24422EXH79
NOMURA REAL ESTATE HOLDINGS INC	0.00	JP3762900003
FRENCH REPUBLIC GO 2.75% 25/10/2027	0.00	FR0011317783
ELECTRANET PTY L 2.4737% 15/12/2028	0.00	AU3CB0283034
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00	
US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026	0.00	US91282CJH80
VAR ENERGI 5.50% 04/05/2029REGS	0.00	XS2599156192
JARDINE MATHESON HOLDINGS LIMITED	0.00	BMG507361001
KINDER MORGAN INC 5.0% 01/02/2029	0.00	US494553AD27
CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028	0.00	US15189YAG17
US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51	0.00	US912810SX72
GLOBAL PAYMENTS INC 4.875% 17/03/2031	0.00	XS2597994065
WARNERMEDIA HLDGS 3.788% 15/3/2025	0.00	US55903VAY92
SKANDINAVISKA ENSK 3.70% 9/6/2025	0.00	USW8454EAR90
HSBC HOLDINGS PLC F2F 14/9/2031	0.00	XS2685873908
KAWASAKI KISEN KAI NPV TEMP	0.00	JP3223800008
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
US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51	0.00	US912810TB44
ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99	0.00	XS2589260996
HUNTSMAN INTL. 4.50% 01/05/2029	0.00	US44701QBE17
DEUTSCHE BANK AG/NEW F2F 14/7/2026	0.00	US25160PAJ66
JAPAN GOV. TEN YEA 0.50% 20/12/2032	0.00	JP1103691P11
LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000	0.00	XS2561647368
MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A	0.00	US58769JAF49
UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026	0.00	US91282CCP41
DWPF FIN. PTY 1.90% 04/08/2028	0.00	AU3CB0282010
JAPAN GOV. THIRTY 0.40% 20/12/2049	0.00	JP1300651L15
CITIGROUP F2F 25/01/2033	0.00	US17327CAQ69
VAR ENERGI ASA 5.0% 18/05/2027	0.00	US92212WAA80
FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A	0.00	US314890AC87
APPLE 3.00% 20/6/2027	0.00	US037833CX61
NORTHERN GAS NETW 6.125% 2/6/2033	0.00	XS2619757185
GLP CAPITAL LP / F 4.00% 15/01/2031USD2000	0.00	US361841AQ25
AMERICAN WATER CAP 5.15% 01/03/2034	0.00	US03040WBD65
BNI FIN. 3.875% 01/12/2030UR100000	0.00	XS2726461986
NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS	0.00	XS2607040958
STANDARD CHARTERED F2V 12/01/2028/01/2028	0.00	US853254CG39
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00	CH1176493729
JPM. CHASE F2F 26/04/20284/2028	0.00	US46647PDA12
JAPAN GOV. TWENTY 2.30% 20/06/2028	0.00	JP1201031877
CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000	0.00	XS2022084367
MALAYSIA GOV. BD. 3.478% 14/06/2024	0.00	MYBM1900030
DANONE 3.706% 13/11/2029	0.00	FR001400LY92
BKW AG	0.00	CH0130293662
LEASYS 4.625% 16/2/2027	0.00	XS2720896047
SUN COMMUNITIES OP 5.50% 15/01/20299	0.00	US866677AK36
AUSTRALIA GOV. BD. 2.75% 21/11/2028	0.00	AU000XCLWAU3
RCI BANQUE SA MTN 4.5% 06/04/2027	0.00	FR001400H2O3
ROMANIAN GOV. INTL 6.00% 25/05/2034	0.00	
JAPAN GOV. TEN YEA 0.80% 20/09/2033	0.00	JP1103721PA1
BPCE VAR 08/03/2033	0.00	FR001400OIX5
ITALY BUONI POLIEN 2.45% 1/9/2033	0.00	IT0005240350
TORAY INDS INC	0.00	JP3621000003
BUNDESREPUBLIK DEU 2.60% 15/08/2033.01	0.00	DE000BU22015
JAPAN GOV. TEN YEA 0.10% 20/06/2030	0.00	JP1103591L73
WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034	0.00	US95000U3H45
BARCLAYS PLC F2F 24/01/2026	0.00	XS1757394322
MISC BHD	0.00	MYL38160O005
MS. F2F 21/03/2030	0.00	XS2790333707
TOKYU CORP NPV	0.00	JP3574200006
US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52	0.00	US912810TG31
FREEPOR-T-MCMORAN 4.375% 1/8/2028	0.00	US35671DCG88
BARCLAYS PLC BARCLAYS PLC F2V 31/12/2049	0.00	XS2591803841

VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000	0.00	XS2745725155
NEW ZEALAND GOV. B 2.75% 15/04/2037	0.00	NZGOVDT437C0
OCADO GROUP PLC	0.00	GB00B3MBS747
DEUTSCHE BANK AG/ 0.898% 28/05/2024E	0.00	US251526CJ68
ASR NEDERLAND NV 3.625% 12/12/2028	0.00	XS2694995163
NSW ELECTRICITY N 2.543% 23/9/2030	0.00	AU3CB0274645
JAPAN GOVERNMENT 0.005% 20/09/2026	0.00	JP1051491MA0
NOVO BANCO F2V 8/3/2028	0.00	PTNOBIOM0006
BOOKING HOLDINGS 4.00% 15/11/2026	0.00	XS2555218291
SEVEN GROUP HOLDINGS LIMITED	0.00	AU0000005VW5
SPAIN GOV. BD. 4.70% 30/07/2041	0.00	ES00000121S7
ELI LILLY 4.70% 09/02/2034	0.00	US532457CLO3
UNIQA INSURANCE GROUP AG	0.00	AT0000821103
VERIZON COMMUNICATIO FRN 20/03/2026	0.00	US92343VGE83
JAPAN GOV. TEN YEA 0.50% 20/03/2033	0.00	JP1103701P43
BANK OF AMERICA F2F 7/2/2030	0.00	US06051GHQ55
US. TSY. NOTE/BON 2.625% 15/02/2029	0.00	US9128286B18
WEIR GROUP PLC (T 2.20% 13/05/2026	0.00	US94876QAA40
NEW ZEALAND 09/20/30 INFLATION LINKED	0.00	NZIBDT003C0
STANDARD CHARTERED F2V 14/01/2027	0.00	US853254BZ29
Income Due - ZAR	0.00	
ENEL FINANCE INTE 3.375% 23/07/20288	0.00	XS2751666426
BAXTER INTL. 1.915% 1/2/2027USD1000	0.00	US071813CL19
FANNIE MAE POOL 5.50% 2/1/2053	0.00	US31418EPD66
NTT FIN CORP 1.162% 03/04/2026	0.00	US62954WAC91
UBS GRP. 2.746% 11/02/2033	0.00	US902613AK44
NEW ZEALAND GOV. 1.75% 15/5/2041	0.00	NZGOVDT541C9
FISERV 5.15% 15/03/2027	0.00	US337738BJ60
AURIZON HOLDINGS LIMITED	0.00	AU000000AZ11
KBC GRP. F2V 19-03-2034	0.00	BE0390118819
FRENCH REPUBLIC GO 0.75% 25/05/2028	0.00	FR0013286192
MITSUBISHI UFJ FINL GROUP INC 1.538% 20/07/2027	0.00	US606822BY90
ICPF FINANCE PTY 2.725% 11/10/2030	0.00	AU3CB0283646
FRENCH REPUBLIC GO 1.50% 25/05/2031	0.00	FR0012993103
CREDIT SUISSE GRP. F2F 10/13/2026	0.00	CH1174335732
IHG FIN. 4.375% 28/11/2029	0.00	XS2723593187
TENNET HOLDING BV 2.374% 31/12/2049	0.00	XS2207430120
TRITAX BIG BOX REI 1.50% 27/11/2033	0.00	XS2263535853
BARRY CALLEBAUT AG - REG	0.00	CH0009002962
ORSTED 4.875% 12/01/2032	0.00	XS0730243150
US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025	0.00	US91282CEQ06
US. TSY. NOTE/BOND 1.75% 31/12/2024	0.00	US912828YY08
SECURITAS AB	0.00	SE0000163594
MOROCCO GOV. INTL. 6.50% 08/09/2033	0.00	XS2595028700
ASHTREAD CAP. 1.50% 12/08/2026	0.00	US045054AN37
ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000	0.00	US29273VAR15
CAP. ONE FINL. F2F 01/02/2035	0.00	US14040HDF91
US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025	0.00	US91282CDZ14
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	
NEW ZEALAND LOCAL 3.50% 14/04/2033	0.00	NZLGFDT009C0
CBRE GBL. INVSTRS. 0.50% 27/01/2028	0.00	XS2286044024
BANK OF AMERICA F2F 13/02/2031	0.00	US06051GHZ54
SABINE PASS LIQUE 5.875% 30/6/2026	0.00	US785592AV86
CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026	0.00	XS2345982362
FRENCH REPUBLIC GO 0.75% 25/11/2028	0.00	FR0013341682
COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP	0.00	XS1961836712
SEALED AIR 1.573% 15/10/2026D2000	0.00	US81211KAZ30
US. TSY. NOTE/BON 3.125% 15/11/2028	0.00	US9128285M81
MONOTARO CO LTD	0.00	JP3922950005
MINI TPX IDX 2406 F	0.00	
BANK OF AMERICA CORP 4.94% 22/JUL/2028	0.00	US06051GKW86
US. TSY. NOTE/BON 2.875% 15/08/2028	0.00	US9128284V99
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028	0.00	US86562MCG33
JAPAN GOV. TEN YEA 0.10% 20/12/2028	0.00	JP1103531K10
HSBC HOLDINGS PLC F2F 17/08/2029	0.00	US404280CV97
EXETER AUTOMOBILE RECEIVAB 1A D 3.02% 15/06/2028	0.00	US30167JAF12
EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A	0.00	US30217AAC71
US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027	0.00	US91282CBB63
UNICREDIT F2F 15/11/2027	0.00	XS2555420103
CNA FINL. 4.50% 1/3/2026	0.00	US126117AT75
NRW BANK 0.25% 26/01/2032	0.00	DE000NWB0AQ0
SOLVENTUM 5.60% 23/03/2034	0.00	US83444MAG69

ENT. PRODS. OPERAT 4.20% 31-JAN-50		0.00	US29379VBW28
FANNIE MAE POOL 5.50% 7/1/2053		0.00	US31418ET678
FUTU HOLDINGS LTD		0.00	US36118L1061
US. TSY. NOTE/BON 2.875% 31/07/2025		0.00	US912828Y792
REECE LIMITED		0.00	AU000000REH4
ITALY BUONI POLIEN 1.35% 1/4/2030		0.00	IT0005383309
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
TAMPA ELECTRIC CO 2.4% 15/MAR/2031		0.00	US875127BH45
US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52		0.00	US912810TJ79
UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026		0.00	US91282CBT71
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
STANDARD CHARTERED F2V 16/11/2028		0.00	USG84228FL77
FRENCH REPUBLIC GO 1.25% 5/25/2034		0.00	FR0013313582
KENEDIX OFFICE INVESTMENT CORP		0.00	JP3046270009
EVONIK INDUSTRIES AG		0.00	DE000EVNK013
SEVERN TRENT UTILI 4.00% 5/3/2034		0.00	XS2775728269
QANTAS AIRWAYS LIMITED		0.00	AU000000QAN2
JAPAN GOVERNMENT 0.005% 20/06/2026		0.00	JP1051481M76
NEXTERA ENERGY CAP 3.55% 1/5/2027		0.00	US65339KAT79
FRENCH REPUBLIC GO 0.50% 25/05/2026		0.00	FR0013131877
ORSTED AS F2V 14/03/3024		0.00	XS2778385240
ELEMENT FINANCIAL CORP		0.00	CA2861812014
MERCK & CO INC 1.875% 15/10/2026		0.00	XS1028941117
US. TSY. NOTE/BOND 2.75% 15/02/2028		0.00	US9128283W81
JAPAN GOV. TEN YEA 0.10% 20-JUN-28		0.00	JP1103511174
NISSAN CHEMICAL CORPORATION		0.00	JP3670800006
PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N		0.00	US74456QCH74
ECOLAB 2.625% 08/07/2025		0.00	XS1255433754
US. TSY. NOTE/BOND 2.00% 15/11/2026		0.00	US912828U246
US. TSY. NOTE/BON 1.125% 15/8/2040		0.00	US912810SQ22
US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025		0.00	US91282CEH07
INTESA SANPAOLO 7.20% 28/11/2033		0.00	XS2725962398
FRENCH REPUBLIC GO 0.50% 25/05/2029		0.00	FR0013407236
SAPUTO INC		0.00	CA8029121057
GLP CAP. GLP FINC. 3.25% 15/01/2032		0.00	US361841AR08
KONINKLIJKE AHOLD 3.875% 11/03/2036		0.00	XS2780025511
US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40		0.00	US912810ST60
SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028		0.00	US828807DL84
COLOMBIAN TES 9.25% 28/05/2042500000 B		0.00	COL17CT03813
GOLDENTREE LOAN OPPORTUNIT 10A AR FRN 20/7/2031A-R FLTG 20/07/2031		0.00	US38137PAQ37
AMGEN 3.00% 22/2/2029		0.00	US031162DD92
CRESTLINE DENALI CLO XIV L 1A AR2 FRN 23/10/203123/10/2031		0.00	US22615MAW29
CARRIER GBL. 4.375% 29/5/2025		0.00	XS2751688743
UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028		0.00	US91282CBP59
AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000		0.00	US05329WAQ50
LINDE FIN. 0.25% 19/5/2027		0.00	XS2177021271
NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40		0.00	XS2434710799
CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028		0.00	XS2381671671
US. TSY. NOTE/BOND 2.25% 31/03/2026		0.00	US9128286L99
SHANGHAI BAOSIGHT SOFTWARE CO LTD		0.00	CNE000000GG0
BANK OF NOVA SCOTI 1.35% 24/6/2026		0.00	US0641594A17
AIA GROUP LTD F2V 09/09/20330		0.00	XS2356311139
WH GROUP LTD		0.00	KYG960071028
BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000		0.00	US11135EAA29
COOPERATIEVE RABOBAN F2V 24/09/2026		0.00	US74977SDJ87
CANADIAN GOVERNMENT 3.25% 01/DEC/2033		0.00	CA135087Q723
US. TSY. NOTE/BON 2.875% 15/05/2028		0.00	US9128284N73
SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026		0.00	US82620KAZ66
LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS		0.00	FR001400KJ00
ORICA LIMITED		0.00	AU000000ORI1
US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029		0.00	US91282CEM91
COMMERZBANK AG F2F 17/01/2031		0.00	DE000CZ439T8
BARCLAYS F2V 22/03/2031		0.00	XS2321466133
SEATRIUM LIMITED		0.00	SG1H97877952
JAPAN GOV. TEN YEA 0.10% 20/03/2028		0.00	JP1103501135
BERRY GBL. 1.57% 15/01/2026		0.00	US08576PAH47
COREBRIDGE FINANCIAL ORD		0.00	US21871X1090
US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025		0.00	US91282CAZ41
ALD 4.25% 18/1/2027		0.00	FR001400F6E7
US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41		0.00	US912810SY55
RCI BANQUE 4.875% 14/6/2028		0.00	FR001400IEQ0

ENEL FIN. INTL. 1.875% 12/7/2028	0.00	USN30706VD93
US. TSY. NOTE/BON 3.125% 15/08/2044	0.00	US912810RH32
NATL. GRID GAS 1.125% 14/1/2033	0.00	XS2284250284
P3 GRP. SARL 4.625% 13/02/2030	0.00	XS2764853425
NTT FINANCE CORP 3.359% 12/03/2031	0.00	XS2778374129
US TREASURY N/B 3.62% 15/FEB/2053	0.00	US912810TN81
BLACKSTONE PROP. 1.625% 4/20/2030	0.00	XS2398746144
ING GROEP F2F 11/09/2027	0.00	US456837BF96
WOLTERS KLUWER NV 0.25% 30/MAR/2028	0.00	XS2324836878
NISOURCE INC	0.00	US65473P1057
AKER BP 6.00% 13/6/2033	0.00	US00973RAM51
JAPAN GOV. TEN YEA 0.20% 20/06/2032	0.00	JP1103671N74
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
ENAGAS	0.00	ES0130960018
FIFTH THIRD BANCORP F2F 27/7/2029	0.00	US316773DK32
CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD	0.00	US172967MQ12
TORONTO-DOMINION 3.879% 13/03/2026	0.00	XS2597408439
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS	0.00	
BANCO DE SABADELL F2V 16/08/203300000 5 REGS	0.00	XS2588884481
ENTERGY LOUISIANA 3.05% 01/06/2031D	0.00	US29364WAX65
INTESA SANPAOLO 7.80% 28/11/2053	0.00	US46115HCF29
DEMANT A S	0.00	DK0060738599
ITALY BUONI POLIEN 6.50% 01/11/2027	0.00	IT0001174611
SQUARE ENIX HOLDINGS CO LTD	0.00	JP3164630000
ABN AMRO BANK F2F 22/2/2033100000 290	0.00	XS2558022591
BANCO BILBAO VIZCAYA F2V PERP2/2049	0.00	ES0813211028
OCI NV	0.00	NL0010558797
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00	US5312297220
AT&T INC 3.50% 15/9/2053	0.00	US00206RKJ04
MOTOROLA SOLUTIONS 5.40% 15/04/2034	0.00	US620076BZ10
ENERGY TRANSFER 5.75% 15/02/2033	0.00	US29273VAQ32
JAPAN GOV. TWENTY 2.10% 20/09/2028	0.00	JP1201051891
ESR CAYMAN LTD	0.00	KYG319891092
ENERGY TRANSFER 6.55% 1/12/2033	0.00	US29273VAU44
WELLTOWER 2.75% 15/1/2031	0.00	US95040QAL86
IGM FINANCIAL INC	0.00	CA4495861060
CONNECTICUT AVENUE SECURI R03 2M2 FRN 25/4/2043	0.00	US20753AAA25
JPM. CHASE F2F 1/6/2029	0.00	US46647PCJ30
SARTORIUS FINANCE 4.25% 14/9/2026	0.00	XS2678111050
TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000	0.00	US879360AE54
ZAR BNP PARIBAS A/C	0.00	
JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028	0.00	JP1051631PB2
JAPAN GOV. FIVE YE 0.10% 20/6/2025	0.00	JP1051441L76
GPMT 2021-FL4 LTD FL4 A FRN 15/11/2036	0.00	US36262TAA16
BANK OF AMERICA F2F 25/04/2034	0.00	US06051GLH01
US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100	0.00	US912810EY02
CIE DE SAINT-GOBA 1.625% 10/08/2025UR100000 46	0.00	XS2517103250
GETINGE AB-B	0.00	SE0000202624
CHARTER COMMS. OP 5.375% 01/05/2047	0.00	US161175BL78
TRANE TECHS. FINC. 5.25% 03/03/2033USD1000	0.00	US892938AA96
ORSTED 3.25% 13/09/2031	0.00	XS2531569965
MS. F2F 22/01/2031	0.00	US6174468L62
UNICREDIT UNICREDIT F2V PERP	0.00	XS2121441856
BUNDESOBLIGATION 0.00% 11/04/20251	0.00	DE0001141810
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026	0.00	US06406RBJ59
FLEXENTIAL ISSUER 2021-1 1A B 3.72% 27/11/2051EV TERM 3.72% 27/11/2051	0.00	US33938MAB54
PHOENIX GP HLDGS ORD	0.00	GB00BGXQNP29
BARCLAYS F2F 21/03/2035	0.00	
IVORY COAST GOV. I 8.25% 30/01/2037	0.00	
UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43	0.00	US912810TW80
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
AUSTRALIAN GOV. 3.00% 21/11/2033	0.00	AU0000217101
BUNDESREPUBLIK DEU 0.00% 15/08/2030	0.00	DE0001102507
US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100	0.00	US912810EV62
US. TSY. NOTE/BOND 0.25% 30/9/2025	0.00	US91282CAM38
COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A	0.00	US224044CS42
US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100	0.00	US912810EW46
INDONESIA TSY. BD. 7.00% 15/09/2030	0.00	IDG000013806
JAPAN GOV. TWENTY 2.20% 20/9/2027	0.00	JP1200971792
US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025	0.00	US91282CBC47
US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50	0.00	US912810SS87

DROPBOX INC		0.00	US26210C1045
JAPAN GOV. FIVE YE 0.10% 20/09/2025		0.00	JP1051451LA6
UTD. AIRLINES 4.375% 15/04/2026		0.00	US90932LAG23
MIRVAC GROUP PROPERTY TRUST		0.00	AU000000MGR9
CITY DEVELOPMENTS		0.00	SG1R89002252
FRENCH REPUBLIC GO 0.75% 25/2/2028		0.00	FR001400AIN5
JAPAN GOV. TWENTY 1.70% 20/06/2033		0.00	JP1201451D66
NATL. GRID 0.75% 1/9/2033		0.00	XS2381853436
HUSQVARNA AB - B SHARES		0.00	SE0001662230
ALBION NO 5 PLC 5 A FRN 17/07/2065		0.00	XS2673394909
US. TSY. NOTE/BON 2.375% 15/08/2024		0.00	US912828D564
ORACLE 4.50% 6/5/2028		0.00	US68389XCM56
HONGKONG LAND HOLDINGS LTD		0.00	BMG4587L1090
US. TSY. NOTE/BON 1.375% 15/8/2050		0.00	US912810SP49
GENERAL MILLS INC 0.45% 15/01/202600 SEC		0.00	XS2100788780
US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029		0.00	US91282CKD29
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
THL CREDIT WIND RIVER 2019- 3A AR FRN 15/04/2031		0.00	US97314JAA34
CARLYLE GLOBAL MARKET STR 4A A1R3 FRN 22/04/20321-R3 22/04/2032		0.00	US14309YBQ61
US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026		0.00	US91282CHU80
SOUND POINT CLO IX LTD 2A ARRR FRN 20/7/2032		0.00	US83609GBN43
Futures Margin - AUD		0.00	
ATLANTIA SPA 1.875% 12/02/2028		0.00	XS2301390089
THAMES WATER UTILI 1.25% 31/1/20322		0.00	XS2438026366
VOYA CLO 2014-1 LTD 1A AAR2 FRN 18/4/2031		0.00	US92915PAH82
TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A		0.00	US882384AD28
JAPAN GOV. TEN YEA 0.60% 20/06/2024		0.00	JP1103341E67
HCA 5.375% 01/02/2025		0.00	US404119BR91
US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027		0.00	US91282CKA89
US. TSY. NOTE/BOND 2.00% 30/06/2024		0.00	US912828XX34
US. TSY. NOTE/BOND 4.00% 31/01/2029		0.00	US91282CJW29
COMMONWEALTH BANK OF FRN 16/01/2025		0.00	XS2101563216
US. TSY. NOTE/BON 2.125% 31/07/2024		0.00	US9128282N91
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
PPG INDS. 1.20% 15/03/2026		0.00	US693506BU04
SK HYNIX 5.50% 16/01/2027		0.00	USY8085FBT67
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
JYSKE BANK A/S F2F 26/10/2028		0.00	XS2615271629
NOMURA REAL EST MA REIT		0.00	JP3048110005
JAPAN GOV. FIVE YE 0.10% 20/09/2027		0.00	JP1051541NA0
WENDY S FUNDING LLC 1A A2I 2.37% 15/6/2051A-2-I		0.00	US95058XAK46
HAMAMATSU PHOTONICS KK		0.00	JP3771800004
SWEDBANK 6.136% 12/09/2026		0.00	XS2678312112
US TREASURY N/B 3.87% 15/JAN/2026		0.00	US91282CGE57
SOUTHERN GAS NETWO 1.25% 2/12/2031		0.00	XS2265531181
M&G F2V 20/10/2048		0.00	US1888930150
SK HYNIX 6.25% 17/1/2026		0.00	USY8085FBJ85
US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029		0.00	US91282CFY21
ASHTREAD CAP. 5.55% 30/05/2033		0.00	US045054AQ67
MCDONALDS HOLDINGS CO JAPAN		0.00	JP3750500005
US. TSY. NOTE/BOND 1.50% 30/9/202424 USD AD-2024 DUE		0.00	US912828YH74
RELX FIN. 3.75% 12/06/20310000		0.00	XS2631867533
SBI HOLDINGS INC NPV		0.00	JP3436120004
US. TSY. NOTE/BOND 2.50% 31/01/2025		0.00	US9128283V09
NATWEST GRP. F2V 02/03/2027		0.00	US639057AJ71
US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024		0.00	US91282CCX74
US. TSY. NOTE/BON 2.875% 30/04/2025		0.00	US9128284M90
CVS HEALTH 4.78% 25/03/2038		0.00	US126650CY46
US. TSY. NOTE/BOND 1.50% 30/11/2024		0.00	US912828YV68
THAMES WATER UTILI 3.50% 25/2/2028		0.00	XS1371533867
UNILEVER FIN. NETH 3.25% 15/2/2032		0.00	XS2767489474
UBS GRP. UBS GRP. F2V PERP		0.00	
US. TSY. NOTE/BOND 1.00% 15/12/20244 USD1000 AV-2024		0.00	US91282CDN83
SOCIETE GENERALE SA SOCIETE GENERALE SA F2V PERP		0.00	US83371GAA94
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	JP1103571L10
US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53		0.00	US912810TR95
CEMEX SAB DE 5.45% 19/11/2029		0.00	USP2253TJN02

NORDEA BANK ABP 0.625% 24/05/20240 REGS	0.00	US65559D2C22
US. TSY. NOTE/BON 1.125% 28/02/2025	0.00	US912828ZC78
BARCLAYS 5.20% 12/05/2026	0.00	US06738EAP07
UK. GILT 4.75% 07/12/2030	0.00	GB00B24FF097
BP CAP. MKTS. 5.773% 25/5/2038	0.00	XS2629395612
NAMIBIA INTL. BOND 5.25% 29/10/2025	0.00	XS1311099540
MEXICAN BONOS 8.00% 31/7/20533 MXN	0.00	MX0MGO0001E4
JAPAN (10 YEAR ISS 0.10% 20/12/2031	0.00	JP1103651N11
JAPAN GOV. TEN YEA 0.10% 20-MAR-29	0.00	
TEMENOS AG	0.00	CH0012453913
LA MONDIALE SAM F2V 26/1/2047EGS	0.00	XS1556395710
ARBOR REALTY COMMERCIAL REA FL4 A FRN 15/11/2036	0.00	US03880RAA77
NIE FINANCE PLC 5.87% 01/DEC/2032	0.00	XS2528656080
CONNECTICUT AVENUE SECS. R02 1B1 FRN 25/9/2031	0.00	US20753KAF93
SHIMADZU CORP	0.00	JP3357200009
DENTSU GROUP INC	0.00	JP3551520004
AIB GRP. AIB GRP. F2V PERP	0.00	XS2010031057
US. TSY. NOTE/BON 2.125% 31-MAY-26	0.00	US9128286X38
JAPAN GOV. TEN YEA 0.10% 20-SEP-28	0.00	JP1103521JA8
PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000	0.00	US74251VAM46
US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027	0.00	US91282CEF41
JAPAN GOV. TWENTY 2.10% 20/03/2030	0.00	JP1201171A43
US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026	0.00	US9128287B09
L&G. GRP. F2V 21/03/204700000 7 REGS	0.00	XS1580239207
LKQ DUTCH BD. 4.125% 13/3/2031	0.00	XS2777367645
UK. GILT 1.50% 22/07/2026	0.00	GB00BYZW3G56
CANADIAN GOV. BD. 1.25% 01/06/2030	0.00	CA135087K379
COVENTRY B/SOC. F2V 12/3/2030	0.00	XS2777468674
CNH INDL. CAP. 5.10% 20/04/2029	0.00	US12592BAS34
BANCO SANTANDER 2.746% 28/05/2025200000 92	0.00	US05971KAE91
US. TSY. NOTE/BON 1.625% 15/5/2026	0.00	US912828R366
CANADIAN GOV. BD. 0.50% 1/09/2025	0.00	CA135087K940
UNITED STATES TREA 0.25% 31/08/20252025 USD1000 AC-2025	0.00	US91282CAJ09
UK. GILT 5.00% 07/03/2025	0.00	GB0030880693
DAIMLER TRUCK FIN. 5.00% 15/01/2027027	0.00	US233853AV24
JAPAN (10 YEAR ISS 0.10% 20/12/2030	0.00	JP1103611M11
CLARIANT AG REG	0.00	CH0012142631
TOYOTA FINANCE AUS 0.85% 09/09/2024	0.00	AU3CB0282945
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
INTL. BANK FOR REC 1.25% 10/12/2030	0.00	NZIBDDT017C5
INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000	0.00	US461070AQ74
COMCAST 5.35% 15/11/2027	0.00	US20030NEA54
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
FAIRFAX FINL. HLDG 6.00% 07/12/2033	0.00	US303901BM35
US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026	0.00	US912828YQ73
TELEFONICA EMISIO 4.895% 6/03/2048	0.00	US87938WAW38
BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026	0.00	US11120VAC72
US. TSY. NOTE/BON 1.625% 30/11/2026	0.00	US912828YU85
GILDAN ACTIVEWEAR INC	0.00	CA3759161035
US. TSY. NOTE/BOND 4.25% 15/11/2040	0.00	US912810QL52
NASDAQ 4.50% 15/02/2032	0.00	XS2643673952
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	US91282CF001
UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43	0.00	US912810TS78
US. TSY. NOTE/BOND 0.50% 31/8/2027	0.00	US91282CAH43
FRENCH REPUBLIC GO 1.00% 25/05/2027	0.00	FR0013250560
ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000	0.00	US682680AZ68
LOANCORE 2021-CRE5 ISSUER CRE5 E FRN 15/7/2036	0.00	US53947XAN21
JAPAN GOV. TEN YEA 0.10% 20/12/2027	0.00	JP1103491HC4
FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000	0.00	US303901BJ06
BANK OF AMERICA CORP F2F 22/7/2027	0.00	US06051GJS93
AMERICAN TOWER 5.80% 15/11/2028	0.00	US03027XCE85
AMAZON.COM 4.70% 1/12/2032	0.00	US023135CR56
BENEFIT STREET PARTNERS CL 17A AR FRN 15/07/2032	0.00	US08182BAL27
CADENT FIN. 5.625% 11/01/2036	0.00	XS2743029923
mitsui chemicals inc	0.00	JP3888300005
SCOUT24 SE	0.00	DE000A12DM80
HCA 5.25% 15/04/2025	0.00	US404119BQ19
VERIZON COMMUNICA 3.875% 01/03/2052	0.00	US92343VGP31
INTEL CORP 4.875% 10/02/2026	0.00	US458140CD04

LA MONDIALE SAM F2V 18/1/2048GS		0.00	XS1751476679
SK HYNIX 1.50% 19/1/2026		0.00	USY8085FBA76
JDE PEETS BV		0.00	NL0014332678
JAPAN GOV. TEN YEA 0.10% 20-JUN-29		0.00	JP1103551K72
ENGIE 4.25% 6/3/2044		0.00	FR0014000JE3
DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029		0.00	DE000A351Z56
GPT GROUP		0.00	AU000000GPT8
SWIRE PACIFIC		0.00	HK0019000162
VISA 4.30% 14/12/2045		0.00	US92826CAF95
BANCO SANTANDER SA 6.938% 07/11/2033		0.00	US05964HAZ82
ERAC USA FIN. 4.90% 1/5/203300 144A		0.00	US26884TAW27
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
CONNECTICUT AVENUE SECURI R07 1B1 FRN 25/04/2031		0.00	US20753QAF63
KERING 3.625% 05/09/2031		0.00	FR001400KHW7
ROCHE HLDGS. 2.607% 13/12/20511000 144A		0.00	US771196BY74
NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A		0.00	AU3FN0069027
WINGSTOP FNDG. 1A A2 2.841% 5/12/2050		0.00	US974153AB40
FORD MOTOR CREDIT 4.445% 14/02/2030		0.00	XS2767246908
Income Due - CHF		0.00	
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
STWD 2019-FL1 LTD FL1 B FRN 15/07/2038		0.00	US78485WAE93
SIEMENS FINANCIER 3.625% 22/2/2044		0.00	XS2769892600
WESTERN GAS PARTNE 4.75% 15/08/2028		0.00	US958254AK08
FRENCH REPUBLIC GO 0.00% 25/03/2025		0.00	FR0013415627
ASR NEDERLAND F2V 7/12/2043		0.00	XS2554581830
CIFC FNDG. 2017-III 3A A1 FRN 07/20/2030		0.00	US12548IAC62
NBN 3.75% 22/3/2034		0.00	XS2788379472
KEISEI ELECTRIC RAILWAY CO		0.00	JP3278600006
PROXIMUS SADP 3.75% 27/03/2034		0.00	BE0390123868
ROTHESAY LIFE 3.37% 12/JUL/2026		0.00	XS2027400063
STATNETT SF 3.375% 26/2/2036		0.00	XS2768793676
CBRE GBL. INVSTRS. 4.75% 27/03/2034		0.00	XS2793256137
US. TSY. NOTE/BON 4.625% 15-FEB-40		0.00	US912810QE10
US. TSY. NOTE/BOND 3.75% 31/12/2028		0.00	US91282CJR34
ALD 3.875% 22/02/2027		0.00	FR001400O457
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72		0.00	US65339KCQ13
US. TSY. NOTE/BON 3.375% 15/11/2048		0.00	US912810SE91
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
JAPAN GOV. TEN YEA 0.20% 20/03/2032		0.00	JP1103661N43
TENNET HLDG. TENNET HLDG. F2V PERP		0.00	XS2783649176
FRANCE GOVERNMENT 3.50% 25/4/2026		0.00	FR0010916924
SANTANDER DRIVE AUTO REC S1 R2 10.40% 16/04/20284% 16/04/2028		0.00	US80286QAB59
BANCO SANTANDER M 5.375% 17/4/2025		0.00	USP15075AH06
SARANAC CLO VI LTD 6A A1R FRN 13/08/2031		0.00	US80317LAJ26
UK. GILT 3.50% 22/10/2025		0.00	GB00BPCJD880
FRENCH REPUBLIC GO 0.00% 25/05/2032		0.00	FR0014007L00
JAPAN GOV. TEN YEA 0.10% 20/09/2027		0.00	JP1103481H98
BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033		0.00	DE000BU22007
FRENCH REPUBLIC GO 2.00% 25/11/2032		0.00	FR001400BK23
RED ELECTRICA FINA 3.00% 17/01/2034		0.00	XS2744299335
ENERGY TRANSFER 5.55% 15/2/2028		0.00	US29273VAP58
ZAXBY S FUNDING LLC 1A A2 3.238% 30/07/20512051		0.00	US98920MAA09
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
UNUM GROUP 4% SNR NTS 15/06/2029 USD2000		0.00	US91529YAN67
SPAIN GOV. BD. 0.60% 31/10/2029		0.00	ES0000012F43
STELLANTIS 4.25% 16/6/2031		0.00	XS2634690114
SINO LAND CO LTD HKG		0.00	HK0083000502
UK. GILT 4.25% 07/06/2032		0.00	GB0004893086
DRYDEN 41 SNR. LOAN 41A AR FRN 15/04/2031		0.00	US26244KAN63
US. TSY. NOTE/BOND 3.00% 15/02/2049		0.00	US912810SF66
US. TSY. NOTE/BON 4.375% 15/11/2039		0.00	US912810QD37
HISCOX 6.00% 22/09/2027		0.00	XS2524678666
US TREASURY N/B 2.37% 15/FEB/2042		0.00	US912810TF57
TOBU RAILWAY CO LTD		0.00	JP3597800006
CONNECTICUT AVENUE SECURI R01 1B1 FRN 25/10/2041		0.00	US20754RAF38
SBA TOWER TST. 6.559% 15/11/2052052		0.00	US78403DAZ33
MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A		0.00	US233851EC41

ROCHE HLDGS. 5.593% 13/11/2033	0.00	US771196CH33
UK. GILT 1.00% 31/01/2032	0.00	GB00BM8Z2T38
US TREASURY N/B 4.5% 15/NOV/2025	0.00	US91282CFW64
JPM. CHASE F2F 21/03/2034	0.00	XS2791972248
NEWMONT NEWCREST F 5.30% 15/03/2026	0.00	US65163LAN91
AMPRION 0.625% 23/9/2033EGS	0.00	DE000A3E5VX4
VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000	0.00	US929160AS87
BX TRUST 2023-DELC DELC A FRN 15/06/2038	0.00	US05610DAA00
DIAMOND ISSUER 1A C 3.787% 20/11/2051	0.00	US25267TAS06
FANNIE MAE POOL 6.00% 1/4/2053	0.00	US3140QRX248
PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000	0.00	US72650RBM34
US. TSY. NOTE/BON 2.875% 15-MAY-49	0.00	US912810SH23
AXA SA F2F 11/7/2043	0.00	XS2610457967
MET LIFE GLOB FNDG. FRN 21/03/20250003% 21/03/2025	0.00	US59217GEX34
CONNECTICUT AVENUE SECURI R01 1B1 FRN 25/1/2044	0.00	US20753UAF75
VENTURE XXVIII CLO LTD 28A A1R FRN 20/07/2030	0.00	US92331AAU88
PERM. TSB GRP. HLDGS F2F 30/6/2029	0.00	XS2641927574
NESTLE HLDGS. 5.25% 21/9/2026	0.00	XS2689044258
BX TRUST BIO A FRN 15/02/2041	0.00	US05612AAA43
INTESA SANPAOLO 5.125% 29/08/2031	0.00	XS2673808726
SPAIN GOV. BD. 3.55% 31/10/2033	0.00	ES0000012L78
US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43	0.00	US912810TQ13
BLACK DIAMOND CLO 2019-1 D 1A A1R FRN 15/05/2032	0.00	XS2390844780
MADISON PARK FUNDING XXXIV 34A AR FRN 25/04/2032	0.00	US55819GAL32
BUNDESobligation 1.30% 15/10/2027.01 .186	0.00	DE0001141869
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
UK. GILT 4.25% 07/12/2027	0.00	GB00B16NNR78
NEUBERGER BERMAN LOAN ADVI 34X BR FRN 20/01/2035	0.00	USG65335AJ88
FUT. U.S. T-BONDS JUN24	0.00	
CHIBA BANK LTD JPY	0.00	JP3511800009
TARGA RES. 6.50% 15/2/2053	0.00	US87612GAD34
FS RIALTO FL4 A FRN 19/01/2039	0.00	US30326MAA36
SPAIN GOV. BD. 4.90% 30/7/2040	0.00	ES00000120N0
US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025	0.00	US91282CGN56
VMED O2 UK FINAN 4.5% 15/07/2031	0.00	XS2358483258
US TREASURY N/B 2.62% 31/MAY/2027	0.00	US91282CET45
BRISTOL-MYERS SQUI 4.90% 22/02/2027	0.00	US110122EE42
DEUTSCHE BAHN FIN. 4.00% 23/11/2043	0.00	XS2722190795
SAXON ASSET SECURITIES TRUST 3 M2 FRN 26/12/2034D M-2	0.00	US805564QW46
US. TSY. NOTE/BON 2.375% 15/11/2049	0.00	US912810SK51
AKER BP ASA 5.60% 13/6/2028	0.00	US00973RAL78
UK. GILT 0.125% 30/01/2026	0.00	GB00BL68HJ26
HCA 5.45% 1/4/2031	0.00	US404119CT49
WHARF HOLDINGS LTD HKD	0.00	HK0004000045
US. TSY. NOTE/BON 1.125% 28/2/2027	0.00	US912828ZB95
ITALY BUONI POLIEN 5.00% 01/08/2034	0.00	IT0003535157
HSBC HLDGS. F2F 23/5/2033	0.00	XS2621539910
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
UK. GILT 0.375% 22/10/2030	0.00	GB00BL68HH02
TCI-SYMPHONY CLO 2016-1 LT 1A AR2 FRN 13/10/2032	0.00	US87229WAQ42
INTL. DISTRIBUTIO 7.375% 14/09/2030	0.00	XS2677642717
GREYSTONE CRE NOTES 2019-FL FL2 E FRN 15/09/2037	0.00	US39809LAJ35
JAPAN GOV. TWENTY 2.10% 20/12/2027	0.00	JP12009917C3
BUNDESobligation 2.40% 19/10/2028.01 .188	0.00	DE000BU25018
BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027	0.00	US05964HAS40
NEW ORLEANS HOTEL TRUST 20 HNL A FRN 15/04/2032	0.00	US647622AA79
AT&T INC 3.55% 15/09/2055	0.00	US00206RLJ94
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
HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000	0.00	US42250PAA12
JBS USA LUX JBS US 3.00% 2/2/2029	0.00	US46590XAN66
FRANCE GOV. BD. 0.50% 25/05/2025	0.00	FR0012517027
US. TSY. NOTE/BON 4.375% 15/05/2040	0.00	US912810QH41
US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026	0.00	US91282CHB00
CNH INDL. CAP. 5.50% 12/01/2029	0.00	US12592BAR50
US. TSY. NOTE/BON 4.375% 15/05/2041	0.00	US912810QQ40
US TREASURY N/B 3.62% 31/MAY/2028	0.00	US91282CHE49
UNUM GROUP 4.125% 15/06/2051	0.00	US91529YAR71

SEMCORP INDUSTRIES LIMITED	0.00	SG1R50925390
VOLVO CAR AB	0.00	SE0016844831
ROHM CO LTD	0.00	JP3982800009
CHENIERE US CHRIS 5.125% 30/06/2027	0.00	US16412XAG07
WELLS FARGO F2F 04/04/203131 USD U	0.00	US95000U2L65
US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030	0.00	US91282CHW47
NIPPON EXPRESS HLD NPV	0.00	JP3688370000
FRANCE GOV. BD. 4.75% 25/04/2035	0.00	FR0010070060
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
RREF 2012 LT1 LLC FL8 B FRN 19/01/2027L B 0.0% 31/12/2037	0.00	US76243NAE67
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
HUNTINGTON BANCSHARE F2F 02/02/2035	0.00	US446150BD56
JAPAN GOV. TWENTY 2.10% 20/03/2029	0.00	JP1201101944
TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639	0.00	XS2655865546
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
N/WIDE. B/SOC. 4.50% 1/11/2026	0.00	XS2710354544
NATWEST GROUP PLC F2V 14/09/2032	0.00	XS2382950330
WESTERN POWER DIS 3.949% 20/9/2032	0.00	XS2528341766
DUKE ENERGY INDIAN 3.25% 01/10/2049	0.00	US26443TAB26
STACK INFRA. ISSUER 1A A2 1.893% 25/08/2045	0.00	US85236KAD46
US. TSY. NOTE/BOND 2.75% 15/11/2042	0.00	US912810QY73
MICROSOFT 2.921% 17/03/2052	0.00	US594918CE21
RCI BANQUE 4.625% 02/10/2026	0.00	FR001400KXW4
TESCO PROP. FIN. 5.744% 13/04/2040	0.00	XS0512401976
DIAMONDBACK ENERGY 6.25% 15/3/2033	0.00	US25278XAV10
US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41	0.00	US912810TC27
US. TSY. NOTE/BOND 3.00% 30/09/2025	0.00	US9128285C00
US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030	0.00	US91282CJQ50
US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030	0.00	US91282CJG78
EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027	0.00	BE6338167909
US. TSY. NOTE/BOND 3.00% 15/08/2048	0.00	US912810SD19
ODAKYU ELECTRIC RAILWAY CO	0.00	JP3196000008
JAPAN GOVERNMENT T 0.10% 20/06/2031	0.00	JP1103631M74
WESTERN POWER DIST 3.53% 20/9/2028	0.00	XS2528341501
US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030	0.00	US91282CGJ45
US. TSY. NOTE/BON 3.375% 15/05/2044	0.00	US912810RG58
UK. GILT 0.25% 31/07/2031	0.00	GB00BMGR2809
FRENCH REPUBLIC GO 0.00% 25/02/2026	0.00	FR0013508470
US. TSY. NOTE/BOND 0.50% 31/03/2025	0.00	US912828ZF00
JAPAN GOV. FIVE YE 0.20% 20/12/2027	0.00	JP1051561P27
MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH	0.00	US571903BG74
US. TSY. NOTE/BOND 2.25% 15/08/2049	0.00	US912810SJ88
ACEF HOLDING SCA 1.25% 26/04/2030	0.00	XS2401704189
ITALY BUONI POLIEN 5.00% 01/08/2039	0.00	IT0004286966
REALTY INC. 2.85% 15/12/2032	0.00	US756109BL76
FRENCH REPUBLIC GO 2.75% 25/2/2029	0.00	
FRENCH REPUBLIC GO 5.50% 25/04/2029	0.00	FR0000571218
WELLS FARGO F2F 25/7/20290797 3.73% 25/07/2029	0.00	US95000U3E14
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
TRITAX EUROBOX PLC 0.95% 02/06/2026	0.00	XS2347379377
DUKE ENERGY CORP NEW 3.1% 15/06/2028	0.00	XS2488626610
FRENCH REPUBLIC GO 2.25% 25/05/2024	0.00	FR0011619436
AT&T INC 4.25% 1/6/2043	0.00	XS0932036154
INDONESIA TSY. BD. 7.50% 15/4/2040	0.00	IDG000014101
GRIFOLS SA	0.00	ES0171996087
BUNDESREPUBLIK DEU 1.25% 15/08/2048	0.00	DE0001102432
PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000	0.00	US709629AR06
JAPAN GOV. TEN YEA 0.10% 3/20/2030	0.00	JP1103581L42
INTL. BUSINESS MA 4.875% 06/02/2038	0.00	XS2583743047
US. TSY. NOTE/BON 1.625% 30/09/2026	0.00	US912828YG91
TELECOM ITALIA SP 5.303% 30/05/2024024	0.00	US87927YAA01
ITALY BUONI POLIEN 4.00% 01/02/2037	0.00	IT0003934657
KOREA HOUSING FIN 3.714% 11/04/2027	0.00	XS2545732484
CANADIAN GOV. BD. 4.50% 01/11/2025	0.00	CA135087Q806
JAPAN GOV. THIRTY 0.50% 20/09/2046	0.00	JP1300521G93
COMCAST CORP 2.887% 1/11/2051	0.00	US20030NDS71
IQVIA 6.25% 01/02/2029	0.00	US46266TAF57

BUNDESREPUBLIK DEU 4.75% 04/07/2034	0.00	DE0001135226
KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A	0.00	US496902AR81
US. TSY. NOTE/BOND 3.75% 15/08/2041	0.00	US912810QS06
AZRIELI GROUP	0.00	IL0011194789
SOGECAP F2F 16/05/2044GS	0.00	FR001400M1X9
ISRAEL GOV. INTL. 5.00% 30/10/2026	0.00	XS2711443932
CEZ AS 2.37% 06/APR/2027	0.00	XS2461786829
PNC FINL. SERVS. GRP F2F 20/10/2034	0.00	US693475BU84
BP CAPITAL MARKETS PLC 3.625% 31/12/2049	0.00	XS2193662728
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	
FLATIRON CLO 17 LTD 1A AR FRN 15/5/2030	0.00	US33882GAE89
ANCHORAGE CAPITAL CLO 3-R L 3RA B FRN 28/01/2031USD 144A B	0.00	US03330AAC62
FRENCH REPUBLIC GO 1.75% 25-JUN-39	0.00	FR0013234333
JAPAN GOV. THIRTY 2.00% 20/09/2041	0.00	JP1300351B93
UK. GILT 1.25% 22/07/2027	0.00	GB00BDRHNP05
ENERGY TRANSFER OP 6.25% 15/04/2049	0.00	US29279FAA75
JAPAN (30 YEAR ISS 0.70% 20/12/2051	0.00	JP1300731N17
BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01	0.00	DE0001102556
TELEFONICA EUR. TELEFONICA EUR. F2V PERP	0.00	XS2755535577
JAPAN GOV. FIVE YE 0.10% 20/12/2024	0.00	JP1051421L13
WELLS FARGO & CO 1.375% 26/10/2026	0.00	XS1400169931
BUNDESREPUBLIK DEU 1.70% 15/08/2032	0.00	DE0001102606
US. TSY. NOTE/BOND 3.75% 11/15/2043	0.00	US912810RD28
IIDA GROUP HOLDING NPV	0.00	JP3131090007
UK. GILT 3.25% 31/1/2033	0.00	GB00BMV7TC88
WIZZ AIR FIN. 1.00% 19/01/2026	0.00	XS2433361719
JAPAN GOV. FIVE YE 0.10% 20/03/2028	0.00	JP1051581P56
COLOMBIAN PESO	0.00	
YAMATO HOLDINGS CO LTD	0.00	JP3940000007
TOTALENERGIES SE TOTALENERGIES SE F2V PERP	0.00	XS2432130610
SPAIN GOV. BD. 0.00% 31/01/2026	0.00	ES0000012G91
CARS-DB4 1A A4 3.19% 15/02/2050	0.00	US12510HAD26
US. TSY. NOTE/BON 3.125% 15/02/2042	0.00	US912810QU51
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00	CNE100000593
PENSKE TRUCK LEAS 1.70% 15/06/2026/06/2026 USD1000 144A	0.00	US709599BM55
US. TSY. NOTE/BON 3.625% 15/02/2044	0.00	US912810RE01
CITIGROUP F2F 01/05/2032	0.00	US172967MY46
FOX CORP 6.5% SNR NTS 13/10/2033 USD1000	0.00	US35137LAN55
CASSIA 2022-1 SRL 1A A FRN 22/05/2034/2034	0.00	XS2459127739
JPMORGAN CHASE & CO F2F 08/11/2032	0.00	US46647PCR55
ORACLE 3.85% 1/4/2060	0.00	US68389XBY04
SPRINT CAP. 8.75% 15/03/2032	0.00	US852060AT99
BUNDESREPUBLIK DEU 0.50% 15/08/2027	0.00	DE0001102424
JAPAN GOV. TWENTY 1.90% 20/12/2028	0.00	JP1201081914
BECHTLE AG	0.00	DE0005158703
VIER GAS TRANSPOR 4.625% 26/9/2032	0.00	XS2535725159
BNP PARIBAS F2F 19/04/2032AR 2.871% 19/04/2032	0.00	US09659W2P81
WELLS FARGO & CO F2F 24/04/2034	0.00	US95000U3D31
ITALY BUONI POLIEN 2.95% 01/09/2038	0.00	IT0005321325
MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A	0.00	US58769JAS69
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
BARCLAYS F2F 24/06/2031	0.00	US06738EBM66
ORACLE CORPORATION JAPAN	0.00	JP3689500001
ORANGE SA 3.25% 15/JAN/2032	0.00	FR0013396538
ALEXANDRIA REAL ES 2.95% 15/03/2034	0.00	US015271AY59
JBS USA LUX JBS US 5.75% 1/4/2033	0.00	US46590XAY22
ONEOK INC 6.05% 1/9/2033	0.00	US682680BL63
APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9	0.00	XS2164646304
BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000	0.00	US06849UAD72
US. TSY. NOTE/BON 2.875% 15/11/2046	0.00	US912810RU43
TDF INFRA. SASU 5.625% 21/7/2028	0.00	FR001400J861
CLOSE BROS. FIN. 2.75% 19/10/2026	0.00	XS1506033239
UNICREDIT F2F 22/7/2027	0.00	XS2207976783
BROADCOM INC 3.419% 15/04/2033	0.00	US11135FBK66
CGI INC COM NPV SUB VTG SHS CL A	0.00	CA12532H1047
ENGIE 4.25% 6/9/2034	0.00	FR001400KHH8
CANADIAN GOVERNMENT 1.00% 01/09/2026	0.00	CA135087L930
PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS	0.00	BE0002977586
FREDDIE MAC STACR REMIC T DNA6 B1 FRN 25/10/2041	0.00	US35564KLU15
US. TSY. NOTE/BOND 3.00% 15/05/2042	0.00	US912810QW18
ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043	0.00	FR001400FDC8
AUTOZONE 4.75% 01/02/2033	0.00	US053332BD36

GS. GRP. 4.223% 5/1/2029	0.00	US38141GWZ35
US. TSY. NOTE/BON 2.625% 31/03/2025	0.00	US9128284F40
EXTENDED STAY AMERICA TRUST ESH E FRN 15/7/2038	0.00	US30227FAL40
SPAIN GOV. BD. 1.25% 31/10/2030	0.00	ES0000012G34
AMGEN 5.60% 2/3/2043	0.00	US031162DS61
US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030	0.00	US91282CHJ36
ENTERP 4.5 02/15/45 144A	0.00	US26884TAN28
US. TSY. NOTE/BOND 4.75% 15/02/2041	0.00	US912810QN19
HOSHIZAKI CORP	0.00	JP3845770001
UK. GILT 4.00% 22/1/2060	0.00	GB00B54QLM75
UK. GILT 0.50% 31/1/2029	0.00	GB00BLPK7227
SPAIN GOV. BD. 6.00% 31/01/2029	0.00	ES0000011868
COX COMMS. 5.45% 15/09/202815/09/2028	0.00	US224044CR68
US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030	0.00	US91282CGS44
AIB GRP. F2F 17/11/2027REGS	0.00	XS2343340852
JAPAN GOV. TEN YEA 0.40% 20/6/2025	0.00	JP1103391F65
MORGAN STANLEY F2F 04/05/2027	0.00	US61772BAB99
US. TSY. NOTE/BON 2.875% 15/05/2043	0.00	US912810RB61
ORACLE 5.80% 10/11/2025	0.00	US68389XCF06
COMCAST 3.75% 1/4/2040	0.00	US20030NDH17
MS. F2F 21/07/2034	0.00	US61747YFG52
TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS	0.00	DE000A3LQ952
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
NATL. GRID ELECTR 5.818% 31/07/2041	0.00	XS2659226943
CCL INDUSTRIES INC	0.00	CA1249003098
CHARTER COMM OPT L 3.50% 01/06/2041	0.00	US161175BZ64
JAPAN GOV. TWENTY 1.50% 20/09/2043	0.00	JP1201861PA6
NBM US HLDGS. 7.00% 14/05/2026	0.00	USU63768AA01
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
GOLDENTREE LOAN MGT. US C 16A AR FRN 20/01/2034034 USD 144A A-R	0.00	US38090AAC27
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
ENI 3.875% 15/1/2034	0.00	XS2739132897
BENEFIT STREET PARTNERS C 16A A1R FRN 17/01/2032R 144A FLTG RT 17/01/2032	0.00	US08181VAN55
DRYDEN 95 CLO 95A A FRN 20/08/2034USD 144A A	0.00	US262487AA97
BUCKHORN PARK CLO 1A AR FRN 18/07/2034	0.00	US118382AQ32
NATWEST MKTS. 6.625% 22/6/2026	0.00	XS2638487566
DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000	0.00	US23311VAK35
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
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
ONEMAIN FINL. ISSUANCE TST 2A A 4.89% 14/10/203410/2034	0.00	US68268VAA35
BUNDESREPUBLIK DEU 2.50% 04/07/2044	0.00	DE0001135481
OHA CREDIT FNDG. 17 17A A FRN 20/04/2037FLTG 0.0% 20/04/2037	0.00	US67109SAA50
FRENCH REPUBLIC GO 3.00% 25/5/2033	0.00	FR001400H7V7
GACI FIRST INVESTM 5.00% 29/01/2029	0.00	XS2755904526
ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027	0.00	XS2389757944
STWD 2019-FL1 LTD FL1 AS FRN 15/07/2038	0.00	US78485WAC38
CREDIT AGRICOLE ASSURANCES F2V PERP	0.00	FR0012222297
US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026	0.00	US912828Y958
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
TOTALENERGIES SE 3.25% PERP	0.00	XS2432131188
BX TRUST 2018-GW GW F FRN 15/5/2035	0.00	US12433UAQ85
WILLIAMS COS INC/T 2.60% 15/03/20311000	0.00	US969457BY52
FRANCE GOV. BD. 0.25% 25/11/2026	0.00	FR0013200813
MILLICOM INTL. CEL 4.50% 27/04/2031	0.00	USL6388GHX18
ITALY BUONI POLIEN 5.25% 01/11/2029	0.00	IT0001278511
FRANCE GOV. BD. 3.25% 25/05/2045	0.00	FR0011461037
UNITEDHEALTH GRP. 5.20% 15/4/2063	0.00	US91324PEX69
ROGERS COMMS. 5.30% 15/02/2034	0.00	US775109DF56
SPAIN GOV. BD. 3.25% 30/4/2034	0.00	ES0000012M85
MPLX 4.125% 1/3/2027	0.00	US55336VAK61
SHAMROCK RESIDENTIAL 2022-1 D 1 A FRN 24/01/2061	0.00	XS2441643827
CANADIAN GOV. BD. 0.25% 1/3/2026	0.00	CA135087L518
COLD STORAGE TRUST 2020-IC ICE5 F FRN 15/11/2023	0.00	US193051AS82
ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000	0.00	US29273RBRK41
SOGECAP SOGECAP F2V PERP	0.00	FR0012383982
US. TSY. NOTE/BOND 2.25% 15/08/2046	0.00	US912810RT79
CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C	0.00	US209111GG25

CADENT FIN. 0.625% 19/03/2030EUR100000	0.00	XS2320438653
MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039	0.00	XS2021481663
FIRSTSERVICE CORP COM NPV	0.00	CA33767E2024
BONDOPT FRANCE (GOVT OF) 0 62.25 150825FR0013480613	0.00	
JAPAN GOV. TWENTY 1.60% 20/12/2033	0.00	JP1201471DC6
BDS 2020-FL5 LTD FL5 E FRN 16/02/2037	0.00	US05492QAL05
BANCO BPM 4.625% 29/11/2027	0.00	IT0005572166
FROST CMBS 2021-1 DAC 1X EUD FRN 22/11/2026	0.00	XS2402428770
WESSEX WATER SERV 5.125% 31/10/2032	0.00	XS2569776136
VOLKSWAGEN INTL. FIN. F2V PERP	0.00	XS1799939027
SHIRE ACQUISITIONS 3.20% 23/09/2026	0.00	US82481LAD10
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
HIROSE ELECTRIC JPY	0.00	JP3799000009
HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS	0.00	FR0013510823
VODAFONE GRP. F2V 04/06/2081	0.00	US92857WBV19
BENIN GOV. INTL. 4.875% 19/01/2032R100000 REGS	0.00	XS2278994418
US. TSY. NOTE/BOND 2.50% 15/02/2045	0.00	US912810RK60
CONNECTICUT AVENUE SECURI R09 2M2 FRN 25/09/2042	0.00	US20753DAB47
IRON MOUNTAIN 4.50% 15/2/2031	0.00	
NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000	0.00	US65473QBB86
UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030	0.00	US91282CHF14
LIFE 2021-BMR MORTGAGE TRUS BMR F FRN 15/03/2038	0.00	US53218CAL46
ITALY BUONI POLIEN 4.75% 01/09/2028	0.00	IT0004889033
WELLS FARGO F2F 11/02/2031	0.00	US95000U2J10
US. TSY. NOTE/BOND 3.00% 15/05/2047	0.00	US912810RX81
UK. GILT 4.25% 07/12/2040	0.00	GB00B6460505
FRENCH REPUBLIC GO 0.00% 25/2/2025	0.00	FR0014007TY9
N/WIDE. B/SOC. F2F 07/12/2027	0.00	XS2562898143
FRENCH REPUBLIC GO 4.00% 25/04/2055	0.00	FR0010171975
US. TSY. NOTE/BOND 2.75% 28/02/2025	0.00	US9128283Z13
EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000	0.00	US485134BQ27
JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000	0.00	US46647PCU84
BUNDESREPUBLIK DEU 2.50% 15/08/2046	0.00	DE0001102341
COMCAST 3.999% 01/11/2049	0.00	US20030NCE94
ITALY BUONI POLIEN 4.20% 01/03/2034	0.00	IT0005560948
TCW CLO 2018-1 LTD 1A A1R FRN 25/04/2031A A-1-R	0.00	US87240UAR14
YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A	0.00	US984851AG07
WHIRLPOOL 5.75% 01/03/2034	0.00	US963320BC98
AMERICAN AIRLINES 5.50% 20/4/2026	0.00	US00253XAA90
CVS HEALTH 5.125% 20/07/2045	0.00	US126650CN80
YORKSHIRE WATER FINANCE 2.75% 18/APR/2041	0.00	XS1984257029
ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026	0.00	US00084DBC39
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
PACIFIC GAS & ELEC 4.95% 1/7/2050	0.00	US694308JN86
PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32	0.00	US744448CQ27
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00	SE0000108847
BUNDESREPUBLIK DEU 0.00% 15/8/2026	0.00	DE0001102408
UK. GILT 0.25% 31/01/2025	0.00	GB00BLPK7110
F&G GLOBAL FUNDING 0.90% 20/09/202400 2021-2	0.00	US30321L2B72
JAPAN GOV. TWENTY 0.20% 20/06/2036	0.00	JP1201571G68
UNITEDHEALTH GRP. 3.70% 15/08/2049	0.00	US91324PDU30
JAPAN GOV. THIRTY 2.20% 20/09/2039	0.00	JP13003119A4
US TREASURY N/B 3.37% 15/AUG/2042	0.00	US912810TK43
SPI 200 2406 FUT	0.00	
SPAIN GOV. BD. 5.75% 30/07/2032	0.00	ES0000012411
MARKEL GRP. 5.00% 05/04/2046	0.00	US570535AQ71
FLEXENTIAL ISSUER 2021-1 1A A2 3.25% 27/11/20511 USD 144A A-2	0.00	US33938MAA71
JAPAN GOV. THIRTY 2.20% 20-MAR-41	0.00	JP1300341B39
INTEL 5.60% 21/2/2054	0.00	US458140CM03
PECO ENERGY 4.60% 15/05/2052	0.00	US693304BD82
US. TSY. NOTE/BON 2.875% 15/08/2045	0.00	US912810RN00
CARLYLE US CLO 2021-1 LTD 1A A1 FRN 15/04/2034	0.00	US14316MAA99
EQT 5.70% 01/04/2028	0.00	US26884LAQ23
FRENCH REPUBLIC GO 0.00% 25/02/2027	0.00	FR0014003513
OVINTIV 5.65% 15/5/2028	0.00	US69047QAB86
DEUCE FINCO PLC 5.50% 15/06/2027	0.00	XS2351480996
JAPAN GOV. TWENTY 1.40% 20/12/2042	0.00	JP1201831P14
US. TSY. NOTE/BON 1.125% 15/5/2040	0.00	US912810SR05
ARBYS FNDG. 1A A2 3.237% 30/7/2050	0.00	US038779AB06
US. TSY. NOTE/BON 2.125% 30/9/2024	0.00	US9128282Y56
FRANCE GOV. BD. 1.00% 25/11/2025	0.00	FR0012938116

OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI		0.00	
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
AUTOLIV 3.625% 07/08/2029		0.00	XS2759982577
BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS		0.00	DE0001102614
OVINTIV 5.65% 15/05/2025		0.00	US69047QAA04
MOTABILITY OPERAT 5.625% 24/1/2054		0.00	XS2742661122
OTIS WORLDWIDE 2.565% 15/2/2030		0.00	US68902VAK35
TARGA RES. 5.20% 01/07/20272027 USD1000		0.00	US87612KAA07
US. TSY. NOTE/BOND 2.25% 31/12/2024		0.00	US9128283P31
SWO JPY RCV LIBOR 6M PAY 0.608 110528		0.00	
NATL. EXPRESS GRP 2.375% 20/11/2028		0.00	XS2081477817
CPUK FIN. 6.50% 28/08/2026		0.00	XS2230739059
US. TSY. NOTE/BOND 2.75% 30/06/2025		0.00	US912828XZ81
ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD		0.00	US68268NAP87
HIKARI TSUSHIN INC		0.00	JP3783420007
US. TSY. NOTE/BOND 3.00% 31/10/2025		0.00	US9128285J52
CANADIAN GOVERNMEN 1.50% 01/06/2031		0.00	CA135087M276
DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D		0.00	US25746UCC18
STELLANTIS 3.50% 19/9/2030		0.00	XS2787827190
JAPAN GOVERNMENT T 0.50% 20/03/2041		0.00	JP1201761M45
MAGNETITE XXIX LTD 29A A FRN 15/1/2034		0.00	US55955KAA25
HKT TRUST AND HKT SHARE STAPLED UNIT		0.00	HK0000093390
REGATTA XXVII FNDG. 1A A1 FRN 26/04/2037/04/2037		0.00	US758970AA56
US TREASURY N/B 3.25% 30/JUN/2029		0.00	US91282CEV90
HUNTINGTON BANCSHARE F2F 8/21/2029		0.00	US446150BC73
FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A		0.00	US33767BAB53
OPTION ONE MORTGAGE LOAN TRU 5 M2 FRN 25/12/2035USD M-2		0.00	US68389FJZ80
TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029		0.00	FR0014006TQ7
UK. GILT 4.25% 07/03/2036		0.00	GB0032452392
US. TSY. NOTE/BOND 2.50% 15/02/2046		0.00	US912810RQ31
COCA-COLA 2.50% 15/3/2051		0.00	US191216DC18
CONCORDIA FINANCIAL GROUP LTD		0.00	JP3305990008
CAIXABANK F2F 15/03/2030		0.00	US12803RAG92
US. TSY. NOTE/BON 2.625% 31/01/2026		0.00	US9128286A35
SABLE INTL. FIN. 5.75% 7/9/2027		0.00	US785712AG56
UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030		0.00	US91282CGZ86
GWYNT Y MOR OFTO 2.778% 17/02/2034		0.00	XS1175846580
OCADO GRP. 3.875% 08/10/2026		0.00	
VBTEL 2022-1A F 1A F 5.268% 15/02/2052		0.00	US91823ABA88
CIGNA CORP 4.375% 15/10/2028		0.00	US125523AH38
ZIGGO BV 2.87% 15/JAN/2030		0.00	XS2069016165
PANTHER BF AGGREG 4.375% 15/05/2026		0.00	XS1964638107
YARA INTL. 4.75% 01/06/2028D2000 144A		0.00	US984851AF24
HOLDING D INFRASTRUCTURE 1.47% 18/JAN/2031		0.00	XS2433135543
UK. GILT 3.75% 22/07/2052		0.00	GB00B6RNH572
US. TSY. NOTE/BOND 2.50% 15/05/2046		0.00	US912810RS96
FUTURES MARGIN-SGD		0.00	
WILLIAMS PARTNERS 3.75% 15/6/2027		0.00	US96949LAD73
ITALY BUONI POLIEN 5.75% 01/02/2033		0.00	IT0003256820
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
COLOGIX CANADIAN ISSUER 1CAN B 5.68% 25/01/205268% 25/01/2052		0.00	CA19521DAJ06
JPMORGAN CHASE & CO F2F 22/04/2032		0.00	US46647PCC86
ARDAGH METAL PACKA 6.00% 15/06/2027		0.00	US03969YAC21
ROMANIAN GOV. INT 6.625% 27/9/20291000 8 REGS		0.00	XS2538441598
APPLE INC 3.95% SNR NTS 08/08/2052 USD1000		0.00	US037833EQ92
CANADIAN GOV. BD. 2.00% 1/12/2051		0.00	CA135087H722
SWISS CONFEDERATIO 3.50% 08/04/2033		0.00	CH0015803239
FRENCH REPUBLIC GO 6.00% 25/10/2025		0.00	FR0000571150
UK. GILT 3.75% 22/10/2053		0.00	GB00BPCJD997
MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000		0.00	XS2238792332
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE		0.00	
TELECOM ITALIA SPA		0.00	IT0003497168
US. TSY. NOTE/BON 3.125% 15/05/2048		0.00	US912810SC36
US. TSY. NOTE/BOND 3.00% 15/05/2045		0.00	US912810RM27
US. TSY. NOTE/BON 3.125% 31/08/2029		0.00	US91282CFJ53
SANTOS FIN. 6.875% 19/09/20333		0.00	US803014AB57
SPAIN GOV. BD. 5.15% 31/10/2028		0.00	ES00000124C5
US. TSY. NOTE/BOND 3.00% 15/11/2045		0.00	US912810RP57
BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000		0.00	US11120VAH69
US. TSY. NOTE/BOND 2.75% 15/08/2047		0.00	US912810RY64

TEREGA SA 0.87% 17/SEP/2030	0.00	FR0013534500
ITALY BUONI POLIEN 3.45% 01/03/2048	0.00	IT0005273013
COMMERZBANK F2F 25/03/2029	0.00	DE000CZ439B6
AUSTRALIA GOV. BD. 3.25% 21-04-2025	0.00	AU3TB0000168
JAPAN GOV. THIRTY 2.50% 20/3/2038	0.00	JP1300281845
PROLOGIS 1.75% 1/2/2031	0.00	US74340XCA72
THAMES WATER UTILI 8.25% 25/4/2040	0.00	XS2707822644
BARCLAYS PLC F2F 6/11/2029	0.00	
AUSTRALIA GOV. BD. 4.75% 21/4/2027	0.00	AU3TB0000135
FREDDIE MAC STACR REMIC T HQA3 A1 FRN 25/11/2043	0.00	US35564K3F46
ONEOK 4.85% 01/02/2049	0.00	US682680BZ59
PACIFIC GAS & ELEC 3.95% 01/12/2047	0.00	US694308HY69
AUSTRALIA GOV. BD. 0.50% 21/9/2026	0.00	AU0000106411
BUNDESREPUBLIK DEU 0.25% 15/08/2028	0.00	DE0001102457
JAPAN GOV. THIRTY 2.50% 20/9/2034	0.00	JP13001614A6
JAPAN GOV. THIRTY 0.70% 20/06/2048	0.00	JP1300591179
LOGICOR FINC. SAR 4.625% 25/07/2028	0.00	XS2753547673
SLOVENSKA SPORITELNA F2F 4/10/2028	0.00	AT0000A377W8
SPAIN GOV. BD. 5.15% 31/10/2044	0.00	ES00000124H4
BRISTOL-MYERS SQU 4.625% 15/05/2044	0.00	US110122DH81
BUNDESSCHATZANWEIS 3.10% 12/12/2025.01	0.00	DE000BU22031
DOW CHEM. 6.90% 15/5/2053	0.00	US260543DH36
SINGAPORE GOV. BD. 2.75% 01/03/2046	0.00	SG31A7000004
WINDSTREAM ESCROW 7.75% 15/8/2028	0.00	US97382WAA18
AUSTRALIA GOV. BD. 3.25% 21/04/2029	0.00	AU3TB0000150
ITALY BUONI POLIEN 3.50% 01/03/2030	0.00	IT0005024234
FREDDIE MAC STRUCTD. AGENC DNA3 B FRN 25/4/2028	0.00	US3137G0GZ69
US. TSY. NOTE/BOND 5.00% 15/05/2037	0.00	US912810PU60
DIRECT LINE INS. GRP GRP F2V 31/12/2049	0.00	XS1728036366
BUNDESSCHATZANWEIS 2.80% 12/06/2025.01	0.00	DE000BU22015
JAPAN GOV. THIRTY 1.80% 20/09/2053	0.00	JP1300801PA2
MOZART DEBT MERGE 3.875% 01/04/202901/04/2029	0.00	US62482BAA08
BANCO COMERCIAL PORT F2F 02/10/2026	0.00	PTBCP20M0058
CANADIAN NATL RY CO NT 6.125% 01/11/2053	0.00	US136375DJ88
TWD BNP PARIBAS A/C	0.00	
BUNDESSCHATZANWEIS 2.50% 13/3/2025.01	0.00	DE000BU22007
FRENCH REPUBLIC GO 2.00% 25/05/2048	0.00	FR0013257524
DTE ELECTRIC CO 3.7% 15/MAR/2045	0.00	US23338VAE65
FRANCE GOV. BD. 1.75% 25/11/2024	0.00	FR0011962398
WELLS FARGO & CO F2F 25/07/20280793 5.068% 25/07/2028	0.00	US95000U3A91
UNITED KINGDOM GI 0.875% 31/7/2033	0.00	GB00BM8Z2521
PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A	0.00	US709599BU71
THAMES WATER UTIL FIN 0.87% 31/JAN/2028	0.00	XS2438026440
UK. GILT 4.25% 07/09/2039	0.00	GB00B3KJDS62
REGAL REXNORD CORP 6.05% 15/FEB/2026	0.00	US758750AC76
BUNDESobligation 0.00% 18/10/2024	0.00	DE0001141802
FRENCH REPUBLIC GO 4.00% 25/10/2038	0.00	FR0010371401
BARCLAYS PLC F2F 12/03/2028	0.00	
BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS	0.00	XS1650033571
JAPAN GOV. TWENTY 1.30% 20/06/2035	0.00	JP1201531F68
MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ	0.00	US571903BJ14
MARS 3.60% 01/04/203444A	0.00	US571676AC90
CANADIAN GOV. BD. 1.50% 1/6/2026	0.00	CA135087E679
US. TSY. NOTE/BOND 3.00% 15/02/2048	0.00	US912810SA79
NETHERLANDS GOV. B 5.50% 15/01/2028	0.00	NL0000102317
FMC CORP 5.15% SNR NTS 18/05/2026 USD1000	0.00	US302491AW57
T-MOBILE USA 3.00% 15/02/2041	0.00	US87264ABL89
US. TSY. NOTE/BOND 2.75% 15/11/2047	0.00	US912810RZ30
MOBICO GROUP PLC	0.00	XS2259808702
BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD	0.00	US084423AT91
ITALY BUONI POLIEN 2.00% 1/2/2028	0.00	IT0005323032
JAPAN GOV. THIRTY 0.70% 20/06/2051	0.00	JP1300711M79
SPAIN GOV. BD. 1.50% 30/04/2027	0.00	ES00000128P8
INDO RUPIAH	0.00	
JAPAN (20 YEAR ISS 0.50% 20/12/2041	0.00	JP1201791N14
JEFFERIES FINANCI 5.875% 21/07/2028	0.00	US47233WBM01
BUNDESobligation 0.00% 10/10/2025	0.00	DE0001141828
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	0.00	
VERIZON COMMS. 5.50% 23/02/2054	0.00	US92343VGVW81
FRENCH REPUBLIC GO 3.50% 25/11/2033	0.00	
PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A	0.00	US709599BN39
ISHARES III PLC JP MORGAN EM LOCAL GOVT BD UCITS ETF GBP	0.00	IE00B5M4WH52
ORACLE 3.60% 1/4/2050	0.00	US68389XB21
INTL. PETROLEUM /S 7.25% 01/02/2027	0.00	NO0012423476

BUNDESOBLIGATION 0.0% 10/04/2026	0.00	DE0001141836
UK. GILT 0.625% 31/7/2035	0.00	GB00BMGR2916
FORD MOTOR CREDIT 5.80% 08/03/2029	0.00	US345397E581
COOPERATIEVE RABOB 5.50% 05/10/2026	0.00	US21688AAY82
COREBRIDGE FINL. 3.65% 5/4/2027	0.00	US21871XAD12
AUSTRALIA GOV. BD. 1.00% 21/11/2031	0.00	AU0000101792
BUNDESREPUBLIK DEU 0.50% 15/02/2028	0.00	DE0001102440
JAPAN GOV. TWENTY 1.10% 20/03/2043	0.00	JP1201841P46
JAPAN GOV. THIRTY 0.80% 20/03/2048	0.00	JP1300581130
NATWEST GRP. NATWEST GRP. F2V PERP049	0.00	US780099CK11
WELLS FARGO F2F 30/4/2041	0.00	US950000U2Q52
UBS GROUP AG F2V 08/02/2035	0.00	US902613BH06
CCO HLDGS. CCO HLD 5.50% 1/5/2026	0.00	US1248EPBR37
FRENCH REPUBLIC GO 3.00% 25/05/2054	0.00	FR001400FTH3
COLUMBIA PIPELINE 6.497% 15/8/2043043	0.00	US19828TAE64
BUNDESOBLIGATION 0.0% 16/APR/2027	0.00	DE0001141851
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
JAPAN GOV. TWENTY 4.00% 04/01/2037	0.00	DE0001135275
FREDDIE MAC STACR REMIC T HQA1 M2 FRN 25/03/2044	0.00	US35564NCA90
RAD CLO 7 LTD 7A A1R FRN 17/04/2036	0.00	US74936GAA67
GOLDMAN SACHS GROUP F2F 24/02/203333	0.00	US38141GZM94
TRUIST FINL. F2F 30/10/2029	0.00	US89788MAQ50
WABTEC TRANSPORTAT 1.25% 03/12/202727	0.00	XS2345035963
JAPAN GOV. TEN YEA 2.30% 20-MAR-40	0.00	JP1300321A34
US. TSY. INFL. 0.125% I/L 15/04/2027	0.00	US91282CEJ62
JAPAN GOV. THIRTY 1.90% 20/09/2042	0.00	JP1300371C98
SPAIN GOV. BD. 4.65% 30-07-2025	0.00	ES00000122E5
UK. GILT 3.25% 22/1/2044	0.00	GB00B84Z9V04
SINGAPORE GOV. BD. 2.75% 01/04/2042	0.00	SG3254976487
JAPAN GOV. TWENTY 0.30% 20/06/2039	0.00	JP1201691K75
UK. GILT 0.125% 31/1/2028	0.00	GB00BMBL1G81
SOUTHERN CAL EDISO 3.65% 01/06/2051	0.00	US842400HF31
SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS	0.00	US797440BW34
US TREASURY N/B 3.87% 31/DEC/2029	0.00	US91282CGB19
ITALY BUONI POLIEN 2.05% 01/08/2027	0.00	IT0005274805
ITALY BUONI POLIEN 3.40% 1/4/2028	0.00	IT0005521981
NETHERLANDS GOV. B 3.75% 15/01/2042	0.00	NL0009446418
JAPAN GOV. TWENTY 0.90% 20/6/2042	0.00	JP1201811N77
CEDACRI MERGECO SPA FRN 15/05/2028	0.00	XS2345190263
CCP DUE RECEIVABLE FROM BARCLAYS CAPTIAL INC	0.00	
GEN. MOTORS 6.25% 02/10/2043	0.00	US37045VAF76
US. TSY. NOTE/BON 2.875% 31/5/2025	0.00	US9128284R87
ALLIANZ F2F 25/06/2053	0.00	DE000A351U49
BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS	0.00	DE0001102549
ECOPETROL SA 6.875% 29/04/2030	0.00	US279158AN94
ITALY BUONI POLIEN 1.65% 1/12/2030	0.00	IT0005413171
US. TSY. NOTE/BOND 2.75% 31/8/2025	0.00	US9128284Z04
JPMORGAN CHASE & CO F2F 24/02/2026	0.00	US46647PCV67
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
VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD	0.00	US92277GAW78
SPAIN GOV. BD. 2.80% 31/5/2026	0.00	ES0000012L29
AUSTRALIA GOV. BD. 0.25% 21/11/2024	0.00	AU0000083768
SPAIN GOVERNMENT B 0.00% 31/01/2027	0.00	ES0000012J15
AVOLON HLDGS. FND 4.375% 1/5/2026	0.00	US05401AAG67
CARS-DB4 1A B1 4.17% 15/02/2050	0.00	US12510HAG56
HANG LUNG PROPERTIES LIMITED	0.00	HK0101000591
SPAIN GOV. BD. 2.15% 31/10/2025	0.00	ES00000127G9
GS. GRP. F2F 15/03/202828	0.00	US38141GZR81
AMGEN 5.65% 2/3/2053	0.00	US031162DT45
UK. GILT 1.25% 22/10/2041	0.00	GB00BJQWYH73
BONDOPT FRANCE (GOVT OF) 0 66.85 060624FR0014002JM6	0.00	
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
SPAIN GOV. BD. 2.55% 31/10/2032	0.00	ES0000012K61
SMB PRIVATE EDUCATION LOAN D A1B FRN 17/03/205303/2053	0.00	US78449MAB28
NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K	0.00	US65339KBP49
JAPAN (20 YEAR IS 0.50% 20/12/2040	0.00	JP1201751M13
COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000	0.00	US20030NEG25
SKANDINAVISKA ENS 5.125% 5/3/2027	0.00	US830505AZ66

BANCO SANTANDER 4.875% 18/10/2031	0.00	XS2705604234
DOWLAIS GROUP PLC	0.00	GB00BMWRZ071
PIONEER NATURAL RE 5.10% 29/3/2026	0.00	US723787AV90
TARGA RES. 6.125% 15/3/2033	0.00	US87612GAC50
BARCLAYS CCP	0.00	
BUNDESREPUBLIK DEU 0.50% 15/02/2026	0.00	DE0001102390
US. TSY. NOTE/BOND 1.75% 31/12/2026	0.00	US912828YX25
COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A	0.00	US224044CT25
BUNDESREPUBLIK DEU 0.00% 15/02/2031	0.00	DE0001102531
US. TSY. NOTE/BON 1.375% 31/8/2026	0.00	US912828YD60
ENERGY TRANSFER OP 5.00% 15/05/2050	0.00	US29278NAR44
BRAZIL LETRAS DO T 0.50% 20-SEP-24	0.00	JP1103351E98
FRENCH REPUBLIC GO 4.00% 25/04/2060	0.00	FR0010870956
AUSTRALIA GOV. BD 0.25% 21/11/2025	0.00	AU0000095457
AUSTRALIA GOVERNME 4.25% 21/04/2026	0.00	
BX CMT. 2020-VKNG VKNG E FRN 15/10/2037	0.00	US12433YAN76
JAPAN (20 YEAR ISS 0.30% 20/12/2039	0.00	JP1201711L13
ERAC USA FIN LLC 4.6% 01/05/2028	0.00	US26884TAV44
CAIXABANK F2F 15/06/2035	0.00	US12803RAH75
BUNDESREPUBLIK DEU 0.00% 15/08/2031	0.00	DE0001102564
PERRIGO FIN. UNLIM 3.15% 15/6/2030	0.00	US71429MAC91
SANDS CHINA 4.375% 18/06/2030	0.00	US80007RAL96
RENESAS ELECTNCS. 2.17% 25/11/2026	0.00	US75972BAB71
CK INFRASTRUCTURE	0.00	BMG2178K1009
BX CMT. 2020-VKNG VKNG F FRN 15/10/2037	0.00	US12433YAO08
JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A	0.00	US476556DC60
MARRIOTT OWNERSHIP 4.50% 15/06/2029	0.00	US57164PAH91
BUNDESREPUBLIK DEU 0.25% 15/02/2027	0.00	DE0001102416
MELCO RESORTS FIN 5.375% 04/12/2029/2029 USD 144A	0.00	US58547DAD12
JAPAN GOV. TWENTY 0.50% 20-DEC-38	0.00	JP1201671K12
LAS VEGAS SANDS 3.90% 08/08/2029	0.00	US517834AF40
WARNERMEDIA HLDGS. 5.05% 15/3/2042	0.00	US55903VBD47
FRENCH REPUBLIC GO 1.50% 25/05/2050	0.00	FR0013404969
BANQUE FEDERATIVE 4.125% 13/3/2029	0.00	FR001400GG20
NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000	0.00	US67077MAE84
SPAIN GOV. BD. 0.70% 30/04/2032	0.00	ES0000012K20
AROUNDTOWN 0.375% 15/04/2027	0.00	XS2421195848
MPT OPERATING P/SH 2.50% 24/3/2026	0.00	XS2322419776
IVORY COAST GOV. 6.375% 3/3/2028	0.00	XS1196517434
T-MOBILE USA 2.55% 15/02/2031	0.00	US87264ACB98
SPAIN GOV. BD. 1.40% 30/04/2028	0.00	ES0000012B39
JAPAN GOV. TWENTY 1.70% 20/9/2033	0.00	JP1201461D98
SPAIN GOV. BD. 5.90% 30/07/2026	0.00	ES00000123C7
AIRCASTLE LTD 2.85% 26/01/20284A	0.00	US00928QAU58
HOLPK 1X A1RR 1X A1RR FRN 14/11/20321V A-1 REGS	0.00	XS2079842998
ADAGI VIII-X AN X AN FRN 15/04/20320 A A REGS	0.00	XS2054619650
REPUBLIC OF SOUTH 4.85% 30/09/2029	0.00	US836205BA15
CANADIAN GOV. 0.50% 01/12/20303	0.00	CA135087L443
ORACLE 6.90% 09/11/2052	0.00	US68389XCK90
AUSTRALIA GOV. BD. 2.75% 21/11/2027	0.00	AU000XCLWAQ1
BUNDESREPUBLIK DEU 4.25% 4/7/2039	0.00	DE0001135325
AUSTRALIA GOV. BD. 2.75% 21/11/2029	0.00	AU000XCLWAX7
VIRGIN MONEY UK F2F 18/3/2028	0.00	XS2757511113
JAPAN GOV. TWENTY 2.10% 20/12/2030	0.00	JP1201231ACO
BUNDESobligation 2.20% 13/4/2028	0.00	DE000BU25000
DRIVEN BRANDS FNDG. 2A A2 3.237% 20/1/2051L 0.0% 20/01/2051	0.00	US26209XAC56
NETHERLANDS GOV. B 2.75% 15/1/2047	0.00	NL0010721999
US. TSY. NOTE/BON 4.375% 15/02/2038	0.00	US912810PW27
KINGDOM OF BELGIUM 3.00% 22/6/203397 144A	0.00	BE0000357666
COX COMMS. 2.60% 15/06/20316% 15/06/2031	0.00	US224044CN54
HYUNDAI CAP. AMERI 2.10% 15/09/20288 USD2000 144A	0.00	US44891ACA34
FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000	0.00	US345397D674
AUSTRALIA GOV. BD. 1.00% 21/12/2030	0.00	AU0000087454
JAPAN GOV. TWENTY 1.90% 20/6/2031	0.00	JP1201281B64
JAPAN GOV. TWENTY 1.00% 20/12/2035	0.00	JP1201551FC0
JAPAN GOV. TWENTY 0.40% 20/6/2040	0.00	JP1201731L76
TARGA RES. 4.20% 01/02/2033	0.00	US87612GAA94
SPAIN GOVERNMENT B 3.15% 30/04/20334A	0.00	ES0000012L52
WESTERN MIDSTREAM 4.05% 01/02/2030	0.00	US958667AC17
ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000	0.00	US049560BA22
UNION PACIFIC 5.15% 20/01/20630	0.00	US907818GD49
CENOVUS ENERGY INC 3.75% 15/02/20522/2052	0.00	US15135UAX72
JAPAN GOV. TWENTY 0.40% 20/09/2040	0.00	JP1201741LA9
PACIFIC GAS & ELEC 3.25% 01/06/20311 USD1000	0.00	US694308JT56

JAPAN GOV. TWENTY 1.50% 20/06/2034	0.00	JP1201491E67
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
UK. GILT 4.25% 7/12/2055	0.00	
MARVELL TECH. 2.95% 15/04/2031	0.00	US573874AJ32
CAP. ONE FINL. F2F 01/02/2030	0.00	US14040HDE27
SPAIN GOV. BD. 2.75% 31/10/2024	0.00	ES00000126B2
ITALY BUONI POLIEN 2.50% 01-12-2024	0.00	IT0005045270
SMB PRIVATE EDUCATION LOA D A1A 1.34% 17/03/2053% 17/03/2053	0.00	US78449MAA45
REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3	0.00	XS2178957077
ITALY BUONI POLIEN 3.00% 01/08/2029	0.00	IT0005365165
JAPAN METROPOLITAN FUND INVEST	0.00	JP3039710003
BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029	0.00	DE0001102622
ITALY BUONI POLIEN 1.80% 1/3/2041	0.00	IT0005421703
JAPAN GOV. THIRTY 2.40% 20/09/2038	0.00	JP13002918A0
JAPAN GOV. TWENTY 1.20% 20/03/2035	0.00	JP1201521F37
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS	0.00	
ALIMENTATION COUC 5.267% 12/2/20344	0.00	US01626PAU03
HCA INC 5.875% 1/2/2029	0.00	US404119BW86
ITALY BUONI POLIEN 2.65% 1/12/2027	0.00	IT0005500068
NIKE 3.25% 27/03/2040	0.00	US654106AL77
DRIVEN BRANDS FNDG. 1A A2 2.791% 20/10/20512051 USD 144A A-2	0.00	US26209XAD30
HUMANA 4.95% 01/10/2044	0.00	US444859BE13
VONOVIA SE 1.50% 14/6/2041	0.00	DE000A3E5MK0
BPCE F2F 19/10/2027	0.00	US05571AAQ85
SPAIN GOV. BD. 1.60% 30/04/2025	0.00	ES00000126Z1
ITALY BUONI POLIEN 2.00% 1/12/2025	0.00	IT0005127086
BDS 2020-FL5 LTD FL5 B FRN 16/02/2037	0.00	US05492QAE61
UK. GILT 2.50% 7/22/2065	0.00	GB00BYMZX75
AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N	0.00	US00115AAN90
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
TOWD POINT ASSET TRUST 202 SL1 A2 FRN 20/11/2061	0.00	US89179XAL91
ITALY BUONI POLIEN 0.95% 1/8/2030	0.00	IT0005403396
ILS BNP PARIBAS A/C	0.00	
NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000	0.00	US629377CP59
SPAIN GOV. BD. 0.00% 31/01/2025	0.00	ES0000012F92
KINGDOM OF BELGIUM 0.80% 22/6/2025	0.00	BE0000334434
AGCO 5.80% 21/03/2034	0.00	US001084AS13
BERKSHIRE HATHAWAY 4.50% 01/02/2045	0.00	US084659AF84
ALEXANDRIA REAL ES 5.25% 15/05/203636	0.00	US015271BC21
RR 24 24A A1AR FRN 15/01/2036	0.00	US75000HAL87
JAPAN GOV. FORTY Y 0.50% 20/3/2060	0.00	JP1400131L54
JAPAN GOVERNMENT T 0.70% 20/12/2050	0.00	JP1300691M16
HSBC HOLDINGS PLC F2F 24/05/2032	0.00	US404280CT42
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
JPM. CHASE BANK N 5.11% 08/12/20269 5.11% 08/12/2026	0.00	US48125LRU88
BNP PARIBAS F2V 31/03/2032EGS	0.00	FR0014009HA0
NEUBERGER BERMAN LOAN ADV 36A BR2 FRN 20/04/2033B-R2 144A 0.0% 20/04/2033	0.00	US64133KAY73
SPAIN GOV. BD. 0.00% 31/5/2025	0.00	ES0000012K38
AIMCO CLO SERIES 2018-B BA ARR FRN 16/04/2037R FLTG 1.5% 16/04/2037	0.00	US00900PAQ81
TAURUS 2021-1 UK DAC UK1X B FRN 17/5/2031	0.00	XS2303819176
BARCLAYS PLC F2V 24/11/2032	0.00	US06738EBV65
TOHO CO LTD JPY	0.00	JP3598600009
US. TSY. NOTE/BOND 3.50% 15/02/2039	0.00	US912810QA97
UNITED KINGDOM GILT 4.62% 31/JAN/2034	0.00	
ARES LXV CLO LTD 65A B FRN 25/7/2034B	0.00	US04019FAE79
AREIT TRUST CRE7 A FRN 17/06/2039	0.00	US00217VAA89
KOREA TSY. BD. 3.00% 10/09/2024	0.00	KR103502G495
CANADIAN GOVERNMENT 1.25% 01/MAR/2027	0.00	CA135087M847
SYNCHRONY BANK 5.40% 22/8/202504 5.4% 23/08/2025	0.00	US87166FAD50
UK. GILT 1.75% 22/1/2049	0.00	GB00BFWFPP71
ITALY BUONI POLIEN 3.85% 15/12/2029	0.00	IT0005519787
VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000	0.00	US92277GAU13
BUONI POLIENNALI D 1.25% 01/12/20260 REGS	0.00	IT0005210650
ITALY BUONI POLIEN 3.85% 1/9/2049	0.00	IT0005363111
UK. GILT 4.25% 07/12/2046	0.00	GB00B128DP45
DNB BANK ASA 2.62% 10/JUN/2026	0.00	XS2465774474
TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052	0.00	AU3FN0058145
KINGDOM OF BELGIUM 0.80% 22/06/2027	0.00	BE0000341504
BXMT 2020-FL2 LTD FL2 D FRN 15/02/2038	0.00	US12434LAJ35

UK. GILT 3.50% 22/07/2068	0.00	GB00BBJNQY21
CIFC FNDG. 2018-III 3A A FRN 18/07/2031LTG 18/07/2031	0.00	US12551YAA10
JPMORGAN CHASE & CO 4.56% 14/JUN/2030	0.00	US46647PDF09
CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000	0.00	US20826FBH82
BUNDESOBLIGATION 0.00% 09/10/2026	0.00	DE0001141844
NESTLE CAPITAL COR 5.10% 12/03/2054	0.00	US64105MAD39
BUONI POLIENALI DEL TES 4.4% 01/MAY/2033	0.00	IT0005518128
BUNDESREPUBLIK DEU 1.00% 15/5/20381	0.00	DE0001102598
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00	SG2D18969584
FRENCH REPUBLIC GO 0.50% 25/5/2040	0.00	FR0013515806
JAPAN (20 YEAR ISS 0.40% 20/06/2041	0.00	JP1201771M76
GSK CONSUMER HEAL 3.375% 24/3/2027	0.00	US36264FAK75
UK. GILT 4.75% 22/10/2043	0.00	GB00BPJJKP77
JAPAN GOVERNMENT F 2.20% 20/03/2051	0.00	JP1400041B55
JAPAN GOV. THIRTY 2.00% 20/09/2040	0.00	JP1300331A99
MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002	0.00	MYBMO2000028
JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032	0.00	US47233JDX37
JAPAN GOV. TEN YEA 0.10% 20/12/2026	0.00	JP1103451GC0
FRENCH REPUBLIC GO 0.50% 25/06/2044	0.00	FR0014002JM6
PIEDMONT NATURAL G 2.50% 15/3/2031	0.00	US720186AN51
SPAIN GOV. BD. 3.45% 30/07/2066	0.00	ES00000128E2
ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000	0.00	US68389XBP96
CITIGROUP F2F 25/5/2034	0.00	US17327CAR43
YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000	0.00	US98462YAF79
SPAIN GOV. BD. 0.80% 30/7/2029	0.00	ES0000012K53
BUNDESREPUBLIK DEU 5.50% 04/01/2031	0.00	DE0001135176
BUNDESREPUBLIK DEU 1.00% 15/8/2025	0.00	DE0001102382
PICARD GROUPE SA 3.875% 01/07/2026	0.00	XS2361342889
NATWEST GRP. F2V PERP	0.00	XS2258827034
NEWMONT CORP / NEW 5.35% 15/03/20344	0.00	US65163LAP40
WESTERN MIDSTREAM 6.35% 15/1/2029	0.00	US958667AF48
BUNDESREPUBLIK DEU 2.25% 01/06/2029	0.00	CA135087J397
SWO GBP RCV 3.68 PAY SONIA 1D 170724	0.00	
UK. GILT 0.875% 31/01/2046	0.00	GB00BNNGP775
OLYMPUS WATER US 3.875% 01/10/20282028 DUAL CURR	0.00	XS2391351454
SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A	0.00	US8426EPAC26
ITALY BUONI POLIEN 0.50% 15/7/2028	0.00	IT0005445306
UK. GILT 6.00% 07/12/2028	0.00	GB0002404191
FUT. CME 3MO SOFR DEC25	0.00	
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
DOLYA HOLDCO 17 D 4.875% 15/7/2028	0.00	XS2187646901
WESTLAKE AUTOMOBILE RECEIV 4A D 7.19% 16/07/2029VABLES 0.0% 16/07/2029	0.00	US96041AAN63
SPAIN GOV. BD. 3.90% 30/07/2039	0.00	ES0000012L60
KINGDOM OF BELGIUM 1.00% 22/06/2031	0.00	BE0000335449
KEYCORP F2F 06/03/2035	0.00	US49326EEP43
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	
LEG IMMOBILIEN 0.875% 17/01/2029	0.00	DE000A3MQNP4
FLORIDA POWER & LI 3.95% 01/03/2048	0.00	US341081FQ54
REPUBLIC OF PANAM 3.875% 17/03/2028	0.00	US698299BF03
ITALY BUONI POLIEN 3.45% 1/3/2048	0.00	IT0005273013
MACQUARIE GRP. 4.7471% 23/1/2030	0.00	XS2357234769
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
WESTERN GAS PARTNE 4.65% 01/07/2026	0.00	US958254AF13
ITALY BUONI POLIEN 4.35% 1/11/2033	0.00	
PRAEMIA HEALTHCARE 5.50% 19/9/2028	0.00	FR001400KL23
BANCA MONTE DEI PASC F2V 18/01/2028N 18/01/2028 EUR100000	0.00	XS1752894292
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
CENTERPOINT ENERGY 4.10% 1/9/2047	0.00	US15189WAJ99
HELMERICH & PAYNE 2.90% 29/9/2031	0.00	US423452AG66
CANADIAN GOV. BD. 1.00% 01/06/2027	0.00	CA135087F825
LOXAM SAS 6.375% 15/5/2028	0.00	XS2618428077
GOLUB CAPITAL BDC 3.375% 15/04/2024D1000	0.00	US38173MAA09
DENMARK GOV. BD. 4.50% 15/11/2039	0.00	DK0009922320

ITALY BUONI POLIEN 2.50% 15/11/2025	0.00	IT0005345183
AUSTRALIA GOV. BD. 1.25% 21/05/2032	0.00	AU0000075681
ITALY BUONI POLIEN 2.80% 01/12/2028	0.00	IT0005340929
SANTANDER BANK AUTO CREDIT C D 8.197% 15/12/203232	0.00	US80290CBH60
ITALY BUONI POLIEN 1.85% 1/7/2025	0.00	IT0005408502
FANNIE MAE CONNECTICUT AVE C07 2B FRN 25/5/2029	0.00	US30711XEJ90
SPAIN GOVERNMENT B 1.95% 30/4/2026	0.00	ES0000012729
ITALY BUONI POLIEN 1.50% 1/6/2025	0.00	IT0005090318
KOSMOS ENERGY LTD 7.75% 01/05/2027	0.00	USU5007TAD73
ITALY BUONI POLIEN 2.10% 15/07/2026	0.00	IT0005370306
JAPAN GOV. THIRTY 1.40% 20/09/2052	0.00	JP1300761NA3
JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000	0.00	US47233JGT97
CA AUTO BANK SPA/I 4.75% 25/01/2027	0.00	XS2708354811
ITALY BUONI POLIEN 0.90% 01/04/2031GS	0.00	IT0005422891
VIETNAM GOV. INTL. 4.80% 19/11/2024	0.00	USY9384RAA87
OPTION ONE MORTGAGE LOAN TR 4 1A1 FRN 25/04/2037USD I-A-1	0.00	US68403FAA49
FANNIE MAE POOL 6.00% 1/10/2053	0.00	US3140QTEN50
ITALY BUONI POLIEN 1.60% 1/6/2026	0.00	IT0005170839
WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000	0.00	US960413AY89
JAPAN GOV. THIRTY 2.00% 20/03/2042	0.00	JP1300361C33
SANDOZ FIN. 3.97% 17/04/2027	0.00	XS2715297672
JAPAN GOVERNMENT T 1.70% 20/03/2044	0.00	JP1300421E39
KENYA GOV. INTL. B 7.00% 22/05/2027	0.00	XS1843435840
NATL. BANK OF CANA 3.50% 25/04/2028	0.00	XS2615559130
PETROLEOS MEXICAN 6.875% 4/8/2026	0.00	US71654QCB68
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
NATL. AUSTRALIA B 3.146% 05/02/2031	0.00	XS2758930569
BUONI POLIENALI D 0.95% 01/12/2031	0.00	IT0005449969
CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000	0.00	US161175BS22
US. TSY. NOTE/BOND 4.50% 15/05/2038	0.00	US912810PX00
JAPAN GOV. TWENTY 2.10% 20-SEP-29	0.00	JP1201131990
SPAIN GOV. BD. 1.45% 31/10/2027	0.00	ES0000012A89
JAPAN GOV. THIRTY 1.30% 20/06/2052	0.00	JP1300751N79
JAPAN (20 YEAR ISS 2.10% 20/06/2029	0.00	JP1201121975
KLEPIERRE 3.875% 23/09/2033	0.00	FR001400NDQ2
HUNGARY GOV. INTL. 4.00% 25/07/2029	0.00	XS2753429047
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
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CITIBANK NA	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	US81375WGW28
ARES XL CLO 40A A1RR FRN 15/01/20291-RR	0.00	US04016GBB32
MOBICO GRP. 4.875% 26/9/2031	0.00	XS2693304813
EASYJET 3.75% 20/3/2031	0.00	XS2783118131
ITALY BUONI POLIEN 7.25% 01/11/2026	0.00	IT0001086567
IQVIA 2.875% 15/06/2028	0.00	XS2189947505
FORD MOTOR CREDIT 3.25% 15/9/2025	0.00	XS2229875989
BUNDESREPUBLIK DE 4.75% 4/7/2028	0.00	DE0001135085
SPAIN GOV. BD. 1.45% 30-APR-29	0.00	ES0000012E51
ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000	0.00	US015857AF21
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
JAPAN GOV. TWENTY 2.30% 20/06/2027	0.00	JP1200951760
COVENTRY B/SOC. 2.625% 07/12/2026	0.00	XS2534984716
JAPAN GOV. THIRTY 0.60% 20/09/2050	0.00	JP1300681LA7
BUNDESREPUBLIK DEU 0.00% 15/08/2050	0.00	DE0001102481
REPUBLIC OF NIGERI 6.50% 28/11/20277 USD200000 2 REGS	0.00	XS1717011982
BUONI POLIENALI 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
ANTHEM 3.60% 15/03/2051	0.00	US036752AS28
MINERVA LUXEMBOUR 8.875% 13/09/203300 REGS	0.00	USL6401PAM51
JAPAN GOV. TWENTY 0.40% 20/03/2040	0.00	JP1201721L45
BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS	0.00	XS2063540038
SEADRILL FINANCE 8.375% 01/08/2030	0.00	US81172QAA22
FRENCH REPUBLIC GO 0.75% 25/05/2053	0.00	FR0014004J31
JAPAN GOV. TWENTY 2.00% 20/03/2027	0.00	JP1200931739
FORD MOTOR CREDIT 6.798% 07/11/2028	0.00	US345397D591
JAPAN GOV. TWENTY 2.10% 20/12/2026	0.00	JP12009216C0

AIB GRP. F2F 13/9/2029	0.00	US00135TAD63
SPAIN GOV. BD. 1.20% 31/10/2040	0.00	ES0000012G42
BORR IHC BORR FIN 10.00% 15/11/202844A	0.00	US100018AA89
GEN. MOTORS 6.60% 01/04/2036	0.00	US37045VAK61
PETROLEOS MEXICAN 3.625% 24/11/2025R100000 3	0.00	XS1824425182
JAPAN GOV. TWENTY 2.20% 20/06/2026	0.00	JP1200891685
CANTOR FITZGERALD 7.20% 12/12/2028	0.00	US138616AM99
JAPAN GOV. TWENTY 2.30% 20/03/2026	0.00	JP1200861647
JAPAN GOV. TWENTY 2.10% 20/03/2026	0.00	JP1200851630
ENERGY TRANSFER 6.40% 1/12/2030	0.00	US29273VAT70
JAPAN GOV. TWENTY 2.00% 20/12/2025	0.00	JP1200841615
ITALY BUONI POLIEN 2.45% 01/09/2050	0.00	IT0005398406
CHARTER COMMS. OPE 2.80% 1/4/2031	0.00	US161175BU77
JAPAN GOV. TWENTY 2.10% 20/9/2024	0.00	JP1200721494
JPM. CHASE F2F 22/10/2027	0.00	US46647PDW32
GEN. MOTORS FINL. 5.80% 07/01/2029	0.00	US37045XEN21
FREDDIE MAC STACR REMIC DNA2 M1A FRN 25/02/2042	0.00	US35564KRE19
Income Due - CLP		
CARLYLE GBL. MKT. STRATS. 2RA A1 FRN 15/05/2031	0.00	US14314LAC90
JAPAN GOV. TWENTY 1.90% 20/06/2025	0.00	JP1200781563
BANCO SANTANDER 5.588% 8/8/20288	0.00	US05964HAU95
JAPAN GOV. THIRTY 2.50% 20/09/2037	0.00	JP13002717A6
BUONI POLIENALI DEL TES 4.1% 01/FEB/2029	0.00	IT0005566408
KINGDOM OF BELGIUM 0.90% 22/06/2029	0.00	BE0000347568
LAST MILE LOGISTICS PAN EURO 1X E FRN 17/08/2033033 EUR EV E REGS	0.00	XS2356565585
JARDINE CYCLE & CARR	0.00	SG1B51001017
NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A	0.00	US644188BH66
MINIBOND MITSUBISHI UFJ FINL. F2V 19/04/202929	0.00	US606822CY81
CONNECTICUT AVENUE SECURI R02 1B1 FRN 02/25/2044	0.00	US20754GAF72
AUSTRALIA GOV. BD. 1.50% 21/06/2031	0.00	AU0000047003
MEXICO GOV. INTL. 5.40% 09/02/2028	0.00	US91087BAU44
BUNDESREPUBLIK DEU 0.00% 15/05/2035	0.00	DE0001102515
CONNECTICUT AVENUE SECURI R02 1M2 FRN 02/25/2044	0.00	US20754GAE08
AMERICAN ELEC. POW 5.20% 15/01/2029	0.00	US025537AY74
SPAIN GOV. BD. 1.90% 31/10/2052	0.00	ES0000012K46
PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS	0.00	AU3FN0050126
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK	0.00	
SIRIUS REAL ESTAT 1.125% 22/06/2026	0.00	XS2356076625
BANK OF AMERICA F2F 19/6/2041	0.00	US06051GJE08
MOSS CREEK RES. HL 7.50% 15/1/2026	0.00	US61965RAA32
LLOYDS BANKING GR 5.462% 05/01/2028	0.00	US53944YAZ60
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
DOMINICAN REPUBLIC 5.95% 25/1/2027	0.00	USP3579EBV85
JAPAN GOV. TEN YEA 0.30% 20/12/2025	0.00	JP1103411FC6
SPAIN GOV. BD. 2.70% 31/10/2048	0.00	ES0000012B47
GOLDEN STATE TOBA 0.988% 1/6/2024	0.00	US38122NA696
ITALY BUONI POLIEN 4.15% 01/10/2039	0.00	IT0005582421
JAPAN GOV. TEN YEA 0.10% 20/09/2026	0.00	JP1103441G98
UK. GILT 1.75% 22-JUL-57	0.00	GB00BD0XH204
FED REPUBLIC OF B 6.125% 15/03/2034	0.00	US105756CH10
ITALY BUONI POLIEN 3.85% 15/9/2026	0.00	IT0005556011
JAPAN GOV. TWENTY 1.60% 20/06/2032	0.00	JP1201391C86
DENMARK GOV. BD. 0.50% 15/11/2029	0.00	DK0009923807
SOUTHERN CALIFORNI 4.70% 01/06/202727	0.00	US842400HQ95
KINGDOM OF BELGIUM 3.00% 22/6/2034	0.00	BE0000333428
BX COMMERCIAL MORTGAGE TRU VOLT E FRN 15/09/2036	0.00	US05609VAN55
MINIBOND MITSUBISHI UFJ FINL. F2V 19/07/20259/07/2025	0.00	US606822BW35
JAPAN GOV. TWENTY 0.40% 20/3/2039	0.00	JP1201681K44
COLD STORAGE TRUST 2020-IC ICE5 D FRN 15/11/2023	0.00	US193051AN95
BLACKSTONE PRIVATE 1.75% 15/9/2024	0.00	US09261HAB33
BERKELEY GRP. 2.50% 11/8/2031	0.00	XS2370445921
CONNECTICUT AVENUE SECURI R02 1M1 FRN 02/25/2044	0.00	US20754GAA85
COREBRIDGE FINL. 3.50% 4/4/2025	0.00	US21871XAB55
DVI DEUTSCHE VERMO 2.50% 25/01/2027	0.00	XS2431964001
T-MOBILE USA INC 5.50% 15/01/2055	0.00	US87264ADG76
CAS 2019-HRP1 M2 HRP1 M2 FRN 25/11/2039	0.00	US20754PAC41
KINGDOM OF BELGIUM 0.10% 22/6/2030	0.00	BE0000349580
ATHORA NETHERLANDS F2V 31/08/2032	0.00	XS2468390930
LIFE 2021-BMR MORTGAGE TRUS BMR D FRN 15/03/2038	0.00	US53218CAG50
NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033	0.00	NL0015001AM2
MARRIOTT INTL. MD 4.90% 15/04/2029	0.00	US571903BL69
TESCO COR. TSY. S 0.375% 27/07/2029	0.00	XS2289877941

CONNECTICUT AVENUE SECURI R01 1M1 FRN 25/01/2044	0.00	US20753UAA88
SPAIN GOV. BD. 0.25% 30-JUL-24	0.00	ES0000012E85
ITALY BUONI POLIEN 3.70% 15/6/2030	0.00	IT0005542797
PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N	0.00	US74456QCG91
ITALY BUONI POLIEN 1.45% 15/11/2024	0.00	IT0005282527
UNITED NATURAL FOODS INC 6.75% 15/OCT/2028	0.00	US911163AA17
JAPAN GOV. TWENTY 0.50% 20/03/2038	0.00	JP1201641J38
GUATEMALA GOV. BD 4.375% 05/06/2027	0.00	USP5015VAG16
SPAIN GOV. BD. 4.20% 31/01/2037	0.00	ES0000012932
SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033	0.00	XS2445344570
JAPAN GOV. TWENTY 0.50% 20/06/2038	0.00	JP1201651J76
JAPAN GOVERNMENT T 0.60% 20/12/2036	0.00	JP1201591GC4
JAPAN GOV. TWENTY 0.50% 20/9/2041	0.00	
SAGAX EURO MTN 0.75% 26/01/2028	0.00	XS2291340433
ITALY BUONI POLIEN 0.00% 15/12/2024	0.00	IT0005474330
UK. GILT 0.625% 22/10/2050	0.00	GB00BMBL1F74
BONOS Y OBLIG DE 0.50% 31/10/2031	0.00	ES0000012I32
MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000	0.00	US58933YBL83
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
HUNGARY GOV. INTL. 4.25% 16/6/20311000 REGS	0.00	XS2010026214
ITALY BUONI POLIEN 2.20% 01/06/2027	0.00	IT0005240830
JBS USA LUX JBS US 3.00% 15/5/2032	0.00	US46590XAP15
ITALY BUONI POLIEN 1.20% 15/08/2025	0.00	IT0005493298
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 0.50% 20/09/2036	0.00	JP1201581G90
JAPAN GOV. TWENTY 0.60% 20/09/2037	0.00	JP1201621H91
CANADIAN GOV. BD. 2.00% 01/06/2028	0.00	
FRENCH REPUBLIC GO 3.00% 25/06/2049	0.00	FR001400NEF3
BUNDESREPUBLIK DE 5.625% 04/01/2028	0.00	DE0001135069
NETHERLANDS GOV. B 0.25% 15/07/2025	0.00	
ZHENRO PROPS. GRP. 3.25% 04/07/2042	0.00	DE0001135432
KINGDOM OF BELGIUM 0.35% 22/06/2032	0.00	BE0000354630
BUONI POLIENALI 0.95% 01/06/2032	0.00	IT0005466013
KINGDOM OF BELGIUM 1.00% 22/6/202677	0.00	BE0000337460
TOLL BROS. FIN. 3.80% 1/11/20292029 USD2000	0.00	US88947EAU47
COLOMBIA GOV. INTL 3.00% 30/01/2030	0.00	US195325DR36
SAGAX EURO MTN 1.00% 17/05/2029	0.00	XS2342227837
NE PROP. 2.00% 20/01/2030	0.00	XS2434763483
ANTHEM 5.10% 15/1/2044	0.00	US94973VBF31
ITALY BUONI POLIEN 0.50% 01/02/2026GS	0.00	IT0005419848
UK. GILT 1.50% 7/22/2047	0.00	GB00BDCHBW80
REPUBLIC OF SOUTH 5.875% 22/6/2030	0.00	US836205AY00
NETHERLANDS GOV. B 0.50% 15/7/2026	0.00	NL0011819040
ROCKWOOL A/S	0.00	DK0010219153
BRISTOL-MYERS SQUI 5.20% 22/02/2034	0.00	US110122EH72
NUTRIEN 5.25% 15/01/2045	0.00	US67077MAS70
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
ITALY BUONI POLIEN 1.10% 1/4/2027	0.00	IT0005484552
INVITATION HOMES O 4.15% 15/04/2032	0.00	US46188BAD47
ITALY BUONI POLIEN 0.00% 01/04/2026	0.00	IT0005437147
EXTENDED STAY AMERICA TRUST ESH F FRN 15/07/2038	0.00	US30227FAN06
PACIFICORP 4.125% 15/01/2049	0.00	US695114CT39
ITALY BUONI POLIEN 3.50% 15/01/2026	0.00	IT0005514473
WELLS FARGO F2F 23/10/2029	0.00	US95000U3G61
SPAIN GOV. BD. 0.80% 30/07/2027	0.00	ES0000012G26
ITALY BUONI POLIEN 4.00% 15/11/2030	0.00	IT0005561888
EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052	0.00	US299808AJ43
DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000	0.00	US837004CJ73
TECK RES. 5.40% 01/02/2043USD1000	0.00	US878742AZ84
AUSTRALIAN GOV. 1.75% 21/11/2032	0.00	AU0000143901
BANK OF AMERICA F2F 10/11/2028/11/2028 USD1000 N	0.00	US06051GLC14
NETHERLANDS GOV. B 0.00% 15/01/20271	0.00	NL0015031501
ITALY BUONI POLIEN 0.95% 15/9/2027	0.00	IT0005416570
FORD MOTOR CREDIT 2.90% 16/02/2028SD	0.00	US345397B512
ITALY BUONI POLIEN 2.50% 01/12/2032	0.00	IT0005494239
US. TSY. NOTE/BOND 2.00% 31-MAY-24	0.00	
SPAIN GOV. BD. 1.00% 31/10/2050	0.00	ES0000012G00
BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01	0.00	DE0001102523
FIS FABBRICA ITAL 5.625% 01/08/2027	0.00	XS2436585355
NETHERLANDS GOV. B 0.00% 15/07/2030	0.00	NL0014555419
BPCE SA F2V 13/10/20466	0.00	FR0014005V67

JAPAN GOV. TWENTY 2.20% 20/03/2031	0.00	JP1201251B37
Income Due - ILS	0.00	
JAPAN GOV. THIRTY 1.80% 20/09/2043	0.00	JP1300401D91
UK. GILT 4.00% 22/10/2063	0.00	GB00BMF9LF76
JAPAN GOV. THIRTY 1.40% 20/03/2053	0.00	JP1300781P48
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
CANADIAN GOV. BD. 3.75% 01/02/2025	0.00	CA135087P659
MICRON TECH. 5.30% 15/01/2031	0.00	US595112CD31
BUONI POLIENALI D 0.60% 01/08/2031	0.00	IT0005436693
BALDER FINLAND OYJ 1.00% 20/01/202900000 1	0.00	XS2288925568
KINGDOM OF BELGIUM 0.50% 22/10/2024	0.00	BE0000342510
NETHERLANDS GOV. B 0.25% 15/07/2029	0.00	NL0013332430
FREDDIE MAC STACR REMIC T HQA1 M2 FRN 25/08/2033	0.00	US35564KBS78
COMERICA F2F 30/01/2030	0.00	US200340AW72
ORACLE 4.10% 25/03/2061	0.00	US68389XCB91
FREDDIE MAC STACR REMIC DNA2 M1A FRN 25/04/2043	0.00	US35564KT581
JAPAN GOV. TWENTY 0.30% 20/09/2039	0.00	JP1201701KA5
GENESIS ENERGY LP/FIN 6.25% 15/05/2026	0.00	US37185LAK89
TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES	0.00	COL17CT03748
JAPAN GOV. TWENTY 1.60% 20/3/2033	0.00	JP1201431D38
WASHINGTON MUTUAL MORTGAG 2 1A1 7.00% 25/04/2037	0.00	
CNA FINL. 5.125% 15/2/2034	0.00	US126117AY60
FS KKR CAP. II 4.25% 14/02/2025	0.00	US30313RAA77
MOZART DEBT MERGER 5.25% 01/10/20292029	0.00	US62482BAB80
ADLER FINC. SA 12.50% PIK 30/06/2025000 REGS	0.00	DE000A3LF6J0
NETHERLANDS GOV. B 0.75% 15/07/2027	0.00	NL0012171458
ING GROEP ING GROEP F2V PERP	0.00	XS2122174415
MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG	0.00	US571903BF91
GRIFOLS ESCROW IS 3.875% 15/10/2028	0.00	XS2393001891
JAPAN GOV. TWENTY 1.50% 20/03/2034	0.00	JP1201481E36
PETROLEOS MEXICANO 8.75% 2/6/2029	0.00	US71654QDL32
BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS	0.00	DE0001030708
JAPAN GOV. FORTY Y 2.00% 20/03/2052	0.00	JP1400051C51
DEUTSCHE BANK AG/NEW F2F 28/05/2032	0.00	US251526CK32
JAPAN (30 YEAR ISS 0.80% 20/12/2047	0.00	JP1300571HC4
CARS-DB4 1A B3 4.95% 15/02/2050	0.00	US12510HAJ95
NEXTERA ENERGY CAP 2.25% 1/6/2030	0.00	US65339KBR05
JAPAN GOV. TWENTY 1.20% 20/12/2034	0.00	JP1201511EC7
SWO AUD RCV BBSW 6M PAY 2.764 010432	0.00	
SANTANDER HOLDINGS U F2F 06/01/2028	0.00	US80282KBC99
BONDOPT FRANCE (GOVT OF) 1 92.73 220526FR0012993103	0.00	
JAPAN GOV. TWENTY 1.70% 20/09/2032	0.00	JP1201401C92
BNP PARIBAS BNP PARIBAS F2V PERP	0.00	US05565ASK06
WESTERN MIDSTREAM 6.15% 1/4/2033	0.00	US958667AE72
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
SWO GBP RCV SONIA 1D PAY 3.68 170724	0.00	
RENTOKIL INITIAL 3.875% 27/6/2027	0.00	XS2494945939
ASAHI INTECC CO LTD NPV	0.00	JP3110650003
CONNECTICUT AVENUE SECURI R03 2M1 FRN 25/4/2043	0.00	US20753ACJ16
JAPAN GOVERNMENT T 2.40% 20/03/2037	0.00	JP1300261748
NETHERLANDS GOVER 0.00% 15/07/2031	0.00	NL00150006U0
MCGRAW-HILL EDUCATIO TL 28/07/2029	0.00	US58063DAC74
BUNDESREPUBLIK DEU 0.00% 15/08/2052	0.00	DE0001102572
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.	0.00	
APPLE INC 3.75% SNR NTS 12/09/2047 USD2000	0.00	US037833DD98
TYSON FOODS 5.70% 15/3/2034	0.00	US902494BM45
SPAIN GOV. BD. 0.10% 30/04/2031REGS	0.00	ES0000012H41
CITIGROUP INC 2.52% BDS 03/11/32 USD1000	0.00	US172967NE72
KINGDOM OF BELGIUM 4.00% 28/03/2032	0.00	BE0000326356
ITALY BUONI POLIEN 2.80% 15/6/2029	0.00	IT0005495731
ENTERGY LOUISIANA 4.20% 1/9/2048	0.00	US29364WBB37
ITALY BUONI POLIEN 0.35% 01/02/20250	0.00	IT0005386245
NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60	0.00	US65339KCA60
SWO AUD RCV BBSW 6M PAY 3.17 020424	0.00	
GS. GRP. F2F 27/01/2032	0.00	US38141GXR00
KIMCO REALTY 2.25% 01/12/2031	0.00	US49446RAY53
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

JAPAN GOV. THIRTY 0.70% 20/03/2051	0.00	JP1300701M48
EASTERN POWER NET 5.375% 26/2/2042	0.00	XS2741421973
BELGIUM GOV. BD. 4.25% 28/03/2041	0.00	BE0000320292
INTEL CORP 5.90% 10/02/2063	0.00	US458140CK47
CPI PROP. GRP. 1.75% 14/01/2030	0.00	
KINGDOM OF BELGIUM 2.60% 22/06/2024	0.00	BE0000332412
HOMEBA NC MORTGAGE TRUST 200 1 3A2 VAR 25/04/2037	0.00	US43739ECR62
CANADIAN GOVERNMENT 2.50% 1/6/2024	0.00	CA135087B451
JAPAN GOV. TWENTY 0.70% 20/03/2037	0.00	JP1201601H38
ALEXANDRIA REAL ES 2.00% 18/05/20322	0.00	US015271AW93
SPAIN GOV. BD. 2.35% 30/07/2033	0.00	ES00000128Q6
CENTRAL AMERICAN B 5.25% 27/04/2029	0.00	USG20038AA61
COLUMBIA PIPELINE 6.036% 15/11/2033033	0.00	US19828TAB26
SANTANDER HLDGS. USA F2F 09/01/2030	0.00	US80282KBJ43
ECOPETROL SA 8.375% 19/01/2036	0.00	US279158AV11
JAPAN GOV. TWENTY 0.60% 20/06/2037	0.00	JP1201611H69
UK. GILT 4.375% 31/7/2054	0.00	GB00BPSNBB36
NORTHRIVER MIDSTR 5.625% 15/2/2026	0.00	US66679NAA81
FUT PUT JUN 24 CBT 5Y T-NOTE 1065	0.00	
AMERICAN HOMES 4 R 5.50% 01/02/2034	0.00	US02666TAG22
TRUIST FINL. F2F 08/06/2034	0.00	US89788MAP77
JAPAN GOV. THIRTY 0.40% 20/9/2049	0.00	JP1300641KA3
ITALY BUONI POLIEN 2.80% 1/3/2067	0.00	IT0005217390
CANADIAN GOV. BD. 2.75% 01-12-2048	0.00	CA135087D358
UK. GILT 1.625% 22-OCT-71	0.00	GB00BFMCN652
TECK RES. 6.00% 15/8/2040SD1000	0.00	US878742AS42
LIBERTY MUTUAL GR 3.951% 15/10/2050	0.00	US53079EBJ29
FRANCE GOV. BD. 1.75% 25/5/2066	0.00	FR0013154028
DELTA AIR LINES SK 4.75% 20/10/2028	0.00	US830867AB33
FS KKR CAP. 1.65% 12/10/2024	0.00	US302635AJ69
DENMARK GOV. BD. 0.50% 15/11/2027	0.00	DK0009923567
BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS	0.00	DE0001135044
JABIL INC 4.25% 15/05/2027	0.00	US466313AM58
JAPAN GOV. TWENTY 1.20% 20/09/2035	0.00	JP1201541F90
PARK PLACE SECURITIES INC WHQ1 M5 FRN 25/03/2035-5	0.00	US70069FGE16
NETHERLANDS GOV. 0.00% 15/01/2029	0.00	NL0015000LS8
SWEDEN GOV. BD. 4.00% 01/06/2041	0.00	CA135087YQ12
UTD. AIRLINES 2019 2.70% 01-05-32	0.00	US90932JAA07
SWO GBP RCV SONIA 1D PAY 3.604 180724	0.00	
SWO GBP RCV 3.604 PAY SONIA 1D 180724	0.00	
KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A	0.00	BE0000358672
CANADIAN GOV. BD. 2.00% 1/6/2032	0.00	CA135087N597
AIR CANADA 4.625% 15/08/2029	0.00	CA008911BJ76
JAPAN GOVERNMENT T 2.50% 20/06/2036	0.00	JP1300231675
SINGAPORE GOV. BD. 3.50% 01/03/2027	0.00	SG7J60932174
JAPAN GOV. FORTY Y 0.50% 20/03/2059	0.00	JP1400121K57
FREDDIE MAC STACR REMIC T HQA3 M1 FRN 25-11-2043	0.00	US35564K3G29
AMERICAN AIRLINES 3.15% 15/02/2032A	0.00	US02377LAA26
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00	GB00B669WX96
BANCO DE SABADELL SA 5.5% 08/09/2029	0.00	XS2677541364
DENMARK GOV. BD. 2.25% 15/11/203301	0.00	DK0009924532
ALLEGRO CLO II-S 1RA A1 FRN 21/10/2028	0.00	US01751EAC21
ITALY BUONI POLIEN 2.25% 01-SEP-36	0.00	IT0005177909
JAPAN GOV. FORTY Y 1.70% 20/03/2054	0.00	JP1400071E55
JAPAN GOV. FORTY Y 0.80% 20/03/2058	0.00	JP1400111J52
SITC INTERNATIONAL	0.00	KYG8187G1055
NEW ZEALAND GOV. B 1.50% 15/5/2031	0.00	NZGOVDT531C0
SWO USD RCV 3.881 PAY SOFR 1D 200624	0.00	
EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050	0.00	US299808AH86
JAPAN GOV. THIRTY 0.90% 20-SEP-48	0.00	JP1300601JA9
UTD. AIRLINES 4.625% 15/04/2029	0.00	US90932LAH06
MIDAS OPCO HLDGS. 5.625% 15/8/2029	0.00	US59565JAA97
CZK BNP PARIBAS A/C	0.00	
ITALY BUONI POLIEN 2.70% 1/3/2047	0.00	IT0005162828
CARRIER GBL. 4.125% 29/05/2028	0.00	XS2751688826
PATTERSON-UTI ENER 7.15% 1/10/2033	0.00	US703481AD36
JAPAN GOV. TWENTY 1.70% 20-DEC-32	0.00	JP1201411CC4
UNITEDHEALTH GRP. 6.05% 15/2/2063	0.00	US91324PET57
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
JAPAN GOV. FORTY Y 2.20% 20/03/2049	0.00	JP1400021950
PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051	0.00	US693304BA44

US. TSY. NOTE/BOND 6.25% 15/05/2030	0.00	US912810FM54
AUSTRALIA GOV. BD. 3.75% 21/04/2037	0.00	AU3TB0000192
FORD MOTOR COMPANY 3.25% 12/FEB/2032	0.00	US345370DA55
OWNIT MORTGAGE LOAN TRUST SE 6 A1 FRN 25/09/2037-1	0.00	
GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000	0.00	US37045XDH61
CANTOR COMMER. REAL ESTATE CF1 XA VAR 15/5/2052	0.00	US12529MAG33
SELP FIN. SARL 3.75% 10/8/2027	0.00	XS2511906310
JAPAN GOV. TWENTY 1.80% 20/12/2032	0.00	JP1201421D22
DIGITAL REALTY TST 5.55% 15/01/2028/01/2028	0.00	
ITALY BUONI POLIEN 3.50% 15/02/2031	0.00	IT0005580094
JAPAN GOV. TWENTY 1.80% 20/03/2032	0.00	JP1201341C38
Income Due - NOK	0.00	
CANADIAN GOV. BD. 1.70% 20/12/2031	0.00	JP1201321BC7
EVERGREEN ACQCO 1 LP TLB 26/04/2028	0.00	
SWO EUR RCV EURIB 6M PAY 2.395 091224	0.00	
NETHERLANDS GOV. B 0.50% 15/01/2040	0.00	NL0013552060
BAUSCH & LOMB ESC 8.375% 1/10/202828	0.00	US071705AA56
JAPAN GOV. TWENTY 1.60% 20/03/2032	0.00	JP1201361C58
BUNDESREPUBLIK DEU 1.00% 15/08/2024	0.00	DE0001102366
BRITISH STERLING POUND	0.00	
PENSKE TRUCK LEAS 5.875% 15/11/2027027	0.00	US709599BR43
ITALY BUONI POLIEN 1.45% 15/05/2025	0.00	IT0005327306
JAPAN GOV. TWO YE 0.005% 01/01/2025	0.00	JP1024441P12
SPAIN GOV. BD. 3.45% 30/7/2043	0.00	ES0000012K95
JPM. CHASE F2F 22/02/2048	0.00	US46647PAA49
INTEL CORP 5.625% 10/02/2043	0.00	US458140CH18
BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93	0.00	BE0000353624
OTC DERIVATIVE CASH COLLATERAL RECEIVBLFROM WESTPAC BANKING CORPORATION	0.00	
MEXICAN UDIBONOS 2.75% I/L 27/11/2031	0.00	MX0SGO0000K0
SM ENERGY 6.75% 15/09/2026	0.00	US78454LAN01
TRANSOCEAN 11.50% 30/1/2027	0.00	US893830BQ11
ONEOK INC 5.65% 1/11/2028	0.00	US682680BJ18
SYSTEM ENERGY RES. 6.00% 15/4/2028	0.00	US871911AU71
CANADIAN GOV. BD. 5.00% 1/6/2037	0.00	CA135087XW98
NETHERLANDS GOV. B 0.00% 15/01/2026	0.00	NL0015000QL2
BONDOPT AUSTRALIAN GOVERN 103.402284 110624AU0000300535	0.00	
SWO GBP RCV SONIA 1D PAY 4.353 050126	0.00	
JAPAN GOV. THIRTY 0.50% 20/03/2049	0.00	JP1300621K47
AUSTRALIA GOV. BD. 3.50% 21/12/2034	0.00	AU0000274706
NETHERLANDS (KINGDOM OF) .5% 15/07/2032	0.00	NL0015000RP1
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
BUONI POLIENALI DEL TES 3.25% 01/MAR/2038	0.00	IT0005496770
JAPAN GOV. TWENTY 1.50% 20/03/2033	0.00	JP1201441D44
CANADIAN GOV. BD. 3.50% 1/12/2045	0.00	CA135087ZS68
ITALY BUONI POLIEN 3.35% 01/03/2035	0.00	IT0005358806
EXELON 5.45% 15/3/2034	0.00	US30161NBN03
DJ EUR ST50 2406 FU	0.00	DE000C6XKBW6
PATTERSON-UTI ENER 3.95% 01/02/2028	0.00	US703481AB79
KAISER ALUMINUM CORP 4.62% 01/MAR/2028	0.00	US483007AJ91
ABBVIE 4.50% 14/05/2035	0.00	US00287YAR09
WILLIAMS COS 5.30% 15/8/2052	0.00	US969457CA67
TDC NET 6.50% 01/06/2031	0.00	XS2615584328
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
HCA 5.125% 15/6/2039	0.00	US404119BY43
CF INDUSTRIES INC 5.375% 15/03/2044	0.00	US12527GAE35
SWEDISH KRONA	0.00	
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051	0.00	US95000U2M49
SAMHALLSBYGGNADSBOLAGET I NORDEN049	0.00	XS2272358024
ABBVIE 4.70% 14/05/2045	0.00	US00287YAS81
BROADCOM 3.50% 15/02/2041	0.00	US11135FBJ93
CENTRAL AMERICAN B 5.25% 27/4/2029NTS 27/04/29 USD2000 REGS	0.00	USG20038AA61
ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026	0.00	US04636NAA19
ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000	0.00	US68389XAV73
BUNDESREPUBLIK DEU 1.80% 15/08/2053	0.00	DE0001030757
NETHERLANDS GOV. B 0.00% 15/01/2038	0.00	NL0015000B11
BANCO DE SABADELL F2F 7/2/2029	0.00	XS2583203950
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	AU000XCLWAM0
REALTY INC. 1.80% 15/03/2033	0.00	US756109BA12
CIGNA CORP 4.80% 15/7/2046	0.00	US125523CF53

GENTENE 3.375% 15/2/2030	0.00	US15135BAV36
VOLKSWAGEN BANK 4.375% 3/5/2028	0.00	XS2617456582
JAPAN GOV. THIRTY 1.80% 20/03/2043	0.00	JP1300381D38
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
NETHERLANDS GOV. B 0.00% 15/01/2052	0.00	NL0015614579
FUT PUT DEC 24 3M SOFR 1YMC 9637	0.00	
FUT. CBT 5Y T-NOTE JUN24	0.00	
TP ICAP FIN. 2.625% 18/11/2028	0.00	XS2409096349
JAPAN GOV. TWENTY 1.80% 20/12/2031	0.00	JP1201331C14
AUTOSTRAD PER L I 4.25% 28/6/2032	0.00	XS2775027043
MERCK 3.90% 07/03/2039	0.00	US58933YAV74
NETHERLANDS GOV. B 2.00% 15/1/2054	0.00	NL00150012X2
VISTRA OPERATIONS 6.95% 15/10/203310/2033 USD2000	0.00	US92840VAQ59
ABBVIE 5.40% 15/3/2054	0.00	US00287YDW66
KINGDOM OF BELGIUM 0.00% 22/10/2027	0.00	BE0000351602
SANTANDER BANK AUTO CREDIT A B 5.281% 15/05/20322	0.00	US80290CAS35
KINGDOM OF BELGIUM 0.00% 22/10/2031	0.00	BE0000352618
AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000	0.00	US05329WAR34
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
ALLY FINL. 7.10% 15/11/2027	0.00	US02005NBR08
CITIGROUP CCP AUD BROKER ACCOUNT	0.00	
REGAL REXNORD CORP 6.40% 15/4/2033	0.00	US758750AF08
ADVANTAGE SALES & 6.50% 15/11/202811/2028 USD2000 144A	0.00	US00775PAA57
JAPAN GOV. THIRTY 1.70% 20/12/2043	0.00	JP1300411DC2
FIESTA PURCHASER 7.875% 01/03/2031	0.00	US31659AAA43
SWEDEN GOV. BD. 2.50% 12/5/2025	0.00	SE0005676608
JAPAN GOV. THIRTY 0.80% 20/03/2046	0.00	JP1300501G30
ALLY FINL. F2F 03/01/2030	0.00	US02005NBU37
MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A	0.00	US571676AN55
HOLDING D INFRAST 0.125% 16/09/202525	0.00	XS2385389551
VITAL ENERGY 7.875% 15/4/2032	0.00	
ITALY BUONI POLIEN 4.45% 01/09/2043EGS	0.00	IT0005530032
HYUNDAI CAP. AMERI 5.70% 26/6/20307 0.0% 26/06/2030	0.00	US44891ACJ43
JAPAN GOV. FORTY Y 2.20% 20/03/2050	0.00	JP1400031A58
MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A	0.00	US571676AG05
ITALY BUONI POLIEN 4.00% 30/10/2031	0.00	IT0005542359
JAPAN GOV. THIRTY 0.80% 20/09/2047	0.00	JP1300561H93
KINGDOM OF BELGIUM 1.70% 22/06/2050	0.00	BE0000348574
PETROLEOS MEXICANO 3.75% 16/4/2026	0.00	XS1057659838
AEP TEXAS 3.45% 15/5/2051	0.00	US00108WAN02
UK. GILT 1.50% 31/7/2053	0.00	GB00BM8Z2V59
JAPAN GOV. TWENTY 1.90% 20/09/2030	0.00	JP1201211A94
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
GTP NV 0.625% 27/09/2026	0.00	XS2390530330
ANNINGTON FUNDING 2.308% 6/10/2032	0.00	XS2393618389
ITALY BUONI POLIEN 3.10% 01/03/2040	0.00	IT0005377152
AMERICAN TOWER COR 0.40% 15/02/2027	0.00	XS2393701284
HILCORP ENERGY I/HILCORP 6.25% 15/APR/2032	0.00	US431318AZ78
CANADIAN GOV. BD. 2.75% 1/12/2055	0.00	CA135087P998
CANADIAN GOV. BD. 3.00% 01/06/2034	0.00	CA135087R481
BLACKROCK FUNDING 5.25% 14/03/2054	0.00	US09290DAC56
JAPAN GOV. TWENTY 0.40% 20/03/2036	0.00	JP1201561G37
NETHERLANDS GOV. B 2.50% 15/01/2030	0.00	NL0015001DQ7
JAPAN GOV. THIRTY 0.70% 20/12/2048	0.00	JP1300611K15
TRY BNP PARIBAS A/C	0.00	
NEXI SPA 2.125% 30/04/2029	0.00	XS2332590475
BUNDESSCHATZANWEIS 0.20% 14/6/2024024	0.00	DE0001104883
PALISADES CENTER TST PLSD B 3.35% 13/04/2033	0.00	US69640GAG01
AMERICAN TOWER COR 3.65% 15/03/2027	0.00	US03027XBV10
VERIZON COMMS. 3.40% 22/03/20411000	0.00	US92343VGK44
COMSTOCK RESOURCES INC 6.75% 01/03/2029	0.00	US205768AS39
VISTRA OPERATIONS 5.125% 13/05/2025	0.00	US92840VAL62
BONOS Y OBLIG DEL 0.85% 30/07/2037	0.00	ES0000012124
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
CCP CITIGROUP GBP BROKER ACCOUNT	0.00	
MIZUHO FINANCIAL GRO F2F 06/09/2029	0.00	XS2383901761
JAPAN GOVERNMENT T 2.50% 20/03/2036	0.00	JP1300221643
RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK	0.00	

BNP PARIBAS 2.00% 13/09/2036	0.00	FR0014005E43
BUNDESREPUBLIK DEU 2.50% 15/8/2054	0.00	
HILTON DOMESTIC OP 3.75% 01/05/20295/29 USD1000 144A	0.00	US432833AJ07
KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000	0.00	US49447BAA17
SWO EUR RCV 1.537 PAY EURIB 6M 080126	0.00	
ITALY BUONI POLIEN 1.45% 01/03/2036	0.00	IT0005402117
NETHERLANDS GOV. B 2.00% 15/07/2024	0.00	NL0010733424
VENTURE GLOBAL CALCASIEU 3.87% 15/AUG/2029	0.00	US92328MAA18
VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031	0.00	US92328MAB90
ITALY BUONI POLIEN 2.15% 01/09/20520	0.00	IT0005480980
CTP NV 1.50% 27/09/2031	0.00	XS2390546849
BELGIUM KINGDOM 1.40% 22/06/2053	0.00	BE0000355645
OPT. ICE 3MTH SONIA FU JUN24 PUT 95.3 6/14/2024	0.00	
RLJ LODGING TRUST 4.00% 15/09/2029	0.00	US74965LAB71
ABBVIE 5.50% 15/3/2064	0.00	US00287YDX40
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
BUNDESREPUB. DEUTS 0.00% 15/08/2050	0.00	DE0001030724
JAPAN GOV. TWENTY 1.80% 20/06/2031	0.00	JP1201291B88
WESTINGHOUSE AIR 5.611% 11/3/2034034	0.00	US960386AR16
BONOS Y OBLIG DEL 1.00% 30/07/2042	0.00	ES0000012J07
KINGDOM OF BELGIUM 1.25% 22/04/2033	0.00	BE0000346552
SANTANDER DRIVE AUTO RECE S1 R1 8.14% 16/04/20284% 16/04/2028	0.00	US80286QAA76
VENTURE XVII CLO 17A ARR FRN 15/04/2027	0.00	US92329VAL02
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
JAPAN GOV. THIRTY 0.80% 20/6/2047	0.00	JP1300551H61
ADLER GROUP SA 1.875% 14/01/2026	0.00	XS2283224231
FUT JUN 24 SFE 20Y BONDLT	0.00	
ITALY BUONI POLIEN 1.50% 30/04/2045REGS	0.00	IT0005438004
SWEDISH GOV. 0.75% 12/05/2028060	0.00	SE0009496367
SWO USD RCV SOFR 1D PAY 3.881 200624	0.00	
STRUCTURED ASSET SECURITIE BC2 A1 FRN 25/09/20366 USD A1	0.00	US86361GAA40
TRANE TECHS. FINC. 5.25% 03/03/2033	0.00	US892938AA96
WARNERMEDIA HLDGS 4.279% 15/3/2032	0.00	US55903VBC63
UK. GILT 1.125% 22/10/2073	0.00	GB00BLBDX619
SWO EUR RCV EURIB 6M PAY 3.537 080126	0.00	
JAPAN GOVERNMENT T 2.50% 20/06/2034	0.00	JP1300151485
CITIGROUP CCP	0.00	
KINGDOM OF BELGIUM 1.90% 22/06/2038	0.00	BE0000336454
JAPAN GOV. THIRTY 1.40% 20/12/2045	0.00	JP1300491FC9
FRENCH REPUBLIC GO 0.50% 25/05/2072	0.00	FR0014001NN8
NETHERLANDS GOV. B 2.50% 15/07/2034UR1	0.00	NL0015001XZ6
ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000	0.00	US049560AR65
REALTY INC. 2.20% 15/06/2028	0.00	US756109BJ21
KOREAN WON	0.00	
CHARTER COMMS. OPE 3.70% 1/4/2051	0.00	US161175BV50
AUSTRALIA GOV. BD. 4.75% 21/06/2054	0.00	AU0000300535
JPM CCP EUR BROKER ACCOUNT	0.00	
JAPAN GOV. THIRTY 1.70% 20-JUN-44	0.00	JP1300431E60
SWO EUR RCV 2.36 PAY EURIB 6M 260624	0.00	
YPSO FIN. BIS 10.50% 15/5/2027	0.00	US02156TAB08
SWO GBP RCV 2.353 PAY SONIA 1D 050126	0.00	
COREBRIDGE FINL. 4.35% 5/4/2042	0.00	US21871XAK54
NEXTERA ENERGY OPE 7.25% 15/01/2029	0.00	US65342QAM42
OPT. 3MO EURO EURIBOR JUN24 PUT 96.5 6/17/2024	0.00	
NETHERLANDS GOV. B 3.25% 15/01/2044EUR1	0.00	
NATIONSTAR MORTGAG 6.00% 15/01/2027	0.00	US63861CAA71
CANADIAN GOV. BD. 5.75% 01/06/2029	0.00	CA135087WL43
KINGDOM OF BELGIUM 2.75% 22/04/2039	0.00	BE0000356650
JAPAN GOV. TWENTY 1.60% 20/06/2030	0.00	JP1201201A88
AMERCO INC	0.00	US0235861004
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
BONDOPT AUSTRALIAN GOVERN 103.412212 040624AU000XCLWAG2	0.00	
JAPAN GOV. THIRTY 0.60% 20/12/2046	0.00	JP1300531GCO
KINGDOM OF BELGIUM 2.85% 22/10/2034	0.00	BE0000360694
NET LEASE OFFICE COM USD0.001	0.00	US64110Y1082
US. TSY. NOTE/BOND 5.25% 15/02/2029	0.00	US912810FG86
ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000	0.00	US049560AS49
FRENCH REPUBLIC GO 1.25% 25/5/2038	0.00	

FX OPTIONS		0.00	
SPRINT CAP. 8.75% 15/3/2032		0.00	US852060AT99
MILEAGE PLUS HLDGS 6.50% 20/6/2027		0.00	US599191AA16
HOUSING NEW ZEALAND LTD 240430 2.183 GB		0.00	NZHNZD0230L2
US. TSY. NOTE/BON 6.125% 15/08/2029		0.00	US912810FJ26
FUT. 3MO EURIBORICFDEC24		0.00	
SWEDEN GOV. BD. 1.00% 12/11/2026		0.00	SE0007125927
SWEDEN GOV. BD. 2.25% 1/6/2032		0.00	SE0004517290
PRA GRP. 5.00% 1/10/2029		0.00	US69354NAD84
JAPAN GOV. FORTY Y 1.40% 20/03/2055		0.00	JP1400081F45
MYR BNP PARIBAS A/C		0.00	
KINGDOM OF BELGIUM 1.45% 22/06/203701 84		0.00	BE0000344532
TOPIX INDEX 2406 FU		0.00	
STAR PARENT 9.00% 1/10/2030		0.00	US855170AA41
CITIGROUP CCP CAD BROKER ACCOUNT		0.00	
VERDE PURCHASER 10.50% 30/11/2030		0.00	US92339LAA08
SWO USD RCV SOFR 1D PAY 3.495 070524		0.00	
HYUNDAI CAP. AMERI 6.10% 21/9/20281 6.1% 21/09/2028		0.00	US44891ACN54
KINGDOM OF BELGIUM 2.25% 22/6/2057		0.00	BE0000343526
FUT PUT JUN 24 T-NOTE OPTION 1060		0.00	
SWO AUD RCV BBSW 6M PAY 4.1635 020424		0.00	
BONDOPT NEW S WALES TREASU 96.155185 160524AU3SG0001514		0.00	
SWO EUR RCV EURIB 6M PAY 2.36 260624		0.00	
SWO GBP RCV 4.75 PAY SONIA 1D 100624		0.00	
TELUS CORPORATION COM NPV		0.00	CA87971M1032
FUT. 3MO EURO EURIBOR ICF MAR26		0.00	
FEE REBATES		0.00	
JABIL 3.60% 15/1/2030		0.00	US466313AJ20
EURVARIATION MARGINBARCLAYS CCP		0.00	
SINGAPORE GOV. BD. 2.25% 01/08/2036		0.00	SG31A9000002
JPM CCP		0.00	
CANADIAN GOV. BD. 2.75% 01/12/2064		0.00	CA135087C939
ECOPETROL 5.375% 26/6/2026		0.00	US279158AL39
HANG MINI 2404 FUT		0.00	
SWEDISH GOV. 0.125% 12/05/203100 1062		0.00	SE0013935319
CENOVUS ENERGY 6.75% 15/11/2039		0.00	US15135UAF66
SWEDEN GOV. BD. 1.75% 11/11/2033		0.00	SE0017830730
CLP BNP PARIBAS		0.00	
K-REIT ASIA		0.00	SG1T22929874
FUT. CME 3MO SOFR MAR26		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	
CIGNA 2.40% 15/03/2030		0.00	US125523CL22
CDS_SN_CCP FORD MOTOR CREDIT CO 5% 20270620BARCUS31ICEEUSUS345397YG20		0.00	
BRAZILIAN REAL		0.00	
WESTPAC		0.00	
SWO GBP RCV SONIA 1D PAY 3.49 041124		0.00	
DENMARK GOV. BD. 0.25% 15/11/205201		0.00	DK0009924029
ANHEUSER-BUSCH INB 4.60% 15/04/2048		0.00	US035240AN09
BONOS Y OBLIG DEL 1.45% 31/10/2071		0.00	ES0000012H58
OTC CASH COLL RECEIVABLE FROM AUD ROYCGB2L 31 DEC2050		0.00	
FUT. CME 1MO SOFR APR24		0.00	
VESTIS CORPORATION		0.00	US29430C1027
BARCLAYS CCP JPY BROKER ACCOUNT		0.00	
BONDOPT TREASURY CORP VICT 81.504 080524AU3SG0002504		0.00	
SWO GBP RCV 3.49 PAY SONIA 1D 041124		0.00	
PHP BNP PARIBAS A/C		0.00	
FUT CALL JUN 24 3M SOFR 2YMC 9662		0.00	
RPI_CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK		0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM COMMONWEALTH BANK OF AUSTRALIA		0.00	
HCA 3.50% 15/7/2051		0.00	US404119CB31
SWO GBP RCV SONIA 1D PAY 4.547 240624		0.00	
SWO GBP RCV SONIA 1D PAY 4.75 100624		0.00	
FUT. ME 5Y CDN BOND JUN24		0.00	
PLN BNP PARIBAS A/C		0.00	
FUT. CME 1MO SOFR MAR24		0.00	
BUONI POLIENNALI D 2.15% 01/03/2072		0.00	IT0005441883
FINABLR PLC		0.00	GB00BJ7HMMW26
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	
SWEDEN GOV. BD. 0.50% 24/11/20451063		0.00	SE0015193313
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	
SWO GBP RCV 4.547 PAY SONIA 1D 240624		0.00	
SWO USD RCV 3.495 PAY SOFR 1D 070524		0.00	
FUT. MAR 27 ICE SONIA		0.00	
Income Due - SGD		0.00	
RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK		0.00	
FUT. CME 3MO SOFR JUN25		0.00	
RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK		0.00	
RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK		0.00	
SWO_CD_X ITRAXX EUROPE SERIES 41 0.575 150524		0.00	
RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK		0.00	
SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.55 150524		0.00	
SWO GBP RCV 4.67 PAY SONIA 1D 210524		0.00	
RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK		0.00	
RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK		0.00	
RCI BANQUE 4.125% 04/04/2031		0.00	FR001400P3E2
SWO GBP RCV SONIA 1D PAY 4.748 220424		0.00	
FUT. CME 3MO SOFR DEC26		0.00	
FANNIE MAE 3.50% PERP		0.00	
NORWEGIAN KRONOR		0.00	
RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK		0.00	
FANNIE MAE 5.50% PERP		0.00	
SWO GBP RCV 4.92 PAY SONIA 1D 080424		0.00	
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.		0.00	
FUT. CME 3MO SOFR JUN28		0.00	
SWO GBP RCV SONIA 1D PAY 4.785 200524		0.00	
Income Due - HKD		0.00	
SWO JPY RCV 0.18 PAY TONAR 1D 070325		0.00	
SWO GBP RCV SONIA 1D PAY 4.793 200524		0.00	
ORANGE ORANGE F2V PERP		0.00	FR001400OX54
CREDIT MUTUEL ARK 3.625% 3/10/2033		0.00	
BONDOPT FRANCE (GOVT OF) 3 104 170424FR001400L834		0.00	
NEW ZEALAND GOVERN 2.75% 15/05/2051		0.00	NZGOVDT551C8
ACRE COMMERCIAL MORTGAGE 20 FL4 A FRN 18/12/2037TG 1.15% 15/12/2037		0.00	US00489TAA43
FUT 06 JUN 24 EURX E-SCHATZ		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	
SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054		0.00	US83272GAB77
FUT PUT MAY 24 CME MINIS&PW3 4400		0.00	
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
LLOYDS BANKING GRP. F2V 04/10/2030		0.00	XS2796587280
OPT. ICE 3MTH SONIA FU JUN24 CALL 95.5 6/14/2024		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	
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	
SIRIUSPOINT 7.00% 05/04/2029		0.00	
FUT. 3MO EURO EURIBOR ICF MAR27		0.00	
BMW US CAP. 4.90% 02/04/2029		0.00	USU09513JW07
SWISS FRANC		0.00	
DANISH KRONE		0.00	
RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054		0.00	
FUT. 3MO EURO EURIBOR ICF SEP26		0.00	
FUT. CME 3MO SOFR MAR28		0.00	
SMURFIT KAPPA TSY 5.438% 03/04/2034		0.00	
CORAL-US TERM LOAN 15/10/2029		0.00	
MATADOR RES. 6.50% 15/04/2032		0.00	US576485AG13
NEW ISRAELI SHEQEL		0.00	
ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW		0.00	

WESTPAC BANKING FRN 03/04/2034	0.00	AU3FN0086328
FUT. 3MO EURIBORICFSEP24	0.00	
BONDOPT AUSTRALIAN GOVERN 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	
KRW BNP PARIBAS A/C	0.00	
GAZPROM PJSC-SPON ADR	0.00	US3682872078
BUNDESREPUBLIK DEU 2.20% 15/02/2034.01	0.00	DE000BU2Z023
ADLER GROUP SA	0.00	LU2615168379
NK LUKOIL PAO	0.00	US69343P1057
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00	US80585Y3080
CONNECTICUT AVENUE SECS. R06 2M1 FRN 25/09/2039	0.00	US20754JAA25
SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027	0.00	US83405RAB33
FREDDIE MAC STACR TST. 20 DNA1 M1 FRN 1/25/2049	0.00	US35563KAA88
BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030	0.00	US06759MAA99
REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027	0.00	US75907PAA84
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
MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028	0.00	US57109TAB26
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00	BE6344703309
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00	US6074091090
PHOSAGRO PJSC GDR	0.00	US71922G3083
GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031	0.00	US38137PAN06
FRENCH REPUBLIC GO 2.50% 24/09/2027	0.00	FR001400NBC6
FREDDIE MAC STACR REMIC T HQA1 M1 FRN 25/01/2050	0.00	US35565JAA97
HUF BNP PARIBAS A/C	0.00	
NOVATEK PJSC	0.00	US6698881090
GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030	0.00	US38137MAF41
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
MOTEL 6 TST. 2017-MTL6 MTL6 B FRN 15/08/2034	0.00	US61975FAG46
CONSTELLATION SOFT COM STK NPV TEMP	0.00	CA21037X1345
FANNIE MAE CONNECTICUT AV C01 1M1 FRN 25/07/2030	0.00	US30711XYS79
ALM XVI ALM XVI 16A AAR2 FRN 15/07/2027	0.00	US00162LCN55
GINNIE MAE II POOL 3.50% 20/1/2048	0.00	US36179TQP39
GINNIE MAE II POOL 4.00% 3/20/2045	0.00	US36179Q6Q92
AGENCY MORTGAGE BACKED3.0% 27 JUNE	0.00	US3138M0C210
FN BD0946 4.00% 01/06/2046	0.00	US3140F8BQ97
SWO EUR RCV EURIB 6M PAY 2.6 030424	0.00	
FANNIE MAE POOL 3.00% 01/12/2051	0.00	US3140XFX710
FREDDIE MAC POOL 3.00% 01/07/2050	0.00	US3133KJQ67
TEXTAINER MARINE CONTAINER 2A A 2.23% 20/04/204646	0.00	US88315LAQ14
TRINITY RAIL LEASING 2021 1A A 2.26% 19/07/2051.5% 15/07/2028	0.00	US89656GAA22
FANNIE MAE POOL 2.50% 01/05/2051	0.00	US31418DYY20
FANNIE MAE POOL 3.00% 01/10/2051	0.00	US3140XDGU41
FANNIE MAE POOL 2.00% 1/5/2036	0.00	US3140KAYL48
FANNIE MAE POOL 2.50% 1/9/2051	0.00	US3140XGGS26
FANNIE MAE POOL 3.00% 1/1/2052	0.00	US3140M9MX25
FANNIE MAE POOL 3.00% 01/08/2050	0.00	US3140XGCK36
FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F	0.00	US3140QMV680
FANNIE MAE POOL 3.00% 2/1/2050	0.00	US3140QCYW05
FANNIE MAE POOL 3.50% 1/9/2057	0.00	US3140FXG558
FREDDIE MAC POOL 2.50% 01/07/2051	0.00	US3132DPKP26
FREDDIE MAC POOL 2.50% 1/8/2035	0.00	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	US3132DWB881
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	US36179VX53
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	JE00BGCZHC53
ABIOMED INC NPV	0.00	US003CVR0169
CBL CORPORATION LTD TEMP	0.00	NZCBLE0001S6
COP BNP PARIBAS A/C	0.00	
GAZPROM NEFT PJSC	0.00	US36829G1076
GOLDENTTREE 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	NZWYNE0001S2
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	
US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054	0.00	US912810TX63
SWO USD RCV 4.15 PAY SOFR 1D 180424	0.00	
CITIGROUP CCP MXN BROKER ACCOUNT	0.00	
US TREASURY N/B 4.12% 31/MAR/2029	0.00	
SWO USD RCV 4.08 PAY SOFR 1D 150424	0.00	
SWO USD RCV 4.078 PAY SOFR 1D 250424	0.00	
US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44	0.00	US912810TZ12
SWO USD RCV 4.085 PAY SOFR 1D 180424	0.00	
SWO USD RCV 4.105 PAY SOFR 1D 220424	0.00	
SWO USD RCV 3.9 PAY SOFR 1D 080424	0.00	
SWO USD RCV SOFR 1D PAY 3.678 250424	0.00	
FUT CALL MAY 24 T-NOTE OPTION 1130	0.00	
SWO USD RCV SOFR 1D PAY 3.68 150424	0.00	
FUT CALL MAY 24 T-NOTE OPTION 1115	0.00	
SWO EUR RCV EURIB 6M PAY 2.55 150424	0.00	
FUT PUT MAY 24 T-NOTE OPTION 1090	0.00	
SWO USD RCV 4.09 PAY SOFR 1D 260424	0.00	
SWO USD RCV SOFR 1D PAY 3.685 180424	0.00	
FUT. CME 3MO SOFR JUN26	0.00	
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	
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	
ANZ BANK NZ 11AM A/C	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 1505242I65BYEE1	0.00	
CDS_IX_CCP CDX.EM.40 1% 20281220BARCUS31ICEEUS2I65BZFE7	0.00	
CITIGROUP CCP USD BROKER ACCOUNT	0.00	
SWO_CD_X ITRAXX EUROPE SERIES 41 0.65 1505242I666VDJ1	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% 20271220CHASUS33ICEEUS2I65BRZH6	0.00	
MSCI SING 2404 FUT	0.00	SGXDB1465622
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE	0.00	
BARCLAYS CCP AUD BROKER ACCOUNT	0.00	
FUT. DEC 25 ICE SONIA	0.00	
CDS_IX_CCP CDX.NA.HY.41 5% 20281220BARCUS31ICEEUS2I65BRAB1	0.00	
FUT. CME 3MO SOFR JUN24	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC.	0.00	
FUT. ICE 3MTH SONIA ICF DEC24	0.00	
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA	0.00	
FUT. US 2YR T-NOTE JUN24	0.00	
FUT JUN 24 SFE 5YR BONDLT	0.00	
FUT 06 JUN 24 EURX EUR-BOBL	0.00	
FUT. 3MO EURO EURIBOR ICF DEC25	0.00	
FUT. JUN 24 BANK ACCEPT 3M	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	
CDS_IX ITRAXX EUROPE SENIOR 1% 202906202I667DCP7	0.00	
FUT. YR T-NOTES JUN24	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AND NEW ZEALAND BK GRP LTD	0.00	
FUT. EURO-OAT FUTURE EUX JUN24	0.00	
CCP DUE FROM GOLDMAN SACHS	0.00	
XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024	0.00	
BARCLAYS CCP USD BROKER ACCOUNT	0.00	
CDS_IX CDX.NA.IG.42 1% 202906202I65BYEE1	0.00	DCS0YHYS
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMANSACHS INTERNATIONAL	0.00	
SELL TO OPEN REPO W/BOFA SECU 5.0% FROM 22/03/2024 TO 16/04/2024	0.00	
RPI AUD RCV 2.66% PAY CPI1D 15-DEC-2029	0.00	
OTC DERIV CASH COLL REC FROM CITIGROUP GLOBAL MARKETS INC	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO HSBC BANK PLC (LONDON)	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BANKING CORPORATION	0.00	
ANZ COLLATERAL	0.00	
FUT. EURO-BUND FUTURE EUX JUN24	0.00	
COMMONWEALTH BANK OF	0.00	
BNZ NZD COLL	0.00	
OTC DER CASH COLL COLLATERAL PAY	0.00	
FUT. CBT UL T-BONDS JUN24	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-NOTE JUN24	0.00	
NYL MSCI EMER 2406 F	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BANK PLC	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00	
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM	0.00	
OTC CASH COLLATERAL RECEIVABLE FROM USD RBOSNL2RTCM 31 DEC 2050	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS AG	0.00	
CDS_IX ITRAXX EUROPE SERIES 1% 202906202I666VDJ1	0.00	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS	0.00	
CANADIAN DOLLAR	0.00	
FUT. LIF LONG GILT JUN24	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY & CO. INTER	0.00	
Outstanding Settlement Payments - CHF	0.00	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00	
FUT 06 JUN 24 EUX EURO-BTP	0.00	

OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	0.00	
SELL TO OPEN REPO W/WESTPAC BANKING 4.38% FROM 21/03/2024 TO 18/04/2024	0.00	
Outstanding Settlement Payments - CZK	0.00	
SELL TO OPEN REPO W/HONGKONG AND SH 4.6% FROM 21/03/2024 TO 18/04/2024	0.00	
FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F	0.00	
Outstanding Settlement Payments - PLN	0.00	
Outstanding Settlement Payments - CLP	0.00	
Outstanding Settlement Payments - SEK	0.00	
SELL TO OPEN REPO W/TORONTO DOMINIO 4.45% FROM 21/03/2024 TO 04/04/2024	0.00	
Outstanding Settlement Payments - ZAR	0.00	
Outstanding Settlement Payments - TRY	-0.01	
Outstanding Settlement Payments - GBP	-0.01	
Outstanding Settlement Payments - THB	-0.01	
JPM CCP USD BROKER ACCOUNT	-0.01	
SELL TO OPEN REPO W/ INVMANGR 4.4% FROM 21/03/2024 TO 09/05/2024	-0.01	
CROSS CURRENCY SWAPS	-0.01	
Outstanding Settlement Payments - BRL	-0.01	
EURO	-0.01	
MSCI INDIA 2406 FUT	-0.01	DE000C6FTBE2
Outstanding Settlement Payments - NOK	-0.01	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK	-0.01	
MORGAN STANLEY COLAT	-0.01	
STANDARD CHARTERED C	-0.01	
Outstanding Settlement Payments - CAD	-0.01	
SELL TO OPEN REPO W/WESTPAC BANKING 4.38% FROM 21/03/2024 TO 09/05/2024	-0.02	
BANK OF AMERICA CCP	-0.02	
Outstanding Settlement Payments - CNY	-0.02	
RBS COLLATERAL AC	-0.02	
Outstanding Settlement Payments - TWD	-0.03	
Outstanding Settlement Payments - KRW	-0.03	
Outstanding Settlement Payments - HKD	-0.04	
Outstanding Settlement Payments - EUR	-0.04	
Outstanding Settlement Payments - AUD	-0.06	
Outstanding Settlement Payments - JPY	-0.07	
Outstanding Settlement Payments - USD	-0.08	
SOC GEN COLLATERAL	-0.11	
Outstanding Settlement Payments - NZD	-0.51	
FX POSITIONS	-0.86	