

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	High Growth fund	Fund number	FND37
Period disclosure applies [dd/mm/yyyy]	30/09/2023		
Asset name	% of fund net assets	Security code	
First State Investments Global Listed Infrastructure Fund	4.17%		
Fisher & Paykel Healthcare Corporation Limited	1.97%	NZFAPE0001S2	
Auckland International Airport Limited	1.81%	NZAI AE0002S6	
MICROSOFT CORP	1.65%	US5949181045	
BNP Paribas US Dollar Account	1.59%		
INFRATIL LIMITED	1.45%	NZIFTE0003S3	
SPARK NEW ZEALAND LIMITED	1.25%	NZTELE0001S4	
APPLE INC	1.25%	US0378331005	
CONTACT ENERGY LIMITED	1.24%	NZCENE0001S6	
Westpac Business Interest Account	1.10%		
MAINFREIGHT LIMITED	1.09%	NZMFTE0001S9	
BNP Paribas New Zealand Dollar Account	0.99%		
Meridian Energy Limited	0.95%	NZMELE0002S7	
RYMAN HEALTHCARE LTD	0.86%	NZRYME0001S4	
DIVERSIFIED MITNZ - NZDCASH	0.82%		
EBOS GROUP LIMITED	0.82%	NZEBOE0001S6	
Fletcher Building Limited	0.68%	NZFBUE0001S0	
FACEBOOK INC COM USD CL A	0.64%	US30303M1027	
SUMMERSET GROUP HOLDINGS LTD	0.62%	NZSUME0001S0	
AMAZON COM INC	0.59%	US0231351067	
ALPHABET INC CAP STK CL A	0.58%	US02079K3059	
Robeco Global Credit Fund	0.53%		
MASTERCARD INC - CLASS A	0.51%	US57636Q1040	
MERCURY NZ LIMITED	0.50%	NZMRPE0001S2	
NVIDIA CORP	0.47%	US67066G1040	
CONSTELLATION SOFTWARE COM	0.45%	CA21037X1006	
THE A2 MILK COMPANY LIMITED	0.45%	NZATME0002S8	
CSL LIMITED	0.43%	AU000000CSL8	
TAIWAN SEMICON MANUFACTURING CO LTD	0.39%	TW0002330008	
New Zealand Dollar Custodial Account – MITNZ Overseas Low V	0.38%		
TENCENT HLDGS LIMITED	0.38%	KYG875721634	
INTACT FINANCIAL CORPORATION	0.37%	CA45823T1066	
PROLOGIS INC COM	0.36%	US74340W1036	
THE CIGNA GROUP	0.36%	US1255231003	
SAMSUNG ELECTRONICS CO LTD	0.35%	KR7005930003	
NOVO NORDISK ORD SHS CLASS B	0.35%	DK0062498333	
PORT OF TAURANGA LTD	0.34%	NZPOTE0003S0	
AUTOMATIC DATA PROC.	0.34%	US0530151036	
EQUINIX INC COM	0.34%	US29444U7000	
AIA GROUP LTD	0.33%	HK0000069689	
WELLTOWER INC	0.33%	US95040Q1040	
FREIGHTWAYS GROUP LTD	0.32%	NZFREE0001S0	
HCA HEALTHCARE INC	0.32%	US40412C1018	
NOVARTIS AG	0.31%	CH0012005267	
Outstanding Settlement Receipts - USD	0.31%		
JP MORGAN CHASE & CO	0.30%	US46625H1005	
EBAY INC	0.30%	US2786421030	
ALPHABET INC CAP CL C	0.29%	US02079K1079	
CISCO SYSTEMS INC	0.29%	US17275R1023	
ASML HOLDING NV	0.29%	NL0010273215	
New Zealand Dollar Custodial Account – MITNZ Hedged Overse	0.28%		
HDFC BANK LTD	0.28%	US40415F1012	
CHORUS LIMITED ORDINARY FULLY PAID	0.27%	NZCNU E0001S2	
ISHARES MSCI SAUDI ARABIA ETF	0.27%	US46434V4234	
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.27%	NZAPTE0001S3	
New Zealand Dollar Custodial Account – MITNZ Trans Tasman S	0.27%		
ROCHE HLDGS AD GENUSSCHEINE NPV	0.26%	CH0012032048	
SKYCITY ENTERTAINMENT GROUP LIMITED	0.26%	NZSKCE0001S2	
CHEVRON CORP	0.26%	US1667641005	
AMERICAN TWR REIT INC	0.26%	US03027X1000	

MCKESSON CORP	0.25%	US58155Q1031
PROCTER & GAMBLE COMPANY	0.25%	US7427181091
GOODMAN GROUP	0.25%	AU000000GMG2
NESTLE SA	0.25%	CH0038863350
VISA INC - A	0.25%	US92826C8394
ADOBE INC COM	0.24%	US00724F1012
DANAHER CORP	0.24%	US2358511028
MERCK & CO INC NEW COM	0.24%	US58933Y1055
New Zealand Dollar Custodial Account – MITNZ Overseas Share	0.24%	
TJX COS INC	0.24%	US8725401090
TESLA INC	0.24%	US88160R1014
ALIBABA GROUP HOLDING LTD	0.23%	KYG017191142
INVITATION HOMES INC	0.23%	US46187W1071
BERKSHIRE HATHAWAY INC - CLASS B	0.23%	US0846707026
GOLDMAN SACHS GROUP INC.	0.23%	US38141G1040
ORSTED AS	0.22%	DK0060094928
MOTOROLA SOLUTIONS INC	0.22%	US6200763075
WASTE CONNECTIONS COM NPV	0.22%	CA94106B1013
CSX CORP COM	0.22%	US1264081035
TOTALENERGIES SE	0.22%	FR0000120271
FX POSITIONS	0.22%	
SOFTBANK GROUP CORP	0.21%	JP3436100006
SHELL PLC ORD EURO.07	0.21%	GB00BP6MXD84
ARTHUR J GALLAGHER CO	0.21%	US3635761097
MOLINA HEALTHCARE INC	0.21%	US60855R1005
DIGITAL REALTY TRUST INC	0.21%	US2538681030
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	0.21%	
SES FDR	0.20%	LU0088087324
NETSHELL PLC	0.20%	JP3893200000
PACKAGING CORP OF AMERICA	0.20%	US6951561090
PEPSICO INC CAP 2/3	0.20%	US7134481081
LOWE'S COS INC	0.20%	US5486611073
ENGIE	0.20%	FR0010208488
BRENNTAG SE	0.20%	DE000A1DAHH0
APTIV PLC COM	0.20%	JE00B783TY65
EQUITY RESIDENTIAL	0.19%	US29476L1070
AMDOCS LIMITED	0.19%	GB0022569080
KERING	0.19%	FR0000121485
EDISON INTERNATIONAL	0.19%	US2810201077
UNITED UTILITIES GROUP PLC	0.19%	GB00B39J2M42
KONINKLIJKE AHOLD DELHAIZE NV	0.19%	NL0011794037
GLOBE LIFE INC	0.19%	US37959E1029
TERNA SPA	0.19%	IT0003242622
UNITEDHEALTH GROUP INC COM STK	0.19%	US91324P1021
AMERICAN EXPRESS USD	0.19%	US0258161092
SCHWAB (CHARLES) CORP	0.18%	US8085131055
HEWLETT PACKARD CO	0.18%	US40434L1052
VERIZON COMMUNICATIONS	0.18%	US92343V1044
T&D HOLDINGS INC NPV	0.18%	JP3539220008
MONDELEZ INTERNATIONAL INC	0.18%	US6092071058
TOKYO ELECTRON LTD JPY	0.18%	JP3571400005
CHEMED CORPORATION	0.17%	US16359R1032
UNION PACIFIC CORP	0.17%	US9078181081
JOHNSON & JOHNSON COM	0.17%	US4781601046
PERFORMANCE FOOD GROUP CO	0.17%	US71377A1034
ABBOTT LABS	0.17%	US0028241000
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.17%	US7960508882
ORACLE CORP	0.16%	US68389X1054
PINDUODUO INC	0.16%	US7223041028
VENTAS INC	0.16%	US92276F1003
IQVIA HOLDINGS INC	0.16%	US46266C1053
LILLY (ELI) & CO USD	0.16%	US5324571083
MICRON TECHNOLOGY INC USD	0.15%	US5951121038
ESSEX PROPERTY TRUST INC	0.15%	US2971781057
ENI SPA	0.15%	IT0003132476
THERMO FISHER SCIENTIFIC INC	0.15%	US8835561023
RESMED INC	0.15%	AU000000RMD6
KLA TENCOR CORPORATION COM	0.15%	US4824801009
COMCAST CORP	0.15%	US20030N1019
AMERICAN HOMES 4 RENT	0.15%	US02665T3068
MEITUAN	0.15%	KYG596691041
SAP AG	0.15%	DE0007164600

THE LINK REAL ESTATE INVESTMENT TRUST	0.15%	HK0823032773
EXTRA SPACE STORAGE INC	0.14%	US30225T1025
AVALONBAY COMMUNITIES INC	0.14%	US0534841012
CANADIAN NATL RAILWAY CO	0.14%	CA1363751027
XERO LIMITED ORDINARY FULLY PAID	0.14%	NZXROE000152
SUN COMMUNITIES INC	0.14%	US8666741041
CLEAN HARBORS INC	0.14%	US1844961078
CANADIAN NATURAL RESOURCES	0.14%	CA1363851017
CONSTELLATION BRANDS INC-A	0.14%	US21036P1084
REGENCY CENTERS CORPORATION	0.14%	US7588491032
VERISK ANALYTICS I COM	0.14%	US92345Y1064
AUTOZONE INC	0.14%	US0533321024
MACQUARIE GROUP LTD	0.14%	AU000000MQG1
ALIMENTATION COUCHE TARD INC	0.14%	CA01626P1484
IDP EDUCATION LTD	0.14%	AU000000IEL5
AFLAC INC	0.14%	US0010551028
AIR LIQUIDE	0.14%	FR0000120073
INVESTOR AB SER B NPV	0.14%	SE0015811963
AERCAP HOLDINGS NV	0.14%	NL0000687663
LKQ CORP COM	0.14%	US5018892084
KIWI PROPERTY GROUP LIMITED	0.13%	NZKPGE000159
SERKO LTD	0.13%	NZSKOE000157
INTESA SANPAOLO SPA	0.13%	IT0000072618
BARRICK GOLD CORPORATION	0.13%	CA0679011084
NETFLIX INC	0.13%	US64110L1061
EXXON MOBIL CORPORATION	0.13%	US30231G1022
WOLTERS KLUWER	0.13%	NL0000395903
New Zealand Dollar Custodial Account – MITNZ Listed Infrastru	0.13%	
REPUBLIC SERVICES INC	0.13%	US7607591002
BANCO BPM SPA	0.12%	IT0005218380
VICI PROPERTIES INC	0.12%	US9256521090
T MOBILE US INC COM	0.12%	US8725901040
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.12%	NZGOVDT429C7
SONY CORP	0.12%	JP3435000009
NIB HOLDINGS LTD	0.12%	AU000000NHFO
SEVERN TRENT PLC	0.12%	GB00B1FH8J72
EDENRED	0.12%	FR0010908533
FINECOBANK BANCO FINECO SPA	0.12%	IT0000072170
IBERDROLA SA	0.12%	ES0144580Y14
BANK OF AMERICA CORPORATION	0.12%	US0605051046
ENEL SPA	0.12%	IT0003128367
MERCER MITNZ	0.12%	
MEG ENERGY CORP	0.12%	CA5527041084
COLGATE PALMOLIVE	0.12%	US1941621039
BUREAU VERITAS SA	0.12%	FR0006174348
REXFORD INDUSTRIAL REALTY INC	0.12%	US76169C1009
HUMANA INC	0.12%	US4448591028
NATIONAL GRID	0.12%	GB00BDR05C01
SCHNEIDER ELECTRIC SE	0.12%	FR0000121972
GETLINK SE	0.12%	FR0010533075
BP P.L.C	0.12%	GB0007980591
INTUITIVE SURGICAL INC	0.11%	US46120E6023
COSTCO WHOLESALE CORP	0.11%	US22160K1051
NORFOLK SOUTHERN CORP USD	0.11%	US6558441084
mitsui & CO LTD JPY	0.11%	JP3893600001
STANDARD CHARTERED	0.11%	GB0004082847
New Zealand Dollar Custodial Account – MITNZ Listed Property	0.11%	
FRAPORT AG	0.11%	DE0005773303
TAKEDA PHARMACEUTICAL CO LTD	0.11%	JP3463000004
ECOLAB LTD	0.11%	US2788651006
MEDIATEK INC	0.11%	TW0002454006
AMERICAN WATER WORKS CO INC	0.11%	US0304201033
JAMES HARDIE INDUSTRIES PLC	0.11%	AU000000JHX1
OLD REPUBLIC INTL CORP	0.11%	US6802231042
RELX PLC	0.11%	GB00B2B0DG97
COCA COLA CO USD	0.11%	US1912161007
COMPASS GROUP ORD	0.11%	GB00BD6K4575
AEROPORTS DE PARIS (ADP)	0.11%	FR0010340141
GENTEX CORPORATION	0.11%	US3719011096
TAIWAN SEMICONDUCT MANUFACTURING USD	0.11%	US8740391003
MARSH & MCLENNAN COM	0.11%	US5717481023
SIKA AG	0.10%	CH0418792922

EUR BNP PARIBAS A/C	0.10%
KMD BRANDS LIMITED	0.10% NZKMDE0001S3
SYNOPTIS INC	0.10% US8716071076
SNAM SPA	0.10% IT0003153415
PING AN INSURANCE GROUP OF CHINA LIMITED	0.10% CNE1000003X6
BOOKING HLDGS INC COM	0.10% US09857L1089
PORTLAND GENERAL ELECTRIC COMPANY	0.10% US7365088472
FUTURE MARGINS-USD	0.10%
CITIBANK COLAT	0.10%
ELECTROCOMPONENTS PLC	0.10% GB0003096442
ATLASSIAN CL A ORD	0.10% US0494681010
BANCA POPOL EMILIA ROMAGNA	0.10% IT0000066123
HEWLETT PACKARD ENTERPRISE CO	0.10% US42824C1099
NIKE INC CL B	0.10% US6541061031
TRADE DESK INC	0.10% US88339J1051
AVANGRID INC COM NPV	0.10% US05351W1036
LVMH MOET HENNESSY VUITTON SE	0.10% FR0000121014
KEYENCE CORP NPV	0.10% JP3236200006
Income Due - NZD	0.10%
AMGEN INC	0.10% US0311621009
ZOETIS INC	0.10% US98978V1035
BAYER AG	0.10% DE000BAY0017
DR HORTON INC	0.10% US23331A1097
ASHTED GROUP PLC	0.09% GB0000536739
BANCO BICAYA ARGENTARIA SA	0.09% ES0113211835
COPART INC	0.09% US2172041061
EQUITY LIFESTYLE PROPERTIES INC	0.09% US29472R1086
KIMBERLY CLARK CORP	0.09% US4943681035
LONZA AG - REG	0.09% CH0013841017
GOODMAN PROPERTY TRUST	0.09% NZCPTE0001S9
CHURCH & DWIGHT CO	0.09% US1713401024
MORGAN STANLEY	0.09% US6174464486
ILLUMINA INC	0.09% US4523271090
JEFFERIES FINL GRP COM USD0.0001	0.09% US47233W1099
TOURISM HOLDINGS LTD	0.09% NZHELE0001S9
E.ON SE	0.09% DE000ENAG999
MAPFRE SA	0.09% ES0124244E34
REALTY INCOME CORPORATION	0.09% US7561091049
UNUMPROVIDENT CORPORATION	0.09% US91529Y1064
JPY BNP PARIBAS A/C	0.09%
TRANE TECHNOLOGIES PLC	0.09% IE00BK9ZQ967
ALSTOM SA	0.09% FR0010220475
AGILENT TECHNOLOGIES INC	0.09% US00846U1016
TRI POINTS HOMES INC	0.09% US87265H1095
LINDE PLC	0.09% IE00059YS762
FEDERAL REALTY INVESTMENT TRUST	0.09% US3137451015
TELENOR ASA	0.09% NO0010063308
VALE SA	0.09% BRVALEACNORO
FUTURES MARGIN-NZD	0.09%
ELEVANCE HEALTH INC	0.09% US0367521038
RED ELECTRICA DE ES	0.09% ES0173093024
DAIKIN INDUSTRIES	0.09% JP3481800005
ALEXANDRIA REAL ESTATE EQUITIES	0.09% US0152711091
GENMAB AS	0.08% DK0010272202
SCALES CORP LTD	0.08% NZSCL0002S8
DEUTSCHE POST AG	0.08% DE0005552004
CDW CORP	0.08% US12514G1085
DEXCOM INC	0.08% US2521311074
ADVANCED MICRO DEV	0.08% US0079031078
ICU MEDICAL INC	0.08% US44930G1076
AT & T INC	0.08% US00206R1023
SUMITOMO REALTY & DEVELOPMENT CO	0.08% JP3409000001
ROPER TECHNOLOGIES INC	0.08% US7766961061
NAPIER PORT HOLDINGS LTD	0.08% NZNPHE000552
MODERNA INC	0.08% US60770K1079
GENERAL MOTORS CO	0.08% US37045V1008
DELL TECHNOLOGIES INC	0.08% US24703L2025
GBP BNP PARIBAS A/C	0.08%
CNX RESOURCES CORPCOM USD	0.08% US12653C1080
TRACTOR SUPPLY COMPANY	0.08% US8923561067
GENERAL MILLS INC	0.08% US3703341046
THE HERSHEY COMPANY	0.08% US4278661081

SHOPIFY INC COM NPV CL A	0.08%	CA82509L1076
F5 NETWORKS INC	0.08%	US3156161024
ENSTAR GROUP LTD	0.08%	BMG3075P1014
SUN HUNG KAI PROPERTY HKD	0.08%	HK0016000132
EIFPAGE INC	0.08%	FR0000130452
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/	0.08%	NZVHTE0001S6
KLEPIERRE	0.08%	FR0000121964
SALESFORCE INC	0.08%	US79466L3024
INTEL CORP	0.08%	US4581401001
MTU AERO ENGINES AG	0.08%	DE000A0D9PT0
NZ EXCHANGE LTD	0.08%	NZNZXE0001S7
ACCENTURE PLC	0.08%	IE00B4BNMY34
CHECK POINT SOFTWARE TECH	0.08%	IL0010824113
XYLEM INC COM	0.08%	US98419M1009
HUGO BOSS AG NPV REGD	0.08%	DE000A1PHFF7
APTARGROUP INC	0.08%	US0383361039
KELLANOVA	0.08%	US4878361082
DAIICHI SANKYO COMPANY LIMITED	0.08%	JP3475350009
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.08%	NZGOVDT541C9
HOME DEPOT INC	0.08%	US4370761029
AMERICAN ELECTRIC POWER COMPANY INC	0.07%	US0255371017
INGREDION INC COM USD 0.01	0.07%	US4571871023
AMETEK INC	0.07%	US0311001004
WORKDAY INC	0.07%	US98138H1014
MGIC INVESTMENT CORP	0.07%	US5528481030
CANADIAN APARTMENT PROPERTIES REITS	0.07%	CA1349211054
SOFTBANK CORP	0.07%	JP3732000009
HEALTHPEAK PROPERTIES INC	0.07%	US42250P1030
UNITE GROUP PLC	0.07%	GB0006928617
SEGRO PLC	0.07%	GB00B5ZN1N88
ELECTRONIC ARTS INC	0.07%	US2855121099
HKT TRUST AND HKT SHARE STAPLED UNIT	0.07%	HK0000093390
HERMES INTERNATIONAL	0.07%	FR0000052292
ABBVIE INC COM	0.07%	US00287Y1091
NT Passive FX overlay 139% (Listed Property Portfolio)	0.07%	
SWISSCOM AG	0.07%	CH0008742519
CLOUDFLARE INC	0.07%	US18915M1071
NT Passive FX overlay 139% (ZMTHSR)	0.07%	
DAITO TRUST CONSTRUCTION COMPANY LTD	0.07%	JP3486800000
OMV AG	0.07%	AT0000743059
CAPGEMINI SA	0.07%	FR0000125338
HOULIHAN LOKEY INC	0.07%	US4415931009
BANK RAKYAT INDONESIA	0.07%	ID1000118201
CINTAS CORP	0.07%	US1729081059
GROUP 1 AUTOMOTIVE INC	0.07%	US3989051095
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.07%	NZGOVDT427C1
ADYEN NV	0.07%	NL0012969182
NOMAD FOODS LTD	0.07%	VGG6564A1057
BLACKSTONE INC	0.07%	US09260D1072
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.07%	NZGOVDT437C0
CELESTICA INC	0.07%	CA15101Q1081
NT Passive FX overlay 139% (ZMTSHO)	0.07%	
VONTIER CORP	0.07%	US9288811014
New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-N	0.07%	
COMMVAULT SYSTEMS INC	0.07%	US2041661024
JAPAN POST HOLDINGS CO LTD	0.07%	JP3752900005
MERCADOLIBRE INC	0.07%	US58733R1023
GILEAD SCIENCES INC	0.07%	US3755581036
ELISA CORPORATION OYJ-A S	0.07%	FI0009007884
VITAL HEALTHCARE PROPERTY TRUST	0.07%	NZCHPE000154
INCYTE CORP	0.07%	US45337C1027
FLEX LTD COM	0.07%	SG9999000020
QBE INSURANCE GROUP LTD	0.07%	AU000000QBE9
TELIJ PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.06%	AU000000TLX2
AUTONATION INC	0.06%	US05329W1027
SOCIETE GENERALE SA	0.06%	FR0000130809
HUBBELL INC	0.06%	US4435106079
CLOROX CO DEL	0.06%	US1890541097
New Zealand Dollar Custodial Account – MITNZ Emerging Mark	0.06%	
PNC FINANCIAL SERVICES GROUP	0.06%	US6934751057
AUTODESK INC	0.06%	US0527691069
NETEASE INC	0.06%	KYG6427A1022

GRACO INC	0.06%	US3841091040
UNIPOL GRUPPO FINANZIARIO SPA	0.06%	IT0004810054
CUBESMART COM	0.06%	US2296631094
SPOTIFY TECHNOLOGY COM	0.06%	LU1778762911
WASTE MANAGEMENT INC COM	0.06%	US94106L1098
LEGAL & GENERAL GROUP PLC	0.06%	GB0005603997
STOCKLAND	0.06%	AU000000SGPO
BAWAG GROUP AG	0.06%	AT00008BAWAG2
MITSUBISHI ESTATE	0.06%	JP3899600005
BANK CENTRAL ASIA TBK PT	0.06%	ID1000109507
EMCOR GROUP INC	0.06%	US29084Q1004
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.06%	IL0005930388
SCENTRE GROUP	0.06%	AU000000SCG8
MIZUHO FINANCIAL GROUP INC	0.06%	JP3885780001
JD.COM INC	0.06%	KYG8208B1014
RYDER SYS INC USD	0.06%	US7835491082
PATTERSON COS INC	0.06%	US7033951036
BCE INC COM NPV	0.06%	CA05534B7604
BUILDERS FIRSTSOURCE INC	0.06%	US12008R1077
WISTRON CORP	0.06%	TW0003231007
PRESTIGE CONSUMER HEALTHCARE INC	0.06%	US74112D1019
United States dollar	0.06%	
PETROLEO BRASILEIRO PETROBRAS SA	0.06%	BRPETRACNPR6
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.06%	CNE100003662
SKECHERS USA CL A	0.06%	US8305661055
MITSUBISHI MOTORS CORPORATION	0.06%	JP3899800001
VESTAS WIND SYSTEM	0.06%	DK0061539921
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.06%	US4592001014
POPULAR INC COM USD6 POST REV SPLIT	0.06%	PR7331747001
ENPLAS CORP	0.06%	JP3169800004
NIPPON TEL AND TEL CP NPV	0.06%	JP3735400008
POSTS ITALIANE SPA	0.06%	IT0003796171
PILBARA MINERALS LTD	0.06%	AU000000PLSO
BEXEQ THE ISRAELI TELECOM CP	0.06%	IL0002300114
ORKLA ASA	0.06%	NO0003733800
AKAMAI TECHNOLOGIES	0.06%	US00971T1016
GAMING AND LEISURE P COM	0.06%	US36467J1088
CADENCE DESIGN SYSTEMS INC	0.06%	US1273871087
LIBERTY GLOBAL INC	0.06%	GB00B8W67662
BNP PARIBAS NOMINEES	0.06%	
GENESIS ENERGY LTD	0.06%	NZGNEE0001S7
ENCORE WIRE CORP	0.06%	US2925621052
METLIFE INC	0.05%	US59156R1086
TEXAS INSTRUMENTS	0.05%	US8825081040
KILROY REALTY CORP	0.05%	US49427F1084
BOSTON SCIENTIFIC CORP COM USD	0.05%	US1011371077
BIONTECH SE	0.05%	US09075V1026
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.05%	NZGOVDT532C8
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.05%	NZHNZD0625L3
DONALDSON COMPANY INC	0.05%	US2576511099
BROADCOM CORP COM	0.05%	US11135F1012
SEGA SAMMY HOLDINGS INC	0.05%	JP3419050004
GENPACT LTD	0.05%	BMG3922B1072
MANHATTAN ASSOCIATES INC	0.05%	US5627501092
SUMITOMO ELECTRIC	0.05%	JP3407400005
HON HAI PRECISION INDUSTRY	0.05%	TW0002317005
BOX INX	0.05%	US10316T1043
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.05%	NZGOVDT531C0
SOJITZ CORPORATION	0.05%	JP3663900003
GSK PLC	0.05%	GB00BN7SWP63
BAYCURRENT CONSULT NPV	0.05%	JP3835250006
CRODA INTL	0.05%	GB00BJFFLV09
SYSCO CORPORATION COM	0.05%	US8718291078
PUBLIC STORAGE	0.05%	US74460D1090
HOST HOTELS & RESORTS INC	0.05%	US44107P1049
SCOR SE	0.05%	FR0010411983
COUPANG INC COM CL A SHS ORD	0.05%	US22266T1097
DBS GROUP HOLDINGS LTD	0.05%	SG1L01001701
Outstanding Settlement Receipts - HKD	0.05%	
INTERCONTINENTAL HOTELS GROUP PLC	0.05%	GB00BHJYC057
TREND MICRO INCORPORATED	0.05%	JP3637300009
L'OREAL	0.05%	FR0000120321

BEIGENE LTD	0.05%	US07725L1026
SHIMANO INC	0.05%	JP3358000002
FIRST INDUSTRIAL REALTY TRUST	0.05%	US32054K1034
PBF ENERGY INC COM	0.05%	US69318G1067
AIR NEW ZEALAND LTD	0.05%	NZAIRE0001S2
INDRA SISTEMAS SA	0.05%	ES0118594417
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.05%	AU000000WOW2
ALFRESA HOLDINGS CORP	0.05%	JP3126340003
CAPRI HOLDINGS LTD COM NPV	0.05%	VGG1890L1076
CHINA MERCHANTS BANK CO LIMITED	0.05%	CNE1000002M1
AMANO CORP	0.05%	JP3124400007
CAPITALAND INVE NPV	0.05%	SGXE62145532
MCCORMICK AND COMPANY INC	0.05%	US5797802064
NETAPP INC	0.05%	US64110D1046
SERVICE CORPORATION INTERNATIONAL	0.05%	US8175651046
ORIENTAL LAND CO LTD	0.05%	JP3198900007
HEARTLAND GROUP HLPV	0.05%	NZHGHE0007S9
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.05%	US88033G4073
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLEI	0.05%	AU0000016875
ISHARES MSCI QATAR CAPPED ETF	0.05%	US46434V7799
COSMO ENERGY HOLDINGS CO LTD	0.05%	JP3298000005
PROPERTY FOR INDUSTRY LTD	0.05%	NZPFIE0001S5
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.05%	AU000000VCX7
ARO A BIOSURGERY LIMITED ORDINARY FULLY PAID	0.05%	NZARXE0001S1
SYNLAIT MILK LTD	0.05%	NZSMLE0001S9
CHINA CONSTRUCTION BANK	0.05%	CNE1000002H1
DOLBY LABORATORIES INC CL-A	0.05%	US25659T1079
EUROFINS SCIENTIFIC	0.05%	FR0014000MR3
SODEXO	0.05%	FR0000121220
WESTPAC NEW ZEALAND LTD 291123 RCD	0.05%	NZFO8DT694C4
SILGAN HOLDINGS INC	0.05%	US8270481091
A2A SPA	0.05%	IT0001233417
CARSALES COM LTD	0.05%	AU000000CAR3
NEXTERA ENERGY INC	0.05%	US65339F1012
NEW ZEALAND GOVERNMENT BOND 4.50% 15/05/2030	0.05%	NZGOVDT530C2
FORTINET INC COM	0.05%	US34959E1091
ELIA GROUP SA/NV	0.05%	BE0003822393
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.05%	US1696561059
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.05%	NZGOVDT534C4
SABRA HEALTHCARE REIT INC	0.05%	US78573L1061
SHERWIN WILLIAMS COM	0.05%	US8243481061
CHUNGHWA TELECOM CO LTD	0.05%	TW0002412004
PETROCHINA CO LTD H	0.05%	CNE1000003W8
TOWER LIMITED	0.05%	NZTWRE0011S2
JAPAN PETROLEUM EXPLORATION	0.05%	JP3421100003
XEROX HLDGS CORP COM USD1.00	0.05%	US98421M1062
ESTEE LAUDER COMPANIES	0.05%	US5184391044
STANDARD BANK GROUP	0.04%	ZAE000109815
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar	0.04%	
APARTMENT INCOME R COM	0.04%	US03750L1098
ROYAL GOLD INC COM USD0.01	0.04%	US7802871084
SIEMENS AG NPV EUR	0.04%	DE0007236101
REPSOL SA	0.04%	ES0173516115
NEWMARKET CORPORATION	0.04%	US6515871076
VALLOUREC SA	0.04%	FR0013506730
PTT EXPLOR AND PROD PCL NVDR	0.04%	TH0355010R16
KB HOME	0.04%	US48666K1097
PACIFIC EDGE LTD NPV	0.04%	NZPEBE0002S1
WAREHOUSES DE PAUWNPV	0.04%	BE0974349814
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04%	CNE1000003G1
DERWENT LONDON PLC	0.04%	GB0002652740
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.04%	SE0005676608
IWATANI CORP	0.04%	JP3151600008
NIPPON BUILDING FUND INC	0.04%	JP3027670003
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.04%	JP3580200008
UNITED RENTALS INC	0.04%	US9113631090
NITERRA CO LTD	0.04%	JP3738600000
SHURGARD SELF STORAGE EUROPE SARL	0.04%	GG00BQZCBZ44
ORION OYJ	0.04%	FI0009014377
VERTEX PHARMACEUTICALS INC	0.04%	US92532F1003
LANDIS AND GYR GROUP AG	0.04%	CH0371153492
EAST WEST BANCORP INC	0.04%	US27579R1041

HK ELECTRIC INVESTMENTS LTD	0.04%	HK0000179108
NISSHINBO HOLDINGS INC	0.04%	JP3678000005
AON PLC IE COM CL A	0.04%	IE00BLP1HW54
CK ASSET HOLDINGS HK	0.04%	KYG2177B1014
VISTA GROUP INTERNATIONAL LTD	0.04%	NZVGLE000351
SEI INVESTMENTS COMPANY	0.04%	US7841171033
SUMITOMO WAREHOUSE ORD SHS	0.04%	JP3407000003
JIZHONG ENERGY RESOURCES CO LTD	0.04%	CNE0000010H6
Australian dollar	0.04%	
Income Due - USD	0.04%	
VECTOR LIMITED	0.04%	NZVCTE000157
PROGRESSIVE CORP	0.04%	US7433151039
Income Due - JPY	0.04%	
TERADYNE INC	0.04%	US8807701029
PCCW LTD	0.04%	HK0008011667
MAPLETREE INDUSTRIAL TRUST	0.04%	SG2C32962814
WEICHOW MOUTAI CO LTD	0.04%	CNE0000018R8
THE ANDERSONS INC	0.04%	US0341641035
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.04%	PLPZU0000011
REGENERON PHARMACEUTICALS INC	0.04%	US75886F1075
MERCEDES-BENZ GROUP AG	0.04%	DE0007100000
ARGOSY PROPERTY LIMITED	0.04%	NZARGE0010S7
OTSUKA HLDGS CO NPV	0.04%	JP3188220002
SK HYNIX INC	0.04%	KR7000660001
SAIC MOTOR CORP LTD	0.04%	CNE000000TY6
APPLIED MATERIALS US	0.04%	US0382221051
TOKIO MARINE HOLDINGS INC	0.04%	JP3910660004
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.04%	AU000000ANZ3
STANDARD CHARTERED C	0.04%	
JGC HOLDINGS CORPORATION	0.04%	JP3667600005
DELTA ELECTRONICS INC	0.04%	TW0002308004
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.04%	US9128284M90
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.04%	NZIIIBDT002C2
WATERS CORPORATION	0.04%	US9418481035
SKELLERUP HOLDINGS LIMITED	0.04%	NZSKXE0001S8
WABTEC CORP	0.04%	US9297401088
MARATHON PETROL COM	0.04%	US56585A1025
BANK OZK COM USD0.01	0.04%	US06417N1037
TE CONNECTIVITY LTD	0.04%	CH0102993182
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.04%	CNE0000001D4
CIMB GROUP HOLDINGS BERHAD	0.04%	MYL10230O0000
BOE TECHNOLOGY GROUP CO LTD	0.04%	CNE0000016L5
JAPAN POST BANK CO LTD	0.04%	JP3946750001
TAPESTRY INC COM USD0.01	0.04%	US8760301072
ARVIDA GROUP LIMITED	0.04%	NZARVE0001S5
KIA CORPORATION	0.04%	KR7000270009
PUBLIC BANK BERHAD	0.04%	MYL12950O0004
FERGUSON PLC NEW ORD GBP 0.10	0.04%	JE00BJVNSS43
ARCH CAPITAL GROUPCOM	0.04%	BMG0450A1053
BIG YELLOW GROUP PLC	0.04%	GB0002869419
WATTS WATER TECHNOLOGIES INC	0.04%	US9427491025
DXC TECHNOLOGY COMPANY	0.04%	US23355L1061
BAIDU INC	0.04%	KYG070341048
PENTAIR PLC COM	0.04%	IE00BLS09M33
KERRY GROUP PLC-A	0.04%	IE0004906560
ESSILORLUXOTTICA	0.04%	FR0000121667
ANSYS INC	0.04%	US03662Q1058
STARBUCKS CORP	0.04%	US8552441094
ALPHA METALLURGICAL RESOURCES INC	0.04%	US0207641061
ANTA SPORTS PRODUCTS LTD	0.04%	KYG040111059
BROADSTONE NET LEA COM	0.04%	US11135E2037
AISIN SEIKI CO LTD	0.04%	JP3102000001
IDEX CORP	0.04%	US45167R1041
BANK OF NEW ZEALAND	0.04%	
MALAYAN BANKING BHD	0.04%	MYL11550O0000
BRIGHTHOUSE FINANCIAL INC	0.04%	US10922N1037
TESCO ORD	0.03%	GB00BLGZ9862
ROBLOX CORPORATION COM CL A ORD SHS	0.03%	US7710491033
POLARIS INC	0.03%	US7310681025
BANK OF NEW ZEALAND 011123 RCD	0.03%	NZFO1DT638C8
New Zealand Dollar Custodial Account – MITNZ Mercer Hedged	0.03%	
UNILEVER PLC	0.03%	GB00B10RZP78

SEKISUI HOUSE	0.03%	JP3420600003
WESTPAC NEW ZEALAND LTD 081223 RCD	0.03%	NZF08DT748C8
NATWEST GROUP PLC ORD	0.03%	GB00BM8PJY71
ASB BANK LTD 131223 RCD	0.03%	NZF04DT645C0
MCDONALD'S CORP	0.03%	US5801351017
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.03%	NZIIBDT003C0
BANK HAPOALIM LTD	0.03%	IL0006625771
GECINA	0.03%	FR0010040865
GODADDY INC	0.03%	US3802371076
FEDERATED HERMES COM NPV CLASS B	0.03%	US3142111034
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.03%	NZGOVDT528C6
MUENCHENER RUECKVER RG-REG	0.03%	DE0008430026
CAPITALAND INTEGRATED COMMERC	0.03%	SG1M51904654
SYMRISE AG	0.03%	DE000SYM9999
COP BNP PARIBAS A/C	0.03%	
AGREE REALTY CORP	0.03%	US0084921008
WESTPAC BANKING CORPORATION	0.03%	AU000000WBC1
TOYTA BOSHOKU CORPORATION	0.03%	JP3635400009
BOYD GAMING CORPORATION	0.03%	US1033041013
MERLIN PROPERTIES SOCIMI SA	0.03%	ES0105025003
BUNZL PLC	0.03%	GB00B0744B38
BANCO BRADESCO SA-PREF	0.03%	BRBBDACNPR8
NOS SGPS SA	0.03%	PTZON0AM0006
CYBERARK SOFTWARE LTD	0.03%	IL0011334468
METTLER TOLEDO INTL	0.03%	US5926881054
AIR PROD & CHEMS INC COM USD	0.03%	US0091581068
SUNSTONE HOTEL INVESTORS INC REITS	0.03%	US8678921011
LENNAR CORPORATION CLASS A	0.03%	US5260571048
ZTE CORP	0.03%	CNE000000TK5
SAGE GROUP	0.03%	GB00B8C3BL03
APM HUMAN SERVICES INTERNATIONAL LIMITED	0.03%	AU0000187528
SEA LTD	0.03%	US81141R1005
ALLIANCE DATA SYSTEMS CORP	0.03%	US0185811082
BUY TO OPEN REPO W/GOLDMAN, 5.36% FROM 09-29-2023 TC	0.03%	
WILLIAMS COMPANIES INC	0.03%	US9694571004
ZURICH FINANCIAL SERVICES	0.03%	CH0011075394
DAIWA HOUSE REIT I REIT	0.03%	JP3046390005
AMADA CO LTD	0.03%	JP3122800000
DISCO CORPORATION NPV	0.03%	JP3548600000
KOHL'S CORPORATION	0.03%	US5002551043
10546607 IRS WBC NZD 100728 RFXD 4.855 PFLT 3ZBSW	0.03%	DU0105466071
YELP INC	0.03%	US9858171054
NSK LTD JPY	0.03%	JP3720800006
FIRST SOLAR INC	0.03%	US3364331070
MARUBENI CORPORATION	0.03%	JP3877600001
DSM FIRMENICH AG EURO.01	0.03%	CH1216478797
GEA GROUP AG	0.03%	DE0006602006
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.03%	NZLGFDT008C2
VALERO ENERGY CORP	0.03%	US91913Y1001
FUJICCO CO LTD	0.03%	JP3818700001
SHENZHEN HEUNGKONG HOLDING CO LTD	0.03%	CNE000000WG7
PHILLIPS COM	0.03%	US7185461040
SANOBI SA	0.03%	FR0000120578
SAMSUNG SDI CO LTD	0.03%	KR7006400006
DATADOG INC	0.03%	US23804L1035
SAMSARA INC	0.03%	US79589L1061
PFIZER INC COM	0.03%	US7170811035
KIMCO REALTY CORP	0.03%	US49446R1095
KINDER MOR INC DEL COM	0.03%	US49456B1017
HEALTHCARE REALTY TRUST INC	0.03%	US42226K1051
WIHLBORGS FAST. AB NPV	0.03%	SE0018012635
QUANTA COMPUTER INC	0.03%	TW0002382009
TERRENO REALTY COR COM	0.03%	US88146M1018
INTUIT INC	0.03%	US4612021034
WIENERBERGER AG	0.03%	AT0000831706
New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh:	0.03%	
ANALOG DEVICES INCORPORATED COM	0.03%	US0326541051
COMPUTERSHARE LTD	0.03%	AU000000CPU5
KUBOTA CORPORATION	0.03%	JP3266400005
SEKISUI HOUSE REIT INC	0.03%	JP3047820000
VONOVIA SE NPV SUBS RTS DIV CASH	0.03%	DE000A1ML7J1
YAMAHA MOTOR CO	0.03%	JP3942800008

NVENT ELECTRIC PLC COM USD0.01	0.03%	IE00BDVJJQ56
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.03%	CA0194561027
ASTRAZENECA PLC	0.03%	GB0009895292
BANGKOK DUSIT MEDICAL SERVICES PCL	0.03%	TH0264010R10
VULCAN STEEL AUSTRALIA PTY LTD	0.03%	AU0000181984
SAFESTORE HOLDINGS PLC	0.03%	GB00B1N7Z094
TRAVEL PLUS LEISUR CO	0.03%	US8941641024
POWERSCHOOL HOLDINGS INC	0.03%	US73939C1062
NOKIA OYJ	0.03%	FI0009000681
STRIDE STAPLED GRP NPV UNITS	0.03%	NZSPGE000152
RALPH LAUREN CORP COM	0.03%	US7512121010
HKD BNP PARIBAS A/C	0.03%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2	0.03%	NZLGBDT265C2
TELEFONICA BRASIL SA	0.03%	BRVIVTACNORO
THE ISRAEL CORPORATION LIMITED	0.03%	IL0005760173
GLP JREIT REIT	0.03%	JP3047510007
LAUREATE EDUCATION INC	0.03%	US5186132032
KYB CORP	0.03%	JP3220200004
PHISON ELECTRONICS CORP	0.03%	TW0008299009
MLS ORD SHS A	0.03%	CNE100001X19
BRISTOL MYERS SQUIBB COMPANY	0.03%	US1101221083
ASTELLAS PHARMA NPV	0.03%	JP3942400007
INVESTOR AB SER A NPV	0.03%	SE0015811955
SIMON PROPERTY GROUP INC USD	0.03%	US8288061091
MDC HOLDINGS INC	0.03%	US5526761086
JAPAN HOTEL REIT INVESTMENT CORP	0.03%	JP3046400002
Outstanding Settlement Receipts - JPY	0.03%	
INDUSTRIAL AND INFRAREIT	0.03%	JP3046500009
CROWN HOLDINGS INC	0.03%	US2283681060
ASSICURAZIONI GENERALI SPA	0.03%	IT0000062072
SOCIONEXT ORD SHS	0.03%	JP3433500000
COUSINS PROPERTIES INC	0.03%	US2227955026
CREDIT SAISON CO LIMITED	0.03%	JP3271400008
ITAU UNIBANCO HOLDING SA	0.03%	BRITUBACNPR1
MAPLETREE LOGISTICS TRUST	0.03%	SG1503926213
MERITAGE HOMES CORPORATION	0.03%	US59001A1025
KIWIBANK LTD 231123 RCD	0.03%	NZKIWDN327L1
OBIC CO LTD	0.03%	JP3173400007
MACYS INC	0.03%	US55616P1049
TIS INC	0.03%	JP3104890003
XP INC	0.03%	KYG982391099
TCL CORPORATION	0.03%	CNE000001GL8
XIAOMI CORP	0.03%	KYG9830T1067
PERION NETWORK LTD	0.03%	IL0010958192
FIRSTRAND LTD	0.03%	ZAE000066304
TOYOTA MOTOR CORP	0.03%	JP3633400001
NEXTRDC LIMITED ORDINARY FULLY PAID	0.03%	AU000000NXT8
INM COLONIAL SOCIM EUR	0.03%	ES0139140174
ONEOK INC	0.03%	US6826801036
CHINA LIFE INSURANCE CO LTD	0.03%	CNE1000002L3
MEIJI HOLDINGS CO NPV	0.03%	JP3918000005
SINGAPORE EXCHANGE LTD	0.03%	SG1J26887955
EXTREME NETWORKS INC	0.03%	US30226D1063
LULULEMON ATHLETIC	0.03%	US5500211090
AUSTRALIA(CMNWLTH) IDX/LKD SNR 20/09/2030 AUD	0.03%	AU0000XCLWV6
PGT INNOVATIONS INC	0.03%	US69336V1017
APELOA PHARMACEUTICAL CO LTD	0.03%	CNE000000Q45
POHANG IRON & STEEL COMPANY LIMITED	0.03%	KR7005490008
TOYODA GOSEI CO LTD	0.03%	JP3634200004
ASTRAZENECA PLC SPONS ADR	0.03%	US0463531089
NEW YORK TIMES CO CLASS A COM USD0.10	0.02%	US6501111073
INFINEON TECHNOLOGIES AG	0.02%	DE0006231004
PRESIDENT CHAIN STORE CORP	0.02%	TW0002912003
H & R BLOCK INCORPORATED	0.02%	US0936711052
FAIR ISAAC CORPORATION	0.02%	US3032501047
INVINCIBLE INVESTMENT CORP REIT	0.02%	JP3046190009
PRIMAX ELECTRONICS LTD	0.02%	TW0004915004
WELLS FARGO & COMPANY	0.02%	US9497461015
MITSUBISHI MATERL Y50	0.02%	JP3903000002
CAMPBELL SOUP CO USD	0.02%	US1344291091
URBAN EDGE PPTYS COM USD	0.02%	US91704F1049
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.02%	NZGOVDT524C5

MARKETAXESS HLDGS COM	0.02%	US57060D1081
BANK OF NEW ZEALAND 161123 3.648 CB	0.02%	NZBNZDT394C5
TRIMBLE INC COM NPV	0.02%	US8962391004
DARLING INGREDIENTS INC	0.02%	US2372661015
TARGA RESOURCES IN COM	0.02%	US87612G1013
AGCO CORP	0.02%	US0010841023
ENBRIDGE INC	0.02%	CA29250N1050
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.02%	
BOHAI CAPITAL HOLDINGS CO LTD	0.02%	CNE0000009B1
THE WALT DISNEY CO	0.02%	US2546871060
CHINA CONSTRUCT NZ 201123 6.28 TD	0.02%	DU0T223N20A5
COPT DEFENCE PROPERTIES	0.02%	US22002T1088
CATERPILLAR INC	0.02%	US1491231015
TIANDI SCIENCE TECHNOLOGY CO LTD	0.02%	CNE000001B90
NIPPON YUSEN KK NPV	0.02%	JP3753000003
TETRA TECH INC	0.02%	US88162G1031
RABOBANK NEDERLA 280624 FRN	0.02%	NZRABDT018C5
FUJI FILM HOLDINGS CORP	0.02%	JP3814000000
ROCKWELL AUTOMATION INC	0.02%	US7739031091
CHENIERE ENERGY INC	0.02%	US16411R2085
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD AUCK 2011	0.02%	NZF10DT033C1
BANK OF NEW ZEALAND 241023 RCD	0.02%	NZF01DT616C4
CENTRAL EXCHANGE LIMITED	0.02%	AU0000017840
SHARKNINJA INC COM USD0.0001	0.02%	KYG8068L1086
AVNET INC	0.02%	US0538071038
PACCAR INC	0.02%	US6937181088
WESTPAC NEW ZEALAND LTD 301123 RCD	0.02%	NZF08DT734C8
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02%	AU000000BHP4
TOYOTA FINANCE NEW ZEALAND LTD 071223 PNOTE	0.02%	NZTFSDT850C5
SHENG SIONG GROUP LTD	0.02%	SG2D54973185
BANK OF NEW ZEALAND 131223 RCD	0.02%	NZF01DT655C2
BANK OF NEW ZEALAND 180324 FRN	0.02%	NZBNZDT400C0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15122:	0.02%	NZLGBDT287C6
TAMRON CO LTD	0.02%	JP3471800007
HSBC HOLDINGS PLC	0.02%	GB0005405286
WESTPAC NEW ZEALAND LTD 230124 RCD	0.02%	NZF08DT757C9
ARISTA NETWORKS IN COM	0.02%	US0404131064
NEW MOUNTAIN FINANCE CORP	0.02%	US6475511001
WEICHAI POWER CO LTD	0.02%	CNE1000000D4
COCA COLA FEMSA SAB DE CV	0.02%	US1912411089
S F HOLDINGS CO LTD	0.02%	CNE100000L63
YUM CHINA HOLDINGS INC	0.02%	US98850P1093
SHAFTESBURY CAPITAL PLC	0.02%	GB00B62G9D36
STANTEC INC	0.02%	CA85472N1096
NIO INC	0.02%	US62914V1061
BAYERISCHE MOTOREN WERKE AG	0.02%	DE0005190003
HYUNDAI MOTOR CO LTD	0.02%	KR7005380001
MIGROS TICARET AS	0.02%	TREMGTI00012
COGNEX CORP COM USD	0.02%	US1924221039
TELEKOM AUSTRIA AG	0.02%	AT0000720008
WESTPAC NEW ZEALAND LTD 070824 RCD	0.02%	NZF08DT738C9
ASB BANK LTD 200824 RCD	0.02%	NZF04DT639C3
HELLENIC TELECOMMUNICATIONS	0.02%	GRS260333000
UBS GROUP AG	0.02%	CH0244767585
ELAN MICROELECTRONICS CORP	0.02%	TW0002458007
MORINAGA MILK INDUSTRY CO LTD	0.02%	JP3926800008
ASSURA PROPERTIES PLC	0.02%	GB00BVGWW93
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.02%	NZGOVDT433C9
BHP GROUP ORD	0.02%	AU000000BHP4
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV	0.02%	US01F0506B75
CASEY'S GENERAL STORES INC	0.02%	US1475281036
GETAC TECHNOLOGY CORP	0.02%	TW0003005005
TERUMO CORP	0.02%	JP3546800008
NIPPON KAYAKU CO LTD	0.02%	JP3694400007
SPIRAX SARCO ENG ORD	0.02%	GB00BWFQGN14
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02%	NZOCAE0002S0
CENCOSUD SA	0.02%	CL0000000100
BNP PARIBAS SA	0.02%	FR0000131104
CHINA PETROLEUM & CHEMICAL	0.02%	CNE1000002Q2
MARRIOTT VACATIONS WORLDWIDE CORP	0.02%	US57164Y1073
LINGYUN INDUSTRIAL ORD SHS A	0.02%	CNE000001FN6
HANGZHOU ROBAM APPLIANCES CO LTD	0.02%	CNE100000WY9

PEMBINA PIPELINE	0.02%	CA7063271034
CARRIER GLOBAL COR COM	0.02%	US14448C1045
CELLNEX TELECOM SA	0.02%	ES0105066007
STELLANTIS N V	0.02%	NL00150001Q9
AEDIFICA SA	0.02%	BE0003851681
INABATA & CO LTD	0.02%	JP3146000009
HOUSE FOODS GROUP INC	0.02%	JP3765400001
BANCO SANTANDER CENTRAL HISP	0.02%	ES0113900J37
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
CAVCO INDUSTRIES INC	0.02%	US1495681074
EZAKI GLICO CO LTD	0.02%	JP3161200005
NEW ZEALAND(GOVT) 4.5% BDS 15/05/2030 NZD	0.02%	NZGOVDT530C2
AGILON HEALTH INC	0.02%	US00857U1079
COMSYS HOLDINGS CORP	0.02%	JP3305530002
TRITON INTL LTD COM USD0.01 CL A	0.02%	BMG9078F1077
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.02%	SE0002829192
SILVERBOW RESOURCE INC	0.02%	US82836G1022
BOSTON PROPERTIES INC	0.02%	US1011211018
ADTALEM GLOBAL EDUCATION INC	0.02%	US00737L1035
GEN ELEC CO COM POST REV SPLIT	0.02%	US3696043013
ITOCHU ENEX CO LTD	0.02%	JP3144000001
NOVA LTD	0.02%	IL0010845571
BIRCHCLIFF ENERGY LTD	0.02%	CA0906971035
TRAVELERS COS INC / THE	0.02%	US89417E1091
ESTACIO PARTICIPACOES SA	0.02%	BRYDUQACNOR3
S AND P GLOBAL INC COM	0.02%	US78409V1044
QUALCOMM INC	0.02%	US7475251036
AXCELIS TECHNOLOGIES INC	0.02%	US0545402085
RPM INTERNATIONAL INC	0.02%	US7496851038
WORLD CO LTD	0.02%	JP3990210001
ROSS STORES INC	0.02%	US7782961038
CVS HEALTH CORP	0.02%	US1266501006
CIELO SA	0.02%	BRCIELACNOR3
TRIP COM GROUP LTD	0.02%	KYG9066F1019
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.02%	GB00BYZW3G56
TSINGTAO BREWERY COMPANY LIMITED	0.02%	CNE1000004K1
HEIWADO CO LTD	0.02%	JP3834400008
GRAND CANYON EDU	0.02%	US38526M1062
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.02%	CNE100001XQ1
LI AUTO INC	0.02%	KYG5479M1050
MAKALOT INDUSTRIAL	0.02%	TW0001477008
UNITED PARCEL SERVICE - B	0.02%	US9113121068
SERVICENOW INC	0.02%	US81762P1021
ANZ BANK NEW ZEALAND 041223 RCD	0.02%	NZF02DT420C0
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.02%	AU000000NSR2
PAYCHEX INC	0.02%	US7043261079
SHANGHAI CONSTRUCTION GROUP CO LTD	0.02%	CNE000000WR4
SEKISUI JUSHI CORPORATION	0.02%	JP3420200002
ENERPLUS CORP COM NPV	0.02%	CA2927661025
AMBEV SA COM NPV	0.02%	BRABEVACNOR1
CREDIT AGRICOLE SA	0.02%	FR0000045072
OLD MUTUAL LTD NPV	0.02%	ZAE000255360
ROYAL BANK OF CANADA	0.02%	CA7800871021
JOBY AVIATION INC	0.02%	KYG651631007
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP I	0.02%	
VMWARE INC-CLASS A	0.02%	US9285634021
COMERICA INC USD5.00	0.02%	US2003401070
INTERRENT REAL ESTATE INVESTMENT TRUST	0.02%	CA46071W2058
TECO ELECTRIC & MACH	0.02%	TW0001504009
GAP INC COM STK USD0.05	0.02%	US3647601083
KERRY GROUP PLC	0.02%	IE0004906560
DEERE & CO	0.02%	US2441991054
AFT PHARMACEUTICALS LTD	0.02%	NZAFTE000154
BRADY CORPORATION - CL A	0.02%	US1046741062
BIOGEN INC	0.02%	US09062X1037
TOHOKU ELECTRIC POWER JPY	0.02%	JP3605400005
CASTELLUM AB	0.02%	SE0000379190
YUM! BRANDS INC	0.02%	US9884981013
URBAN OUTFITTERS INC	0.02%	US9170471026
ASB BANK LTD 161123 RCD	0.02%	NZF04DT611C2
INTL FLAVORS & FRAGRANCES USD	0.02%	US4595061015
CSPC PHARMACEUTICAL GROUP	0.02%	HK1093012172

POSTAL SAVINGS BANK OF CHINA CO LTD	0.02%	CNE1000029W3
NIKON CORPORATION JPY	0.02%	JP3657400002
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 12012	0.02%	NZLGBDT278C5
ANZ BANK NEWZEALAND LTD 180124 RCD	0.02%	NZF02DT438C2
Outstanding Settlement Receipts - MXN	0.02%	
WESTPAC NEW ZEALAND LTD 300124 RCD	0.02%	NZF08DT692C8
KIWIBANK LTD 230224 RCD	0.02%	NZKIWDO054L0
WESTPAC NEW ZEALAND LTD 290224 RCD	0.02%	NZF08DT691C0
KBC GROUP NV	0.02%	BE0003565737
ONEMAIN HOLDINGS INC	0.02%	US68268W1036
EDP RENOVAVEIS SA	0.02%	ES0127797019
EDWARDS LIFESCIENCES CORP	0.02%	US28176E1082
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.02%	DE0008303504
ASB BANK LTD 240524 RCD	0.02%	NZF04DT600C5
BRITISH LAND CO GBP	0.02%	GB0001367019
MEDTRONIC PLC	0.02%	IE00BTN1Y115
YABAO PHARMACEUTICAL GROUP ORD SHS A	0.02%	CNE000001CM5
ORIX CORPORATION	0.02%	JP3200450009
NAVER CORP	0.02%	KR7035420009
KUAI SHOU TECHNOLOGY	0.02%	KYG532631028
CUMMINS INC	0.02%	US2310211063
CHROMA ATE INC	0.02%	TW0002360005
VOLVO AB - B	0.02%	SE0000115446
ALSEA SAB DE CV	0.02%	MXP001391012
GRAINGER W W INC	0.02%	US3848021040
HONDA MOTOR CO NPV TEMP	0.02%	DU06435145D8
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.02%	CNE000000PY4
HUAYU AUTOMOTIVE SYSTEMS CO LTD	0.02%	CNE000000M15
COGNIZANT TECH SOLUTIONS A	0.02%	US1924461023
EXELIXIS INC	0.02%	US30161Q1040
LAND SECURITIES GROUP PLC	0.02%	GB00BYW0PQ60
SHELL PLC	0.02%	GB00BP6MXD84
ADVANCED DRAINAGE SYTEMS INC	0.02%	US00790R1041
ALLIANZ SE-REG	0.02%	DE0008404005
THE TORONTO DOMINION BANK	0.02%	CA8911605092
MANULIFE FINANCIAL CORP	0.02%	CA56501R1064
MR COOPER GROUP INC	0.02%	US62482R1077
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02%	NZHNZD0001L7
BLACKROCK INC	0.02%	US09247X1019
POYA CO LTD	0.02%	TW0005904007
CHANNEL INFRASTRUCTURE NZ LTD	0.02%	NZNRRE0001S9
FUJI OIL CO LTD	0.02%	JP3160300004
GENUS PLC	0.02%	GB0002074580
INVESTORE PROPERTY LTD	0.02%	NZIPLE0001S3
KROGER CO COM	0.02%	US5010441013
MAXVALU TOKAI CO LTD	0.02%	JP3930400001
UNICREDIT SPA	0.02%	IT0005239360
AMERICA MOVIL SAB COM SER B NPV	0.02%	MX01AM050019
KINGSPAN GROUP PLC	0.02%	IE0004927939
CNY BNP PARIBAS A\C	0.02%	
AALBERTS INDUSTRIES NV	0.02%	NL0000852564
HF SINCLAIR CORP COM	0.02%	US4039491000
VOLKSWAGEN AG	0.02%	DE0007664039
CENCORA INC COM	0.02%	US03073E1055
MILLICOM INTL CELLULAR-SDR	0.02%	SE0001174970
RAMI LEVI	0.02%	IL0011042491
KB FINANCIAL GROUP INC	0.02%	KR7105560007
COGNA EDUCACAO SA NPV	0.02%	BRCOGNACNOR2
ZTO EXPRESS CAYMAN INC	0.02%	US98980A1051
NIPPON SHOKUBAI JP50	0.02%	JP3715200006
KB FINANCIAL GROUP INC - ADR	0.01%	US48241A1051
SKY NETWORK TELEVISION LTD	0.01%	NZSKTE0001S6
SINO BIOPHAMACEUTICAL	0.01%	KYG8167W1380
COMMONWEALTH BANK OF AUSTRALIA	0.01%	AU000000CBA7
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	0.01%	US912810TL26
mitsubishi UFJ FINANCIAL	0.01%	JP3902900004
OTSUKA HOLDINGS CO LTD	0.01%	US6891641010
CHINA PACIFIC INSURANCE GR H	0.01%	CNE1000009Q7
GENWORTH FINANCIAL-A	0.01%	US37247D1063
KONICA MINOLTA HOLDINGS INC	0.01%	JP3300600008
KCC CORPORATION KRW5000	0.01%	KR7002380004
ALLSTATE CORP	0.01%	US0200021014

NAB NCD 0.0% 14/08/2024	0.01% AU3EC2689190
BRASKEM SA	0.01% BRBRKMACNPA4
CARDINAL HEALTH INC	0.01% US14149Y1082
ZIONS BANCORPORATION	0.01% US9897011071
SOUTHERN COPPER CORPORATION	0.01% US84265V1052
ENPHASE ENERGY INC	0.01% US29355A1079
STRYKER CORP	0.01% US8636671013
CHUBB LIMITED ORD	0.01% CH0044328745
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.01%
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.01% CA11284V1058
LG CHEM LTD	0.01% KR7051910008
TC ENERGY CORP	0.01% CA87807B1076
NIPPON PROLOGIS REIT INC	0.01% JP3047550003
NATIONAL VISION HOLDINGS INC	0.01% US63845R1077
UBER TECHNOLOGIES INC	0.01% US90353T1007
3I GROUP PLC	0.01% GB00B1YW4409
MEDPACE HOLDINGS INC	0.01% US58506Q1094
HL MANDO CO LTD	0.01% KR7204320006
HANCOCK WHITNEY CORP	0.01% US4101201097
HIWIN TECHNOLOGIES CORP	0.01% TW0002049004
LAM RESEARCH CORPORATION	0.01% US5128071082
MY FOOD BAG GROUP LTD	0.01% NZMFB0004S1
Outstanding Settlement Receipts - GBP	0.01%
KERUR HOLDINGS LTD	0.01% IL0006210111
ENEOS HOLDINGS INC	0.01% JP3386450005
HALMA PLC	0.01% GB0004052071
KDDI CORP	0.01% JP3496400007
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01% US17133Q5027
MULTICHOICE GROUP LTD	0.01% ZAE000265971
UNITED STS TREAS NTS .625% 11-30-2027	0.01% US91282CAY75
GUESS? INC	0.01% US4016171054
PHINIA INC	0.01% US71880K1016
VINCI SA	0.01% FR0000125486
BANK ZACHODNI WBK SA	0.01% PLBZ00000044
FONTERRA SHAREHOLDER FUND	0.01% NZFSFE0001S5
SM INVESTMENTS CORPORATION	0.01% PHY806761029
GUANGSHEN RAILWAY CO LTD	0.01% CNE000001Q44
TEKKEN CORP	0.01% JP3545600003
MANAWA ENERGY LTD	0.01% NZTPXE0001S5
ANZ BANK NEW ZEALAND LTD 200324 3.03 CB	0.01% NZANBDT023C9
TOYO SEIKAN GROUP HOLDINGS LTD	0.01% JP3613400005
CHINA RESOURCES LAND LIMITED	0.01% KYG2108Y1052
NORTHAM PLATINUM H NPV	0.01% ZAE000298253
DUKE ENERGY CORP COM	0.01% US26441C2044
ENN ENERGY HOLDINGS LTD	0.01% KYG3066L1014
AFFIRM HOLDINGS INC	0.01% US00827B1061
EXPORT DEVELOPMENT CANADA 301123 2.875 GB	0.01% NZEDCDT007C9
SOUTHERN CO COM USD	0.01% US8425871071
CATHAY FINANCIAL HOLDING CO	0.01% TW0002882008
EURONAV NV	0.01% BE0003816338
TEREX CORPORATION	0.01% US8807791038
CITIGROUP INC USD	0.01% US1729674242
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.01% JP1120191EA0
NIPPON ACCOMMODATIONS FUND	0.01% JP3046440008
GOURMET MASTER TWD	0.01% KYG4002A1004
FNMA POOL #MA5071 5% 07-01-2053 BEO	0.01% US31418ET595
WHA CORPORATION PCL	0.01% TH3871010R19
NONGFU SPRING CO LTD	0.01% CNE100004272
ILLINOIS TOOL WORKS	0.01% US4523081093
CHINA MENGNIU DAIRY CO	0.01% KYG210961051
TAYLOR MORRISON HOME CORP	0.01% US87724P1066
CANADIAN PAC KANS COM NPV	0.01% CA13646K1084
Outstanding Settlement Receipts - IDR	0.01%
BOISE CASCADE CO	0.01% US09739D1000
KE HOLDINGS INC ADR	0.01% US4824971042
NTT DATA GROUP CORPORATION	0.01% JP3165700000
HALLENSTEIN GLASSON HOLDINGS LTD	0.01% NZHLGE0001S4
KATITAS CO LTD	0.01% JP3932950003
LAWSON INC	0.01% JP3982100004
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042I	0.01% NZLGFDT014C0
AMBEV SA ADR EACH REPR ORD SPONS	0.01% US02319V1035
SUNCOR ENERGY INC	0.01% CA8672241079

CBA NCD 0.0% 13/09/2024	0.01% AU3EC2689828
PARKLAND CORP	0.01% CA70137W1086
ANZ BANK NEW ZEALAND WELLINGTON 110124 5.90 TD	0.01% DU0TZ24111A2
FISERV INC COM	0.01% US3377381088
GERMANY(FED REP) 2.1% BDS 15/11/2029 EURO.01	0.01% DE0001102622
HUGEL INC	0.01% KR7145020004
CHINA MERCHANTS SECURITIES CO LTD	0.01% CNE100000HK9
LITE ON TECHNOLOGY CORP	0.01% TW0002301009
CHEIL WORLDWIDE INC	0.01% KR7030000004
NT Passive FX overlay 100% (Global Credit Portfolio)	0.01%
ANZ BANK NEW ZEALAND WELLINGTON 290224 6.02 TD	0.01% DU0TZ24229A2
RIO TINTO PLC ORD	0.01% GB0007188757
HYUNDAI MOBIS	0.01% KR7012330007
JAPAN (5 YR ISSUE) .1% 20/03/2028	0.01% JP1051581P56
EBARA CORP	0.01% JP3166000004
PALO ALTO NETWORKS INC	0.01% US6974351057
CHINA CONSTRUCTION NZ 081223 6.15 TD	0.01% DU0TZ23D08B9
CHINA MOTOR CORP	0.01% TW0002204005
HOKUTO CORP	0.01% JP3843250006
GINKGO BIOWORKS HOLDINGS INC	0.01% US37611X1000
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.01% NZGOVDT425C5
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS CO LT	0.01% KYG982971072
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 06102:	0.01% NZLGBDT275C1
MITSUBISHI ELECTRIC	0.01% JP3902400005
TOYOTA FINANCE NEW ZEALAND LTD 021123 PNOTE	0.01% NZTFSDT846C3
ASB BANK LTD 061123 RCD	0.01% NZF04DT603C9
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01% AU000000CWY3
BANK OF NEW ZEALAND 201123 RCD	0.01% NZF01DT601C6
RABOBANK NEW ZEALAND 231123 RCD	0.01% NZF05DT257C3
ANZ BANK NEW ZEALAND LTD 291123 RCD	0.01% NZF02DT418C4
GONGNIU GROUP CO LTD	0.01% CNE100003RLO
ANZ BANK NEW ZEALAND 011223 RCD	0.01% NZF02DT422C6
ASB BANK LTD 081223 RCD	0.01% NZF04DT607C0
ASB BANK LTD 201223 RCD	0.01% NZF04DT626C0
CME GROUP INC COM	0.01% US12572Q1058
WESTPAC NEW ZEALAND LTD 220224 RCD	0.01% NZF08DT642C3
RABOBANK NEW ZEALAND LTD 230224 RCD	0.01% NZF05DT277C1
EMEMORY TECHNOLOGY INC	0.01% TW0003529004
CBRE GROUP INC CLASS A	0.01% US12504L1098
SANFORD LTD	0.01% NZSANE0001S0
BP PLC -SPONS ADR	0.01% US0556221044
POWSZECHNA KASA OS	0.01% PLPKO0000016
JUNIPER NETWORK INC	0.01% US48203R1041
RABOBANK NEW ZEALAND LTD 170424 RCD	0.01% NZF05DT287C0
DAIWA SECURITIES GROUP INC.	0.01% JP3502200003
BECTON DICKINSON AND COMPANY	0.01% US0758871091
WESTPAC NEW ZEALAND LTD 170524 RCD	0.01% NZF08DT688C6
RABOBANK NEW ZEALAND LTD 280524 RCD	0.01% NZF05DT298C7
FERGUSON PLC	0.01% JE00BJVNSS43
KEYSIGHT TECHNOLOGCOM USD	0.01% US49338L1035
ELITE MATERIAL CO LTD	0.01% TW0002383007
ASB BANK LTD 090824 RCD	0.01% NZF04DT637C7
NEW ZEALAND GOVT TBOND 3.0% 20/04/2029	0.01% NZGOVDT429C7
British pound sterling	0.01%
SKYWEST INC	0.01% US8308791024
T ROWE PRICE GROUP	0.01% US74144T1088
ACTIVISION BLIZZARD INC	0.01% US00507V1098
CANON INC	0.01% JP3242800005
OTIS WORLDWIDE COR COM	0.01% US68902V1070
OVERSEA-CHINESE BANKING CORP	0.01% SG1S04926220
BLOCK INC	0.01% US8522341036
SHELL PLC SPON ADS EA REP 2 ORD SHS	0.01% US7802593050
CATCHER TECHNOLOGY CO LTD	0.01% TW0002474004
FLEXIUM INTERCONNET	0.01% TW0006269004
INSULET CORP	0.01% US45784P1012
AOFRIO LTD	0.01% NZWDTE0002S1
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.01% US4005011022
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.01% US41068X1000
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	0.01%
NOVATEK MICROELECTRONICS LTD	0.01% TW0003034005
DEUTSCHE TELEKOM AG DEM	0.01% DE0005557508
FDXEX CORP COM	0.01% US31428X1063

CHINATRUST FINANCIAL HOLDING CO LTD	0.01%	TW0002891009
CHINA RESOURCES GAS GROUP LTD	0.01%	BMG2113B1081
ZHONGSHENG GROUP H	0.01%	KYG9894K1085
ANGLO AMERICAN PLC (SA LINE)	0.01%	GB00B1XZS820
ATLAS COPCO AB SER`B` NPV (POST SPLIT)	0.01%	SE0017486897
PAYPAL HOLDINGS INC	0.01%	US70450Y1038
EBARA FOODS INDUSTRY INC	0.01%	JP3165930003
MORGAN STANLEY COLAT	0.01%	
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.01%	GB00B855FQ54
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.01%	US91282CDS70
SANKI ENGINEERING CO LTD	0.01%	JP3325600009
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
PACIFIC CORPORATION	0.01%	KR7002790004
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
CGI INC	0.01%	CA12532H1047
CENTENE CORPORATION	0.01%	US15135B1017
KEYERA CORP COM	0.01%	CA4932711001
INTERCONTINENTAL EXCHANGE INC	0.01%	US45866F1049
HANGZHOU TIGERMED CONSULTING CO LTD	0.01%	CNE1000040M1
MITSUBISHI CORP	0.01%	JP3898400001
GLENCORE PLC	0.01%	JE00B4T3BW64
PERUSAHAAN GAS NEGARA PT	0.01%	ID1000111602
OTP BANK RT	0.01%	HU0000061726
SAUL CENTERS INC	0.01%	US8043951016
YAMATANE CORP	0.01%	JP3937600009
PARKER HANNIFIN CORP	0.01%	US7010941042
GENUINE PARTS CO USD	0.01%	US3724601055
CARABAO GROUP PCL NVDR	0.01%	TH6066010R13
HITACHI	0.01%	JP3788600009
HENKEL AG & CO KGAA NON VGT PREF	0.01%	DE0006048432
BANK PEKAO SA	0.01%	PLPEKAO00016
AIRBNB INC	0.01%	US0090661010
IHH HEALTHCARE BHD	0.01%	MYL5225O0007
BEIJING YANJING BREWERY CO LTD	0.01%	CNE000000S84
COMPAGNIE FINANCIERE RICHEMONT SA	0.01%	CH0210483332
HUAZHU GROUP LIMIT SPONSORED	0.01%	US44332N1063
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01%	CNE000001DV4
HENAN PINGGAO ELECTRIC CO LTD	0.01%	CNE000001774
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.01%	NZIIBDT004C8
MONSTER BEVERAGE SHS ORD	0.01%	US61174X1090
Outstanding Settlement Receipts - ZAR	0.01%	
Outstanding Settlement Receipts - THB	0.01%	
MARRIOTT INTL INCUSD	0.01%	US5719032022
SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000	0.01%	SG3263998209
UNILUMIN GROUP CO LTD	0.01%	CNE100001518
UNITED MICROELECTRONICS CORP	0.01%	TW0002303005
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS1000	0.01%	IL0011401937
SUMITOMO MITSUI FINANCIAL GROUP	0.01%	JP3890350006
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01%	GRS426003000
WEG SA	0.01%	BRWEGEACNORO
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.01%	NO0006390301
MISUMI GROUP INC	0.01%	JP3885400006
BANK MANDIRI PERS IDR125	0.01%	ID1000095003
CJ LOGISTICS KRW5000	0.01%	KR7000120006
NORITAKE CO LTD	0.01%	JP3763000001
CHINA CONSTRUCTION BANK CORP	0.01%	CNE100000742
ABB LTD	0.01%	CH0012221716
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.01%	
TARGET CORPORATION	0.01%	US87612E1064
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.01%	MX010M000018
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
HILTON WORLDWIDE H COM	0.01%	US43300A2033
GUNKUL ENGINEERING PLC NVDR	0.01%	TH1041010R11
CELLTRION INC	0.01%	KR7068270008
CAD BNP PARIBAS A/C	0.01%	
ELECTRIC POWER DEVELOPMENT CO LTD	0.01%	JP3551200003
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.01%	
PRINCIPAL FINANCIAL GROUP	0.01%	US74251V1026
FREEMPORT MCMORAN INC	0.01%	US35671D8570
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.01%	NZGOVDT526C0
Outstanding Settlement Receipts - NZD	0.01%	
GS RETAIL CO LTD	0.01%	KR7007070006

CHINA LONGYUAN POWER GROUP CORP LTD	0.01%	CNE10000HD4
SHIN-ETSU CHEMICAL NPV	0.01%	JP3371200001
BUONI POLIENNALI 3.85% 15/09/2026	0.01%	IT0005556011
MI HOMES INC	0.01%	US55305B1017
ANGLO AMERICAN PLATINUM LIMITED	0.01%	ZAE000013181
PROSUS NV	0.01%	NL0013654783
MURPHY OIL CORP	0.01%	US6267171022
AUSTRIA(REP OF) 3.8% BDS 26/01/62	0.01%	AT0000A0U299
ING GROEP NV	0.01%	NL0011821202
3M CO	0.01%	US88579Y1010
EMERSON ELECTRIC CO	0.01%	US2910111044
AXA	0.01%	FR0000120628
MOODYS CORPORATION	0.01%	US6153691059
ADVANTEST CORP NPV TEMP	0.01%	DU06870490D0
RECKITT BENCKISER GROUP PLC	0.01%	GB00B24CGK77
HISENSE KELON ELECTRICAL HOLDINGS CO LTD	0.01%	CNE100000353
NATIONAL AUSTRALIA BANK LIMITED	0.01%	AU000000NAB4
WOOLWORTHS HOLDINGS LTD	0.01%	ZAE000063863
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.01%	
WHITECAP RESOURCES INC	0.01%	CA96467A2002
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-:	0.01%	US91282CAD39
PUBLICIS GROUPE	0.01%	FR0000130577
VISUAL PHOTONICS EPITAXY CO LTD	0.01%	TW0002455003
BANGCHAK CORPORATI THB1NVDR	0.01%	TH0420010R18
Outstanding Settlement Receipts - BRL	0.01%	
YANGZIJIANG SHIPBUILDING NPV	0.01%	SG1U76934819
ETSY INC	0.01%	US29786A1060
US BANCORP	0.01%	US9029733048
CURTISS-WRIGHT CORP	0.01%	US2315611010
BELLUNA CO LTD	0.01%	JP3835650007
OREILLY AUTO NEW COM	0.01%	US67103H1077
WSP GLOBAL INC	0.01%	CA92938W2022
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01%	CLP8716X1082
THE WAREHOUSE GROUP LIMITED	0.01%	NZWHSE000156
VALVOLINE INC	0.01%	US92047W1018
SK Inc	0.01%	KR7034730002
GOLD FIELDS LTD	0.01%	ZAE000018123
mitsui matsushima holdings co ltd	0.01%	JP3894000003
FAR EASTONE CO LTD	0.01%	TW0004904008
GEELY AUTOMOBILE HOLDINGS LT	0.01%	KYG3777B1032
DAEWOONG PHARMACEUTICAL CO	0.01%	KR7069620003
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.01%	CNE100005XJ7
CRRC CORP LIMITED	0.01%	CNE100000CP9
AMS - OSRAM AG	0.01%	AT0000A18XM4
ITOCHU CORP JPY	0.01%	JP3143600009
NXP SEMICONDUCTORS	0.01%	NL0009538784
New Zealand Dollar Custodial Account – MITNZ New Zealand Sc	0.01%	
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.01%	US071813CE75
TRUWORTHS INTERNATIONAL LIMITED	0.01%	ZAE000028296
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.01%	AU3CB0227460
HIROSE TUSYO INC	0.01%	JP3798800003
Outstanding Settlement Receipts - TWD	0.01%	
XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD	0.01%	CNE100000PP1
SHINKIN CENTRAL BANK	0.01%	JP3429200003
NASDAQ INC	0.01%	US6311031081
MARVELL TECHNOLOGY COM	0.01%	US5738741041
VEIDEKKE ASA	0.01%	NO0005806802
SUMITOMO HEAVY INDUSTRIES LTD	0.01%	JP3405400007
CHINA MEDICAL SYS HOLDINGS	0.01%	KYG211081248
BANK OF NOVA SCOTIA CAD	0.01%	CA0641491075
BRF BRASIL FOODS SA	0.01%	BRBRFSACNOR8
INSIGHT ENTERPRISES INC	0.01%	US45765U1034
TOLL BROTHERS INC	0.01%	US8894781033
JACK IN THE BOX INC	0.01%	US4663671091
YUANTA FINANCIAL HOLDINGS CO	0.01%	TW0002885001
AZIMUT HOLDING SPA	0.01%	IT0003261697
AMERICAN INTERNATIONAL GROUP	0.01%	US0268747849
LOTTE SHOPPING CO	0.01%	KR7023530009
CENTURY COMMUNITIES INC	0.01%	US1565043007
THE AARONS COMPAN COM USD0.5 WI	0.01%	US00258W1080
ASUSTEK COMPUTER INC	0.01%	TW0002357001
LENS TECHNOLOGY CO LTD	0.01%	CNE100001YW7

NASPERS NPV POST REV SPLIT	0.01%	ZAE000325783
INFRONEER HLDGS IN NPV	0.01%	JP3153850007
KINGDEE INTERN SFTWR	0.01%	KYG525681477
INTEGRA LIFESCIENCES HOLDINGS CORP	0.01%	US4579852082
ITALGAS SPA	0.01%	IT0005211237
MS & AD INSURANCE GROUP HOLDINGS	0.01%	JP3890310000
AMPHENOL CORP CL A	0.01%	US0320951017
CHINA LESSO GROUP	0.01%	KYG2157Q1029
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01%	TW0001216000
3SBIO INC	0.01%	KYG8875G1029
FORD MOTOR COMPANY	0.01%	US3453708600
GREAT EASTERN HOLDINGS LTD	0.01%	SG1155882803
OPAP SA	0.01%	GRS419003009
NTN CORPORATION Y50	0.01%	JP3165600002
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
BANK OF MONTREAL CAD	0.01%	CA0636711016
ARCELIK AS	0.01%	TRAARCLK91H5
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.01%	SG7U32949426
DAI ICHI LIFE HOLD NPV	0.01%	JP3476480003
CAPITEC BANK HOLDINGS LTD	0.01%	ZAE000035861
IRON MTN INC NEW COM NPV	0.01%	US46284V1017
DAIWA HOUSE INDUSTRY JPY	0.01%	JP3505000004
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01%	CNE100000IG3
DUNEDIN CITY TREASURY 241023 PNOTE	0.01%	NZDCTDT256C5
NUCOR CORP	0.01%	US6703461052
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01%	TW0002884004
RELIANCE STEEL & ALUMINUM CO	0.01%	US7595091023
BASF SE	0.01%	DE000BASF111
SEMPRA ORD	0.01%	US8168511090
CHF BNP PARIBAS A/C	0.01%	
Income Due - AUD	0.01%	
OLD DOMINION FREIGHT LINE INC	0.01%	US6795801009
COFCO CAPITAL HOLDINGS ORD SHS A	0.01%	CNE100000PX5
HOWMET AEROSPACE I COM USD	0.01%	US4432011082
MICROCHIP TECHNOLOGY INC	0.01%	US5950171042
KENVUE INC	0.01%	US49177J1025
HYUNDAI STEEL CO	0.01%	KR7004020004
AMPOL LIMITED ORDINARY FULLY PAID	0.01%	AU0000088338
CHARTER COMMUN INC COM	0.01%	US16119P1084
CHINA VANKE CO RES	0.01%	CNE100001SR9
ARKEMA	0.01%	FR0010313833
EXPORT FIN AUSTRAL 0.515% GTD SNR 29/01/24 AUD	0.01%	AU3CB0273357
OMNICOM GROUP	0.01%	US6819191064
APOLLO GLOBAL MANA COM	0.01%	US03769M1062
CIVITAS RESOURCES COM USD 0.001	0.01%	US17888H1032
XIAMEN BANK CO LTD	0.01%	CNE100004HT2
ACS ACTIVIDADES CONS Y SERV	0.01%	ES0167050915
NESTE OY	0.01%	FI0009013296
CORTEVA INC	0.01%	US22052L1044
LG HOUSEHOLD HEALTH CARE	0.01%	KR7051900009
SANKYO CO LTD GUNMA	0.01%	JP3326410002
HANNOVER RUECK SE	0.01%	DE0008402215
NT PASSIVE FX 100% overlay (ZMTSTB)	0.01%	
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.01%	US91282CFF32
UIE PLC USD1	0.01%	MT0002400118
LDC EURO.80	0.01%	FR0013204336
SNOWFLAKE INC	0.01%	US8334451098
LG ELECTRONICS INC	0.01%	KR7066570003
RECRUIT HLDGS CO LNPV	0.01%	JP3970300004
ON SEMICONDUCTOR CORPORATION	0.01%	US6821891057
LONDON STOCK EXCHANG	0.01%	GB00B0SWJX34
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01%	AU3CB0237949
ASMEDIA TECHNOLOGY INC	0.01%	TW0005269005
SK INNOVATION	0.01%	KR7096770003
DANONE	0.01%	FR0000120644
AEON KYUSHU CO LTD	0.01%	JP3245400001
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.01%	IDG000015207
ESI GROUP ORD SHS	0.01%	FR0004110310
KEURIG DR PEPPER INC	0.01%	US49271V1008
TOKUYAMA CORP	0.01%	JP3625000009
POLSKI KONCERN NAFTOWY	0.01%	PLPKN0000018

ANGLO AMERICAN PLC	0.01%	GB00B1XZS820
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01%	CNE100002BL6
KINGNET NETWORK CO LTD	0.01%	CNE100000XB5
TAUPO DISTRICT COUNCIL 021123 PNOTE	0.01%	NZTDCDN306L5
GUI ZHOU TYRE ORD SHS A	0.01%	CNE000000JH2
HONG KONG EXCHANGE & CLEAR	0.01%	HK0388045442
DAEWOO ENGINEERING & CONSTRUCTION	0.01%	KR7047040001
BEST BUY CO INC	0.01%	US0865161014
CROWDSTRIKE HOLDINGS INC	0.01%	US22788C1053
HYUNDAI WIA CORP	0.01%	KR7011210002
Outstanding Settlement Receipts - HUF	0.01%	
MEGA FINANCIAL HOLDING CO LTD	0.01%	TW0002886009
AMERIPRISE FINANCIAL INC	0.01%	US03076C1062
EUROPEAN INVT BANK 3.3% 03/02/2028	0.01%	AU3CB0245884
SECOM CO LTD	0.01%	JP3421800008
NEC CORPORATION	0.01%	JP3733000008
CROWN CASTLE INTL CORP	0.01%	US22822V1017
EXELON CORPORATION	0.01%	US30161N1019
DSV A/S	0.01%	DK0060079531
TRUIST FINL CORP COM	0.01%	US89832Q1094
INTL GAME TECH PLC	0.01%	GB00BVG7F061
KKR AND CO INC	0.01%	US48251W1045
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR ARI	0.01%	
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.01%	MX0MGO000102
DECKERS OUTDOOR CORP	0.01%	US2435371073
SOMPO HOLDINGS INC NPV	0.01%	JP3165000005
PRUDENTIAL FINANCIAL INC	0.01%	US7443201022
ALCON AG	0.01%	CH0432492467
CONSTELLATION ENERGY CORP	0.01%	US21037T1097
DKK BNP PARIBAS A/C	0.01%	
DUPONT DE NEMOURS INC	0.01%	US26614N1028
MSCI INC	0.01%	US55354G1004
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	0.01%	GB00BBJNQY21
KFC HOLDINGS JAPAN LTD	0.01%	JP3702200001
S-OIL CORPORATION	0.01%	KR7010950004
NT Passive FX overlay 100% (Absolute Return Bond)	0.01%	
LAFARGEHOLCIM LTD	0.01%	CH0012214059
INDITEX	0.01%	ES0148396007
HARUYAMA HOLDINGS INC	0.01%	JP3773600006
CAPITAL ONE FINANCIAL CORPORATION	0.01%	US14040H1059
BARCLAYS PLC	0.01%	GB0031348658
BEIERSDORF AG	0.01%	DE0005200000
NIPPON BS BROADCASTING CORP	0.01%	JP3746000003
EQUINOR ASA	0.01%	NO0010096985
IDEXX LABORATORIES INC	0.01%	US45168D1046
AKZO NOBEL NV	0.01%	NL0013267909
LINDT & SPRUENGLI AG-PC	0.01%	CH0010570767
BANK OF NEW YORK MELLON CORP	0.01%	US0640581007
DOW INC	0.01%	US2605571031
TOTAL SA	0.01%	US89151E1091
LLOYDS BANKING GROUP PLC	0.01%	GB0008706128
NUTRIEN LTD COM NPV	0.01%	CA67077M1086
CHINA COAL XINJI ENERGY CO LTD	0.01%	CNE1000008D7
ICICI BANK SPON ADR	0.01%	US45104G1040
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 121023 RCD	0.01%	NZF03DT064C5
SAMSUNG ELECTRO MECHANICS CO	0.01%	KR7009150004
UK(GOVT OF) 0.75% I/L STK 22/11/2047	0.01%	GB00B24FFM16
New Zealand Dollar Custodial Account – MITNZ Overseas Sover	0.01%	
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.01%	JP3048590008
EXPERIAN GROUP LTD	0.01%	GB00B19NLV48
BANK OF NEW ZEALAND 180324 3.63 CB	0.01%	NZBNZDT399C4
WELLINGTON CITY COUNCIL 181223 PNOTE	0.01%	NZWCCDT506C9
NINTENDO CO LTD	0.01%	JP3756600007
QUANTA SERVICES INC	0.01%	US74762E1029
SUNDRUG CO LTD	0.01%	JP3336600006
SUBARU CORP	0.01%	JP3814800003
AVIVA ORD	0.01%	GB00BPQY8M80
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 270224 RCD	0.01%	NZF03DT061C1
KADOYA SESAME MILLS INC	0.01%	JP3214400008
INFOSYS LTD	0.01%	US4567881085
SRA HOLDINGS INC	0.01%	JP3161450006
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.01%	AU3CB0223774

IMPALA PLATINUM HOLDINGS LIMITED	0.01%	ZAE000083648
SCIENTIFIC GAMES CORP - A	0.01%	US80874P1093
DONG E E JIAO CO LTD	0.01%	CNE0000006Y9
DOMINION ENERGY INC	0.01%	US25746U1097
Outstanding Settlement Receipts - EUR	0.01%	
SHANGHAI DATUN ENERGY RESOURCES CO LTD	0.01%	CNE000001915
ULTA BEAUTY INC COM	0.01%	US90384S3031
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01%	CNE1000012B3
AEGON NV	0.01%	NL0000303709
WESFARMERS LIMITED	0.01%	AU000000WES1
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	0.01%	AU3CB0234581
HOYA CORPORATION JPY	0.01%	JP3837800006
VORNADO REALTY TRUST	0.01%	US9290421091
LPP SA	0.01%	PLLPP0000011
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01%	NZHNZD00008L2
MIPS AB	0.01%	SE0009216278
GLOBAL PAYMENTS INC	0.01%	US37940X1028
PG AND E CORP	0.01%	US69331C1080
LX INTERNATIONAL CORP	0.01%	KR7001120005
CRH PLC LONDON LISTING	0.01%	IE0001827041
SEAWORLD ENTERTAINMET INC	0.01%	US81282V1008
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.01%	US912828YS30
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.01%	CH0224397346
HANA FINANCIAL GROUP	0.01%	KR7086790003
DTD 604 2.375% DUE 08-15-2024 REG	0.01%	US912828D564
CHINA RAILWAY GROUP LTD	0.01%	CNE100000866
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.01%	AU0000018442
SEAH BESTEEL HOLDINGS CORP	0.01%	KR7001430008
EUROBANK ERGASIAS SERVICES AND	0.01%	GRS323003012
LOGITECH INTERNATIONAL SA	0.01%	CH0025751329
PRUDENTIAL PLC	0.01%	GB0007099541
TURK TRAKTOR VE ZIRAAT MAKINELERI AS	0.01%	TRETRK00010
Japanese yen	0.01%	
MSC INDUSTRIAL DIRECT CO INC	0.01%	US5535301064
GRAUBUNDNER KANTOALBANK PAR SHS	0.01%	CH0001340204
FIDELITY NATIONAL INFORMATION SERVICES I	0.01%	US31620M1062
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15053I	0.01%	NZLGFDT020C7
PPG INDUSTRIES INC	0.01%	US6935061076
ASB BANK LTD 190824 1.83 CB	0.01%	NZABBDG004C8
Australian Dollar Custodial Account – MMF Short Term Deposit	0.01%	
XCEL ENERGY INC	0.01%	US98389B1008
FERRARI NV COM	0.01%	NL0011585146
FASTENAL CO	0.01%	US3119001044
SDI CORP	0.01%	TW0002351004
GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER	0.01%	US21H0506A54
JOHNSON CONTROLS INTERNATIONAL PLC	0.01%	IE00BY7QL619
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
NORDEA BANK ABP	0.01%	FI4000297767
FNMA SINGLE FAMILY MTG 4.5 15 YEARS SETTLES OCT	0.01%	US01F0424A83
MURATA MFG CO NPV TEMP	0.01%	DU06610403D8
SKY PERFECT JSAT HOLDINGS	0.01%	JP3396350005
COSTAR GROUP INC COM	0.01%	US22160N1090
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.01%	SG31A0000001
NEW CHINA LIFE INSURANCE CO LTD	0.01%	CNE100001922
TANSEISHA CO LTD	0.01%	JP3472200009
ZHESHANG DEVELOPMENT GROUP CO LTD	0.01%	CNE000000YS8
ATLAS COPCO AB	0.01%	SE0017486889
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.01%	SG2C76966531
B3 SA BRASIL BOLSA BALCAO	0.01%	BRB3SAACNOR6
VERITIV CORP	0.01%	US9234541020
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.01%	
ALPHA NETWORKS INC	0.01%	TW0003380002
STMICROELECTRONICS NV	0.01%	NL0000226223
KONINKLIJKE KPN NV	0.01%	NL0000009082
PALANTIR TECHNOLOGIES INC	0.01%	US69608A1088
FIRST HORIZON CORP	0.01%	US3205171057
BANK OF COMMUNICATION LTD	0.01%	CNE100000205
CHINA SUNTIEN GREE H CNY1	0.01%	CNE100000TW9
COCA-COLA FEMSA S.UNITS	0.00%	MX01K0000002
MISC BHD	0.00%	MYL3816O0005
FAST RETAILING CO LTD	0.00%	JP3802300008
TRIPOD TECHNOLOGY CORP	0.00%	TW0003044004

UTD STATES TREAS .25% DUE 06-30-2025	0.00%	US912828ZW33
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.00%	US404280CW70
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.00%	US912810SX72
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
AMADEUS IT HLDGS	0.00%	ES0109067019
PHARMAENGINE INC	0.00%	TW0004162003
FNMA POOL #MA4978 5% 04-01-2053 BEO	0.00%	US31418EQ864
SGD BNP PARIBAS A/C	0.00%	
LAN AIRLINES GROUP SA	0.00%	CL0000000423
MOWI ASA	0.00%	NO0003054108
VEEVA SYSTEMS INC	0.00%	US9224751084
NEWMONT CORP	0.00%	US6516391066
FOOT LOCKER INC	0.00%	US3448491049
DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR	0.00%	XS2412105533
CANADA(GOVT OF) 2.5% BDS 01/12/2032 CAD	0.00%	CA135087P329
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.00%	BRTRPLACNPR1
SEEGENE INC	0.00%	KR7096530001
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00%	MXP001661018
SWISS RE AG	0.00%	CH0126881561
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.00%	TW0005880009
DEUTSCHE BANK AG (REG)	0.00%	DE0005140008
ODONTOPREV SA	0.00%	BRODPVACNOR4
HENRY SCHEIN CORP COM	0.00%	US8064071025
HUATAI SECURITIES CO LTD	0.00%	CNE100000LQ8
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00%	FR0010070060
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00%	CNE000000B83
LEGRAND SA	0.00%	FR0010307819
BORGWARNER INC	0.00%	US0997241064
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI	0.00%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.00%	NZLGFDT011C6
UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025	0.00%	US912828XB14
BURBERRY GROUP PLC	0.00%	GB0031743007
GIVAUDAN - REG	0.00%	CH0010645932
INGERSOLL RAND INC	0.00%	US45687V1061
KONE CORPORATION NEW	0.00%	FI0009013403
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.00%	
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00%	GB00BLPK7334
SAMSUNG C AND T CORPORATION	0.00%	KR7028260008
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
QUEENSLAND TREAS CORP 5.75% 22/07/2024	0.00%	AU0000XQLQU0
JAPAN(GOVT OF) 1.2% SNR 20/06/53 JPY50000	0.00%	JP1300791P79
BOUYGUES	0.00%	FR0000120503
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00%	US2017122050
WARTECK INVEST AG	0.00%	CH0002619481
MOL HUNGARIAN OIL	0.00%	HU0000153937
GE HEALTHCARE HOLDING LLC	0.00%	US36266G1076
VODAFONE GROUP ORD	0.00%	GB00BH4HKS39
ORANGE SA	0.00%	FR0000133308
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.00%	US91282CCB54
FUJII PHARMA CO LTD	0.00%	JP3816200004
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.00%	
COCA COLA HBC AG ORD	0.00%	CH0198251305
KANEMI CO LTD	0.00%	JP3217900004
NAB NCD 0.0% 13/05/2024	0.00%	AU3EC2659250
ECOPRO CO LTD	0.00%	KR7086520004
ROCHE HOLDING AG	0.00%	CH0012032113
US TREASURY N/B 2.25% 11-15-2024	0.00%	US912828G385
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BA	0.00%	
BELGIUM(KINGDOM) 3.3% BDS 22/06/2054 EURO.01	0.00%	BE0000358672
JANGHO GROUP ORD SHS A	0.00%	CNE100001682
ZTE CORP-H	0.00%	CNE1000004Y2
KINGSOFT CORP	0.00%	KYG5264Y1089
KRAFT HEINZ CO COM	0.00%	US5007541064
PARTNERS GROUP	0.00%	CH0024608827
QUALICORP SA COM NPV	0.00%	BRQUALACNOR6
AT&T INC DISC COML PAPER 4/2 YRS 3&4 Z/CPN CP 12-19-202	0.00%	US0020A3ZK98
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
HARTFORD FINANCIAL SERVICES GROUP INC	0.00%	US4165151048
ADIDAS AG	0.00%	DE000A1EWWW0
KOLON INDUSTRIES INC	0.00%	KR7120110002

ENEL AMERICAS SA	0.00%	CLP371861061
CANADIAN IMP BANK COM NPV	0.00%	CA1360691010
BANCO DE CHILE	0.00%	CLP0939W1081
DEUTSCHE BOERSE AG	0.00%	DE0005810055
BANCO BRADESCO ADR SPONSORED	0.00%	US0594603039
Income Due - GBP	0.00%	
CHINA DESIGN GROUP CO LTD	0.00%	CNE100001W51
NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD	0.00%	NZGOVDT433C9
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00%	JP3585800000
GARTNER INC CL-A	0.00%	US3666511072
GREENTOWN SERVICE GROUP CO LTD	0.00%	KYG410121084
SPIRENT COMMUNICATIONS PLC	0.00%	GB0004726096
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.00%	IDG000013707
RWE AG	0.00%	DE0007037129
DOLLAR TREE INC	0.00%	US2567461080
GERDAU SA SPON ADR	0.00%	US3737371050
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00%	CNE100000X85
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBSW SO270513AU	0.00%	
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.00%	SG7530941627
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.61% / R 3MCDOR ARIF	0.00%	
DOLLAR GENERAL	0.00%	US2566771059
STATE STREET CORP USD	0.00%	US8574771031
ATMOS ENERGY CORP	0.00%	US0495601058
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.00%	US91282CJB99
HD HYUNDAI INFRACORE CO LTD	0.00%	KR7042670000
FRANCO NEVADA CORP	0.00%	CA3518581051
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.00%	NO0010875230
SHIONOGI & CO LTD	0.00%	JP3347200002
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.00%	US46647PCK03
PETRONAS DAGANGAN BHD	0.00%	MYL56810O001
ALBIS CO LTD	0.00%	JP3126300007
JERONIMO MARTINS SGPS SA	0.00%	PTJMT0AE0001
NITTOC CONSTRUCTION CO LTD	0.00%	JP3684800000
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
REGIONS FINANCIAL CORP	0.00%	US7591EP1005
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOI	0.00%	US01F0206A20
KAJEMA CORP	0.00%	JP3210200006
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
WUXI TAIJI INDUSTRY LTD CORP	0.00%	CNE000000B00
ARGENX SE	0.00%	NL0010832176
DASSAULT SYSTEMES SE	0.00%	FR0014003TT8
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES OCTI	0.00%	US01F0526A56
BARRICK GOLD CORP	0.00%	CA0679011084
LENNOX INTL INC COM	0.00%	US5261071071
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.00%	JP1051411KA2
SAFARICOM PLC	0.00%	KE1000001402
SOK MARKETLER TICARET AS	0.00%	TRESOKM00022
KOMATSU LTD JPY	0.00%	JP3304200003
MONGODB INC	0.00%	US60937P1066
SEAGEN INC COM	0.00%	US81181C1045
ZHONGJIN GOLD CORP LTD	0.00%	CNE000001FM8
BANGKOK CHAIN HOSPITAL PCL	0.00%	TH0808010R14
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL5014O0005
ABBVIE INC 3.75% DUE 11-14-2023	0.00%	US00287YBC21
REALTEK SEMICONDUCTOR CORP	0.00%	TW0002379005
WARNER BROS DISCOVERY INC	0.00%	US9344231041
FMC CORP	0.00%	US3024913036
HOUSING NEW ZEALAND LTD 100935 1.534 CB	0.00%	NZHNZD0935L6
COM2US CORP	0.00%	KR7078340007
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
EIZO CORP	0.00%	JP3651080008
AZUL SA	0.00%	BRAZULACNPR4
HANSOH PHARMACEUTICAL GROUP CO LTD	0.00%	KYG549581067
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00%	MYBMO1500010
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
ASSA ABLOY AB	0.00%	SE0007100581
METROPOLITAN BANK & TRUST COMPANY	0.00%	PHY6028G1361
SUMITOMO CORP JPY	0.00%	JP3404600003
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.00%	FR0014006UI2
YAMAZAWA CO LTD	0.00%	JP3935800007

VIPSHOP HLDGS LTD	0.00%	US92763W1036
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.00%	US91282CAP68
MSTB03- BENDIGO	0.00%	
ERIE INDEMNITY CO	0.00%	US29530P1021
PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024	0.00%	US744573AN60
QL RESOURCES BHD	0.00%	MYL7084O0006
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-10-2023	0.00%	US912797HA87
AGNICO EAGLE MINES	0.00%	CA0084741085
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.00%	US912828ZQ64
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.00%	NZHNZD0001L7
ENGIE 0% CP 11-21-2023	0.00%	US29287BYM44
NORDRH-WESTFALEN 3.4% SNR 07/03/2073 EUR1000	0.00%	DE000NRW0N26
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI	0.00%	
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.00%	NZLGFDT014C0
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.00%	US912810SW99
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
BRL BNP PARIBAS A/C	0.00%	
GERMANY(FEDERAL 0.0% 09/10/2026	0.00%	DE0001141844
CHUDENKO CORPORATION	0.00%	JP3524000001
HOKKAN HOLDINGS LTD	0.00%	JP3846600009
AJINOMOTO CO INC JPY	0.00%	JP3119600009
OBAYASHI CORPORATION	0.00%	JP3190000004
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00%	CNE000001GW5
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.00%	AU3CB0234029
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	0.00%	
KUNLUN ENERGY COMPANY LIMITED	0.00%	BMG5320C1082
UNITED STATES TREAS BDS 2.125 2-15-2041	0.00%	US912810QP66
CHINA AIRLINES LTD	0.00%	TW0002610003
MERCK KGAA	0.00%	DE0006599905
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
Australian Dollar Custodial Account – MMF Global Sovereign Bc	0.00%	
INNOVENT BIOLOGICS INC	0.00%	KYG4818G1010
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
SANDVIK AB	0.00%	SE0000667891
BOURBON CORP	0.00%	JP3831400001
NU HOLDINGS LTD	0.00%	KYG6683N1034
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
ROBERT HALF INC	0.00%	US7703231032
GREAT WEST LIFECO	0.00%	CA39138C1068
US TREASURY N/B 2% DUE 02-15-2050 REG	0.00%	US912810SL35
CORNING INC	0.00%	US2193501051
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECU	0.00%	AU000000TCL6
TECK RESOURCES LTD-CLS B	0.00%	CA8787422044
SMC CORP	0.00%	JP3162600005
AIB GROUP PLC	0.00%	IE00BF0L3536
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.00%	NZGOVDT437C0
HALEON PLC	0.00%	GB00BMX86B70
M & T BANK CORPORATION	0.00%	US55261F1049
CONSOLIDATED EDISON INC COM	0.00%	US2091151041
VULCAN MATERIALS CO	0.00%	US9291601097
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.00%	SG7160932174
DOORDASH INC	0.00%	US25809K1051
UNITED STATES OF AMER TREAS NOTES FLTG RT07-31-2025	0.00%	US91282CHS35
RAYMOND JAMES FINL	0.00%	US7547301090
HUBSPOT INC	0.00%	US4435731009
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.00%	
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	0.00%	
SHINHAN FINANCIAL GROUP	0.00%	KR7055550008
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
ALIGN TECHNOLOGY INC	0.00%	US0162551016
ANHUI EXPRESSWAY CO	0.00%	CNE1000001X0
EQUIFAX INC	0.00%	US2944291051
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
FANUC CORP NPV	0.00%	JP3802400006
ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00%	CNE000001527
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.00%	MX0MGO0000R8
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	CA3039011026
FUBON FINANCIAL HLDG	0.00%	TW0002881000
TINC COMM VA	0.00%	BE0974282148
GNMAII POOL #G2SF SER 2053 5.5% DUE 10-15-2053	0.00%	US21H0526A19

MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
LPL FINANCIAL HOLDINGS INC	0.00%	US50212V1008
BLOOMIN BRANDS INC	0.00%	US0942351083
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.00%	CA135087WV25
EXPORT IMPORT BK KOREA NT 4% DUE 01-14-2024 REG	0.00%	US302154BK41
HANGCHA GROUP CO L A	0.00%	CNE100002FY0
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
MLP SAGLIK HIZMETLERI AS	0.00%	TREMLPC00021
SAINSBURY (J) PLC	0.00%	GB00B019KW72
I MOBILE CO LTD	0.00%	JP3105210003
LANDWIRTSCH. RENTENBANK 4.75% 08/04/2024	0.00%	AU3CB0214211
ANADOLU EFES BIRACILIK VE MALT SANA	0.00%	TRAAEFES91A9
ALBERMARLE CORP	0.00%	US0126531013
BK NEDERLANDSE GEMEENTEN 5.25% 20/05/2024	0.00%	AU3CB0216141
EUROTELESITES AG NPV	0.00%	AT000000ETS9
PEARSON PLC ORD	0.00%	GB0006776081
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.00%	AU3CB0215796
MINERVA SA	0.00%	BRBEEFACNOR6
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.00%	US45950VEM46
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
WILLIS TOWERS WATS COM	0.00%	IE00BDB6Q211
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.00%	JP1103431G66
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.00%	XS2126058168
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.00%	MX0MGO0000B2
Income Due - BRL	0.00%	
WTB FINANCIAL CORP	0.00%	US9293342096
SPLUNK INC COM	0.00%	US8486371045
SICHUAN CHANGHONG ELECTRIC CO LTD	0.00%	CNE000000GJ4
BNG BANK N.V. 0.0% 31/08/2028	0.00%	XS2381566616
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
KAO CORPORATION	0.00%	JP3205800000
DBS BANK LTD FLTG 26/06/2026	0.00%	AU3FN0079018
SOLAREEDGE TECHNOLOGIES INC	0.00%	US83417M1045
RIO TINTO LIMITED	0.00%	AU000000RIO1
LION CORPORATION	0.00%	JP3965400009
PETROCHINA CO LTD	0.00%	CNE1000007Q1
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
UNITED OVERSEAS BANK	0.00%	SG1M31001969
PFIZER INVESTMENT ENTER 4.45% 05-19-2026	0.00%	US716973AB84
MICHELIN CGDE	0.00%	FR001400AJ45
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
SBA COMMUNICATIONS COM	0.00%	US78410G1040
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
MARKEL CORPORATION	0.00%	US5705351048
NIPPON STEEL CORPORATION	0.00%	JP3381000003
STEEL DYNAMICS INC	0.00%	US8581191009
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CAI	0.00%	
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.00%	US01F0326B57
ULTRAPAR PARTICIPACOM NPV	0.00%	BRUGPAACNOR8
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1.044% / R 1DSONIA AR	0.00%	
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
HASBRO INC	0.00%	US4180561072
TELEFONICA SA	0.00%	ES0178430E18
SSE PLC	0.00%	GB0007908733
TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027	0.00%	US91282CEJ62
CREDIT MUTUEL HOME 3.125%-FRN 22/06/2027EUR	0.00%	FR001400FZ24
DNB BOLIGKREDITT A 0.25%-FRN SNR 07/09/26 EUR	0.00%	XS1485596511
MOROZOFF LIMITED NPV	0.00%	JP3927600001
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REI	0.00%	US912810RN00
CR AGRICOLE ITALIA 3.5% 15/01/2030	0.00%	IT0005549396
DENSO CORP NPV TEMP	0.00%	DU06640381D0
BUNGE LIMITED	0.00%	BMG169621056
New Zealand Dollar Custodial Account – MITNZ Overseas Small	0.00%	
RENAULT SA	0.00%	FR0000131906
WEYERHAEUSER CO USD	0.00%	US9621661043
EVERSOURCE ENERGY COM	0.00%	US30040W1080
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
DOVER CORPORATION COM	0.00%	US2600031080
EVEREST GROUP LTD	0.00%	BMG3223R1088

NEC ELECTRONICS CORP	0.00%	JP3164720009
HORIZON THERAPEUTI COM	0.00%	IE00BQPQZ61
New Zealand Dollar Custodial Account – MITNZ Global Credit P	0.00%	
HENKEL AG & CO KGAA	0.00%	DE0006048408
COMWLTH BK 2.552% DUE 03-14-2027	0.00%	US2027A1KK25
TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000	0.00%	AU3SG0002017
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.00%	US91282CDY49
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
AMSTERDAM COMMODITIES	0.00%	NL0000313286
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
MEXICO(UTD MEX ST) 0% T-BILL 03/10/2024 MXN10	0.00%	MXBIG0000TL1
ISHARES II PLC USD HIGH YIELD CORP BND UCITS E	0.00%	IE00B4PY7Y77
ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA	0.00%	BRECORACNOR8
CHINA GAS HOLDINGS LIMITED	0.00%	BMG2109G1033
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
ARROW ELECTRONICS INC	0.00%	US0427351004
DNB BANK ASA	0.00%	NO0010161896
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.00%	XS1785147098
FRANKLIN RESOURCES INC	0.00%	US3546131018
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
KOZO KEIKAKU ENGINEERING INC	0.00%	JP3288950003
GRESHAM HOUSE PLC	0.00%	GB0003887287
MAKEMYTRIP LTD	0.00%	MU0295S00016
FERROVIAL SE EURO.01	0.00%	NL0015001FS8
STERIS PLC	0.00%	IE00BFY8C754
LOEWS CORP	0.00%	US5404241086
YTL POWER INTERNATIONAL BHD	0.00%	MYL6742O0000
AXON ENTERPRISE I COM USD 0.00001	0.00%	US05464C1018
JAPAN(GOVT OF) 1.3% SNR 20/03/63 JPY50000	0.00%	JP1400161P53
DOLLARAMA INC	0.00%	CA25675T1075
ASM INTERNATIONAL NV	0.00%	NL0000334118
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.00%	GB00BK5CVX03
CONS EDISON INC .65% DUE 12-01-2023	0.00%	US209115AE45
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
NEW ZEALAND INDEX LINKED 2.5% 20/09/2040	0.00%	NZIIBDT005C5
LOJAS RENNER SA	0.00%	BRLRENACNOR1
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
MVV ENERGIE AG	0.00%	DE000A0H52F5
INTESA SANPAOLO 3.625% 30/06/2028	0.00%	IT0005554578
WEC ENERGY GROUP INC	0.00%	US92939U1060
PUT SWO AUD WPACAU2F P 2.12% / R 6MBSW SO240315AU2	0.00%	
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.00%	US91282CCL37
US TREASURY N/B 2.375% 05-15-2029	0.00%	US9128286T26
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
LOBLAW COMPANIES LTD	0.00%	CA5394811015
BK OF NOVA SCOTIA 0.45%-FRN GTD 16/03/26EUR	0.00%	XS2457002538
ENTERGY CORP NEW	0.00%	US29364G1031
KIMBERLY CLARK DE MEXICO A	0.00%	MXP606941179
WHITBREAD PLC	0.00%	GB00B1KJJ408
ICHITAN GROUP ORD SHS NON VOTING DR	0.00%	TH5048010R12
SWISS PRIME SITE AG	0.00%	CH0008038389
INVESTIS HOLDING SA	0.00%	CH0325094297
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00%	CA8849038085
HYUNDAI ENGINEERING & CONSTRUCTION	0.00%	KR7000720003
UK(GOVT OF) 4% BDS 22/10/2063 GBP1000	0.00%	GB00BMF9LF76
TAISEI CORP	0.00%	JP3443600006
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
MAZDA MOTOR CORP	0.00%	JP3868400007
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.00%	MX0MGO0000J5
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.00%	ES0000012F76
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.00%	US912810RP57
STANDARD CHARTERED PLC 06/07/2027 6.187%07-06-2027	0.00%	USG84228FU76
CHOUHIMARU CO LTD	0.00%	JP3527550002
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.00%	NO0010930522
HYUNDAI CONSTRUCTION EQUIPMENT	0.00%	KR7267270007
LG ENERGY SOLUTION LTD	0.00%	KR7373220003
CRITERIA CAIXACORP SA	0.00%	ES0140609019
APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.00%	XS2356317177
PUT SWO EUR GSILGB2X P 2.827% / R 6MEURIB SO271027EU22	0.00%	
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
RANDSTAD NV	0.00%	NL0000379121

JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
BANCO SANTANDER CHILE	0.00%	CLP1506A1070
BROWN BROWN INC	0.00%	US1152361010
EXPEDIA GROUP INC	0.00%	US30212P3038
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00%	AU0000097495
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00%	NO0010821598
PINTEREST INC	0.00%	US72352L1061
FIRSTENERGY CORP USD	0.00%	US3379321074
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
T-MOBILE USA INC 3.5% 04-15-2025	0.00%	US87264ABB08
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.00%	US912828J272
Income Due - EUR	0.00%	
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
NORSK HYDRO ASA	0.00%	NO0005052605
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00%	US912828ZN34
KRUNGTHAI CARD PCL	0.00%	TH0689010R18
EXPEDITORS INTL WASH INC	0.00%	US3021301094
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
PRYSMIAN SPA	0.00%	IT0004176001
Outstanding Settlement Receipts - PLN	0.00%	
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTR0CK8
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.00%	DE0001030567
DEXUS	0.00%	AU000000DXS1
GS YUASA CORP	0.00%	JP3385820000
SPRINT CORP 7.125% DUE 06-15-2024	0.00%	US85207UAH86
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.00%	MYBMS1900047
BANCO BILBAO FIXED 6.138% DUE 09-14-2028	0.00%	US05946KAL52
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
Australian Dollar Custodial Account – MMF Global Credit Fund	0.00%	
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.00%	US3140QGXH50
BONGRAIN	0.00%	FR0000120107
ZOOM VIDEO COMMUNICATIONS INC	0.00%	US98980L1017
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028	0.00%	US65339KCM09
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.00%	NO0010757925
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.00%	XS1681539539
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.00%	US87264ABD63
ARES MANAGEMNT COR COM	0.00%	US03990B1017
BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029	0.00%	US06051GLG28
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	0.00%	US61747YFD22
PTT PUBLIC COMPANY THB1 ALIEN	0.00%	TH0646010Z18
Income Due - TWD	0.00%	
GNMAII POOL #MA8566 3.5% 01-20-2053	0.00%	US36179XQT62
WALGREENS BOOTS AL COM	0.00%	US9314271084
MATTIOLI WOODS PLC	0.00%	GB00B0MT3Y97
OKINAWA CELLULAR NPV	0.00%	JP3194650002
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.00%	JP1201631HC6
BIDVEST GROUP LIMITED	0.00%	ZAE000117321
UMICORE NPV	0.00%	BE0974320526
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
Income Due - HKD	0.00%	
QBE INSURANCE GROUP LTD 6.75% 02/12/2044	0.00%	XS1144495808
FIFTH THIRD BANCORP	0.00%	US3167731005
GEBERIT AG-REG	0.00%	CH0030170408
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.00%	US00774MAV72
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
MIZUHO FINL GROUP INC 5.778% 07-06-2029	0.00%	US60687YCZ07
EQUINIX INC 1.8% DUE 07-15-2027	0.00%	US29444UBG04
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
BRIDGESTONE CORP	0.00%	JP3830800003
CITIGROUP INC 4.3% DUE 11-20-2026	0.00%	US172967JC62
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP	0.00%	CNE100003G91
HUTCHISON W I 14 3.625% GTD SNR 31/10/24USD	0.00%	USG46747AB00
VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG	0.00%	US92857WBH25
BOC AVIATION PTE LTD GLOBAL MEDIUM TERM S 3.5% 10-10-2	0.00%	US09681MAJ71
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNXL82
ERICSSON LM - B SHS	0.00%	SE0000108656
INTEL CORP 4.875% 02-10-2028	0.00%	US458140CE86
BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 4.1	0.00%	US05964HAQ83
SKANDINAVISKA ENSKIL SEK	0.00%	SE0000148884

SAMPO OYJ	0.00%	FI0009003305
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN AENA SME S.A.	0.00%	CA45075E1043
BAXTER INTL INC COM	0.00%	ES0105046009
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.814% / R 6MBBSW AR	0.00%	US0718131099
AT&T INC CORP 3.875% 01-15-2026	0.00%	
JB HUNT TRANSPORT SERVICES INC	0.00%	US00206RHT23
NOK BNP PARIBAS A/C	0.00%	US4456581077
NEXT PLC	0.00%	
TRANSURBAN FINANCE 4.125% GTD 02/02/2026USD	0.00%	GB0032089863
KOREAN AIR LINES CO LTD	0.00%	USQ9194UAG78
AMGEN INC 3.625% DUE 05-22-2024	0.00%	KR7003490000
ABBVIE INC 2.6% DUE 11-21-2024 REG	0.00%	US031162BV19
SYDNEY AIRPORT FIN 3.625% GTD SNR 28/04/26 USD	0.00%	US00287YBZ16
CAIXABANK SA 1% SNR MTN 25/06/2024 EUR	0.00%	USQ8809VAH26
VERIZON FIXED 3.5% DUE 11-01-2024	0.00%	ES0313307219
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00%	US92343VCR33
TOKYO GAS CO LTD	0.00%	CNE100000593
A P MOLLER-MAERSK B	0.00%	JP3573000001
CARNIVAL CORP USD	0.00%	DK0010244508
AOKI SUPER CO LTD NPV	0.00%	PA1436583006
YARA INTERNATIONAL ASA	0.00%	JP3105700003
LENDLEASE (US) CAP 4.5% GTD SNR 26/05/2026 USD	0.00%	NO0010208051
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.00%	XS1418635337
KINGFISHER PLC GBPO.1571	0.00%	NL0010071189
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.00%	GB0033195214
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US38869PAP99
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024	0.00%	US11133T1034
CHARTER 4.908% DUE 07-23-2025	0.00%	US13645RBD52
ITE TECH INC	0.00%	US161175AY09
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.00%	TW0003014007
BANQUE POPULAIRE .625% 28/04/2025	0.00%	XS2180510732
WESTERN DIGITAL CORP	0.00%	FR0013509726
Outstanding Settlement Receipts - MYR	0.00%	US9581021055
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.00%	
S B FOODS INC	0.00%	IE00BDR5HM97
LIU CHONG HING INVESTMENT	0.00%	JP3163600004
TOPPAN HOLDINGS INC	0.00%	HK0194000995
MALAYSIA 4.232% BDS 30/06/31 MYR	0.00%	JP3629000005
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.00%	MYBMX1100044
PLAZZA IMMOBILIEN AG	0.00%	XS2012546714
HCA INC 5% DUE 03-15-2024	0.00%	CH0284142913
NIDEC CORPORATION	0.00%	US404119BN87
COMPAL ELECTRONICS	0.00%	JP3734800000
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.00%	TW0002324001
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192	0.00%	IDG000013509
SWISS LIFE HOLDING AG	0.00%	US36179V7D62
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534	0.00%	CH0014852781
RIVIAN AUTOMOTIVE INC	0.00%	US36179WLP13
AUTOHOME INC	0.00%	US76954A1034
SILERGY CORP	0.00%	US05278C1071
VISTRA CORP	0.00%	US0000121S7
NISHIKAWA RUBBER CO LTD	0.00%	ES00000121S7
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00%	SE0015961909
HEXAGON AB	0.00%	US3140XBYN40
FNMA POOL #FM7916 2.5% 06-01-2051 BEO	0.00%	US14040HCQ65
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.00%	BRSTNCLNT7U7
SECRETARIA TESOURO 0% T-BILL 01/01/26 BRL1000	0.00%	FR001400GI73
CIE FIN FONCIE-CFF 3.375% EMTN 16/09/2031 EUR	0.00%	GB0008782301
TAYLOR WIMPEY PLC GBP	0.00%	GB0006731235
ASSOCIATED BRITISH FOODS PLC	0.00%	DK0010274414
DEN DANSKE BANK AS DKK	0.00%	US4461501045
HUNTINGTON BANCSHARES INC	0.00%	US31418DVA70
FNMA POOL #MA4208 2% 12-01-2050 BEO	0.00%	US3140XKYN49
FNMA POOL #FS4316 2% 05-01-2051 BEO	0.00%	
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.00%	US61747YEA91
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.00%	USQ8053LAA28
UNITED STATES TREASURY 2.25% 11-15-2027	0.00%	US9128283F58
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.00%	US195325BZ79
FORTIS INC	0.00%	CA3495531079
DAIREI CO LTD	0.00%	JP3500150002

ISRAEL DISCOUNT BANK	0.00%	IL0006912120
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	US912810PT97
CANADA(GOVT OF) 3.5% BDS 01/03/2028 CAD	0.00%	CA135087P576
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.00%	XS2416563901
Income Due - CAD	0.00%	
BERKLEY WR CORP COM	0.00%	US0844231029
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.00%	US22536PAH47
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.00%	KR103502GB66
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.00%	US911365BM59
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
NOVAVEST REAL ESTATE AG	0.00%	CH0212186248
JPMORGAN CHASE & CO. 4.203% 07-23-2029	0.00%	US46647PAV85
CONAGRA BRANDS INC	0.00%	US2058871029
KGHM POLSKA MIEDZ SA	0.00%	PLKGHM000017
HYOSUNG TNC CORP	0.00%	KR7298020009
AMEREN CORP	0.00%	US0236081024
BARCLAYS PLC 5.501% DUE 08-09-2028	0.00%	US06738EBY05
SWCC CORPORATION	0.00%	JP3368400002
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00%	AU000XCLWAM0
HOKKAIDO COCA COLA NPV	0.00%	JP3847800004
QUIMICA Y MINERA CHIL-SP ADR	0.00%	US8336351056
EPIROC AB	0.00%	SE0015658109
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.00%	AU3FN0036984
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
KINGBOARD HOLDINGS LIMITED	0.00%	KYG525621408
CBOE GLOBAL MARKET	0.00%	US12503M1080
IDOL TRUST 2023-1 FRN M/BKD 11/2053 AUD 'A'	0.00%	AU3FN0079703
AFRICAN DEV BK 4.75% 4.75% 06/03/2024	0.00%	AU3CB0213205
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.00%	AU3CB0247971
REGION GROUP 3.9% SNR MTN 07/06/2024 AUD	0.00%	AU3CB0244861
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.00%	AU3FN0055695
AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	0.00%	AU3CB0248318
EISAI CO LTD JPY	0.00%	JP3160400002
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.00%	AU3CB0223402
TYSON FOODS INC CLASS A	0.00%	US9024941034
HOLOGIC INC	0.00%	US4364401012
DP WORLD LIMITED 2.375% 25/09/2026	0.00%	XS1883878966
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.00%	US928668BE16
INTL FLAVORS&FRAG 1.8% SNR 25/09/26 EUR100000	0.00%	XS1843459782
LANDESKREDITBK WUERTT 4.25% 07/08/2025	0.00%	AU3CB0223097
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.00%	CA135087H722
UNITED KINGDOM GOVT OF 3.75% 29/01/2038	0.00%	GB00BQC4R999
EUROPEAN INVESTMENT BANK 1.45% 25/01/2024	0.00%	AU3CB0265163
OLYMPUS CORP	0.00%	JP3201200007
SNAP ON INC	0.00%	US8330341012
DTE ENERGY CO USD	0.00%	US2333311072
MET LIFE GLOB FDG MTN FLTG 01/12/2025	0.00%	AU3FN0057451
NEW STH WALES TSY 1% GTD SNR 08/02/2024 AUD	0.00%	AU3CB0266484
JABIL INC	0.00%	US4663131039
CELANESE CORP SERIES A	0.00%	US1508701034
PAYCOM SOFTWARE INC	0.00%	US70432V1026
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC	0.00%	GB00BNKVP754
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027	0.00%	US55903VBA08
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.00%	JP1103641MA8
DINO POLSKA SA	0.00%	PLDINPL00011
UPM KYMMENE CORP	0.00%	FI0009005987
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
MAGNA INTERNATIONAL INC	0.00%	CA5592224011
COINBASE GLOBAL INC	0.00%	US19260Q1076
ASIAN DEVELOPMENT BANK 1.1% 15/08/2024	0.00%	AU3CB0265726
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	0.00%	US912810TM09
STRAUMANN HLDG	0.00%	CH1175448666
AEGON BANK N.V. 3.375%-FRN GTD 28/06/30 EUR	0.00%	XS2642546399
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00%	HK0688002218
AVANTOR INC	0.00%	US05352A1007
CENTRAL JAPAN RAILWAY CO TEMP	0.00%	DU06183552D9
ACCOR SA	0.00%	FR0000120404

JAPANESE GOVT 10Y .1% 20/09/2029	0.00%	JP1103561KA2
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.00%	AU3CB0264505
SOCIETE GENERALE 6.447% DUE 01-12-2027	0.00%	US83368TBQ04
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
MOSAIC CO COM	0.00%	US61945C1036
WOOLWORTHS GROUP LIMITED 1.85% 20/05/2025	0.00%	AU3CB0272219
EPAM SYSTEMS INC	0.00%	US29414B1044
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00%	JP1201111968
VERISIGN INC	0.00%	US92343E1029
POOL CORPORATION	0.00%	US73278L1052
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	0.00%	US36179WDS44
SUNCORP GROUP LTD	0.00%	AU000000SUN6
BANK OF IRELAND GR EUR1	0.00%	IE00BD1RP616
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.00%	ES0000012E69
BRISBANE AIRPORT 3.1% SNR EMTN 30/06/26 AUD	0.00%	AU3CB0272847
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
PULTE GROUP INC	0.00%	US7458671010
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
WATSCO INC	0.00%	US9426222009
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.00%	US36179WQA98
COMMERZBANK AG NPV	0.00%	DE000CBK1001
HAGOROMO FOODS CORP	0.00%	JP3767600004
NEW ZEALAND(GOVT) IDX/LKD SNR 2.5% 20/09/2035	0.00%	NZIIIBDT004C8
ADATA TECHNOLOGY CO LTD	0.00%	TW0003260006
NORTHERN TRUST CORP	0.00%	US6658591044
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.00%	USN30707AN87
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
ANTOFAGASTA PLC	0.00%	GB0000456144
SEKISUI CHEMICAL CO Y50	0.00%	JP3419400001
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	0.00%	
ANTHEM INC 3.35% DUE 12-01-2024	0.00%	US036752AC75
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.00%	MX01OR010004
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRA	0.00%	
LCH_IRS BOFAGB2U 27/04/2028 CAD P 2.7% / R 3MCDOR ARIR2	0.00%	
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.00%	ZAG000016320
THE JM SMUCKER COMPANY	0.00%	US8326964058
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.00%	XS2106056653
VIATRIS INC	0.00%	US92556V1061
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	0.00%	KYG2122G1064
SAAB AB-B	0.00%	SE0000112385
ERSTE GROUP BANK AG	0.00%	AT0000652011
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
PUT SWO AUD ANZBAU3M P 3.52% / R 6MBBSW SO300826AU:	0.00%	
JULIUS BAER GROUP LTD	0.00%	CH0102484968
AEON CO LTD	0.00%	JP3388200002
HYUNDAI CAPITAL AMERICA INC 5.8% 06-26-2025	0.00%	US44891CCF86
GEORGE WESTON LTD	0.00%	CA9611485090
ANGLOGOLD ASHANTI ORD USD1	0.00%	GB00BRXH2664
AES CORP	0.00%	US00130H1059
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.00%	AU3CB0278653
LEADCORP INC	0.00%	KR7012700001
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.00%	US91282CCH25
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.00%	AU3CB0279289
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.00%	CA135087D507
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
MONCLER SPA	0.00%	IT0004965148
FTGROUP CO LTD	0.00%	JP3166940001
INDONESIA(REP OF) 6.375% BDS 15/04/2032 IDR	0.00%	IDG000018706
NVR INC	0.00%	US62944T1051
IRSBZ348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	0.00%	DUIRSBNZ3488
ZSCALER INC	0.00%	US98980G1022
ENTEGRIS INC	0.00%	US29362U1043
SUZUKI MOTOR CORP	0.00%	JP3397200001
TITULOS DE TBOND 7.75% 18/09/2030	0.00%	COL17CT03342
CMS ENERGY CORP	0.00%	US1258961002
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.00%	AU3CB0285310
SWEDBANK AB	0.00%	SE0000242455
PPL CORPORATION	0.00%	US69351T1060
AZBIL CORP	0.00%	JP3937200008

JACK HENRY & ASSOCIATES INC	0.00%	US4262811015
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCT	0.00%	US01F0426A65
TOYOTA TSUSHO CORP	0.00%	JP3635000007
HAMMERSON 7.25% 21/04/2028	0.00%	XS2676439891
NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
SHISEIDO COMPANY LIMITED	0.00%	JP3351600006
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 E	0.00%	DE0001135325
Outstanding Settlement Receipts - CAD	0.00%	
EQUITABLE HLDGS IN COM	0.00%	US29452E1010
SHIMIZU CORPORATION	0.00%	JP3358800005
BPCE SR NON PFD VAR RT 1.652% DUE 10-06-2026	0.00%	US05584KAH14
ROLLINS INC	0.00%	US7757111049
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.00%	AU3CB0284677
CITIBANK N A 5.803% 09-29-2028	0.00%	US17325FBB31
TRANSUNION	0.00%	US89400J1079
KOMERCNI BANKA AS	0.00%	CZ0008019106
AT&T INC .9% DUE 03-25-2024 BEO	0.00%	US00206RMJ85
BCO DE SABADELL 3.5% CVD BDS 28/08/2026 EUR	0.00%	ES0413860836
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039	0.00%	US912810QB70
INFORMA PLC	0.00%	GB00BMJ6DW54
CME_OIS CHASUS33 06/05/2053 USD P 3.19% / R 1DSOFR 4636	0.00%	
GOVT NATL MTG 2% DUE 10-15-2046	0.00%	US21H0206A81
PVTP WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.00%	US96043FAG81
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.00%	US91282CDJ71
ESSITY AB SER B NPV	0.00%	SE0009922164
INTL BUSINESS 3.45% DUE 02-19-2026	0.00%	US459200JG74
STANLEY BLACK & DECKER INC	0.00%	US8545021011
DOMINOS PIZZA INC	0.00%	US25754A2015
AKER BP ASA 1.125% SNR 12/05/2029 EUR	0.00%	XS2341269970
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00%	JP3515400004
STOCKLAND TRUST MG 2.3% GTD SNR 24/03/2028 AUD	0.00%	AU3CB0278893
BT GROUP PLC	0.00%	GB0030913577
BEIJING TONGRENTANG CO LTD	0.00%	CNE000000R69
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.00%	AU3CB0283034
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.00%	US74977SDR04
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.00%	MX0MGO0000U2
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	0.00%	NO0006000801
TYLER TECHNOLOGIES INC	0.00%	US9022521051
NSW ELECTRICITY 2.732% GTD SNR 23/04/29 AUD	0.00%	AU3CB0279578
RICOH CO	0.00%	JP3973400009
A P MOLLER MAERSK AS	0.00%	DK0010244425
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.00%	MX0MGO0000D8
HSBC HLDGS PLC 5.21% DUE 08-11-2028	0.00%	US404280DG12
CENTRICA PLC	0.00%	GB00B033F229
META PLATFORMS INC 5.6% DUE 05-15-2053	0.00%	US30303M8Q83
LAMB WESTON HOLDINGS INC	0.00%	US5132721045
FRESENIUS SE CO KGAA	0.00%	DE0005785604
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00%	AU000000S320
Income Due - CNY	0.00%	
W P CAREY INC	0.00%	US92936U1097
HORMEL FOODS CORPORATION	0.00%	US4404521001
TALANX AG	0.00%	DE000TLX1005
CME_OIS CHASUS33 06/01/2053 USD P 3.209% / R 1DSOFR 463	0.00%	
ILS BNP PARIBAS A/C	0.00%	
BNG BANK N.V. GOVT .75% 13/11/2023	0.00%	AU3CB0272128
KREDITANSTALT FUR WIEDERAUFBAU 5% GTD MTN 19/03,	0.00%	AU0000KFWHXO
PERMANENT TSB GROU 6.625%-FRN SNR 30/06/29 EUR	0.00%	XS2641927574
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.00%	US91282CCS89
RESONA HOLDINGS INC	0.00%	JP3500610005
SCHROEDERS PLC ORD GB	0.00%	GB00BP9LHF23
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.00%	XS2367816076
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.00%	XS2155365641
FRENTE CO LTD	0.00%	JP3829100001
ARAMARK COM	0.00%	US03852U1060
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
REPUBLIC OF PERU FIXED 6.15% 08-12-2032 REG	0.00%	USP78024AF61
Australian Dollar Custodial Account – Absolute Return Bond Fui	0.00%	
LATTICE SEMICONDUCTOR CORP	0.00%	US5184151042
MINERAL RESOURCES LTD	0.00%	AU000000MIN4
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.00%	US91282CEP23

KOREA(REPUBLIC OF) 1.25% SNR 10/03/26	KRW10000	0.00%	KR103501GB34
PVTPL MARS INC DEL 4.55% DUE	04-20-2028	0.00%	US571676AT26
NATWEST MARKETS FLTG RT 23/08/2028		0.00%	AU3FN0080586
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30	KRW10000	0.00%	KR103502GAC2
WESTPAC BKG CORP FRN GTD SNR 05/25	AUD100000	0.00%	AU3FN0069209
KYOCERA CORP		0.00%	JP3249600002
COLES GROUP LTD		0.00%	AU0000030678
Income Due - KRW		0.00%	
PVTPL BERRY GLOBAL INC 5.5% DUE	04-15-2028	0.00%	US08576PAK75
COLOMBIA(REPUBLIC OF)	7.5% BD 26/08/2026	0.00%	COL17CT02625
AT&T INC FIXED 2.9% DUE 12-04-2026		0.00%	XS1879223565
EVERGY INC COM NPV		0.00%	US30034W1062
CHARTER HALL LWR P 2.656% GTD SNR	17/12/29 AUD	0.00%	AU3CB0280956
NIHON DENGI CO LTD		0.00%	JP3734350006
CREDIT AGRICOLE HM 0.75% BDS 05/05/27	EUR10000	0.00%	FR0013254273
BRAMBLES LIMITED		0.00%	AU000000BXB1
LINDT & SPRUENGLI AG-REG		0.00%	CH0010570759
JOHNSON MATTHEY PLC		0.00%	GB00BZ4BQC70
BAWAG P.S.K. 1.75% PFBRF 08/03/2030	EUR	0.00%	XS2487770104
DOOSAN BOBCAT INC		0.00%	KR7241560002
ITOCHU-SHOKUHIN CO LTD		0.00%	JP3143700007
FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS	SETTLES OCTOBER	0.00%	US01F0606A83
FEDERAL NATIONAL MORTGAGE ASSOC 5%	09-01-2052	0.00%	US3140MSKP97
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305%	/ R 3MCDOR ARI	0.00%	
BLUESCOPE STEEL LIMITED		0.00%	AU000000BSL0
UNITED KINGDOM(GOVERNMENT OF) 1.75%	07/09/2037	0.00%	GB00BZB26Y51
CANADA(GOVT OF) 1.75% BDS 01/12/2053	CAD1	0.00%	CA135087M680
HYPOTHEKARBANK LENZBURG AG		0.00%	CH0001341608
MIRAMAR HOTEL INVESTMENT CO LTD		0.00%	HK0071000456
PERMANENT TSB GROU 6.625%-FRN SNR	25/04/28 EUR	0.00%	XS2611221032
CHINA CONSTRUCTION ENGINEERING CORP LTD		0.00%	CNE100000F46
FUT DEC 23 CBT ULT TNOTE		0.00%	
BPCE 4.375% SNR NPF 13/07/28 EUR		0.00%	FR001400F075
PERSIMMON PLC		0.00%	GB0006825383
GNMAII POOL #MA7053 3.0% DUE	12-20-2050	0.00%	US36179VZ523
SUN ART RETAIL GROUP		0.00%	HK0000083920
BWP MANAGEMENT LTD 3.3% SNR MTN	10/04/2026 AUD	0.00%	AU3CB0262350
SGS SA		0.00%	CH1256740924
TITULOS DE TESORERIA B T-BOND 7.25%	18/10/2034	0.00%	COL17CT03615
SUPER MICRO COMPUTER INC		0.00%	US86800U1043
INTERCONEXION ELECTRICA SA ESP		0.00%	COE15PA00026
AEVIS VICTORIA SA		0.00%	CH0478634105
NEW YORK LIFE GLOBAL FUNDING TRANCHE #	TR 06/24/2020	0.00%	US64952WDQ33
HALEON US CAPITAL LLC	3.024% 03-24-2024	0.00%	US36264FAH47
PUMA SE		0.00%	DE0006969603
BILIBILI INC ORD SHS		0.00%	KYG1098A1013
TOWA FOOD SERVICE ORD SHS		0.00%	JP3622800005
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A	3.875% DUE 06-	0.00%	US40052VAC81
SMBC AVIATION CAPI 5.45% GTD SNR	03/05/28 USD	0.00%	USG82296AG21
ALFA LAVAL AB		0.00%	SE0000695876
NISSAN MOTOR CO		0.00%	JP3672400003
SKYWORKS SOLUTIONS INC		0.00%	US83088M1027
POWER CORP OF CANADA CAD		0.00%	CA7392391016
ORBIA ADVANCE CORP S A B DE CV 1.875%	DUE 05-11-2026	0.00%	USP7S81YAB11
CHUO MITSUI TRUST HOLDINGS INC		0.00%	JP3892100003
T-MOBILE USA INC 3.375% DUE 04-15-2029	BEO	0.00%	US87264ABV61
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD		0.00%	USU10517AC12
EXPORT IMPORT BK KOREA NT 2.375% DUE	06-25-2024	0.00%	US302154CY36
SAMSUNG FINE CHEMICALS CO		0.00%	KR7004000006
CREDIT AGRICOLE HM 2.125%-FRN SNR	07/01/30 EUR	0.00%	FR001400CGA2
HENNES & MAURITZ		0.00%	SE0000106270
WELLS FARGO & COMPANY 5.389% 04-24-2034		0.00%	US95000U3D31
TOYOTA MTR CORP .681% DUE 03-25-2024		0.00%	US892331AL39
AUSTRALIA & NEW 3.7% DUE 11-16-2025		0.00%	US05253JAL52
STATE STREET		0.00%	
SYNCHRONY FINANCIAL		0.00%	US87165B1035
NATIONWIDE B/S 5.875%-FR PERP	GBP1000'REGS	0.00%	XS2048709427
APT PIPELINES LIMITED RT 4.2%	DUE 23/03/25	0.00%	USQ04578AD42
UNITED STATES TREAS BDS DTD 02/15/2006	4.5% DUE 02-15-20	0.00%	US912810FT08
EXACT SCIENCES CORP		0.00%	US30063P1057
BIOMERIEUX NPV		0.00%	FR0013280286
PROGRESS 2023-2 FRN M/BKD 07/2054 AUD	'A'	0.00%	AU3FN0080883

WELLS FARGO & COMPANY 5.557%	07-25-2034	0.00%	US95000U3F88
MIZUHO FINL GROUP MTN 6.025%	28/08/2029	0.00%	XS2672744013
PVTPL SPRINT SPECTRUM /SPRINT	5.152% 03-20-2028	0.00%	US85208NAE04
NEW YORK LIFE MTN 5.35%	19/09/2028	0.00%	AU3CB0302685
SINGAPORE TELECOMM NPV B/L 100		0.00%	SG1T75931496
FUTURES MARGIN-JPY		0.00%	
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1		0.00%	US459058JF11
PRESS KOGYO CO		0.00%	JP3833600004
LCH_IRS BOFAGB2U 15/02/2041 AUD P 4.54%	/ R 6MBBSW ARII	0.00%	
NATL AUSTRALIA BK 1.388%	DUE 01-12-2025	0.00%	US6325C1D228
ASIAN DEVELOPMENT BANK FLTG RT DUE	08-27-2026 BEO	0.00%	US04517PBG63
ROYALTY PHARMA PLC		0.00%	GB00BMVP7Y09
UNITED STATES TREAS NTS .5%	DUE 05-31-2027 REG	0.00%	US912828ZS21
COVESTRO AG		0.00%	DE0006062144
SKANDINAVISKA ENSKILDA BANKEN 3.7%	DUE 06-09-2025	0.00%	USW8454EAR90
UNITED STATES OF AMER TREAS BONDS 2.0%	08-15-2051	0.00%	US912810SZ21
LIVE NATION INC		0.00%	US5380341090
FNMA POOL #CB1908 2.5%	10-01-2051	0.00%	US3140QMDN17
NORWEGIAN GOVT 1.75%	13/03/2025	0.00%	NO0010732555
SONOVA HOLDING AG - REG		0.00%	CH0012549785
JAPAN(GOVT OF) 0.1%	SNR 20/09/27 JPY50000	0.00%	JP1103481H98
UNITED STATES TREAS NTS .375%	DUE 04-30-2025 REG	0.00%	US912828ZL77
FHLMC POOL #SD2925 3.5%	08-01-2052	0.00%	US3132DQHA76
AIR LEASE CORP MED 3.75%	DUE 06-01-2026	0.00%	US00914AAB89
GAIF BOND ISSUER 3.4%	GTD SNR 30/09/2026USD	0.00%	USQ3958YAC77
CAPCOM CO LTD		0.00%	JP3218900003
CHARLES RIVER LABORATORIES INTERNATIONAL INC		0.00%	US1598641074
VAIL RESORTS INC		0.00%	US91879Q1094
VERIZON COMMUNICATIONS 4.125%	DUE 03-16-2027	0.00%	US92343VDY74
CENTERPOINT ENERGY INC		0.00%	US15189T1079
POLAND(REP OF) 1.25%	BDS 25/10/30 PLN1000	0.00%	PL0000112736
OKTA INC		0.00%	US6792951054
HEIDELBERGCEMENT AG		0.00%	DE0006047004
TDK CORPORATION		0.00%	JP3538800008
ST CORPORATION		0.00%	JP3162800001
SWEDISH EXPT CR 2.53293%	DUE 08-03-2026	0.00%	US87031CAF05
DYNATRACE INC		0.00%	US2681501092
REVVITY INC		0.00%	US7140461093
ROTHESAY LIFE PLC 8%	SUB 30/10/2025 GBP100000	0.00%	XS1312953596
7ROAD HOLDINGS LTD		0.00%	KYG806101013
VOLVO TREASURY AB 2.625%	GTD SNR 20/02/26 EUR	0.00%	XS2534276717
KOMMUNALBANKEN AS FRN EMTN 06/2026	USD200000	0.00%	XS2408621238
KEYCORP		0.00%	US4932671088
DEERE JOHN CAP 4.75%	DUE 06-08-2026	0.00%	US24422EWX39
PTC INC		0.00%	US69370C1009
TIM S.P.A. 7.875%	NTS 31/07/2028 EUR	0.00%	XS2696040851
NORTHERN STAR RESOURCES LTD		0.00%	AU000000NST8
NATIONAL GRID NA 4.151%	SNR 12/09/2027 EUR	0.00%	XS2680745119
NEW ZEALAND LOCAL 2.25%	GTD SNR 15/04/24NZD	0.00%	NZLGFDT011C6
NEW ZEALAND GOVT .5%	15/05/2024	0.00%	NZGOVDT524C5
UNITED STATES TREAS NTS WIT 0 1/4	08/15/24 .375% DUE 0	0.00%	US91282CCT62
NEW ZEALAND(GOVT) 0.25%	SNR 15/05/2028 NZD	0.00%	NZGOVDT528C6
RB GLOBAL INC COM NPV		0.00%	CA74935Q1072
STANDARD CHARTERED PLC 7.767%	11-16-2028	0.00%	USG84228FL77
CARMAX INC		0.00%	US1431301027
FNMA 30 YR TBA NOV		0.00%	US01F0426B49
SPK ORD SHS		0.00%	JP3163800000
LCH_IRS BOFAGB2U 29/11/2041 EUR P 2.089%	/ R 6MEURIB AR	0.00%	
New Zealand Dollar Custodial Account – MITNZ Absolute Return		0.00%	
MINISTERIO HAC 7%	BDS 30/06/2032 COP1000	0.00%	COL17CT03490
SEAGATE TECH HLDGS		0.00%	IE00BKVD2N49
KOREA NATIONAL OIL 0.875%	SNR MTN 05/10/25 USD	0.00%	US50066RAM88
ATHORA HOLDG LTD 6.625%	SNR 16/06/2028 EUR	0.00%	XS2628821790
UNITED STS TREAS NTS .25%	DUE 05-15-2024REG	0.00%	US91282CCC38
WYNDHAM HOTELS R COM USD		0.00%	US98311A1051
QUEST DIAGNOSTICS		0.00%	US74834L1008
FNMA POOL #CB5300 5.5%	12-01-2052 BEO	0.00%	US3140QQ3J21
KANSAI ELECTRIC POWER JPY		0.00%	JP3228600007
JAPAN REAL ESTATE INVESTMENT		0.00%	JP3027680002
BRAZIL(FED REP OF) 5%	SNR 27/01/2045 USD1000	0.00%	US105756BW95
PVTPL FRESenius MED CARE US FIN III INC GTD NT 1.875%	DUE	0.00%	US35805BAC28
VERIZON COMMUNICATIONS 1.45%	03-20-2026	0.00%	US92343VGG32

TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
VOLVO AB	0.00%	SE0000115420
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.00%	XS2264978623
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	0.00%	US28414BAF31
VAT GROUP AG	0.00%	CH0311864901
LIBERTY BROADBAND	0.00%	US5303073051
COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.00%	US749775DJ87
THURGAUER KANTONALBANK	0.00%	CH0231351104
PVTPL SIEMENS FINANCIERINGSMMAATSCHAPPIJ N V 1.2% DUE 0	0.00%	US82620KAZ66
FUTURES MARGIN-GBP	0.00%	
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.00%	US912810S188
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00%	CA135087K379
BIO TECHNE CORP	0.00%	US09073M1045
NESTLE HOLDINGS INC 5.25% 03-13-2026	0.00%	USU64106CD47
GRUPO CATALANA OCCIDENTE SA	0.00%	ES0116920333
ICOM INC	0.00%	JP3101400004
UNI CHARM CORPORATION	0.00%	JP3951600000
TWILIO INC	0.00%	US90138F1021
VERIZON .85% DUE 11-20-2025	0.00%	US92343VFS88
PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028	0.00%	US853254CG39
VANECK VECTORS ETF TRUST JP MORGAN EMRG MKTS LCL CUR	0.00%	US92189H3003
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.00%	US91282CBL46
CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP CO LTD	0.00%	CNE0000019X4
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.00%	US459058KD44
BILL COM HOLDINGS INC	0.00%	US0900431000
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.00%	USF1R15XK938
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.00%	IE00B4613386
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	CA135087XG49
FUT MAR 24 90 DAY B-BILLS	0.00%	
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.00%	XS1918887156
BPCE SFH 3.25%-FRN EMTN 12/04/28 EUR	0.00%	FR001400H8X1
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
GERMANY(FED REP) 0% BDS 15/08/2052 EURO.01	0.00%	DE0001102572
NICE LTD	0.00%	IL0002730112
FIBI HOLDINGS LTD	0.00%	IL0007630119
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.00%	US045054AN37
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%	
ASIAN DEV BANK 4% SNR MTN 12/01/33 USD1000	0.00%	US045167FV02
SANKYO FRONTIER CO LTD	0.00%	JP3328200005
LASERTEC CORP NPV	0.00%	JP3979200007
NORTHLAND POWER INC	0.00%	CA6665111002
ICHIKEN CO LTD	0.00%	JP3141400006
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	0.00%	US91282CGM73
COLOPLAST	0.00%	DK0060448595
NIBC BANK NV 6.375% SNR NPF 01/12/25 EUR	0.00%	XS2630448434
WDI ORD SHS	0.00%	JP3505930002
METRO INC - A	0.00%	CA59162N1096
JPMORGAN CHASE & CO 5.299% 07-24-2029	0.00%	US46647PDU75
NEW ZEALAND(GOVT) 1.75% SNR 15/05/2041 NZD	0.00%	NZGOVDT541C9
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.00%	GB00BJMHB534
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
MONDI PLC	0.00%	GB00B1CRLC47
FUT 07 DEC 23 EUX EURO-BTP	0.00%	
EXOR NV	0.00%	NL0012059018
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.00%	US25160PAJ66
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
WORLDLINE SA	0.00%	FR0011981968
YASUDA LOGISTICS CORP	0.00%	JP3932820008
IGO LIMITED ORDINARY FULLY PAID	0.00%	AU000000IG04
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.00%	IDG000009507
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.00%	SG31A8000003
CATALENT INC	0.00%	US1488061029
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.00%	US91282CCF68
SMITH & NEPHEW PLC	0.00%	GB0009223206
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.00%	XS2333299324
NN GROUP NV	0.00%	NL0010773842
NATIONAL BANK OF CANADA	0.00%	CA6330671034
CAMDEN PROPERTY TRUST	0.00%	US1331311027

KBC BANK NV MTN 3.125% 22/02/2027	0.00%	BE0002924059
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.827% SO271027EU2	0.00%	
INTERCONTL HOTELS 3.75% GTD SNR 14/08/25GBP	0.00%	XS1275957121
NATIONALE-NEDERLAN MTN 3.25% 28/05/2027	0.00%	NL0015001BV1
COOPER COS INC	0.00%	US2166484020
WEBSTER FINANCIAL CORP	0.00%	US9478901096
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.00%	DE0001102580
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	0.00%	US55903VBD47
UNICREDIT SPA 5.85%-FRN 15/11/2027 EUR	0.00%	XS2555420103
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.00%	AU0000013740
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.00%	US29874QEN07
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR	0.00%	DE000DL19VB0
DAH SING BANKING GRP LTD	0.00%	HK2356013600
TORO CO	0.00%	US8910921084
LG ENERGY SOLUTION LTD 5.625% 09-25-2026	0.00%	USY555CGAA01
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 F	0.00%	US912828Z781
DANSKE BANK A/S 4.625% 13/04/2027	0.00%	XS2586741543
PVTPL INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO	0.00%	US46115HBU05
ABC ARBITRAGE SA	0.00%	FR0004040608
WI TREASURY SEC 3.375% 05-15-2033	0.00%	US91282CHC82
AUSTRIA(REP OF) 2.1% GTD SNR 20/09/2117 EUR	0.00%	AT0000A1XML2
UNITED STS TREAS NTS .5% 10-31-2027	0.00%	US91282CAU53
REA GROUP LTD	0.00%	AU000000REA9
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	0.00%	XS2156510021
SARTORIUS STEDIM B EURO.1666	0.00%	FR0013154002
UNITED STS TREAS 1.25% 05-31-2028	0.00%	US91282CCE93
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C	0.00%	US5312297550
VARIA US PROPERTIES AG	0.00%	CH0305285295
FUTURES MARGIN-HKD	0.00%	
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.00%	US91282CAV37
BOLIDEN ORD SHS	0.00%	SE0020050417
KBC GROUP NV 1.625% 18/09/2029	0.00%	BE0002290592
DAIKEN MEDICAL CO LTD	0.00%	JP3482500000
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.00%	GB00B128DP45
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.00%	XS2441552192
SK ON CO LTD 5.375% GTD SNR 11/05/26 USD	0.00%	XS2612749908
SK HYNIX INC 6.25% DUE 01-17-2026	0.00%	USY8085FBJ85
BNP PARIBAS 3.625% SNR NPF 01/09/29 EUR	0.00%	FR001400CFW8
MATSUKIYOCOCOKARA NPV TEMP	0.00%	DU0B249GC0D8
M&G PLC 6.5%-FRN LT2 20/10/2048 USD	0.00%	XS1888930150
SARTORIUS AG VORZUG	0.00%	DE0007165631
PVTPL DANONE NT 144A 2.589% DUE 11-02-2023/09-02-20	0.00%	US23636TAD28
GNMA POOL #MA8487 3.5% 12-20-2052 BEO	0.00%	US36179XNC64
NORDSON CORP	0.00%	US6556631025
DOCUSIGN INC	0.00%	US2561631068
NORAM DRILLING ORD SHS	0.00%	NO0010360019
SOCIETE GENERALE 5% MTN 24/01/29 AUD200000	0.00%	XS1555090403
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REC	0.00%	US912810RJ97
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.00%	DK0030506886
CLP HOLDINGS LIMITED HKD	0.00%	HK0002007356
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
DBS BANK LTD 0.375%-FRN GTD 21/11/24 EUR	0.00%	XS1720526737
TORIGOE CO LTD	0.00%	JP3636200002
DR ING HC F PORSCHE AG	0.00%	DE000PAG9113
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.00%	US05971KAA79
NATWEST GROUP PLC 5.847% DUE 03-02-2027	0.00%	US639057AJ71
FEDERAL NATIONAL MORTGAGE ASSOC 4%	0.00%	US01F0406B84
SINGAPORE(GOVT OF) 2.625% 01/05/2028	0.00%	SG31B7000002
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.00%	JP1300441E92
EUROPEAN UNION .45% 04/07/2041	0.00%	EU000A3KT6B1
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.00%	US83368TAT51
UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75%	0.00%	US91282CHN48
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.00%	US958102AQ89
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%	0.00%	US91282CFV81
ACCIONA SA	0.00%	ES0125220311
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.00%	US78013XZU52
LUNDIN MINING CORP	0.00%	CA5503721063
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.00%	NZGOVDT551C8
BARCLAYS PLC 5.2% DUE 05-12-2026	0.00%	US06738EAP07

INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
SWATCH GROUP AG	0.00%	CH0012255144
YAMAYA CORPORATION	0.00%	JP3943800007
M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034	0.00%	US55261FAR55
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
PANDORA	0.00%	DK0060252690
URUGUAY(REP OF) 8.25% 21/05/2031 DUAL CURR	0.00%	US917288BM35
BASELLANDSCHAFTLICHE KANTONALBANK	0.00%	CH0001473559
IMPERIAL HOTEL LTD NPV TEMP	0.00%	DU06458700D2
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
OTP BANK NYRT MTN 6.125% 05/10/2027	0.00%	XS2698603326
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	0.00%	FR0013405362
MOBICO GROUP PLC 2.5% GTD SNR 11/11/2023GBP	0.00%	XS1514188488
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
DEMETER (SWISS RE) 5.75% 15/08/2050	0.00%	XS1261170515
UNITED STATES OF AMER TREAS BONDS 0.0% T-BILL DUE 10-12-	0.00%	US912797FA06
EXETER AUTOMOBILE 5.02% DUE 10-15-2029	0.00%	US30167JAG94
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.00%	XS2131567138
NORDEA BK ABP MED .625% DUE 05-24-2024	0.00%	US65559D2C22
AMUNDI SA	0.00%	FR0004125920
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	0.00%	US55608RBE99
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
NEUROCRINE BIOSCIENCES INC	0.00%	US64125C1099
CITIGROUP INC 3.29% 03-17-2026	0.00%	US172967NL16
TELSTRA CORPORATION LIMITED	0.00%	AU000000TLS2
BENTLEY SYSTEMS INC	0.00%	US08265T2087
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.00%	XS2169281131
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.00%	PTBCPHOM0066
DEUTSCHE BANK AG 1.875%-FRN 23/02/2028 EUR	0.00%	DE000DL19WL7
AMCOR PLC COM USD	0.00%	JE00BJ1F3079
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.00%	XS2058731717
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.00%	USN30706VD93
BOOKING HOLDINGS INC 4.0% 11-15-2026	0.00%	XS2555218291
ENDESA SA	0.00%	ES0130670112
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030	0.00%	US91282CAE12
COMWLTH BK 3.214% DUE 05-27-2025	0.00%	US20271AAJ60
HONG KONG CHINA GA	0.00%	HK0003000038
MATCH GRP INC	0.00%	US57667L1070
LA MONDIALE 5.875%-FRN SUB 26/01/47 USD	0.00%	XS1556395710
FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052	0.00%	US3132DWET62
PAYLOCITY HOLDING CORP	0.00%	US70438V1061
SNAP INC	0.00%	US83304A1060
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
EDISON SPA	0.00%	IT0003372205
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00%	US91282CAL54
FNMA POOL #MA4761 5% 09-01-2052 BEO	0.00%	US31418EJF88
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.00%	US195325DP79
WESTPAC BKG CORP 4.322% DUE 11-23-2031	0.00%	US961214DF70
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.00%	BE0000304130
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029	0.00%	US14040HCZ64
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.00%	US49456BAF85
NOMURA HOLDINGS INC	0.00%	JP3762600009
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	0.00%	
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
SMITHS GROUP PLC	0.00%	GB00B1WY2338
FNMA POOL #BQ4491 2.0% 02-01-2051	0.00%	US3140KP7D93
VOLKSWAGEN FIN MTN 5.5% 07/12/2026	0.00%	XS2562941927
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
JAPAN (30 YR 0.4% .4% 20/12/2049	0.00%	JP1300651L15
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.00%	XS1316569638
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.00%	XS1757394322
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
BANK AMER CORP 3.248% DUE 10-21-2027	0.00%	US06051GGA13
KEPPEL CORP LTD	0.00%	SG1U68934629
PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022	0.00%	US92212WAD20
FUMAKILLA LTD	0.00%	JP3826000006
TRADEWEB MARKETS INC	0.00%	US8926721064
FIDELITY NATL FINL FNF GROUP	0.00%	US31620R3030

OKAYA & COMPANY ORD SHS	0.00%	JP3193400003
HYATT HOTELS CORP-CL A	0.00%	US4485791028
BATH AND BODY WORKS INC	0.00%	US0708301041
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.00%	US912828YB05
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.00%	CA135087B451
HIKMA PHARMACEUTICALS PLC	0.00%	GB00B0LCW083
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.00%	XS1580239207
FIFTH THIRD BANCORP 6.339% 07-27-2029	0.00%	US316773DK32
TFI INTERNATIONAL INC	0.00%	CA87241L1094
FORD MTR CR CO LLC 3.81% DUE 01-09-2024	0.00%	US345397YG20
CELANESE US HLDGS 4.777% 19/07/2026	0.00%	XS2497520705
WELLS FARGO & COMPANY 5.574% 07-25-2029	0.00%	US95000U3E14
NITTO DENKO CORPORATION	0.00%	JP3684000007
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2027	0.00%	US683715AF36
OPEN TEXT CORP	0.00%	CA6837151068
NANYO CORP	0.00%	JP3653700009
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	0.00%	US071813CL19
RECORDATI SPA - NEW	0.00%	IT0003828271
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.00%	US91282CEC10
ROKU INC	0.00%	US77543R1023
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.00%	FR0014007PV3
REPLIGEN CORPORATION	0.00%	US7599161095
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	0.00%	US03522AAJ97
BANQUE CANTONALE VAUDOISE	0.00%	CH0531751755
TOTO LTD	0.00%	JP3596200000
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.00%	US83368TBN72
MINITUBISHI CHEMICAL GROUP CORPORATION	0.00%	JP3897700005
EQT AB	0.00%	SE0012853455
STEP CO LTD	0.00%	JP3399700008
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	0.00%	US785592AV86
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
BANK AMER CORP 3.974% 02-07-2030	0.00%	US06051GHQ55
UDR INC	0.00%	US9026531049
UNITED STS TREAS NTS .875% 06-30-2026	0.00%	US91282CCJ80
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	0.00%	US91282CDG33
HCA INC SR SECD NT 3.625% 03-15-2032	0.00%	US404119CK30
NATIONAL GRID 2.179% SNR 30/06/2026 EUR	0.00%	XS2486461010
ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR	0.00%	XS2536431617
BANQUE CANT DE GENEV	0.00%	CH0350494719
SK HYNIX INC 1.5% 01-19-2026	0.00%	USY8085FBA76
SKANSKA AB	0.00%	SE0000113250
WESTPAC NZD COLL	0.00%	
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.00%	US13607HVE97
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.00%	US3128M7V528
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022	0.00%	US92212WAE03
GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG	0.00%	US36179XFH44
JFE HOLDINGS INC	0.00%	JP3386030005
UNITED THERAPEUTICS CORP	0.00%	US91307C1027
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.00%	XS2240494471
BENESSE HOLDINGS INC	0.00%	JP3835620000
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.00%	US071813CH07
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.00%	US21H0406A63
PVTPL KBC GROUP NV 5.796% 01-19-2029	0.00%	US48241FAB04
BURLINGTON STORES INC	0.00%	US1220171060
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	0.00%	
SUEZ SA 1.875% SNR 24/05/2027 EUR	0.00%	FR001400AFL5
PVTPL SEALED AIR CORP 1.573% 10-15-2026	0.00%	US81211KAZ30
FUT 07 DEC 23 EURO BUXL BND	0.00%	
UORIKI CO ORD SHS	0.00%	JP3155800000
Futures Margin - AUD	0.00%	
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.00%	XS1936791612
PVTPL LKQ CORPORATION 6.25% DUE 06-15-2033	0.00%	US501889AE98
COCHLEAR LIMITED	0.00%	AU000000COHS
WISE CL A ORD SHS	0.00%	GB00BL9YR756
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
FNMA POOL #MA4326 2.5% 05-01-2051 BEO	0.00%	US31418DYY20
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS\	0.00%	
OCEAN SYSTEM CORP	0.00%	JP3172260006

UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.00%	US91282CBM29
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	0.00%	JP1051501N14
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00%	US5312297899
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.00%	US91282CDL28
LCH_IRS BOFAGB2U 14/10/2033 EUR P 3.012% / R 6MEURIB AR	0.00%	
AIB GROUP PLC 2.875%-FRN LT2 30/05/31 EUR	0.00%	XS2230399441
TRIMBLE INC FIXED 6.1% DUE 03-15-2033	0.00%	US896239AE08
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00%	US694308JT56
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.00%	XS2178769076
CANADA(GOVT OF) 2.75% BDS 01/06/2033 CAD1	0.00%	CA135087Q236
YAOKO CO LTD	0.00%	JP3930200005
NAGASE BROTHERS INC NPV	0.00%	JP3647600000
AUTOSTRADE 2% SNR 04/12/2028 EUR1000	0.00%	XS2267889991
PUT SWO EUR CHASGB2L P 2.41% / R 6MEURIB SO240117EU24	0.00%	
SALMAR ASA	0.00%	NO0010310956
BANDAI NAMCO HOLDINGS NPV	0.00%	JP3778630008
MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029	0.00%	US61747YFF79
FNMA POOL #BX5668 5.0% 01-01-2053	0.00%	US3140NAJN42
INTERTEK GROUP INC	0.00%	GB0031638363
CARLSBERG AS - B	0.00%	DK0010181759
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 0 45	0.00%	
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	BE0000338476
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.00%	IT0005390874
ALTAGAS INCOME LTD	0.00%	CA0213611001
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.00%	US91282CCZ23
SAGAX AB	0.00%	SE0005127818
WOWPRIME CORP	0.00%	TW0002727005
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.00%	XS1028941117
UNITED STATES TREAS NTS .625% 11-15-2024	0.00%	US91282CDH16
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.00%	US91282CCR07
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.00%	XS2465984289
AMERCO COM	0.00%	US0235865062
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	0.00%	US92343VER15
LEAR CORP	0.00%	US5218652049
PVTPL REGAL REXNORD CORP 6.05% DUE 04-15-2028/01-24-	0.00%	US758750AD59
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	0.00%	XS2418730995
ROCHE HLDGS INC 2.132% 03-10-2025	0.00%	US771196BT89
ALLIANT ENERGY CORP	0.00%	US0188021085
PERSOL HOLDINGS CO NPV TEMP	0.00%	DU0B3CY709D8
UNITY SOFTWARE INC	0.00%	US91332U1016
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.00%	XS2070192591
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.00%	XS2167007249
ZILLOW GROUP INC	0.00%	US98954M2008
JAPAN (10 YR TBOND) .2% 20/09/2032	0.00%	JP1103681NA2
MORGAN STANLEY 5.25% 04-21-2034	0.00%	US61747YFE05
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.00%	USP1507SAH06
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
NATL AUSTRALIA BK 6.322% 03/08/2032	0.00%	AU3CB0291284
EASTMAN CHEMICAL COM	0.00%	US2774321002
PVTPL UBS GROUP AG 6.246% 09-22-2029	0.00%	US225401BE76
MAMMY MART CORP	0.00%	JP3870200007
CHR HANSEN HOLDING A S	0.00%	DK0060227585
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37!	0.00%	US91282CBH34
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.00%	DE000NWB0AQ0
BENDIGO & ADELAIDE FRN SNR 01/2027 AUD10000	0.00%	AU3FN0074563
CREDIT AGRICOLE SA FLTG 01/06/2028	0.00%	AU3FN0078515
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.00%	AU3FN0064739
TORONTO DOMINION FLTG RT 28/07/2025	0.00%	AU3FN0070173
WARNERMEDIA HLDGS INC SR NT NC1 3.788% 03-15-2025	0.00%	US55903VAY92
AGI FINANCE PTY LT FRN GTD SNR MTN 07/2030 AUD	0.00%	AU3FN0079372
CANADIAN IMP BNK FRN GTD SNR 04/26 AUD500000	0.00%	AU3FN0077574
TELEPERFORMANCE	0.00%	FRO000051807
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.00%	AU3CB0221232
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.00%	AU3CB0253581
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.00%	XS1082471423
ANZ GROUP HLDGS LI FRN LT2 02/2031 AUD1000'148	0.00%	AU3FN0055687
RABOBANK AUSTRALIA FRN SNR 05/2026 AUD	0.00%	AU3FN0078150
APA GROUP	0.00%	AU0000000APA1
JAPAN GOVT T-NOTE .5% 20/12/2032	0.00%	JP1103691P11
WPP PLC	0.00%	JE00B8KF9B49

SUNCORP GROUP LTD FRN SUB 06/2034	AUD500000	0.00%	AU3FN0081386
JOHN DEERE FINANCI 4.9% GTD SNR	28/07/2025 AUD	0.00%	AU3CB0291078
AUSTRALIA PAC AIRP 4.55% SNR SEC	11/11/25 AUD	0.00%	AU3CB0233856
UNITED MEXICAN STATES 7.75%	29/05/31	0.00%	MXOMGO0000P2
WORLEY FINANCIAL SERVICES PTY LTD	5.95% 13/10/2028	0.00%	AU3CB0298487
IPSEN PROMESSES SA		0.00%	FR0010259150
HANG SENG BANK		0.00%	HK0011000095
EXPORT-IMPORT BK FLTG 4.9856%	26/06/2026	0.00%	AU3FN0079117
VICTORIA POWER NE FRN GTD SNR EMTN	04/26AUD	0.00%	AU3FN0059994
WESTROCK CO COM		0.00%	US96145D1054
VALEO SA		0.00%	FR0013176526
DOMINICAN REPUBLIC 7.45%	30/04/2044	0.00%	USP3579EAY34
POLAND(REP OF) 2.75% BDS	25/10/29 PLN1000	0.00%	PL0000111498
PACCAR FINL PTY LTD 4.05%	02/06/2025	0.00%	AU3CB0289932
MANITOBA (PROVINCE 4.25%	03/03/2025	0.00%	AU3CB0223584
NATIONAL GRID NA 0.41% SNR EMTN	20/01/26EUR	0.00%	XS2434710799
UK(GOVT OF) 4.5% SNR	07/12/2042 GBP1000	0.00%	GB00B1VWPJ53
BANK NOVA SCOTIA B C 1.35%	06-24-2026	0.00%	US0641594A17
WELLS FARGO & CO 2.572%	02-11-2031	0.00%	US95000U2J10
BARCLAYS BANK PLC	20/05/2027	0.00%	AU3FN0060448
ENERGY PARTNERSHIP 3.642%	GTD SNR 11/12/24 AUD	0.00%	AU3CB0249209
OSK MITSUI OSK LINES LTD		0.00%	JP3362700001
GPT WHOLESALE 3.993%	GTD SNR 11/09/24 AUD	0.00%	AU3CB0246890
DBNGP FIN.CO.PTY 4.225%	GTD SNR 28/05/25AUD	0.00%	AU3CB0253417
NBN CO LIMITED 4.75% SNR MTN	28/09/26 AUD	0.00%	AU3CB0292597
ITALY(REP OF) 3.45% SNR	01/03/48 EUR1000	0.00%	IT0005273013
ETSA UTILITIES FIN 3.5% GTD SNR	29/08/2024 AUD	0.00%	AU3CB0246544
NBN CO LIMITED 4.2% SNR MTN	14/04/2027 AUD	0.00%	AU3CB0288397
FRANCE(GOVT OF) 0% SNR	25/11/2029 EUR1'REGS	0.00%	FR0013451507
BONOS Y OBLIG DEL ESTADO 1.9%	31/10/2052	0.00%	ES0000012K46
AUS GAS NET LTD FRN SNR SEC MTN	07/2026 AUD	0.00%	AU300ENL0021
PUT BONDOP MSLNGB2X 06/06/2024	FRANCE (GOVT OF) 0 66	0.00%	
SGSP (AUS) ASSETS 3.75% GTD SNR	27/09/24AUD	0.00%	AU3CB0247393
UK(GOVT OF) 0.375% BDS	22/10/26 GBP1000	0.00%	GB00BNNNGP668
UNIVERSITY OF SYD 3.75% SNR MTN	28/08/25AUD	0.00%	AU3CB0232288
GOLDMAN SACHS WERT 0% MTN	10/06/2027 AUD	0.00%	AU3FN0060729
PVTPL GOLDENTREE LN OPPORTUNITIES	X LTD/GOLD SR 15-10A	0.00%	US38137PAQ37
CAIXABANK SA 5%-FRN SNR NPF	19/07/29 EUR	0.00%	XS2649712689
DANSKE BANK A/S 4.75%-FRN	21/06/2030 EUR	0.00%	XS2637421848
LCH_IRS BOFAGB2U 19/12/2023	CAD P 4.953% / R 3MCDOR ARI	0.00%	
WING ON CO INTERNATIONAL LTD		0.00%	BMG970561087
CARLISLE COS INC		0.00%	US1423391002
MALAYSIA (GOVT OF) 3.478%	GTD 14/06/2024MYR	0.00%	MYBMI1900030
CNH INDUS CAP AUST 1.75% SNR	08/07/2024 AUD	0.00%	AU3CB0281418
NEXI SPA ORD		0.00%	IT0005366767
SUMITOMO METAL MINING CO LTD		0.00%	JP3402600005
AUSTRALIA(CMNWLTH) 3% SNR	21/03/2047 AUD1000	0.00%	AU000XCLWAS7
PACCAR FINL PTY MTN .75%	24/05/2024	0.00%	AU3CB0280402
ENDEAVOUR MINING PLC		0.00%	GB00BL6K5J42
OWENS CORNING INC		0.00%	US6907421019
QPH FINANCE CO PTY 2.3% GTD SNR	29/07/2027 AUD	0.00%	AU3CB0273365
UNITED STATES OF AMER TREAS NOTES	.625% 07-31-2026	0.00%	US91282CCP41
JAPAN(GOVT OF) 0.005% SNR	20/09/2026 JPY	0.00%	JP1051491MA0
VERIZON COMMUNICATIONS FLTG RATE	03-20-2026	0.00%	US92343VGE83
FNMA POOL #FM4733 4% 10-01-2048	BE0	0.00%	US3140X8HK66
HYUNDAI CAP MTN 3.5%	21/03/2025	0.00%	AU3CB0287530
NITORI CO LTD		0.00%	JP3756100008
DEXUS FINANCE PTY 4.25% GTD SNR	11/05/27AUD	0.00%	AU3CB0244168
FEDERAL HOME LN MTG CORP POOL #SD8147	2.5% DUE 04-01	0.00%	US3132DWBQ50
INCITEC PIVOT 4.3% GTD SNR	18/03/2026 AUD	0.00%	AU3CB0261576
AGEAS NPV POST SPLIT		0.00%	BE0974264930
ONTARIO(PROV OF) 3.5% BDS	27/01/27 AUD500000	0.00%	AU3CB0242139
FOX CORP		0.00%	US35137L1052
ESM 0.01% SNR	04/03/30 EURO.01	0.00%	EU000A1Z99L8
JAPAN(GOVT OF) 0.5% SNR	20/03/33 JPY50000	0.00%	JP1103701P43
CONTINENTAL AG		0.00%	DE0005439004
GPT RE LIMITED 3.657% SNR MTN	24/08/26 AUD	0.00%	AU3CB0239366
SANTANDER UK GR 6.75%-FRN PERP	GBP200000	0.00%	XS1592884123
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE	FROM NATIONA	0.00%	
LCH_OIS BOFAGB2U 11/01/2052	USD P 3.23% / R 1DSOFR AROI	0.00%	
RCI BANQUE 4.875%	14/06/2028	0.00%	FR001400IEQ0
TELEFLEX INC		0.00%	US8793691069

PUT SWO EUR CHASGB2L P 2.28% / R 6MEURIB SO231003EU22	0.00%
LCH_OIS BOFAGB2U 03/02/2038 GBP P 3.255% / R 1DSONIA AR	0.00%
BCE INC	0.00% CA05534B7604
SS AND C TECHNOLOGIES HOLDINGS	0.00% US78467J1007
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.00% AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.00% AU3CB0250132
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00% JP1103401F97
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.00% GB00BN65R313
JYSKE BANK A/S MTN 5.0% 26/10/2028	0.00% XS2615271629
PVTPL VOYA CLO 2014-1A CL AAR2 FLTG 04-18-2031 BEO	0.00% US92915PAH82
ASPEN TECHNOLOGY	0.00% US29109X1063
NRG ENERGY INC	0.00% US6293775085
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00% CNE000000GGO
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	0.00% US31418DZW54
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00% FR0000045528
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00% SG31A9000002
VERBUND AG	0.00% AT0000746409
QUEBECOR INC CLASS B SUB VTG NPV	0.00% CA7481932084
WOLTERS KLUWERS .25% 30/03/2028	0.00% XS2324836878
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.00% US9128286B18
VIVENDI SE	0.00% FR0000127771
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR	0.00% XS2082969655
DANSKE BK A/S 6.259% 09-22-2026	0.00% US23636BBE83
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.00% AU3CB0268548
SWATCH GROUP	0.00% CH0012255151
PVTPL REGAL REKNORD CORP 6.3% DUE 02-15-2030/01-24-2	0.00% US758750AE33
EDP SERVICIOS SAU 4.375% 4.375% 04/04/2032	0.00% XS2699159351
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.00% US91282CEQ06
AUCKLAND CITY CO 2.9% MTN 16/09/27 AUD100000	0.00% AU3CB0239754
FNMA POOL #CA6902 2.0% DUE 09-01-2050	0.00% US3140QEU424
HSBC HOLDINGS PLC 4.787%-FRN SNR 10/03/32 EUR	0.00% XS2597114284
M3 INC NPV	0.00% JP3435750009
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.00% XS2347379377
ASSURANT INC	0.00% US04621X1081
S&P GLOBAL INC 2.45% 03-01-2027	0.00% US78409VBH69
NORTONLIFELOCK	0.00% US6687711084
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.00% AU3CB0268035
MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028	0.00% US61747YEV39
GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR	0.00% XS2100788780
NOVOZYMES A S	0.00% DK0060336014
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.00% KR103502G594
UTD STATES TREAS 1.75% DUE 12-31-2024	0.00% US912828Y008
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.00% NZIIBDT003C0
EURAZEO	0.00% FR0000121121
TOAST INC	0.00% US8887871080
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00% JP3400400002
BE SEMICONDUCTOR EURO	0.00% NL0012866412
NEXON CO LTD	0.00% JP3758190007
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.00% US91282CDZ14
ORACLE CORP 4.5% 05-06-2028	0.00% US68389XCM56
FIRSTSERVICE CORP COM NPV	0.00% CA33767E2024
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEI	0.00% FR0010461053
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD	0.00% USP06518AH06
MASCO CORP USD	0.00% US5745991068
LCH_OIS BOFAGB2U 06/16/2053 USD P 3.541% / R 1DSOFR ARC	0.00%
GENERAC HOLDINGS INC	0.00% US3687361044
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00% US9128285M81
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	0.00% US46647PBF27
ST JAMESS PLACE PLC	0.00% GB0007669376
ASX LIMITED	0.00% AU000000ASX7
BIO RAD LABORATORIES INC CLASS A	0.00% US0905722072
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.00% AU3CB0281145
SIKA CAPITAL BV 3.75% GTD SNR 03/05/30 EUR	0.00% XS2616008970
NIPPON PAINT HOLDINGS CO LTD	0.00% JP3749400002
BANCO BILBAO VIZCA 0.125%-FRN SNR 24/03/27 EUR	0.00% XS2322289385
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00% JP1201031877
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00% XS0730243150
LFPLTD 2.1% GTD SNR 15/10/2027 AUD	0.00% AU3CB0275253
NEW ZEALAND LOCAL 3.5% BDS 14/04/2033 NZD1000	0.00% NZLGFDT009C0
MONDELEZ INTL 2.25% DUE 09-19-2024	0.00% US60920LAF13
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029	0.00% US446150BC73
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00% US9128284V99

LCH_IRS BOFAGB2U 14/04/2041 AUD P 4.485% / R 6MBSW AR	0.00%
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.00% JP1051481M76
QIAGEN NV	0.00% NL0012169213
EXETER AUTOMOBILE 3.02% DUE 06-15-2028	0.00% US30167JAF12
WEST FRASER TIMBER CO	0.00% CA9528451052
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00% AU000000WTC3
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	0.00% US3132DWBB81
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.00% US912828W713
SEATRIUM LIMITED	0.00% SG1H97877952
PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033	0.00% US16411QAP63
ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	0.00% XS2027400063
CHUBU ELECTRIC POWER CO INC	0.00% JP3526600006
AEON CREDIT SERVICES (ASIA) COMPANY LIMI	0.00% HK0900002681
UNITED STS TREAS 0.625% 12-31-2027	0.00% US91282CBB63
AMGEN INC FIXED 5.15% 03-02-2028	0.00% US031162DP23
NATL BK HUNGARY 05/10/2023	0.00% HU0000625751
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES OCTI	0.00% US01F0306A11
COMCAST CORP NEW 3.375% DUE 08-15-2025	0.00% US20030NBN03
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.00% US91282CBT71
AIB GROUP PLC 4.625%-FRN SNR 23/07/29 EUR	0.00% XS2578472339
PPG INDUSTRIES 1.2% DUE 03-15-2026	0.00% US693506BU04
FNMA POOL #FS0434 2.5% 11-01-2051 BEO	0.00% US3140XFPU97
ZALANDO SE NPV	0.00% DE000ZAL1111
WING TAI PROPERTIES LTD	0.00% BMG9716V1000
FUTU HOLDINGS LTD	0.00% US36118L1061
BLACKROCK INC 4.75% 05-25-2033	0.00% US09247XAT81
UNITED STATES TREAS NTS 2.625% 04-15-2025	0.00% US91282CEH07
PVTPL CARVANA AUTO RECEIVABLES TRUST SR 23-P1 CL A3 12	0.00% US14688EAC30
CARVANA AUTO 1.31% DUE 01-11-2027	0.00% US14687KAC09
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00% XS1255433754
COVENTRY BS 6.875%-FRN PERP GBP200000	0.00% XS1961836712
IBIDEN CO LTD	0.00% JP3148800000
ONEOK INC 6.1% DUE 11-15-2032 BEO	0.00% US682680BG78
UNITED STATES TREAS 2.75% 02-15-2028	0.00% US9128283W81
BARCLAYS PLC 9.25%-FRN PERP GBP200000	0.00% XS2591803841
CVS CAREMARK CORP 4 DUE 12-05-2023	0.00% US126650CC26
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.00% US912828U246
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00% US912810PU60
ASAHI KASEI CORPORATION	0.00% JP3111200006
KNIGHT SWIFT TRANS CL A COM STK	0.00% US4990491049
ALBERTSONS COMPANIES INC	0.00% US0130911037
BALOISE HOLDING-REG	0.00% CH0012410517
HANKYU HANSHIN HOLDINGS NPV	0.00% JP3774200004
FEDERAL HOME LN MTG CORP SER 00K154 CL A2 4.35% 01-25-:	0.00% US3137H9UD90
ISUZU MOTORS	0.00% JP3137200006
COMCAST CORP 5.35% DUE 11-15-2027 BEO	0.00% US20030NEA54
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00% XS2233154454
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	0.00% US3140QKP280
MONDELEZ INTL INC 1.5% DUE 05-04-2025	0.00% US609207AU94
HCA INC 5.25% DUE 04-15-2025	0.00% US404119BQ19
AMERN EXPRESS CO 2.5% DUE 07-30-2024	0.00% US025816CG27
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.00% US9128286L99
FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES OCTOI	0.00% US01F0204A48
JAPAN(GOVT OF) 0.1% SNR 20/03/28 JPY50000	0.00% JP1103501J35
SYSMEX CORP	0.00% JP3351100007
DROPBOX INC	0.00% US26210C1045
SCHLOSS WACHENHEIM AG	0.00% DE0007229007
AT&T INC FIXED 1.6% DUE 05-19-2028	0.00% XS2180007549
MINEBEA MITSUMI INC	0.00% JP3906000009
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%
DWPF FINANCE 1.9% GTD SNR 04/08/2028 AUD	0.00% AU3CB0282010
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	0.00%
APPLE INC 3% DUE 06-20-2027	0.00% US037833CX61
EDP SERVICIOS 4.125% 4.125% 04/04/2029	0.00% XS2699159278
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00% XS2263535853
New Zealand Dollar Custodial Account – MITNZ Short Term Dep	0.00%
BOOKING HOLDINGS INC 4.5% 11-15-2031	0.00% XS2555220941
FUT DEC 23 CBT UL T-BONDS	0.00%
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.00% US9128284N73
CARGILL INC 3.875% 24/04/2030	0.00% XS2610788569
LY CORPORATION	0.00% JP3933800009
EVERSOURCE ENERGY 3.8% DUE 12-01-2023	0.00% US30040WAG33

UNITED STS TREAS 1.125%	02-29-2028	0.00%	US91282CBP59
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR		0.00%	
UNION PACIFIC CORP FIXED 4.75% DUE	02-21-2026	0.00%	US907818GE22
DELIVERY HERO SE		0.00%	DE000A2E4K43
KESKO OYJ-B SHS		0.00%	FI0009000202
FHLMC GOLD POOL# Q41627 3.0%	07-01-2046	0.00%	US3132WEYZ93
PARAMOUNT GLOBAL		0.00%	US92556H2067
ABBVIE INC 4.05% DUE 11-21-2039 REG		0.00%	US00287YCA55
MELROSE INDUSTRIES PLC		0.00%	GB00BNGDN821
PVTPL ENEL FINANCE INTL NV 7.5% DUE	10-14-2032 BEO	0.00%	US29278GBA58
WILMAR INTERNATIONAL LTD		0.00%	SG1T56930848
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO		0.00%	US11135FBL40
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP		0.00%	COL17CT02914
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2021		0.00%	US91282CEM91
ADEVINTA ASA		0.00%	NO0010844038
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR		0.00%	XS2177021271
INFRASTRUTTURE WIR NPV		0.00%	IT0005090300
TRYG AS		0.00%	DK0060636678
ONO PHARMACEUTICAL CO LTD		0.00%	JP3197600004
JARDINE MATHESON HOLDINGS LIMITED		0.00%	BMG507361001
PUT BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 0.7 5		0.00%	
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1		0.00%	FR0013313582
UNIVERSAL HEALTH SERVICES - CLASS B		0.00%	US9139031002
A1 TOWERS HLDG 5.25% 13/07/2028		0.00%	XS2644414125
JPMORGAN CHASE & CO. 4.851% DUE	07-25-2028	0.00%	US46647PDG81
EMERA INC		0.00%	CA2908761018
AMERICAN TOWER CORP NEW 5.8%	11-15-2028	0.00%	US03027XCE85
NATWEST MARKETS PL 6.625% SNR 22/06/2026GBP		0.00%	XS2638487566
CAJA AHORROS BARCELONA	3.875% 17/02/2025	0.00%	ES0414970204
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE		0.00%	US3132A9T641
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025		0.00%	US91282CAZ41
LCH_IRS BOFAGB2U 13/12/2032 AUD P 4.007% / R 6MBBSW AR		0.00%	
SEEK LIMITED		0.00%	AU000000SEK6
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1.655% / R 1DTONAR AR		0.00%	
FNMA 2.5% 08-01-2051		0.00%	US3140QLRC23
MONDELEZ INTL INC 0.25% 03-17-2028		0.00%	XS2312722916
INVESTEC 6.75%-FRN PERP GBP200000		0.00%	XS1692045864
NOMURA RESEARCH INSTITUTE LTD		0.00%	JP3762800005
PACIFIC GAS & ELEC CO 6.1%	01-15-2029	0.00%	US694308K102
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG		0.00%	US91282CBQ33
NIPPON SANSO HOLDINGS CORP		0.00%	JP3711600001
ICPF FINANCE PTY L 2.725% GTD SNR	11/10/30 AUD	0.00%	AU3CB0283646
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040		0.00%	US912810SQ22
UIPATH INC		0.00%	US90364P1057
COOPERATIEVE MTN 4.233% 25/04/2029		0.00%	XS2613658041
NSW ELECTRICITY 2.543% GTD 23/09/2030 AUD		0.00%	AU3CB0274645
NATIONWIDE B/S 6.178%-FRN 07/12/2027 GBP		0.00%	XS2562898143
UNITED STATES TREAS BDS	1.375% 11-15-2040	0.00%	US912810ST60
LCH_OIS BOFAGB2U 06/22/2025 USD P 4.744% / R 1DSOFR ARC		0.00%	
ING GROEP N.V. 4.75%-FRN SNR 23/05/34 EUR		0.00%	XS2624977554
SARTORIUS FIN BV 4.25% GTD SNR 14/09/26 EUR		0.00%	XS2678111050
BQE FED CRED MUT 4.375% SNR NPF 02/05/30EUR		0.00%	FR001400HMF8
WILLIS NORTH AMERICA INC SR NT 5.35%	05-15-2033	0.00%	US970648AM30
AURIZON HOLDINGS LIMITED		0.00%	AU000000AZJ1
PVTPL CIFC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030		0.00%	US12548JAC62
OCADO GROUP PLC		0.00%	GB00B3MBS747
DAVITA INC		0.00%	US23918K1088
PUT SWO JPY CHASGB2L P 0.608% / R 6MLIBOR SO280511JP61		0.00%	
KINTETSU GROUP HOLDINGS CO LTD		0.00%	JP3260800002
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01		0.00%	IT0001174611
KBC GROEP NV 4.375% SNR 06/12/2031 EUR		0.00%	BE0002951326
CME_OIS CHASUS33 05/31/2053 USD P 3.271% / R 1DSOFR 462		0.00%	
HSBC HLDGS PLC 6.8% 14/09/2031		0.00%	XS2685873908
PUT BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 44		0.00%	
BOC HONG KONG (HOLDINGS) LIMITED		0.00%	HK2388011192
FED HOME LN MTG 2.5% DUE 07-01-2050		0.00%	US3133KJW36
ENGIE 4% SNR EMTN 11/01/2035 EUR		0.00%	FR001400F1I9
ENGIE 4.25% 06/09/2034		0.00%	FR001400KHH8
LCH_OIS BOFAGB2U 06/17/2027 USD P 3.191% / R 1DSOFR ARC		0.00%	
LCH_OIS BOFAGB2U 10/17/2053 USD P 3.545% / R 1DSOFR ARC		0.00%	
PLN BNP PARIBAS A/C		0.00%	
ASCENDAS REAL ESTATE INVESTMENT TRUST		0.00%	SG1M77906915

SEK BNP PARIBAS A/C	0.00%
PVTPL GPMIT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00% US36262TAA16
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.00% US3140XHG687
HULIC CO LTD	0.00% JP3360800001
KON KPN NV 3.875% SNR MTN 03/07/31 EUR	0.00% XS2638080452
BQE FED CRED MUT 3.75% SNR EMTN 01/02/33EUR	0.00% FR001400EAY1
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00% US912810SY55
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00% US9128282A70
S&P GLOBAL INC 2.7% 03-01-2029	0.00% US78409VBJ26
LIFCO AB SER B NPV	0.00% SE0015949201
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053	0.00% US912810TN81
FRANCE (GOVT OF) 1.5% 25/05/2031	0.00% FR0012993103
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.00% XS1909177625
WI TREASURY N/B 3.125% 08-15-2044	0.00% US912810RH32
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	0.00% US025816DF35
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.00% JP1051451LA6
UBS GROUP AG 2.125%-FR SNR EMTN 12/09/25 (0.00% CH0379268722
YOKOGAWA ELECTRIC JPY	0.00% JP3955000009
CIE DE ST-GOBAIN 1.625% SNR MTN 10/08/25EUR	0.00% XS2517103250
CARLYLE GROUP INC	0.00% US1431611088
SIG COMBIBLOC GROUP AG	0.00% CH0435377954
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.00% US04685A3J84
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.00% US3140FXG558
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00% US20753KAF93
METSO CORPORATION	0.00% FI0009014575
FLATIRON CLO 17 LTD / FLATIRON CLO 0% 05-15-2030	0.00% US33882GAE89
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00% US912828X885
FEDERAL HOME LN MTG CORP POOL #SD8267 5%DUE 11-01-20	0.00% US3132DWF33
RAMSAY HEALTH CARE	0.00% AU000000RHC8
FORTUM OYJ	0.00% FI0009007132
JPMORGAN CHASE & .991% 28/04/2026	0.00% XS2335966631
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00% IDG000013806
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00% XS2496028502
TRANE TECHNOLOGIES 5.25% GTD SNR 03/03/33 USD	0.00% US892938AA96
BOLLORE SE	0.00% FR0000039299
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025	0.00% US91282CFE66
KOITO MFG CO LTD NPV	0.00% JP3284600008
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800	0.00% US36179XX509
Outstanding Settlement Receipts - AUD	0.00%
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.00% JP1103341E67
JSR CORP	0.00% JP3385980002
FHLMC POOL #SD3302 2.0% 10-01-2051	0.00% US3132DQU381
RWE AG 4.125% SNR 13/02/35 EUR1000	0.00% XS2584685387
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00% DE0001141810
SVENSKA CELLULOSA AB - B SHARES	0.00% SE0000112724
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00% JP1400091G59
JAPAN (20 YR .005% 20/03/2026	0.00% JP1051471M45
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%	0.00% US91282CAM38
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.00% US3140QKVB11
TELUS CORP NON-CANANDIAN	0.00% CA8791M9969
WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029	0.00% US958667AF48
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-	0.00% US24422EXB00
WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR	0.00% XS2054209833
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO	0.00% US91282CEG24
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.00% US3140XGJS98
UNITED STS TREAS 0.375% 12-31-2025	0.00% US91282CBC47
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-1€	0.00% US65364UAS50
FREDDIE MAC POOL #SD2305 5.5% 02-01-2053	0.00% US3132DPR264
EMPIRE CO LIMITED	0.00% CA2918434077
SCHINDLER HOLDING-PART CERT	0.00% CH0024638196
JAPAN EXCHANGE GROUP INC	0.00% JP3183200009
UNITED STATES OF AMER TREAS NOTES 2.5% DUE 05-15-2024	0.00% US912828WJ58
PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS 3.72% DUE 11	0.00% US33938MAB54
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.00% US9128286R69
QORVO INC	0.00% US74736K1016
HYDRO ONE LTD	0.00% CA4488112083
FNMA POOL #FM8535 4% 06-01-2048 BEO	0.00% US3140XCPV40
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7883	0.00% US36179WXL70
PVTPL VERALTO CORP SR NT 5.35% 09-18-2028	0.00% US92338CAC73
STORA ENSO OYJ-R SHS	0.00% FI0009005961
ALLY FINANCIAL INC	0.00% US02005N1000
UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024	0.00% US91282CEA53

FNMA POOL #FS2662 4.5% 07-01-2052 BEO	0.00%	US3140XH5Y90
PVTPL DRYDEN SR LN FD SECD NT SER 15-41A CL AR 144A FLTG	0.00%	US26244KAN63
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00%	US912828XT22
UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026	0.00%	US91282CGL90
CMNWLTH BK OF AUST FRN GTD SNR SEC 01/2025 GBP	0.00%	XS2101563216
ASR NEDERLAND NV	0.00%	NL0011872643
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK O	0.00%	
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.735% / R 3MCDOR ARI	0.00%	
BKW AG	0.00%	CH0130293662
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	US912828XX34
JAPAN(GOVT OF) 1% SNR 20/03/62 JPY50000'15	0.00%	JP1400151N57
JAPAN (10 YR 0.1% .1% 20/12/2029	0.00%	JP1103571L10
UNITED STATES TREAS NTS DTD 03/15/2021 .25% 03-15-2024	0.00%	US91282CBR16
BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR	0.00%	FR0014009HA0
FHLMC POOL #SD3209 2.5% 04-01-2052	0.00%	US3132DQR650
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	US9128282N91
KOBE BUSSAN CO LTD	0.00%	JP3291200008
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	0.00%	US65339KBW99
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
OMRON CORP	0.00%	JP3197800000
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00%	JP1103541K42
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029	0.00%	US91282CFY21
GERMANY(FED REP) 0% SNR 15/08/2030 EURO.01	0.00%	DE0001102507
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.955% / R 3MCDOR ARI	0.00%	
UTD STATES TREAS 1.5% DUE 09-30-2024	0.00%	US912828YH74
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C	0.00%	
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00%	US251526CJ68
US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.00%	US9128283V09
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	0.00%	US91282CGQ87
M AND G PRUDENTIAL PLC ORD	0.00%	GB00BKF81C65
UNITED STATES TREAS NTS DTD 06/15/2021 .25% 06-15-2024	0.00%	US91282CCG42
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	0.00%	US16412XAG07
FNMA POOL #FS4114 4.5% 03-01-2053 BEO	0.00%	US3140XKSC57
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-20:	0.00%	US38141GZR81
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.00%	US912828YV68
JAPAN (10 YR TBOND .1% 20/12/2031	0.00%	JP1103651N11
GNMAII POOL #MA8100 4.0% 06-20-2052	0.00%	US36179W7M44
UBS GROUP AG 2.875% 02/04/2032	0.00%	CH1174335740
FHLMC SR K-159 CL A2 VAR 07-25-2033	0.00%	US3137HAMB93
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000	0.00%	GB00BPCJ997
UNITED STATES TREAS NTS .5% 10-15-2024	0.00%	US91282CDB46
ONEX CORP	0.00%	CA68272K1030
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.00%	US91282CCX74
CNH INDL CAP LLC 5.5% 01-12-2029	0.00%	US12592BAR50
FNMA 2% MBS 01/03/2051 USD'BR4393F' POOL#BR4393 2% DL	0.00%	US3140L23B77
UNITED STATES TREAS NTS .875% 12-15-2024	0.00%	US91282CDN83
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.00%	US55821TAA51
AZRIELI GROUP	0.00%	IL0011194789
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00%	US912828Z526
US TREASURY 1.75% DUE 03-15-2025 REG	0.00%	US91282CED92
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.00%	DUIRSNZD3858
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	0.00%	XS2343340852
SOCIETE GENERALE 6.25% SNR EMTN 22/06/33GBP	0.00%	FR001400ISF3
FNMA POOL #MA4045 2% 06-01-2040 BEO	0.00%	US31418DP710
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.00%	US912828K742
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00%	CA135087K940
PVTPL ROCHE HLDGS INC 1.882% 03-08-2024	0.00%	US771196BU52
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
ZOZO INC	0.00%	JP3399310006
KINROSS GOLD CORP	0.00%	CA4969024047
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
INTESA SANPAOLO 6.625% SNR MTN 31/05/33 GBP	0.00%	XS2630420268
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5%	0.00%	US91282CEF41
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.00%	JP1103611M11
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.00%	JP1051431L45
GNMA SR 21-215 CL KA 2.5% 10-20-2049	0.00%	US38383DY695
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
DANFOSS FINANCE 2 4.125% GTD SNR 02/12/29 EUR	0.00%	XS2628785466

PVTP L WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2	0.00%	US95058XAK46
PVTP L CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00%	US22615MAW29
ING GROEP N V 6.083% 09-11-2027	0.00%	US456837BF96
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.00%	US91282CCV19
FUT MAR 25 90 DAY B-BILLS	0.00%	
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY	0.00%	JP1051531N75
ANNALY CAPITAL MGT COM	0.00%	US0357108390
KYOWA KIRIN CO LTD	0.00%	JP3256000005
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.00%	US912828P469
GARMIN ORD	0.00%	CH0114405324
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00%	US912828R366
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029	0.00%	US21871XAF69
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	0.00%	US912810TR95
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.00%	US912828V988
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.00%	XS0512401976
ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR	0.00%	XS2389757944
TELE2 AB	0.00%	SE0005190238
FUT 07 DEC 23 EUX FOAT	0.00%	
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.00%	US08182BAL27
CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028	0.00%	US172967LP48
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00%	CH0466642201
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.00%	XS2010031057
TORAY INDS INC	0.00%	JP3621000003
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.00%	JP1103551K72
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.00%	US912828YQ73
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	US912828ZRO6
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	0.00%	US96950FAF18
FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	0.00%	US3140QKRY69
IMCD NV	0.00%	NL0010801007
MBANK SA 8.375% 11/09/2027	0.00%	XS2680046021
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00%	JP1103531K10
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00%	US912828YU85
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.00%	US91282CAJ09
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.00%	IT0005240350
SECRETARIA TESOURO 0% T-BILL 01/07/26 BRL1000	0.00%	BRSTNCLTN848
CCP DUE RECEIVABLE FROM CITIBANK	0.00%	
HALEON UK CAPITAL PLC 3.125% 03-24-2025	0.00%	US36264NAB01
COLOMBIA(REP OF) 7% GDN 30/06/32 COP"B"REGS	0.00%	USP28769AA86
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.00%	US91282CAT80
SHIZUOKA FINANCIAL NPV	0.00%	JP3351500008
Income Due - MYR	0.00%	
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.00%	US91282CBW01
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.00%	US912810TB44
ABN AMRO BANK N.V. 5.125%-FRN LT2 22/02/33 EUR	0.00%	XS2558022591
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029	0.00%	US91282CFC01
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.2	0.00%	US91282CDK45
FUT DEC 23 LIF LONG GILT	0.00%	
FNMA POOL #FS1044 4% 10-01-2048 BEO	0.00%	US3140XGES44
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	0.00%	US912810TG31
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
DAIMLER TRK INT F 3.875% GTD SNR 19/06/26 EUR	0.00%	XS2623129256
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.00%	US91282CDQ15
VOESTALPINE AG	0.00%	AT0000937503
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.00%	
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 9.19I	0.00%	US53947XAN21
RAIFFEISEN BK INTL 6%-FRN SNR NPF 15/09/28 EUR	0.00%	XS2682093526
LENDLEASE CORPORATION LIMITED	0.00%	AU000000L3
UNITED STS TREAS NTS 0.5% 08-31-2027	0.00%	US91282CAH43
ROMANIA(REP OF) 6.625% SNR MTN 27/09/29 EUR	0.00%	XS2538441598
DIETEREN GROUP	0.00%	BE0974259880
MERCK & CO INC NEW 4.5% 05-17-2033	0.00%	US58933YBK01
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.00%	US912810QL52
LCH_IRS BOFAGB2U 17/03/2034 NZD P 4.594% / R 3MBBR ARIR	0.00%	
JAPAN 1.5% T-BOND 20/03/2045	0.00%	JP1300461F39
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.00%	US20753QAF63
WI TREASURY SEC 3.75% 05-15-2043	0.00%	US912810TS78
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.00%	AU0000217101
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.00%	XS2121441856
CORPORACION ACCIONA ENERGIAS RENOVABLES SA	0.00%	ES0105563003
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
PVTP L AKER BP ASA 6.0% 06-13-2033	0.00%	US00973RAM51

COMMONWEALTH BANK OF	0.00%
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00% US3133L7V795
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.00% US36179WNF13
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.00% US91282CBV28
JAPAN (10 YR TBOND .2% 20/03/2032	0.00% JP1103661N43
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.00% AU3FN0069027
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00% IE00B4Q5ZN47
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.00% JP1051441L76
INTL PAPER CO	0.00% US4601461035
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00% JP1051461M13
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00% US912810SU34
FRANCE(GOVT OF) 2.5% 25/05/2030	0.00% FR0011883966
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.00% JP1051391K44
VF CORPORATION	0.00% US9182041080
UTD STATES TREAS .625% DUE 03-31-2027	0.00% US912828ZE35
SANTANDER UK GROUP FLTG RT 6.833% DUE 11-21-2026	0.00% US80281LAS43
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00% US3133KMYL35
FNMA POOL #FS2033 2% 06-01-2036 BEO	0.00% US3140XHHK63
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00% US91282CBS98
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00% US195325DP79
FUT JUN 24 90 DAY B-BILLS	0.00%
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.00% US91282CDW82
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.00%
YAKULT HONSHA CO NPV TEMP	0.00% DU06985112D2
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.00% US91282CBZ32
BNP PARIBAS 0.875%-FRN 11/07/2030 EUR	0.00% FR0014007LK5
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	0.00%
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00% FR0010916924
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00% US20268JAG85
ZOOMINFO TECHNOLOGIES INC	0.00% US98980F1049
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	0.00% US91282CCW91
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1.165% / R 1DTONAR AR	0.00%
EURONEXT NV	0.00% NL0006294274
CITIGROUP INC 6.174% DUE 05-25-2034	0.00% US17327CAR43
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.00% US912810TD00
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00% GB00BLPK7110
MEXICO(UTD MEX ST) 8% GTD 31/07/2053 MXN100	0.00% MX0MGO0001E4
FNMA POOL #BR3284 2.0% DUE 02-01-2051 REG	0.00% US3140L1UJ23
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.00% US91282CDF59
NVIDIA CORP 3.5% SNR 01/04/2050 USD2000	0.00% US67066GAH74
PFIZER INC 4.45% 05-19-2028	0.00% US716973AC67
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.00% FR0011317783
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00% FR0013415627
UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025	0.00% US91282CFW64
UNITED STATES TREAS NTS 2.5% 04-30-2024	0.00% US91282CEK36
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	0.00% US974153AB40
FNMA POOL #FS3027 2.5% 12-01-2051 BEO	0.00% US3140XJLH45
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.00% US91282CDP32
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.00% FR0013341682
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00% US78485WAE93
HCA INC 5.9% 06-01-2053	0.00% US404119CR82
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	0.00% US744573AU04
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.00% US03522AAH32
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	0.00% US59217GEX34
EMS CHEMIE HLDS REG	0.00% CH0016440353
ASSA ABLOY 4.125% 13/09/2035	0.00% XS2678191904
SWEDBANK AB 6.136% SNR 12/09/2026 USD	0.00% XS2678312112
FEDERAL HOME LN MTG CORP TRANCHE 00275 4.5% 12-25-20:	0.00% US3137HAML75
NISSAN CHEMICAL CORPORATION	0.00% JP3670800006
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032	0.00% US775109CH22
UNITED STATES TREAS NTS 2.5% 05-31-2024	0.00% US91282CER88
CLARIVATE PLC	0.00% JE00BJJN4441
SBA TOWER TR 6.599% DUE 01-15-2028	0.00% US78403DAZ33
PVTPL AIB GROUP PLC 6.608% 09-13-2029	0.00% US00135TAD63
BX 2023-DELC MTG FLTG RT 8.0222% DUE 05-15-2038	0.00% US05610DAA00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00% US912810SE91
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00% US3138WHWD01
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	0.00% USG6S335AJ88
SOFINA SA	0.00% BE0003717312
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00% JP12009917C3
MAKITA CORPORATION	0.00% JP3862400003

FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	0.00%	US3140KYBS24
FRANCE(GOVT OF) 4.5% 25/04/2041	0.00%	FR0010773192
GERMANY(FED REP) 2.3% BDS 15/02/2033 EUR0.01	0.00%	DE000BU2Z007
HAMMERSON IRELAND 1.75% 03/06/2027	0.00%	XS2344772426
UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025	0.00%	US91282CGN56
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.00%	JP1300521G93
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	XS1023626671
BANQUE POPULAIRE CAISSE D'EPARGNE 5.75% 01/06/33	0.00%	FR00140017P8
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3:	0.00%	US91282CAB72
SIRIUS XM HLDGS INC	0.00%	US82968B1035
FRANCE GOVT OF 2.0% 25/11/2032	0.00%	FR001400BKZ3
INDUSTRIVARDEN AB	0.00%	SE0000190126
TELECOM ITALIA CAP 7.721% DUE 06-04-2038	0.00%	US87927VAV09
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
BANK AMER CORP 3.705% BNDS 04-24-2028	0.00%	US06051GGL77
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53
UOL GROUP LIMITED	0.00%	SG1S83002349
MCDONALDS CORP 4.25% 07/03/2035	0.00%	XS2595417945
FNMA POOL #FM9027 2.5% 10-01-2051 BEO	0.00%	US3140XDA556
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625%	0.00%	US91282CET45
NESTLE HLDGS INC 5.25% GTD SNR 21/09/26 GBP	0.00%	XS2689044258
GERMANY(FED REP) 1.3% BDS 15/10/2027 EUR0.01	0.00%	DE0001141869
WOLFSPEED INC	0.00%	US9778521024
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	GB0004893086
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.00%	US912810TA60
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028	0.00%	US91282CGP05
UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025	0.00%	US912828M565
TORONTO-DOMINION 3.879%-FRN GTD 13/03/26EUR	0.00%	XS2597408439
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	US34706CAC38
TELIA COMPANY AB	0.00%	SE0000667925
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	0.00%	US3140XAUM20
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	ES0000012F43
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026	0.00%	US91282CHB00
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	0.00%	XS2496288593
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.00%	US05971KAE91
PUT BONDOPT MSLNGB2X 22/05/2026 FRANCE (GOVT OF) 1 92	0.00%	
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	0.00%	US3133KLTH05
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
LCH_OIS BOFAGB2U 12/04/2033 GBP P 3.14% / R 1DSONIA ARC	0.00%	
IBERDROLA FINANZAS 3.125% 22/11/2028	0.00%	XS2558916693
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.00%	FR0014007L00
JAPAN(GOVT OF) 0.005% SNR 20/03/2027 JPY	0.00%	JP1051511N46
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C	0.00%	US39809LAJ35
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00%	US912828ZB95
TOKYU CORP NPV	0.00%	JP3574200006
PVTPL UBS GROUP AG 3.869% 01-12-2018	0.00%	US225401AF50
UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2025	0.00%	US91282CHD65
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	0.00%	US912810TF57
PVTPL DIAMOND ISSUER LLC 2021-1 SECD CELLULAR SITE REV	0.00%	US25267TAS06
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028	0.00%	US91282CHE49
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	0.00%	US3140QFB322
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
IGM FINANCIAL INC	0.00%	CA4495861060
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	0.00%	US30040WAS70
TOYOTA FIN AUST 0.85% SNR 09/09/24 AUD10000	0.00%	AU3CB0282945
CONFLUENT INC	0.00%	US20717M1036
MOHAWK INDUSTRIES INC	0.00%	US6081901042
JD SPORTS FASHION ORD	0.00%	GB00BM8Q5M07
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	0.00%	US958254AD64
RIAL 2022-FL8 FLTG RT 8.58057% DUE 01-19-2037	0.00%	US76243NAE67
SAPUTO INC	0.00%	CA8029121057
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00%	ES00000120N0
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.505% / R 1DRBACO AI	0.00%	
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-202:	0.00%	US91282CFZ95
DCC PLC	0.00%	IE0002424939
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.00%	US9128285C00
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00%	FR0013407236
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
JPMORGAN CHASE & CO 3.702% 05-06-2030	0.00%	US46647PBD78

JAPAN(GOVT OF) 0.2% SNR 20/12/27 JPY50000	0.00%	JP1051561P27
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
FTSE 100 IDX 2312 FU	0.00%	GB00KFMQN133
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00%	GB00BL68HJ26
JAPAN (10 YR TBOND .1% 20/06/2031	0.00%	JP1103631M74
ADMIRAL GROUP PLC	0.00%	GB00B02J6398
BRITISH TELECOM 4.25% GTD SNR 06/01/33 EUR	0.00%	XS2675225531
JAPAN (10 YR TBOND 0.2% .2% 20/06/2032	0.00%	JP1103671N74
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00%	JP1051401K75
LCH_OIS CHASUS33 17/03/2053 GBP P 3.231% / R 1DSONIA 454	0.00%	
MORGAN STANLEY 2.484% 09-16-2036	0.00%	US61747YEF88
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.922% / R 1DSOFR ARC	0.00%	
SKF AB	0.00%	SE0000108227
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00%	US91282CCY57
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC	0.00%	US01F0324A92
ENAGAS	0.00%	ES0130960018
INVESTMENT AB LATOUR	0.00%	SE0010100958
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	0.00%	US912810TJ79
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
NEWS CORP	0.00%	US65249B1098
AMPLIFON SPA	0.00%	IT0004056880
INTL BK RECON & DEVELOP 1.25% 10/12/2030	0.00%	NZIBDDT017C5
JDE PEETS BV	0.00%	NL0014332678
ALBION FLTG RT SR 17/07/2066	0.00%	XS2673394909
HSBC HOLDINGS PLC 4.856%-FRN 23/05/33 EUR1000	0.00%	XS2621539910
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	IDG000014101
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.00%	US87927YAA01
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
GEORGIA PWR CO 4.95% 05-17-2033	0.00%	US373334KT78
HELLOFRESH SE	0.00%	DE000A161408
LCH_IRS BOFAGB2U 17/03/2031 NZD P 4.525% / R 3MBBR ARIR	0.00%	
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% C	0.00%	US91282CEN74
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1	0.00%	US85236KAD46
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.00%	US14309YBQ61
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029	0.00%	US67105HBA23
OAKTREE CLO 2019-1 LTD / OAKTREE SR SEC DNT CL A-1-R FLTG	0.00%	US67401XAS09
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.00%	US92558NAJ19
LCH_OIS BOFAGB2U 05/06/2043 GBP P 3.269% / R 1DSONIA AR	0.00%	
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.00%	US83609GBN43
JAPAN (10 YR 0.1% .1% 20/03/2030	0.00%	JP1103581L42
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00%	US67113DAW48
FNMA POOL #FM3801 3.5% 12-01-2046 BEO	0.00%	US3140X7GK92
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.00%	US31418DU678
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00%	US97314JAA34
FNMA POOL #BQ7737 2.0% 03-01-2051	0.00%	US3140KTS304
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.00%	JP1103591L73
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.00%	JP1300731N17
SARANAC CLO VI LTD / SARANAC CLO VI 6.80686% 08-13-203:	0.00%	US80317LAJ26
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00%	US912810QC53
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.00%	FR0000571218
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	0.00%	COL17CT03813
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO	0.00%	US210518DP81
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
VISA INC 1.5% 15/06/2026	0.00%	XS2479941499
KAWASAKI KISEN KAI NPV	0.00%	JP3223800008
FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R	0.00%	US3132DNF736
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	0.00%	FR0013131877
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.00%	FR0011619436
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00%	JP1051421L13
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	US912828ZT04
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.00%	US912828YG91
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00%	FR0013508470
ALLSTATE CORP 5.25% DUE 03-30-2033	0.00%	US020002BK68
DESCARTES SYSTEMS GROUP INC	0.00%	CA2499061083
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	0.00%	US694308KH99
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00%	US87264ABL89
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
ORACLE CORP 3.6% DUE 04-01-2040 REG	0.00%	US68389XBW48
UNITED STATES TREAS BDS 2% 11-15-2041	0.00%	US912810TC27

PROLOGIS EURO FIN BDS 24/05/2033 EUR 'REGS'	0.00%	XS2625194811
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.00%	US3140XJAR46
ORACLE CORP 5.55% 02-06-2053	0.00%	US68389XCQ60
BROOKFIELD FINANCE I (UK) PLC AND BROOKFIELD FINANCE INC	0.00%	US11272BAA17
LCH_OIS BOFAGB2U 07/02/2026 GBP P 3.323% / R 1DSONIA AR	0.00%	
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00%	US059165EP12
WELLS FARGO & CO 4.808% 07-25-2028	0.00%	US95000U3A91
CCL INDUSTRIES INC	0.00%	CA1249003098
UNITED STATES TREAS NTS 2.375% 03-31-2029	0.00%	US91282CEE75
ONEOK INC 5.8% 11-01-2030	0.00%	US682680BK80
GNMA REMIC SER 2014-012 CL ZB 3.0% 01-16-2044	0.00%	US38378PE790
CANADA HOUSING TST 0.95% GTD 15/06/2025 CAD	0.00%	CA13509PHN65
TELECOM ITALIA CAP 7.2% DUE 07-18-2036	0.00%	US87927VAR96
KOSE CORP	0.00%	JP3283650004
PUT SWO USD BARCGB22 P 3.881% / R 1DSOFR SO240620US38	0.00%	
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00%	US912810QT88
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00%	FR0013154044
PUT SWO EUR CHASGB2L P 2.6% / R 6MEURIB SO240403EU260	0.00%	
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00%	US03880RAA77
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
VMED O2 UK FING I 4.5% 15/07/2031	0.00%	XS2358483258
SENSATA TECHNO	0.00%	GB00BFMBMT84
ENCANA CORP 6.5% DUE 02-01-2038	0.00%	US292505AG96
TOSOH CORPORATION	0.00%	JP3595200001
NOMURA REAL EST MA REIT	0.00%	JP3048110005
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00%	FR0012517027
LUCID GROUP INC	0.00%	US5494981039
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
OBERBANK AG	0.00%	AT0000625108
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013
MONOTARO CO LTD	0.00%	JP3922950005
FNMA POOL #FS3621 2.5% 11-01-2051 BEO	0.00%	US3140XKAX86
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
FNMA POOL #CB1146 3% DUE 07-01-2051 REG	0.00%	US3140QLHY52
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	0.00%	US91324PEW86
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
AMERN EXPRESS CO FLTGT RT 5.282% DUE 07-27-2029	0.00%	US025816DH90
OCI NV	0.00%	NL0010558797
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00%	US912810QS06
WI TREASURY N/B 28/02/2029 1.875% 02-28-2029	0.00%	US91282CEB37
INDUTRADE AB	0.00%	SE0001515552
CLARIANT AG REG	0.00%	CH0012142631
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C	0.00%	US88240TAA97
UNITED STATES OF AMER TREAS BILLS 0.0% DUE 10-19-2023	0.00%	US912797FB88
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.00%	US852060AT99
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.897% / R 6MEURIB AR	0.00%	
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043	0.00%	US912810RD28
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2051	0.00%	US912810SS87
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028	0.00%	US91282CHK09
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	GB00BDRHNP05
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051	0.00%	US912810SP49
GRIFOLS SA	0.00%	ES0171996087
ROBINHOOD MARKETS INC	0.00%	US7707001027
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
DTD 822 2.625% DUE 03-31-2025 REG	0.00%	US9128284F40
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'	0.00%	XS2459127739
GERMANY FED REP 1.7% 1.7% 15/08/2032	0.00%	DE0001102606
VENTURE XXVIII CLO LTD / VENTURE SR SEC DNT CL A1R FLTGT 14	0.00%	US92331AAU88
E.ON INTERNATIONAL 6.375% GTD SNR 07/06/32 GBP	0.00%	XS0148579666
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.00%	IT0005024234
GNMAII POOL #MA6282 2.5% DUE 11-20-2049 REG	0.00%	US36179U6T42
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.00%	US3140FXGL08
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
WIX COM LTD	0.00%	IL0011301780
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00%	GB00B24FF097
DAIFUKU CO LTD NPV	0.00%	JP3497400006
FNMA POOL #FS1386 3% 10-01-2051 BEO	0.00%	US3140XGRG68

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%
UK(GOVT OF) 3.25% BDS 31/01/33 GBP1000	0.00% GB00BMV7TC88
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.00% US3140FXJJ25
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00% US912810RE01
TARGA RES CORP 6.5% DUE 02-15-2053	0.00% US87612GAD34
TRANSCANADA 6.203% DUE 03-09-2026	0.00% US89352HBE80
ELEMENT FINANCIAL CORP	0.00% CA2861812014
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	0.00% XS2243322976
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00% US05492QAE61
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.00% US31417VW330
ONEMAIN FINANCIAL ISSUANCE TRU SER 22-3ACL A 5.94% 05-1	0.00% US68269PAA57
CELANESE US HLDGS LLC 6.35% 11-15-2028	0.00% US15089QAW42
FEDERAL HOME LN MTG CORP 2% 12-01-2041	0.00% US3133KTYL87
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00% CH1176493729
REALTY INCOME CORP 4.875% 07-06-2030	0.00% XS2644969425
AMERICAN TOWER CORP NEW 5.5% 03-15-2028	0.00% US03027XBY58
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00% XS2390844780
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00% US68268VAA35
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00% JP1201471DC6
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00% US912810SH23
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00% GB00BFXOZL78
PVTPL KBC GROUP NV 6.324% 09-21-2034	0.00% US48241FAC86
ESSENTIAL UTILS	0.00% US29670G1022
AMERICREDIT 2.45% DUE 11-18-2026	0.00% US03066TAC53
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00% GB00B52WS153
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050	0.00% US3133KKNDD71
LAND SEC.CAP.MKTS. 4.875%-VAR NTS 15/09/34 GBP	0.00% XS2597544290
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.00% US912828Y958
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A 8.!	0.00% US193051AS82
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.00% US912810QN19
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00% US912810SF66
FUT DEC 23 BANK ACCEPT 3M	0.00%
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00% US78485WAC38
AMGEN INC FIXED 3.15% 02-21-2040	0.00% US031162CR97
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00% IT0001444378
FHLMC POOL #QC7206 1.5% 09-01-2051	0.00% US3133ASAF03
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00% US05492QAL05
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00% US12433UAQ85
FNMA POOL #FM8597 1.5% 09-01-2051 BEO	0.00% US3140XCRT75
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-2C	0.00% US3133AUDY11
DENTSU GROUP INC	0.00% JP3551520004
GNMAII POOL #MA5077 3.5% DUE 03-20-2048	0.00% US36179TUA14
PVTPL ASHTEAD CAP INC 5.55% 05-30-2033	0.00% US045054AQ67
CREDIT AGRICOLE SA 5.75%-FRN 29/11/2027 GBP	0.00% FR001400E920
BARCLAYS PLC 4.918%-FRN SNR 08/08/30 EUR	0.00% XS2662538425
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.00% XS1382791975
FHLMC POOL#RA8307 6.0% 12-01-2052	0.00% US3133KQGQ38
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00% US35565WBD39
ONEOK INC 5.65% 11-01-2028	0.00% US682680BJ18
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.00% US27409LAC72
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.00% CA135087L518
BEIJER REF AB SER`B`NPV	0.00% SE0015949748
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00% US056054AJ89
SSE PLC 2.875% SNR 01/08/2029 EUR	0.00% XS2510903862
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI	0.00%
PVTPL CREDIT AGRICOLE S A 6.316% 10-03-2029	0.00% US22535WAJ62
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A €	0.00% US87229WAQ42
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.00% US55819GAL32
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00% FR0013200813
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	0.00% GB00BLPK7227
OZLM IX LTD / OZLM IX LLC 6.68775% 10-20-2031	0.00% US67109KBC71
FNMA POOL #MA4468 3.5% 11-01-2051 BEO	0.00% US31418D6E75
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 7.7964	0.00% US53218CAL46
KOREA HOUSING FIN CORP 3.714% 11/04/2027	0.00% XS2545732484
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEI	0.00% US67590QBK22
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.00% US3140X53W14
OAKTREE CLO 2019-4 LTD / OAKTREE 6.70775% 10-20-2032	0.00% US67402CAQ96
FUJI ELECTRIC CO LTD	0.00% JP3820000002
LCH_OIS BOFAGB2U 06/03/2025 USD P 3.61% / R 1DSOFR AROI	0.00%
ASSA ABLOY AB 3.875% 13/09/2030	0.00% XS2678226114
GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01	0.00% DE0001102499
BANK AMER CORP 2.482% 09-21-2036	0.00% US06051GKC23

UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030	0.00%	US91282CHF14
FUT MAR 25 ICE SONIA SO3	0.00%	
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00%	US912810QZ49
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029	0.00%	US91282CES61
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	0.00%	US842434CX83
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.843% / R 6MBBSW AR	0.00%	
UNITED STATES TREAS 2.75% 02-28-2025	0.00%	US9128283Z13
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
HISCOX 6.0% 22/09/2027	0.00%	XS2524678666
NISOURCE INC	0.00%	US65473P1057
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.00%	US912810SK51
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033	0.00%	US22534PAG81
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
PVTPL FS RIALTO 2022-FL4 ISSUER LLC SR 22-FL4 CL A VAR RT D	0.00%	US30326MAA36
FNMA POOL #CB4917 5.5% 10-01-2052 BEO	0.00%	US3140QQPB54
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00%	XS2402428770
TRANE TECHNOLOGIES FING LTD 2.25% 03-03-2033	0.00%	US892938AA96
VODAFONE GROUP 3.25% 04/06/2081	0.00%	US92857WBV19
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027	0.00%	US12661PAA75
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00%	USY6142NAC21
FUT DEC 25 CME 3MO SOFR	0.00%	
LCH_OIS BOFAGB2U 02/23/2053 USD P 2.61% / R 1DSOFR AROI	0.00%	
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00%	US912810RT79
AUTOSTRADE 4.75% SUST/LKD 24/01/31 EUR	0.00%	XS2579897633
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.00%	GB00BTHH2R79
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00%	FR0000187635
JAPAN (20 YEAR ISSUE) 1.4% DUE 20/12/2042	0.00%	JP1201831P14
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.00%	US15089QAL86
ORICA LIMITED	0.00%	AU000000OR11
ZENSHO HOLDINGS CO LTD	0.00%	JP3429300001
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	US647622AA79
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	0.00%	US50201DAD57
PVTPL KUBOTA CR OWNER TR 2022-2 NT CL A-2 144A 4.07% D	0.00%	US50117JAB98
FNMA POOL #FM9485 2.5% 11-01-2040 BEO	0.00%	US3140XDRF54
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG	0.00%	US805564QW46
OTC CASH COLL RECEIVABLE FROM STANDARD CHARTERED BAN	0.00%	
ZAR BNP PARIBAS A/C	0.00%	
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
TEMENOS AG	0.00%	CH0012453913
ROHM CO LTD NPV TEMP	0.00%	DU06747204D6
KON KPN NV 0.875% SNR MTN 15/11/33 EUR	0.00%	XS2406890066
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO	0.00%	US87240UAR14
AUTOZONE INC 4.75% 08-01-2032	0.00%	US053332BB79
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00%	US46284VAN10
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00%	US912828X703
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00%	FR0011461037
SINO LAND CO LTD HKG	0.00%	HK0083000502
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2051	0.00%	US3132DWCB72
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	SG31A7000004
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.00%	FR0013250560
NATIONAL GRID 4.275% SNR 16/01/2035 EUR	0.00%	XS2576067081
OTC DER CASH COLL REC FROM DEUTSCHE	0.00%	
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00%	US30321L2B72
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00%	IT0005321325
LCH_IRS BOFAGB2U 07/01/2033 AUD P 4.72% / R 6MBBSW ARII	0.00%	
OTSUKA CORPORATION	0.00%	JP3188200004
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.00%	FR0014002WK3
UNITED STATES TREAS NTS 3.875% 09-30-2029	0.00%	US91282CFL00
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00%	US9128282Y56
GLOBAL E ONLINE ORD	0.00%	IL0011741688
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	FR0000571150
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	0.00%	US45866FAP99
FRANCE(GOVT OF) .75% 25/02/2028	0.00%	FR001400AIN5
ORSTED A/S 3.25% 3.25% 13/09/2031	0.00%	XS2531569965
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00%	US9128283D01
ENEL FIN INTL N V 2.25% DUE 07-12-2031	0.00%	US29278GAP37
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.00%	US3620AC4K71
GETINGE AB-B	0.00%	SE0000202624
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	0.00%	DE0001102408

PVTPL BMW US CAP LLC SR NT 5.3%	08-11-2025	0.00%	US05565ECC75
PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS SR 21-1A CL A:		0.00%	US33938MAA71
UNITED STATES T NOTE	3.0% 10-31-2025	0.00%	US9128285J52
FNMA POOL #BE5651 3% 02-01-2047 BEO		0.00%	US3140FRH574
GOLDMAN SACHS GROUP INC 5.798% DUE	08-10-2026	0.00%	US38145GAM24
FNMA POOL #FS0956 2% 01-01-2042 BEO		0.00%	US3140XGB243
FHLMC POOL# SI2047 2.5% 07-01-2050		0.00%	US3133USHY09
UNITED STATES TREAS NTS 2.375% 12-31-2024		0.00%	US9128283P31
WELLS FARGO & CO 4.478%	04-04-2031	0.00%	US95000U2L65
DTD 06/30/2018 2.75% DUE 06-30-2025 REG		0.00%	US912828XZ81
FNMA POOL #FM8373 2% 08-01-2036 BEO		0.00%	US3140XCJT67
ISHARES III PLC JP MORGAN EM LOCAL GOVT BD		0.00%	IE00B5M4WH52
US TREAS BDS 4.375 DUE 05-15-2040 REG		0.00%	US912810QH41
SHIMADZU CORP		0.00%	JP3357200009
UNITED STATES TREAS NTS 1.25% DUE	08-31-2024 REG	0.00%	US912828YE44
FNMA POOL #MA4120 2.5% 09-01-2050 BEO		0.00%	US31418DSJ27
FUTURES MARGIN-EURO		0.00%	
PVTPL ARBYS FDG LLC SR SECD NT SER	2020-1 CL A-2 144A 3.	0.00%	US038779AB06
UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2021		0.00%	US91282CGH88
HUSQVARNA AB - B SHARES		0.00%	SE0001662230
US TREAS BDS DTD 05-16-2011 4.375 DUE	05-15-2041 REG	0.00%	US912810QQ40
FRANCE(GOVT OF) 1% SNR 25/11/2025	EUR1'REGS	0.00%	FR0012938116
WH GROUP LTD		0.00%	KYG960071028
ASTRAZENECA PLC 6.45% DUE 09-15-2037		0.00%	US046353AD01
CBRE GI OPEN END FUND .5% 27/01/2028		0.00%	XS2286044024
DEMANT A S		0.00%	DK0060738599
MIRVAC GROUP PROPERTY TRUST		0.00%	AU000000MGR9
HENDERSON LAND DEVELOPMENT CO		0.00%	HK0012000102
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP		0.00%	XS1175846580
FHLMC UMBS 15Y FXD 2% DUE 05-01-2036		0.00%	US3133GDCU29
UNITED STATES OF AMER TBOND 2.625%	01-31-2026	0.00%	US9128286A35
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202		0.00%	US842400HS51
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029		0.00%	US91282CEV90
UNITED STATES TREAS BDS 1.25% DUE	05-15-2050	0.00%	US912810SN90
FRANCE(GOVT OF) 0% BDS 25/02/2027	EUR1'REGS	0.00%	FR0014003513
MILLICOM INTL CELL 4.5% SNR 27/04/31	USD200000	0.00%	USL6388GHX18
WOLTERS KLUWER 3.75% SNR 03/04/2031 EUR		0.00%	XS2592516210
UNITED STATES OF AMER TREAS NOTES 3.5%	04-30-2030	0.00%	US91282CGZ86
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2041		0.00%	US912810TK43
UNITED STATES OF AMER TREAS NOTES 3.875%	08-15-2033	0.00%	US91282CHT18
MIZUHO FINL GROUP INC SUB NT 2.564%	09-13-2031	0.00%	US60687YBU29
MOBICO GROUP PLC 2.375% GTD SNR 20/11/28GBP		0.00%	XS2081477817
HON KWOK LAND INVESTMENT COMPANY LIMITED		0.00%	HK0160011786
METROPOLITAN TRANSN AUTH N Y REV 6.668%	11-15-2039 BEC	0.00%	US59259YBY41
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE		0.00%	US00253XAA90
WARNERMEDIA HLDGS INC 5.141%	03-15-2052	0.00%	US55903VBE20
FUT DEC 24 LIF 3M EURIBOR		0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/09/28	JPY50000	0.00%	JP1103521JA8
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030	EURO.01	0.00%	BE0000349580
MERCK & CO INC NEW 5.0%	05-17-2053	0.00%	US58933YBM66
NN GROUP N.V. 6%-FRN LT2 03/11/43	EUR1000	0.00%	XS2616652637
INTERCONTINENTAL 2.1% DUE 06-15-2030		0.00%	US45866FAK03
GERMANY(FEDERAL REPUBLIC) 2.5% BDS	15/08/2046 EUR	0.00%	DE0001102341
WI TREASURY SEC 2.875% DUE 08-15-2045	REG	0.00%	US912810RN00
TOBU RAILWAY CO LTD		0.00%	JP3597800006
PUT BOND OPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 82		0.00%	
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE	12-25-2057	0.00%	US3136B02D78
FNMA POOL #MA4398 2% 07-01-2051 BEO		0.00%	US31418D3G50
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR		0.00%	DE0001102358
NORTHEASTERN UNIV 2.894%	10-01-2050	0.00%	US664675AT20
PHOENIX GP HLDGS ORD		0.00%	GB00BGXQNP29
JAPAN(GOVT OF) 2.5% SNR 20/03/38	JPY50000	0.00%	JP1300281845
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268%	02-11	0.00%	US91823ABA88
GNMAII POOL #MA3736 SER 2046 3.5% DUE	06-20-2046 REG	0.00%	US36179SEH67
FHLMC GOLD Q45872 3.0% 01-01-2047		0.00%	US3132WKQ275
DEUCE FINCO PLC 5.5% 15/06/2027 GBP		0.00%	XS2351480996
FNMA POOL #FS4472 2.5% 10-01-2040 BEO		0.00%	US3140XK6J43
PVTPL COLUMBIA PIPELINES OPER CO LLC	5.927% 08-15-2030	0.00%	US19828TAA43
FNMA POOL #FM5166 3% 12-01-2050 BEO		0.00%	US3140X8W459
ARIZONA PUB SVC CO FIXED 6.35% DUE	12-15-2032	0.00%	US040555DE14
REALTY INCOME CORP 5.125% 07-06-2034		0.00%	XS2644969698
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BI		0.00%	US3128MIJF08

EXTRA SPACE FIXED 5.7% 04-01-2028	0.00%	US30225VAJ61
FEDERAL HOME LN MTG CORP POOL #RA3513 2.5% DUE 09-01	0.00%	US3133KJ3W01
COLOGIX CANADIAN I 5.68% NTS 25/01/2027 CAD1	0.00%	CA19521DAJ06
MARSH & MCLENNAN COS INC 5.7% 09-15-2053	0.00%	US571748BV33
LCH_OIS CHASUS33 03/08/2025 GBP P 1DSONIA / R 5.575% 471	0.00%	
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B00NY175
ALLIANZ SE 5.824%-FRN LT2 25/07/53 EUR	0.00%	DE000A351U49
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	0.00%	US91282CFJ53
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00%	US912810QE10
DANSKE BANK A/S 2.25% 14/01/2028	0.00%	XS2100904361
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
BQE FED CRED MUT 5.125% LT2 13/01/2033 EUR	0.00%	FR001400F323
ORANGE 5.375%-FR SUB EMTN PERP EUR	0.00%	FR001400GDJ1
BLOCK INC CDI	0.00%	AU0000187353
SCHNEIDER ELECTRIC 3.25% SNR EMTN 09/11/27 EUR	0.00%	FR001400DT99
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
UK TSY 2.75% 07/09/2024	0.00%	GB00BHFH458
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00%	US373334J515
LCH_IRS BOFAGB2U 02/08/2043 EUR P 2.612% / R 3MEURIB AR	0.00%	
MONDAY COM LTD	0.00%	IL0011762130
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137G0GZ69
SANTANDER BK N A 8.197% DUE 12-15-2032	0.00%	US80290CBH60
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	0.00%	US25389JAV89
LCH_OIS BOFAGB2U 19/04/2038 JPY P 1.39% / R 1DTONAR ARO	0.00%	
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00%	US912810QK79
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	0.00%	US38141GZM94
SCHNEIDER ELECTRIC 3.5% SNR EMTN 09/11/32 EUR	0.00%	FR001400DTA3
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	GB0032452392
WILLIAMS COS INC 5.3% 08-15-2028	0.00%	US969457CK40
OCADO GROUP PLC 3.875% GTD SNR 08/10/26 GBP	0.00%	XS2393761692
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
BPCE 5.125%-FRN SUB 25/01/35 EUR	0.00%	FR001400FB22
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00%	US912810QD37
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00%	US912810SC36
SCOUT24 SE	0.00%	DE000A12DM80
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.00%	JP1103511J74
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.00%	US36179TZ403
CREDIT AGRICOLE SA MTN 3.875% 20/04/2031	0.00%	FR001400HCR4
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
BELL CANADA 4.55% DEB 09/02/2030 CAD1	0.00%	CA07813ZCL63
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
PROLOGIS EURO FIN 4.25% 31/01/2043	0.00%	XS2580271752
LCH_OIS BOFAGB2U 19/04/2033 GBP P 3.152% / R 1DSONIA AR	0.00%	
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	0.00%	PL0000113783
FNMA POOL #CA6740 3.0% 08-01-2050	0.00%	US3140QEP226
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00%	US912810RM27
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
LCH_IRS BOFAGB2U 21/04/2027 CAD P 3.283% / R 3MCDOR AR	0.00%	
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	0.00%	US92338CAE30
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1.52% / R 1DTONAR ARO	0.00%	
GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG	0.00%	US36179WBY30
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-204:	0.00%	US912810TQ13
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.898% / R CPI ARZC050	0.00%	
VIRGINIA ELEC & PWR CO 5.3% 08-15-2033	0.00%	US927804GM00
AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051	0.00%	US03040WAZ86
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	IT0003256820
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052	0.00%	US3140M9X516
AUTOSTRAD 5.125% SNR 14/06/2033 EUR	0.00%	XS2636745882
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00%	XS2527421668
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-202:	0.00%	US62482BAA08
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	0.00%	US912810TH14
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	0.00%	DE0001102457
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
DIAGEO CAP PLC 5.3% DUE 10-24-2027	0.00%	US25243YBG35

VOLVO CAR AB	0.00%	SE0016844831
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.00%	JP1201691K75
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REC MTR CORP	0.00%	US345397WW97
MITSUI CHEMICALS INC	0.00%	HK0066009694
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	JP3888300005
ICL GROUP LTD	0.00%	IT0001278511
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.00%	IL0002810146
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (DIAGEO CAP PLC 5.5% DUE 01-24-2033	0.00%	IT0005323032
LCH_IRS BOFAGB2U 03/06/2027 NZD P 3.923% / R 3MBBR ARIR PANCANADIAN PETE 7.2% DUE 11-01-2031	0.00%	US1248EPBR37
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 80 UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00%	US25243YBH18
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR JAPAN(GOVT OF) 1.1% SNR 20/03/43 JPY50000	0.00%	0.00%
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.00%	US698900AG20
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17- BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR	0.00%	0.00%
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00%	US912810SD19
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	0.00%
REECE LIMITED	0.00%	JP1201841P46
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	0.00%	CA135087L690
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00%	US233853AN08
FED HOME LN MTG 2.5% DUE 02-01-2051	0.00%	0.00%
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00%	XS2342060360
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00%	US08181VAN55
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00%	US912810RC45
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.00%	US780099CK11
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00%	AU000000REH4
SBI HOLDINGS INC NPV	0.00%	US3140QKN871
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00%	US3140JLA384
NATIONAL GRID PLC 5.809% 06-12-2033	0.00%	US3133KLA494
UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000	0.00%	XS2401704189
FNMA POOL #FM5770 4% 06-01-2049 BEO	0.00%	FR0010371401
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	ES00000124H4
PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% (PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00%	XS2102507600
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	JP1300371C98
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00%	JP3436120004
INTEL CORP 5.625% 02-10-2043	0.00%	US5312297220
FNMA POOL #MA4918 5% 02-01-2053 BEO	0.00%	US636274AE20
MOBICO GROUP PLC 4.25%-FR SUB PERP GBP100000	0.00%	GB00BL6C7720
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00%	US3140X9MU66
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	US06051GJT76
Polish zloty	0.00%	US05581KAF84
HCA INC 5.875% DUE 02-01-2029	0.00%	US09659W2P81
GOLDMAN SACHS MTN 4.0% 21/09/2029	0.00%	ES00000128P8
COTE D'IVOIRE 6.125% SNR 15/06/2033 USD	0.00%	NO0012423476
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2051	0.00%	US458140CH18
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	US31418EPC83
JAPAN (20 YR TBOND 0.9% .9% 20/06/2042	0.00%	XS2259808702
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	0.00%	GB00BM8Z2T38
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	DE0001141828
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00%	0.00%
PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028	0.00%	US404119BW86
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183	0.00%	XS2536502227
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	XS1631415400
ORANGE SA 1.25% 07/07/2027	0.00%	US3132DWBC64
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	0.00%	US912810RZ30
HCA INC 5.125% 06-15-2039	0.00%	JP1201811N77
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00%	US209111GD93
FNMA POOL #FS4639 6% 05-01-2053 BEO	0.00%	US912810SA79
BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR	0.00%	XS2207976783
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	0.00%	US05565ECE32
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	DE0001141836
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.00%	ES0000011868
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	0.00%	FR0013506292
DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US927804GN82
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.00%	US404119BY43
	0.00%	ES00000122E5
	0.00%	US3140XLEM68
	0.00%	XS2373642102
	0.00%	US03523TBV98
	0.00%	US06738EBM66
	0.00%	US03040WAW55
	0.00%	US14040HDA05
	0.00%	US9128284R87
	0.00%	US912810RG58

FNMA POOL #FS1836 2.5% 05-01-2052 BEO	0.00%	US3140XHBE67
MORGAN STANLEY 5.123% DUE 02-01-2029	0.00%	US61747YFA82
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028	0.00%	US44891ACA34
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.00%	XS2345190263
UNITED STATES TREAS NTS 3.625% 12-31-2029	0.00%	US91282CGB19
CIGNA CORP NEW CORP 4.375% 10-15-2028	0.00%	US125523AH38
LOTUS BAKERIES NV	0.00%	BE0003604155
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01	0.00%	DE0001102440
GPT GROUP	0.00%	AU000000GPT8
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	US36181BKX72
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284Z04
FNMA POOL #CB1131 2.5% DUE 07-01-2051	0.00%	US3140QLHH20
CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
GERMANY(FED REP) 4% SNR 04/01/2037 EUR0.01	0.00%	DE0001135275
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	0.00%	XS2464407860
TIERPOINT ISSUER 6% DUE 06-25-2053	0.00%	US88651CAA80
WESTLAKE AUTOMOBILE RECEIVABLES TR AUTO RECEIVABLES E KEIO CORP	0.00%	US96043FAF09
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00%	JP3277800003
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.00%	US97382WAA18
FNMA POOL #FS0043 3% 05-01-2051 BEO	0.00%	XS2444424639
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00%	US3140XFBM28
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00%	US209111GC11
BIOGEN INC 2.25% DUE 05-01-2030	0.00%	ES00000127G9
FEDERAL HOME LN MTG CORP POOL #FR SD1708 2.5% 08-01-2	0.00%	US09062XAH61
GNMAII POOL #MA7535 3.0% 08-20-2051	0.00%	US3132DN3R23
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	0.00%	US36179WLVQ95
DIRECT LINE INS GR 4.75%-FR SUB PERP GBP200000	0.00%	US90932LAG23
SPAIN(KINGDOM OF) 2.8% 31/05/2026	0.00%	XS1728036366
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	0.00%	ES0000012L29
SEMCORP INDUSTRIES LIMITED	0.00%	US00774MAW55
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	SG1R50925390
E.ON INTERNATIONAL 5.875% SNR MTN 30/10/37 GBP	0.00%	JP1103351E98
ITALY(REP OF) 3.4% BDS 01/04/2028 EUR1000	0.00%	XS0327443627
CHROME BIDCO S A S 3.5% 31/05/2028	0.00%	IT0005521981
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00%	XS2343000241
PVTPL BLACKSTONE HLDGS FIN CO L L C 5.9%DUE 11-03-2027/1	0.00%	JP1201751M13
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B	0.00%	US09261BAJ98
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00%	US12510HAG56
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 5.8542% 1	0.00%	GB00BMGR2809
MARSH & MCLENNAN 4.375% DUE 03-15-2029	0.00%	US68389FJZ80
KOREA(REPUBLIC OF) 3% SNR 10/09/2024 KRW10000	0.00%	US571748BG65
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20:	0.00%	KR103502G495
SWIRE PACIFIC	0.00%	US912828ZF00
BOOKING HOLDINGS INC 4.125% 05-12-2033	0.00%	HK0019000162
FRANCE(GOVT OF) 2.5% 24/09/2026	0.00%	XS2621007660
CAIXABANK SA 6.25%-FRN LT2 23/02/33 EUR	0.00%	FR001400FYQ4
GERMANY(FEDERAL REPUBLIC) 0.2% NTS EUR1000 14/06/2024	0.00%	XS2558978883
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	DE0001104883
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	IT0005274805
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.00%	US36179Q3K59
SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO	0.00%	IT0003934657
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	US816851BP33
132344773 IRS CBA NZD 240525 RFXD 5.45 PFLT 3ZBSW	0.00%	GB00B6460505
WACKER CHEMIE AG	0.00%	DU1323447737
NEMETSCHEK AG	0.00%	DE000WCH8881
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00%	DE0006452907
CHIBA BANK LTD JPY	0.00%	AU000XCLWAI8
ORACLE CORP FIXED 2.8% DUE 04-01-2027	0.00%	JP3511800009
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	0.00%	US68389XBU81
CME_OIS SBSIU33 12/21/2052 USD P 1.75% / R 1DSOFR SWUO	0.00%	US19828TAB26
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	0.00%
TELECOM ITALIA SPA	0.00%	GB00BMBL1G81
HARGREAVES LANSDOWN PLC	0.00%	IT0003497168
HIROSE ELECTRIC JPY	0.00%	GB00B1VZ0M25
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00%	JP3799000009
UTD STATES TREAS 1.75% DUE 12-31-2026	0.00%	ES0000012J15
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO	0.00%	US912828YX25
OVINTIV INC 5.65% 05-15-2028	0.00%	US824348BR69
	0.00%	US69047QAB86

JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	JP1201671K12
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	0.00%	AU3FN0058145
BX COML MTG TR FLTG RT 7.54668% DUE 10-15-2037	0.00%	US12433YAN76
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/21	0.00%	NL0009446418
LCH_OIS BOFAGB2U 15/12/2032 GBP P 3.08% / R 1DSONIA ARC	0.00%	
FUT DEC 23 U.S. T-BONDS	0.00%	
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
MORGAN STANLEY 4.656%-FRN SNR 02/03/29 EUR	0.00%	XS2595028536
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	0.00%	JP1201461D98
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00%	MYBMO2000028
DOLLAR GENERAL CORP 5.2% DUE 07-05-2028	0.00%	US256677AN52
BX COML MTG TR FLTG RT 8.19668% DUE 10-15-2037	0.00%	US12433YAQ08
GERMANY(FED REP) 0.5% SNR 15/02/2026 EURO.01	0.00%	DE0001102390
FUT DEC 23 US 2YR T-NOTE	0.00%	
PVTPL COTY INC / HFC PRESTIGE PRODS INC / HFC 6.625% 07-15	0.00%	US22207AAA07
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%	
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	US01751EAC21
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41
CROWN CASTLE INC 5.0% 01-11-2028	0.00%	US22822VBA89
BANCO COMERC MTN 5.625% 02/10/2026	0.00%	PTBCP2OM0058
NBN CO LIMITED 4.125% SNR MTN 15/03/29 EUR	0.00%	XS2590621103
COMMERZBANK AG 5.25%-FRN 25/03/2029 EUR	0.00%	DE000CZ439B6
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU0000095457
GEORGIA PWR CO 3.7% 01-30-2050	0.00%	US373334KN09
KNORR BREMSE AG	0.00%	DE000KBX1006
SLOVENSKA MTN 5.375% 04/10/2028	0.00%	AT0000A377W8
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
FNMA POOL #FS2598 3% 05-01-2052 BEO	0.00%	US3140XH3G03
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	0.00%	US75972BAB71
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051	0.00%	US3132DWB512
FEDERAL HOME LN MTG CORP POOL #5D7541 2.0% 05-01-205	0.00%	US3132DVLW36
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00%	ES00000123C7
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	IT0005413171
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21	0.00%	US912810QX90
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	0.00%	US035240AG57
BANIJAY ENTMNT 7.0% 01/05/2029	0.00%	XS2690055996
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	0.00%	US571748BS04
FNMA POOL #BT7341 2.0% 09-01-2036	0.00%	US3140LWEP82
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.00%	US3140KFX710
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00%	JP1201491E67
AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR	0.00%	XS2434702853
GERMANY(FED REP) 0.25% SNR 15/02/27 EURO.01	0.00%	DE0001102416
FNMA POOL #FS1107 2.5% 12-01-2051 BEO	0.00%	US3140XGGR43
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	0.00%	DE0001102432
GERMANY(FED REP) 0% SNR 15/02/2031 EURO.01	0.00%	DE0001102531
JAPAN(GOVT OF) 0.4% SNR 20/09/40 JPY50000	0.00%	JP1201741LA9
JPMORGAN CHASE & CO 4.565% 06-14-2030	0.00%	US46647PDF09
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15	0.00%	US912810QU51
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE	0.00%	US65364UAH95
COVIVIO	0.00%	FR0000064578
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00%	DE0001135481
FNMA 3.5% 09-01-2047	0.00%	US3140Q7QD28
E.ON SE 4% SNR 29/08/33 EUR1000'88'	0.00%	XS2673547746
WHIRLPOOL CORP USD	0.00%	US9633201069
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	GB00B16NNR78
FNMA POOL #FS3092 2.5% 04-01-2052 BEO	0.00%	US3140XJN182
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	US31418BU797
VMWARE INC SR NT 1.8% 08-15-2028	0.00%	US928563AK15
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00%	ES00000126B2
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.00%	US918367AC71
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00%	XS2051106073
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.00%	DE0001102564
LOWES COS INC 3% DUE 10-15-2050	0.00%	US548661DZ79

POLAND(REP OF) 3.75% BDS 25/05/27	PLN1000	0.00%	PL0000114393
AUSTRALIA(CMNLWLTH) 2.75% SNR 21/11/29	AUD1000	0.00%	AU000XCLWAX7
UK(GOVT OF) 1.25% SNR 22/10/41	GBP1000	0.00%	GB00BJQWYH73
FHLMC GOLD G67702 4 01-01-2047		0.00%	US3132XCRX53
JAPAN(GOVT OF) 1.4% SNR 20/09/34	JPY50000	0.00%	JP1201501E99
JOHNSON CTLS INTL 3% SNR 15/09/2028	EUR100000	0.00%	XS2527421668
ONEOK INC NEW 6.05%	09-01-2033	0.00%	US682680BL63
FNMA POOL #FS3451 2.5% 03-01-2052	BEO	0.00%	US3140XJZR70
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	0.00%	IT0005001547
LCH_OIS BOFAGB2U 03/08/2053	GBP P 3.28% / R 1	0.00%	0.00%
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32	EUR1000	0.00%	ES0000012411
Income Due - THB		0.00%	0.00%
FNMA POOL #MA4256 2.5% 02-01-2051	BEO	0.00%	US31418DWS79
CANADA(GOVT OF) 0.5% SNR 01/12/30	CAD1'L443	0.00%	CA135087L443
PVTPL AIMCO SER 18-BA CL BR FLTG	01-15-2032	0.00%	US00900PAL94
CELANESE US HLDGS LLC 6.7%	11-15-2033	0.00%	US15089QAY08
ITALY(REP OF) 2.5% BDS 01/12/24	EUR1000	0.00%	IT0005045270
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051		0.00%	US26209XAC56
UNITED STATES TREAS BDS BDS 3% DUE	05-15-2042 REG	0.00%	US912810QW18
UNITED STATES TREAS BDS 00205 4.375% DUE	02-15-2038 REG	0.00%	US912810PW27
FNMA POOL #FM1580 4% 09-01-2049	BEO	0.00%	US3140X4XJ06
ROGERS COMMS INC 4.25% GTD SNR 15/04/32	CAD1	0.00%	CA775109BV27
FNMA POOL #MA2371 4% 08-01-2045	BEO	0.00%	US31418BT559
FRANCE(GOVT OF) 0% SNR 25/02/2024	EUR1'REGS	0.00%	FR0014001N46
ESR CAYMAN LTD		0.00%	KYG319891092
PVTPL SUMMIT MIDSTREAM HLDGS LLC 8.5%	10-15-2026	0.00%	US86614WAE66
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043		0.00%	US91324PCD24
GNMAII POOL #MA4652 3.5% DUE 08-20-2047	REG	0.00%	US36179TEZ49
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032	EUR1000	0.00%	ES0000012K20
PVTPL VISTRA OPERATIONS CO LLC 5.125%	DUE 05-13-2025	0.00%	US92840VAL62
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025	EUR1000	0.00%	ES0000012621
FRANCE(GOVT OF) 1.75% SNR 25/06/2039	EUR1	0.00%	FR0013234333
MARVELL TECHNOLOGY INC 5.75%	02-15-2029	0.00%	US573874AP91
GENERAL MTRS FINL CO INC 5.8%	06-23-2028	0.00%	US37045XEHS2
UNITED STATES TREAS BDS 2.875 DUE DUE	05-15-2043	0.00%	US912810RB61
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	0.00%	IT0003535157
HOSHIZAKI CORP		0.00%	JP3845770001
UK(GOVT OF) 3.75% GILT 22/07/52	GBP	0.00%	GB00B6RNHS72
PUT SWO AUD BNPAGB22 P 4.163% / R 6	MBBSW SO240402AU	0.00%	0.00%
BNP PARIBAS 6%-FR SNR EMTN 18/08/29	GBP	0.00%	FR001400IU8
HCA INC 5.2% 06-01-2028		0.00%	US404119CP27
ITALY(REP OF) 2% SNR 01/12/2025	EUR1000	0.00%	IT0005127086
NETHERLANDS TBOND 2.0% 15/07/2024	TBOND	0.00%	NL0010733424
EXELON CORP 5.15% 03-15-2028		0.00%	US30161NBJ90
VICI PROPERTIES LP NEW ISSUE 3YR 4.375%	05-15-2025	0.00%	US925650AA17
BUNDESREPUB. DEUTSCHLAND TBOND .5%	15/02/2025	0.00%	DE0001102374
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44	EUR1000	0.00%	IT0004923998
FNMA POOL #BM1257 2.5% DUE 04-01-2037	REG	0.00%	US3140J5MF35
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60	EUR1	0.00%	FR0010870956
JAPAN(GOVT OF) 0.4% SNR 20/06/49	JPY50000	0.00%	JP1300631K78
AUSTRALIA(CMNLWLTH) 0.25% SNR 21/11/24	AUD1000	0.00%	AU0000083768
FUT DEC 23 LIF 3M EURIBOR		0.00%	0.00%
JAPAN(GOVT OF) 2.2% SNR 20/03/51	JPY50000	0.00%	JP1400041B55
INTERCONTINENTAL EXCHANGE INC 4.0%	09-15-2027	0.00%	US45866FAU84
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025	EURO.01	0.00%	BE0000334434
HANG LUNG PROPERTIES LIMITED		0.00%	HK0101000591
Colombian peso		0.00%	0.00%
FRONTIERS COMMUNICATIONS CORPORATION	TERM B-1 LOA	0.00%	US35906EAQ35
SPAIN(KINGDOM OF) 3.15% BDS 30/04/33	EUR1000	0.00%	ES0000012L52
GNMAII POOL #MA6930 2.0%	10-20-2050	0.00%	US36179VVX53
PVTPL DRIVEN BRANDS FDG LLC 2021-1A A2	2.791% 10-20-20'	0.00%	US26209XAD30
ANHEUSER-BUSCH 4.6% DUE 04-15-2048		0.00%	US035240AN09
ITALY(REP OF) 2.65% BDS 01/12/27	EUR1000	0.00%	IT0005500068
PVTPL CMO BXMT LTD SER 20-FL2 CL D	FRN 02-16-2037 BEO	0.00%	US12434LAJ35
SYNCHRONY BK GLOBAL SR SHORT TERM BK	NTS5.4% DUE 08-2	0.00%	US87166FAD50
BONOS Y 0.0% 31/01/2025		0.00%	ES0000012F92
FRANCE(GOVT OF) 0% BDS 25/02/2025	EUR1'REGS	0.00%	FR0014007TY9
AMGEN INC 5.65% 03-02-2053		0.00%	US031162DT45
OPEN HOUSE GROUP CO LTD		0.00%	JP3173540000
CVS HEALTH CORP 5.125%	02-21-2030	0.00%	US126650DT42
EMERALD DEBT 6.375% 15/12/2030		0.00%	XS2621830681
FEDERAL NATIONAL MORTGAGE ASSOC 3%	10-01-2050	0.00%	US3140QFFX20

SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.00%	ES00000128H5
PVTPL KAISER ALUM CORP 4.625% DUE 03-01-2028/11-26-21	0.00%	US483007AJ91
META PLATFORMS INC 4.8% 05-15-2030	0.00%	US30303M8M79
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.00%	US36241KZ681
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.00%	JP1300331A99
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.00%	GB00B54QLM75
JAPAN (20 YR TBOND .4% 20/06/2041	0.00%	JP1201771M76
LOXAM SAS 6.375% GTD 15/05/2028 EUR	0.00%	XS2618428077
BOOKING HOLDINGS INC 4.75% 11-15-2034	0.00%	XS2555221246
CANADA(GOVT OF) 1.25% BDS 01/03/2027 CAD	0.00%	CA135087M847
JAPAN(GOVT OF) 1.6% SNR 20/12/52 JPY50000	0.00%	JP1300771P16
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00%	ES0000012K38
SUMITOMO CHEMICAL	0.00%	JP3401400001
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	0.00%	US91529YAJ55
LCH_IRS BOFAGB2U 18/05/2053 AUD P 3.769% / R 6MBBSW AR	0.00%	
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000	0.00%	IT0005365165
LCH_OIS BOFAGB2U 11/11/2032 GBP P 3.442% / R 1DSONIA AR	0.00%	
CANADA GOVT 1.5% 01/12/2031	0.00%	CA135087N266
FREDDIE MAC STACR REMIC TR SER 2022-DNA2CL M-1A 144A 6.	0.00%	US35564KRE19
BECHTLE AG	0.00%	DE0005158703
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	0.00%	US775109CK50
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	0.00%	FR0013404969
MPT OPER 2.5% 24/03/2026	0.00%	XS2322419776
INTESA SANPAOLO 5.125% SNR 29/08/2031 EUR	0.00%	XS2673808726
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 6.0	0.00%	US78449MAB28
TELECOM ITALIA CAP 6.375% DUE 11-15-2033	0.00%	US87927VAF58
DOWLAIS GROUP PLC	0.00%	GB00BMWRZ071
FUT SEP 24 LIF 3M EURIBOR	0.00%	
FORTUNE BRANDS HOME AND SECURITY	0.00%	US34964C1062
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00%	DE0001135366
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%	
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.00%	GB00B06YGN05
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	0.00%	US3140X6GA38
ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000	0.00%	IT0005210650
FUT DEC 27 LIF 3M EURIBOR	0.00%	
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	XS2303819176
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	0.00%	US694308JH19
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01	0.00%	BE0000341504
RAKUTEN GROUP INC	0.00%	JP3967200001
HCA INC SR SECD NT 4.625% 03-15-2052	0.00%	US404119CL13
FHLMC GOLD G60765 3 11-01-2046	0.00%	US31335AZ687
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00%	US912810RK60
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.00%	DE0001102424
PVTPL RR LTD SER 22-24A CL A1 FLTG RT DUE 01-15-2032 BEO	0.00%	US75000HAA23
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU	0.00%	
LCH_OIS BOFAGB2U 08/07/2033 CAD P 3.421% / R 1DCORRA AF	0.00%	
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US89179XAL91
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00%	US251526CK32
LCH_OIS BOFAGB2U 18/03/2028 CAD P 3.165% / R 1DCORRA AF	0.00%	DE0001135176
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00%	
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	AU3TB0000168
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	0.00%	US30212PAS48
SOUTHERN CO 5.7% 03-15-2034	0.00%	US842400FZ13
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00%	US842587DT18
SEALED AIR CORP	0.00%	US9128285T35
JAPAN(GOVT OF) 1.1% SNR 20/09/42 JPY50000	0.00%	US81211K1007
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	JP1201821NA5
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00%	IT0004889033
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	0.00%	IT0005403396
BELL CANADA 5.85% DEB 10/11/2032 CAD1	0.00%	
SG HOLDINGS CO LTD	0.00%	CA07813ZCK80
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00%	JP3162770006
JAPAN(GOVT OF) 1.4% SNR 20/09/52 JPY50000	0.00%	AU3TB0000135
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00%	JP1300761NA3
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00%	US912810RY64
REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG	0.00%	GB00BMGR2916
CALL SWO AUD ANZBAU3M P 6MBBSW / R 3.52% SO300826AU	0.00%	US715638DF60
	0.00%	

ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.00%	IT0004513641
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.00%	DE0001102382
AMERN EXPRESS CO FLTG RT 4.99% DUE 05-01-2026	0.00%	US025816DE69
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	USY9384RAA87
DAIMLER TRUCK FIN 5.4% DUE 09-20-2028	0.00%	US233853AT77
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
COOPERAT RABOBANK UA/NY 5.5% 10-05-2026	0.00%	US21688AAAY82
DELTA AIR LINES INC	0.00%	US2473617023
PUT BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 98	0.00%	
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
FISERV INC 5.375% 08-21-2028	0.00%	US337738BG22
JAPAN (30 YR 1.3% 20/06/2052	0.00%	JP1300751N79
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
UNUM GROUP SR NT 4.125% 06-15-2051	0.00%	US91529YAR71
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00%	JP12011419C6
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00%	CA135087M276
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
BUONI POLIENNALI 4.4% 4.4% 01/05/2033	0.00%	IT0005518128
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00%	XS2198879145
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2047	0.00%	US912810QY73
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00%	JP1300421E39
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
MITSUBISHI HC CAPITAL INC	0.00%	JP3499800005
JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000	0.00%	JP1201121975
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00%	JP1300361C33
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00%	US912810FP85
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.00%	DE0001102556
FRANCE(GOVT OF) 2.75% BDS 25/02/2029 EUR1	0.00%	FR001400HI98
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00%	JP1201131990
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00%	US437076CM21
LCH_IRS BOFAGB2U 18/05/2053 AUD P 4.158% / R 6MBBSW AR	0.00%	
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
FEDERAL HOME LN MTG CORP POOL #RA4349 2.5% DUE 01-01-2047	0.00%	US3133KKZN26
GERMANY(FED REP) 1% BDS 15/05/2038 EURO.01	0.00%	DE0001102598
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052	0.00%	US3140MHUW73
ERP OPER LTD 3% DUE 07-01-2029	0.00%	US26884ABL61
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00%	IT0005367492
JAPAN (2 YR ISSUE) .005% 01/04/2024	0.00%	JP1024351N46
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI	0.00%	US3128M94W97
JAPAN(GOVT OF) 0.8% SNR 20/03/42 JPY50000	0.00%	JP1201801N46
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00%	JP1201051891
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033	0.00%	US694308KJ55
JAPAN(GOVT OF) 1.9% SNR 20/12/28 JPY50000	0.00%	JP1201081914
CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2047	0.00%	US161175BU77
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	IT0005345183
SPAIN(KINGDOM) .8% 30/07/2029	0.00%	ES0000012K53
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00%	JP1200951760
ARIZONA PUB SVC CO NT 3.35% 05-15-2050	0.00%	US040555DB74
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00%	US03523TBT43
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
CENOVUS ENERGY INC 5.4% 06-15-2047	0.00%	US15135UAR05
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.5% 09-20-2033	0.00%	US233853AU41
TOYOTA MOTOR CRED 4.05% SNR EMTN 13/09/29 EUR	0.00%	XS2597093009
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.00%	DE0001102473
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	0.00%	US19828TAC09
BPCE 4.625%-FRN 02/03/2030 EUR	0.00%	FR001400G6Y4
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00%	US13645RBH66
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00%	XS1933828433
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.692% / R 1DRBACO AI	0.00%	
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	0.00%	US3137ADSQ11
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00%	US05401AAG67
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI	0.00%	
NATL GAS TRANS PLC 1.625% SNR 14/01/2043GBP	0.00%	XS2284250441
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00%	IT0005433690
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-202	0.00%	US46647PCV67
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00%	JP12009216C0
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00%	BE0000291972

BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00%	IT0005090318
ITALY(REP OF) 7.25% SNR 01/11/26 EUR0.01	0.00%	IT0001086567
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93	0.00%	JP1200931739
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.00%	JP1200891685
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
LCH_OIS BOFAGB2U 12/04/2033 GBP P 1DSONIA / R 4.941% AR	0.00%	
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00%	JP1200861647
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00%	IT0004286966
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00%	XS2345035963
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2	0.00%	US78449MAA45
MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000	0.00%	USY6142NAF51
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00%	US3133KJGF30
PRAEMIA HEALTHCARE 5.5% SNR 19/09/28 EUR100000	0.00%	FR001400KL23
FEDERAL HOME LN MTG CORP POOL #SD-8089 2.5% 06-01-205	0.00%	US3132DV7A70
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.00%	JP1200851630
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	0.00%	GB00BM8Z2S21
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	CA135087K528
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	AU0000075681
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00%	US3133KYT901
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.00%	JP1200841615
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	IT0005340929
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00%	IT0005170839
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2(0.00%	GB00B8429V04
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	JP1201721L45
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00%	DK0009922320
CALL SWO USD BARCGB22 P 1DSOFR / R 3.881% SO240620US3.	0.00%	
GERMANY(FED REP) 4.75% SNR 04/07/28 EURO.01	0.00%	DE0001135085
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
GNMAIL POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US36179TG585
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.00%	AU0000106411
ITALY(REPUBLIC OF) .45% 15/02/2029	0.00%	IT0005467482
PVTPL CSC HOLDINGS LLC 11.25% 05-15-2028	0.00%	US126307BM89
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00%	JP1300321A34
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.00%	JP1200781563
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	ES0000012A89
PVTPL FNMA SER 20-SBT1 CLS 1M2 FLTG RT DUE 02-25-2040	0.00%	US20753VBE74
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00%	IT0005363111
CENTRAL AMER BOTTL 5.25% GTD SNR 27/04/29 USD	0.00%	USG20038AA61
JAPAN (20 YR TBOND .5% 20/12/2041	0.00%	JP1201791N14
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00%	AU3FN0050126
NEW WORLD DEVELOPMENT CO LTD	0.00%	HK0000608585
PARAGUAY REP OF 3.849% 3.849% 28/06/2033	0.00%	USP75744AL92
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	0.00%	US925650AC72
LCH_OIS BOFAGB2U 22/04/2026 GBP P 3.804% / R 1DSONIA AR	0.00%	
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00%	DE0001102465
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	0.00%	US694308JN86
MOBICO GROUP PLC 4.875% GTD SNR 26/09/31EUR	0.00%	XS2693304813
STELLANTIS NV 4.25% 16/06/2031	0.00%	XS2634690114
SEIKO EPSON CORPORATION	0.00%	JP3414750004
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR	0.00%	XS2388557998
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	FR0010171975
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00%	IT0005094088
FNMA 2.5% MBS 01/04/2050 USD'CA5504F' POOL #CA5504 2.5	0.00%	US3140QDDJ06
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	US3132QRB902
CCP DUE FROM GOLDMAN SACHS	0.00%	
BANK AMER CORP 3.419% 12-20-2028	0.00%	US06051GHD43
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	IT0004532559
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNNGP775
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 BF	0.00%	US31329QM403
SANTANDER HLDGS USA INC 2.49% 01-06-2028	0.00%	US80282KBC99
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00%	ES0000012B88
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.00%	AU3TB0000150
JFIN CLO 2017-II LTD / JFIN CLO 6.64946%09-20-2029	0.00%	US46593CAA71
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00%	JP1103411FC6
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.00%	US912810RQ31
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00%	JP1103381F34
FNMA POOL #FS2380 4% 08-01-2051 BEO	0.00%	US3140XHUE56
LCH_IRS BOFAGB2U 11/01/2033 EUR P 2.915% / R 6MEURIB AR	0.00%	
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00%	US3140XHB894

GERDAU SA	0.00%	BRGGBRACNPR8
EDP FINANCE BV 3.875% SNR 11/03/2030 EUR	0.00%	XS2542914986
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
CANADA(GOVT OF) 1% BDS 01/09/2026 CAD1'L930	0.00%	CA135087L930
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	ES0000012E51
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00%	NL0012818504
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
OJI HOLDINGS CORP	0.00%	JP3174410005
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	0.00%	US55903VBC63
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00%	US437076CQ35
CONAGRA BRANDS INC 5.3% 10-01-2026	0.00%	US205887CJ91
TOLL BROS FIN CORP 3.8% DUE 11-01-2029	0.00%	US88947EAU47
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.00%	US912810RS96
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	US36179MVR86
GNMA POOL #MA4263 4% 02-20-2047 BEO	0.00%	US36179SWY98
FISERV INC 5.45% DUE 03-02-2028	0.00%	US337738BD90
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	0.00%	US17327CAQ69
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-202!	0.00%	XAG7739PAM23
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00%	IT0005422891
LCH_OIS CHASUS33 20/06/2026 GBP P 1DSONIA / R 5.436% 466	0.00%	
INTUIT INC 5.125% 09-15-2028	0.00%	US46124HAF38
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00%	US36297CTN91
BANCO SANTANDER SA 5.588% 08-08-2028	0.00%	US05964HAU95
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00%	US210518DA13
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
PVTPL LKQ CORP SR NT 5.75% 06-15-2028	0.00%	US501889AC33
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.00%	DE0001135226
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
FNMA POOL #BP3414 2.0% 05-01-2036	0.00%	US3140KAYL48
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU0000101792
FNMA POOL #FM5423 2.5% 01-01-2051 BEO	0.00%	US3140X9AZ81
ITALY(REP OF) 0.95% SNR 01/12/31 EUR1000	0.00%	IT0005449969
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	IT0004644735
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-:	0.00%	US19828TAE64
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
SIGMA ALIMENTOS SA 4.125% GTD SNR 02/05/26 USD	0.00%	USP8674JAE93
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	US55951PBA49
NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 USD	0.00%	XS1717011982
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
MITSUBISHI UFJ .953% DUE 07-19-2025	0.00%	US606822BW35
JAPAN (20 YR TBOND) .5% 20/03/2038	0.00%	JP1201641J38
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-:	0.00%	US57164PAH91
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	BE0000347568
PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS }	0.00%	
GERMANY(FED REP) 1.75% BDS 15/02/24 EUR0.01	0.00%	DE0001102333
JAPAN(GOVT OF) 0.5% SNR 20/09/41 JPY50000	0.00%	JP1201781MA3
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00%	JP1201651J76
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	0.00%	US09261HAB33
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01	0.00%	DE0001135069
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	USU5007TAD73
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.00%	JP1201591GC4
MPLX LP 2.65% DUE 08-15-2030	0.00%	US55336VBQ23
GERMANY(FED REP) 0% SNR 13/10/23 EUR0.01'178	0.00%	DE0001141786
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00%	AU0000047003
SOUTHERN CO 5.2% 06-15-2033	0.00%	US842587DR51
BARCLAYS PLC 6.369%-FRN SNR 31/01/31 GBP	0.00%	XS2570940226
CREDIT AGRICOLE SA 6.375%-FRN 14/06/2031GBP	0.00%	FR001400IKV7
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00%	US36179TSL23
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.00%	GB00B39R3707
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7417	0.00%	US36179WVG282
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.00%	JP1201581G90
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12

JAPAN(GOVT OF) 0.6% SNR 20/09/37	JPY50000	0.00%	JP1201621H91
RATIONAL AG		0.00%	DE0007010803
PVTPL REGAL REXNORD CORP 6.4% DUE	04-15-2033	0.00%	US758750AF08
AT&T INC 3.5% DUE 09-15-2053 REG		0.00%	US00206RKJ04
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR		0.00%	
OMAN (SULTANATE) 6.75% SNR MTN 17/01/48 USD		0.00%	XS1750114396
FRANCE(GOVT OF) T BOND 3.0% 25/05/2033		0.00%	FR001400H7V7
ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000		0.00%	IT0005383309
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A7.57257% 06-17-20:		0.00%	US00217VAA89
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000		0.00%	IT0005282527
SECURITAS AB		0.00%	SE0000163594
FUT PUT DEC 23 U.S. T-BONDS 1110		0.00%	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000		0.00%	AU000XCLWAQ1
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL F 1		0.00%	US30227FAN06
FHLMC GOLD G08721 3 09-01-2046		0.00%	US3128MJYT11
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030		0.00%	AU0000087454
SPAIN(KINGDOM OF) 0.25% SNR 30/07/24 EUR1000		0.00%	ES0000012E85
MARVELL TECHNOLOGY INC 2.95%	04-15-2031	0.00%	US573874AJ32
GERMANY(FED REP) 1.8% BDS 15/08/2053	EURO.01	0.00%	DE0001102614
MARRIOTT INTERNATIONAL 2.85% DUE	04-15-2031 BEO	0.00%	US571903BG74
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000		0.00%	IT0005083057
CAIXA BANK .75% 26/05/2028		0.00%	XS2346253730
PUT BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 54.:		0.00%	
GERMANY(FED REP) 0% GTD SNR 18/10/24	EURO.01	0.00%	DE0001141802
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW	SO240402AU3	0.00%	
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI		0.00%	US911163AA17
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000		0.00%	AU000XCLWAU3
FEDERAL HOME LN MTG CORP POOL #C91841	3.5% 07-01-203:	0.00%	US3128P8BJ90
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.00%	JP1300341B39
MSTB03	WEST PAC	0.00%	
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS	BOOK EN 2% C	0.00%	US44891ABX46
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI		0.00%	US912810QA97
GERMANY(FED REP) 0% SNR 15/05/2035	EURO.01	0.00%	DE0001102515
JAPAN(GOVT OF) 1.4% SNR 20/03/53	JPY50000	0.00%	JP1300781P48
AROUNDTOWN SA 0.375% SNR 15/04/2027 EUR		0.00%	XS2421195848
FHLMC POOL# RA8751 6.0%	03-01-2053	0.00%	US3133KQWL66
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG	04-25-2037	0.00%	US68403FAA49
FNMA POOL #BU7573 3% 01-01-2052 BEO		0.00%	US3140M9MX25
HIKARI TSUSHIN INC		0.00%	JP3783420007
UK(GOVT OF) 3.5% BDS 22/10/2025 GBP1000		0.00%	GB00BPCJD880
NETHERLANDS GOVT NETH GOVT 0.25%	DUE 15/07/2025	0.00%	NL0011220108
HITACHI CONSTRUCTION MACHINE		0.00%	JP3787000003
ITALY(REP OF) 2.2% SNR 01/06/2027	EUR1000	0.00%	IT0005240830
BELGIUM(KINGDOM) 1% SNR 22/06/26	EURO.01'77'	0.00%	BE0000337460
JAPAN(GOVT OF) 0.5% SNR 20/03/60	JPY50000	0.00%	JP1400131L54
L E LUNDBERGFÖRETAGEN AB - B SHARES		0.00%	SE0000108847
JAPAN(GOVT OF) 2.2% BDS 20/03/31	JPY50000	0.00%	JP1201251B37
BANK OF AMERICA CORPORATION 6.204% DUE 11-10-2028 BEC		0.00%	US06051GLC14
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC		0.00%	
FEDERAL HOME LN MTG CORP POOL #SD1461 3%05-01-2052 BI		0.00%	US3132DNST26
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:		0.00%	US81375WGV28
JAPAN(GOVT OF) 1.8% SNR 20/09/43	JPY50000	0.00%	JP1300401D91
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.00%	NL0010721999
C&W SR FINANCING D 6.875% SNR 15/09/2027USD		0.00%	USG3165UAA90
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000		0.00%	GB00BFWFPP71
FNMA POOL #MA4446 2% 10-01-2041 BEO		0.00%	US31418D5G33
GOLDMAN SACHS FIXED 2.615%	04-22-2032	0.00%	US38141GYB49
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037	EUR1000	0.00%	ES0000012932
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR		0.00%	XS2289877941
FED HOME LN MTG 2.5% DUE 05-01-2050		0.00%	US3133KH4B90
NETHERLANDS KING 0.5% SNR 15/07/26	EUR1'REGS	0.00%	NL0011819040
GERMANY(FED REP) 0% SNR 15/08/2050	EURO.01	0.00%	DE0001102481
SAMHALLSBYGGNADSBO 2.625% 31/12/2049		0.00%	XS2272358024
ITALY(REPUBLIC OF) 3.5% 15/01/2026		0.00%	IT0005514473
FRANCE(GOVT OF) 144A	0.75% SNR BDS 25/05/20:	0.00%	FR0014004J31
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG		0.00%	US404280CT42
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000		0.00%	AU000XCLWAR9
ITALY(REP OF) 0.5% BDS 01/02/2026	EUR1000	0.00%	IT0005419848
MARRIOTT INTL INC NEW 5.45%	09-15-2026	0.00%	US571903BM43
FNMA POOL #FM7815 2% 05-01-2036 BEO		0.00%	US3140XBVH09
ONEOK INC NEW 5.2% DUE 07-15-2048		0.00%	US682680AV54
JAPAN (20 YEAR ISSUE) 1.7% DUE	20/06/2033	0.00%	JP1201451D66

SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	XS2241610000
FHLMC GOLD G67709 3.5% DUE 03-01-2048	0.00%	US3132XCR641
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051	0.00%	US3140M2CY64
JAPAN (40 YR TBOND .7% 20/03/2061	0.00%	JP1400141M51
DNB BANK ASA 2.625% 10/06/2026	0.00%	XS2465774474
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	0.00%	GB00BD0XHX204
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.00%	ES0000012132
POLAND(REPUBLIC .25% 25/10/2026	0.00%	PL0000113460
HALEON US CAPITAL LLC 3.375% 03-24-2027	0.00%	US36264FAK75
JAPAN (20 YR 0.3% .3% 20/09/2039	0.00%	JP1201701KA5
PUBLIC STORAGE 5.125% 01-15-2029	0.00%	US74460WAF41
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00%	JP1201431D38
GEOPARK CHILE LTD 5.5% 17/01/2027	0.00%	USG38327AB13
HP ENTERPRISE CO 5.25% DUE 07-01-2028	0.00%	US42824CBP32
NGK INSULATORS LTD	0.00%	JP3695200000
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00%	US3140FXHP03
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.00%	PL0000107611
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00%	US36179TCX19
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.00%	IT0005437147
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	ES0000012G26
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEC	0.00%	US68389XCJ28
ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043	0.00%	US775109AZ48
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	NL0015031501
LCH_OIS CHASUS33 07/09/2028 GBP P 1DSONIA / R 4.818% 475	0.00%	
GERMANY(FED REP) 0% BDS 16/04/2027 EURO.01	0.00%	DE0001141851
IRSBNZ524 IRS BNZ NZD 111124 RFXD 5.245 PFLT 3ZBSW	0.00%	DUIRSBNZ5244
SING INVESTMENTS FINANCE LTD	0.00%	SG1S02002305
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00%	US3128M84A95
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
FNMA POOL #BU5932 2.0% 12-01-2036	0.00%	US3140M75W22
BELGIUM(KINGDOM .35% 22/06/2032	0.00%	BE0000354630
AMERICAN TOWER CORP 5.25% 07-15-2028	0.00%	US03027XCC20
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00%	JP1201481E36
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00%	JP1201761M45
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00%	COL17CT03748
BANK OF AMERICA CORP 2.299% 07-21-2032	0.00%	US06051GKA66
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	US36179Q6Q92
JAPAN(GOVT OF) 0.8% SNR 20/12/47 JPY50000	0.00%	JP1300571HC4
LCH_IRS BOFAGB2U 24/04/2026 AUD P 3.515% / R 3MBBSW AR	0.00%	
FABBRICA ITALIANA 5.625% 01/08/2027	0.00%	XS2436585355
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	US20914UAF30
GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01	0.00%	DE0001102523
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
JAPAN METROPOLITAN FUND INVEST	0.00%	JP3039710003
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	0.00%	IT0005416570
PVTPL EMERALD DEBT MERGER 6.625% 12-15-2030	0.00%	US29103CAA62
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00%	SG2D18969584
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US466313AM58
FUT SEP 27 CME 3MO SOFR	0.00%	
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	0.00%	US830867AB33
LCH_OIS BOFAGB2U 19/04/2043 JPY P 1.585% / R 1DTONAR AR	0.00%	
LCH_OIS BOFAGB2U 07/02/2030 GBP P 3.005% / R 1DSONIA AR	0.00%	
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
JARDINE CYCLE & CARR	0.00%	SG1B51001017
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00%	US80290CAS35
AMERICAN EXPRESS CO 5.625% 07-28-2034	0.00%	US025816DK20
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	JP1201401C92
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029	0.00%	US01166VAA70
LCH_OIS BOFAGB2U 18/12/2025 GBP P 3.76% / R 1DSONIA ARC	0.00%	
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	0.00%	US3138EA5Z64
BARCLAYS PLC 5.262%-FRN SNR 29/01/34 EUR	0.00%	XS2560422581
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.00%	ES0000012G34
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00%	US62482BAB80
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748

NETHERLANDS KING 0.75% BDS 15/07/2027	EUR1	0.00%	NL0012171458
NETHERLANDS KING 4% SNR 15/01/2037	EUR1	0.00%	NL0000102234
SQUARE ENIX HOLDINGS CO LTD		0.00%	JP3164630000
ITALY(REP OF) 2.5% BDS 01/12/2032	EUR1000	0.00%	IT0005494239
JAPAN(GOVT OF) 2.3% SNR 20/03/39	JPY50000	0.00%	JP1300301940
TOHO CO LTD JPY		0.00%	JP3598600009
INGERSOLL-RAND 5.75% DUE 06-15-2043		0.00%	US45687AAG76
ITALY(REPUBLIC OF) 3.8% 15/04/2026		0.00%	IT0005538597
CARS-DB4 LP / 4.95% DUE 02-15-2050		0.00%	US12510HAJ95
HANG MINI 2310 FUT		0.00%	DU00HMI23101
GNMAII POOL #MA5136 3.5%	DUE 04-20-2048	0.00%	US36179TV519
PETROLEOS MEXICANOS 8.75%	06-02-2029/10-26-2022	0.00%	US71654QDL32
BAYER AG 4.625% 26/05/2033		0.00%	XS2630111719
JAPAN(GOVT OF) 0.1% SNR 20/12/27	JPY50000	0.00%	JP1103491HC4
JAPAN(GOVT OF) 0.7% SNR 20/03/51	JPY50000	0.00%	JP1300701M48
FNMA POOL #FS1108 2.5% 09-01-2051	BEO	0.00%	US3140XGGS26
JAPAN (30 YR TBOND .7% 20/06/2051		0.00%	JP1300711M79
FUTURES MARGIN-SGD		0.00%	
BAYER AG 4.25% SNR 26/08/29	EUR1000	0.00%	XS2630112014
NATL BK OF CANADA 3.5% GTD 25/04/28	DUALCURR	0.00%	XS2615559130
FNMA POOL #AY7071 2.5% 04-01-2045	BEO	0.00%	US3138YL2D27
LCH_OIS BOFAGB2U 09/26/2035	USD P 4.113% / R 1DSOFR ARC	0.00%	
GERMANY(FED REP) 0% BDS 15/08/2030	EURO.01	0.00%	DE0001030708
BQE FED CRED MUT 4.125% SNR 18/09/2030	EUR	0.00%	FR001400K038
SARTORIUS FIN BV 4.875% GTD SNR 14/09/35	EUR	0.00%	XS2676395408
SECRETARIA TESOURO 0% T-BILL 01/07/27	BRL1000	0.00%	BRSTNCLTN871
NATIONAL GRID 0.25% SNR EMTN 01/09/28	EUR	0.00%	XS2381853279
BP CAP MKTS B.V 4.323% GTD SNR 12/05/35	EUR	0.00%	XS2620585906
GERMANY(FED REP) 6.25% BDS 4/1/2030	EURO.01 SER '00'	0.00%	DE0001135143
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033	AU	0.00%	AU000XCLWAG2
NOVA KREDITNA BANKA MARIBOR 1.875%	27/01/2025	0.00%	XS2430442868
EUROFINS 4.75% 06/09/2030		0.00%	XS2676883114
LCH_OIS BOFAGB2U 10/03/2033	JPY P 0.255% / R 1DTONAR AR	0.00%	
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42	SGD1000	0.00%	SG3254976487
COVENTRY BS 2.625%-FRN GTD 07/12/26	EUR	0.00%	XS2534984716
FRANCE(GOVT OF) 3% BDS 25/05/2054	EUR1'144A	0.00%	FR001400FTH3
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.00%	ES00000124C5
ITALY(REP OF) 0.6% BDS 01/08/2031	EUR1000	0.00%	IT0005436693
MORGAN STANLEY 2.943% DUE	01-21-2033	0.00%	US61747YEL56
ORACLE CORP 6.15% DUE 11-09-2029		0.00%	US68389XCH61
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN	3.875% C	0.00%	US98981BAA08
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE	COML M SR SECD	0.00%	US00489TAA43
ENGIE 4.25% SNR EMTN 11/01/43	EUR	0.00%	FR001400F1M1
PVTPL SEADRILL FIN LTD 8.375%	08-01-2030	0.00%	US81172QAA22
FHLMC POOL #QN6604 2.0% 06-01-2036		0.00%	US3133GDKR08
CYBERAGENT INC		0.00%	JP3311400000
NATWEST GROUP PLC 5.125%-FRN PERP	GBP200000	0.00%	XS2258827034
JAPAN(GOVT OF) 0.7% SNR 20/03/37	JPY50000	0.00%	JP1201601H38
FORD MOTOR CREDIT CO LLC 3.25% DUE	09-15-2025	0.00%	XS2229875989
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASE		0.00%	
VERIZON COMMUNICATIONS INC NT 2.355%	03-15-2032	0.00%	US92343VGN82
BELGIUM KINGDOM 2.6%	22/06/2024	0.00%	BE0000332412
PBF HLDG CO LLC 6.0% DUE	02-15-2028 REG	0.00%	US69318FAJ75
PVTPL CSL FINANCE PLC 4.625% DUE	04-27-2042/04-27-202	0.00%	US12661PAD15
MPT OPER PARTNERS. 2.55% GTD SNR	05/12/23 GBP	0.00%	XS2085724073
ITALY(REP OF) 0.35% SNR 01/02/25	EUR1000	0.00%	IT0005386245
NATIONWIDE B/S 5.625%-FRN GTD 28/01/26	GBP	0.00%	XS0584363724
JAPAN(GOVT OF) 0.6% SNR 20/06/37	JPY50000	0.00%	JP1201611H69
SHELL INTL FIN B V 2.875% DUE 11-26-2041		0.00%	US822582CK64
PATTERSON-UTI ENERGY INC 7.15%	10-01-2033	0.00%	US703481AD36
LCH_OIS BOFAGB2U 09/02/2030	GBP P 3.033% / R 1DSOFR ARC	0.00%	
PENSKE TRUCK LEASING CO LP/PTL FIN SR NT144A	5.875% 11-1!	0.00%	US709599BR43
PVTPL ERAC USA FINANCE LLC 5.4%	05-01-2053	0.00%	US26884TAX00
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC	NT 5.6% 08-08-2!	0.00%	US233853AS94
LCH_OIS BOFAGB2U 07/22/2033	USD P 3.234% / R 1DSOFR ARC	0.00%	
JAPAN(GOVT OF) 0.4% SNR 20/09/49	JPY50000	0.00%	JP1300641KA3
FNMA POOL #FM3914 3.5% 05-01-2047	BEO	0.00%	US3140X7K407
PVTPL REGAL REXNORD CORP 6.05% DUE	02-15-2026 BEO	0.00%	US758750AC76
ONEOK INC 6.625% DUE 09-01-2053		0.00%	US682680BN20
SAMSE SA		0.00%	FR0000060071
UNITED STATES TREAS BDS DTD 00206 4.5%	DUE 05-15-2038 RI	0.00%	US912810PX00
MITSUBISHI UFJ FINANCIAL GROUP INC	5.242% DUE 04-19-2!	0.00%	US606822CY81

ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR	0.00%	XS2176621170
UNITED MEXICAN STS T NOTE 5.4% DUE 02-09-2028/01-09-21	0.00%	US91087BAU44
MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC	0.00%	US58503UAC71
ITALY(REP OF) 2.8% BDS 15/06/2029 EUR1000	0.00%	IT0005495731
PVTPL TENET HEALTHCARE CORP 6.75% 05-15-2031	0.00%	US88033GDT40
UK(GOVT OF) 4.5% BDS 07/06/2028 GBP1000	0.00%	GB00BMF9LG83
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32 EUR	0.00%	FR001400CND2
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR	0.00%	XS2496028924
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	0.00%	US110122DV75
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0	0.00%	US842400HQ95
FEDERAL HOME LOAN BANKS 3% 01-01-2052	0.00%	US3132DVL869
LCH_IRS BOFAGB2U 09/06/2052 AUD P 3.55% / R 6MBBSW ARII	0.00%	
COREBRIDGE FINL INC SR NT 3.5% 04-04-2025	0.00%	US21871XAB55
META PLATFORMS INC 5.75% 05-15-2063	0.00%	US30303M8R66
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	JP1201571G68
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00%	US83368RBM34
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0J16
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	0.00%	DE0001135044
TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023	0.00%	US874054AK58
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	JP1201541F90
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
SOUTHN CAL EDISON 6% DUE 01-15-2034	0.00%	US842400ES88
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	0.00%	BE0000320292
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00%	GB00B669WX96
WENDEL INVESTISSEMENT	0.00%	FR0000121204
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00%	US20268JAB98
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.00%	GB00BDCHBW80
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
FS KKR CAP CORP 1.65% 10-12-2024	0.00%	US302635AJ69
CITY DEVELOPMENTS	0.00%	SG1R89002252
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	US75885WBA80
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%	0.00%	US3133KJQ67
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.00%	JP1300231675
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00%	NO0010705536
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	JP1201171A43
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.00%	JP1201711L13
FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
FUT JUN 27 CME 3MO SOFR	0.00%	
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00%	JP13002918A0
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
FUT MAR 25 CME 3MO SOFR	0.00%	
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00%	US3140QMV680
CK INFRASTRUCTURE	0.00%	BMG2178K1009
FANNIE MAE POOL #FN CA6614 3.0% 08-01-2050 USD	0.00%	US3140QEK433
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00%	DK0009923567
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
DENTSPLY SIRONA INC	0.00%	US24906P1093
FHLMC POOL #SD8186 3.5% 11-01-2051	0.00%	US3132DWCX92
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	0.00%	US91324PEX69
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.00%	FR0013480613
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BI	0.00%	US3132M9BZ64
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.00%	JP1300601JA9
LIXIL CORPORATION	0.00%	JP3626800001
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	0.00%	US91324PE574
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	GB00BYMZX75
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744ACS0
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	JP1300671L78
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00%	US31418DWR96
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00%	US03040WAX39
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00%	XS2054210252

CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
TARGA RES CORP 4.2% 02-01-2033	0.00%	US87612GAA94
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.00%	GB00BMBL1F74
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU	0.00%	US53946JAC80
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.00%	JP1400021950
CVS HEALTH CORP 5.875% 06-01-2053	0.00%	US126650DZ02
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
DOMESTIC MASTER FORWARDS RECEIVABLE FROM ANZ	0.00%	
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
CANADA GOVT BD 2.0% 01/06/2032	0.00%	CA135087N597
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	0.00%	US797440CA05
WASHINGTON MUT MTG PASS-THROUGH CTFS WMALT SERS	0.00%	US93936HAA41
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	0.00%	BE0000335449
BECTON DICKINSON .334% 13/08/2028	0.00%	XS2375844144
AMGEN INC 5.6% DUE 03-01-2043	0.00%	US031162DS61
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00%	ES00000128C6
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00%	US912810FM54
TRY BNP PARIBAS A/C	0.00%	
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.00%	BE0000324336
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00%	JP1201421D22
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
AT&T INC 3.5% DUE 06-01-2041	0.00%	US00206RJZ64
PVTPL ALTICE FRANCE HLDG S A NT 144A 10.5% 05-15-2027	0.00%	US02156TAB08
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	0.00%	US437076CC49
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00%	JP1201101944
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00%	JP1201341C38
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
POST HLDGS INC 4.625% DUE 04-15-2030	0.00%	US737446AQ74
FNMA POOL #FS1911 3% 08-01-2051 BEO	0.00%	US3140XHDR52
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00%	JP1201321BC7
HONGKONG LAND HOLDINGS LTD	0.00%	BMG4587L1090
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
HESS CORP 5.6% DUE 02-15-2041	0.00%	US42809HAD98
SPAIN(KINGDOM OF) 3.55% BDS 3.55% 31/10/2033	0.00%	ES0000012L78
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCM652
TRANSALTA CORP 7.75% DUE 11-15-2029 BEO	0.00%	US89346DAH08
ABBVIE INC 4.45% DUE 05-14-2046	0.00%	US00287YAW93
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00%	JP1201361C58
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
PARK PL SECS INC FLTGT RT 6.1842% DUE 03-25-2035	0.00%	US70069FGE16
CALL FXO UBSWGB2L 22/11/2023 EUR/USD 1.075 European 47t	0.00%	
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00%	XS2431964001
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00%	US20030NDK46
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	0.00%	XS2298459426
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00%	GB0002404191
JAPAN (30 YR TBOND) .7% 20/12/2050	0.00%	JP1300691M16
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00%	US345397B512
ALLY FINL INC 7.1% DUE 11-15-2027	0.00%	US02005NBR08
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00%	XS2291340433
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.465% / R 3MBBSW AR	0.00%	
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032	0.00%	US694308KC03
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
LCH_IRS CHASUS33 17/07/2033 NZD P 4.668% / R 3MBBR 3229t	0.00%	
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
ORACLE CORP 4.9% 02-06-2033	0.00%	US68389XCP87
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2553
AMERICAN HOMES 4 RENT 3.625% 04-15-2032	0.00%	US02666TAE73
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.00%	AU3TB0000192
MPLX LP 4.5% 04-15-2038	0.00%	US55336VAM28
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020	0.00%	US15135BAV36
CALL BONDOPT DEUTGB2L 01/22/2024 US TREASURY N/B 1. 71.	0.00%	
PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375%	0.00%	US071705AA56
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	0.00%	US828807DF17
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00%	US69121KAG94
NE PROPERTY B.V. 2.0% 20/01/2030	0.00%	XS2434763483
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00%	XS2370445921

CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00% US3137ANKY09
JAPAN(GOVT OF) 0.5% SNR 20/03/49 JPY50000	0.00% JP1300621K47
PVTPL STACK INFRASTRUCTURE ISSUER LLC 4.54% DUE 02-25-2	0.00% US85236KAA07
ADLER FING S.A R 12.5% BDS 30/06/25 EUR1000	0.00% DE000A3LF6J0
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	0.00% ES0000012H33
TD SYNEX CORP 2.375% 08-09-2028	0.00% US87162WAH34
ROGERS COMMS INC 5.25% GTD SNR 15/04/52 CAD1	0.00% CA775109BX82
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565	0.00% US69640GAG01
BELGIUM(KINGDOM) 3% BDS 22/06/2033 EUR0.01	0.00% BE0000357666
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00% IT0005327306
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00% ES00000128E2
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00% US11135FBK66
HOMEBA NC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00% US43739ECR62
MIDAS O PCO HLDGS 5.625% DUE 08-15-2029	0.00% US59565JAA97
PVTPL HYUNDAI CAPITAL AMERICA 5.7% 06-26-2030	0.00% US44891ACJ43
CANADA(GOVT OF) 2% SNR 01/06/2028 CAD1'H235	0.00% CA135087H235
JAPAN(GOVT OF) 0.6% SNR 20/09/50 JPY50000	0.00% JP1300681LA7
SAGAX AB 1.0% 1.0% 17/05/2029	0.00% XS2342227837
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00% JP1201441D44
FUT MAR 24 LIF 3M EURIBOR	0.00%
ITALY(REPUBLIC OF) 144A 4.0% 30/04/2035	0.00% IT0005508590
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025	0.00% US65339KBS87
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00% US36180GC324
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00% IT0005177909
BPCE 2.125%-FRN LT2 13/10/46 EUR	0.00% FR0014005V67
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00% XS2294495838
AMGEN INC 5.75% DUE 03-02-2063	0.00% US031162DU18
DENMARK(KINGDOM) 0.5% SNR 15/11/2029 DKK0.01	0.00% DK0009923807
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00% IT0005217390
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	0.00% US694308KK29
HAKUHODO DY HOLDING INC	0.00% JP3766550002
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00% US3140X6WG24
FREDDIE MAC STACR REMIC TR NT FLT G RATE CL M-2 144A 8.11	0.00% US35566AAH23
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00% JP1400101H56
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202	0.00% US842400HT35
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00% XS2122174415
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.00% FR0000187635
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00% US3140X6MR98
FNMA POOL #FS0973 3% 08-01-2050 BEO	0.00% US3140XGCK36
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00% IT0005162828
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00% US12513GBG38
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00% DK0009923138
FED HOME LN MTG 2% DUE 11-01-2051	0.00% US3133KNA946
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00% JP1300391D69
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'S'	0.00% JP1400051C51
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00% US36179RNX34
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	0.00% NL0015000RP1
PUT SWO GBP BARCGB2 P 3.49% / R 1DSONIA SO241104GB34	0.00%
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00% CA135087ZS68
PUT FXO UBSWGB2L 31/01/2024 GBP/USD 1.2 European 46715	0.00%
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00% US91324PDT66
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	0.00% US3133KMLL71
JAPAN-38 1.8% BDS 20/03/2043	0.00% JP1300381D38
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00% US31416XHP87
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.00% XS2294155739
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.00% US3140FTAP63
AUSTRALIAN GOVERNMENT CGL 3.75% 21/05/2034	0.00% AU0000249302
PVTPL STARWOOD COMMERCIAL MORTGAGE TRUST SR 21-FL2	0.00% US78486BAJ35
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00% JP1201331C14
FEDERAL HOME LN MTG CORP POOL #SB8048 2.0% DUE 06-01	0.00% US3132D55H15
CALL BONDOPT MSLNGB2X 17/10/2023 UNITED KINGDOM GIL !	0.00%
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00% JP13002717A6
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00% XS2288925568
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00% JP1201531F68
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 80	0.00%
FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050	0.00% US01F0126A92
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00% NL0013332430
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-0:	0.00% US3133AQUG00
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00% US90932JAA07
MORGAN STANLEY 5.948% DUE 01-19-2038	0.00% US61747YFB65
BANCO DE SABADELL SA 5.25% 07/02/2029	0.00% XS2583203950

FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BF	0.00%	US3128P8A840
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
SIKA CAPITAL BV 3.75% GTD SNR 03/11/26 EUR	0.00%	XS2616008541
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
TWD BNP PARIBAS A/C	0.00%	
VOLKSWAGEN BK GMBH 4.375% SNR 03/05/2028EUR	0.00%	XS2617456582
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00%	US437076CP51
ITALY(REP OF) 3.35% SNR 01/03/35 EUR1000	0.00%	IT0005358806
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
FNMA POOL #BX1766 5% 11-01-2052	0.00%	US3140N56C33
ITALY(REP OF) 3.25% BDS 01/03/38 EUR1000	0.00%	IT0005496770
DIASORIN SPA	0.00%	IT0003492391
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	JP1300411DC2
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	US31409JTQ30
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
FNMA POOL #MA3121 4% 09-01-2047 BEO	0.00%	US31418CPF58
FUT JUN 24 CME 3MO SOFR	0.00%	
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00%	US02377LAA26
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
LCH_OIS SBSIU33 06/21/2033 USD P 3% / R 1DSOFR SWU0103	0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00%	DUIRSJAN2143
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR	0.00%	XS2432162654
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00%	ES0000012G42
KOEI TECMO HOLDING NPV	0.00%	JP3283460008
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00%	JP1201211A94
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	US3138XBAY07
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3.416% / R 3MBBSW AR	0.00%	
PUT BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 39	0.00%	
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	0.00%	BE0000351602
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	0.00%	NL00150006U0
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00%	NL0015000B11
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 5.7142%	0.00%	US69121TAA34
PUT FXO CITIUS33 11/09/2023 USD/JPY 145 European 4752210:	0.00%	
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01	0.00%	BE0000353624
FREDDIE MAC STACR REMIC TR NT CL M-2 VARRATE 144A 7.914	0.00%	US35565TAH23
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
BUONI POLIENNALI CORPBOND .95% 01/03/2037	0.00%	IT0005433195
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00%	CA008911BJ76
GENESIS ENERGY L P 8% DUE 01-15-2027	0.00%	US37185LAM46
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	0.00%	US91324PEE88
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	JP1201561G37
PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028	0.00%	US00775PAA57
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEO	0.00%	US806851AH43
HUMANA INC 5.75% DUE 03-01-2028	0.00%	US444859BU54
HOME DEPOT INC 1.5% 09-15-2028	0.00%	US437076CH36
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	0.00%	US3140X63P45
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00%	US210518DJ22
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
ITALY(REPUBLIC OF) 4.0% 30/10/2031	0.00%	IT0005542359
RONGAN PROPERTY ORD A	0.00%	CNE0000000R6
FUT DEC 23 SFE 5YR BONDLT	0.00%	
NETHERLANDS GOVERNMENT 2.0% 144A 15/01/2054	0.00%	NL00150012X2
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	US31417YVW54
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	JP1400121K57
CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS	0.00%	
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00%	XS2290544068
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	US31417YVW524
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
LCH_IRS CHASUS33 21/03/2033 NZD P 4.404% / R 3MBBR 3229:	0.00%	
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2051	0.00%	US3132DPKP26
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
ORACLE CORPORATION JAPAN	0.00%	JP3689500001
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00%	JP1201291B88

PUT BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 41	0.00%
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.00% GB00BM8Z2V59
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01	0.00% BE0000348574
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00% US11135FAS02
ROCKWOOL A/S	0.00% DK0010219153
LCH_IRS BOFAGB2U 08/11/2027 EUR P 2.967% / R 6MEURIB AR	0.00%
FNMA POOL #FM9210 3% 10-01-2051 BEO	0.00% US3140XDGU41
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00% JP1300661L47
LCH_BASIS BOFAGB2U 18/04/2033 AUD P 1MBBSW / R 3MBBS\	0.00%
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00% JP1300541H31
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00% JP1300551H61
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00% FR0013154028
SPAIN(KINGDOM OF) T BD 144A 3.9% 30/07/2039	0.00% ES0000012L60
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00% IT0005377152
CVS HEALTH CORP SR NT 6% 06-01-2063	0.00% US126650EA42
BELGIUM(KINGDOM 4% NTS 4.0% 28/03/2032	0.00% BE0000326356
PVTPLE NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0	0.00% US644188BG83
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 Bf	0.00% US3128P8BL47
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00% US209111FY40
JPMORGAN CHASE & CO 4.586% 04-26-2033	0.00% US46647PDC77
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00% ES0000012I24
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00% SG3261987691
GENESIS ENERGY L P / GENESIS ENERGY FIN CORP 8.875% DUE (0.00% US37185LAN29
LCH_IRS BOFAGB2U 05/02/2032 EUR P 2.824% / R 6MEURIB AR	0.00%
LCH_IRS BOFAGB2U 04/08/2030 AUD P 4.498% / R 6MBBSW AR	0.00%
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00% US03523TBU16
PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%
FUT DEC 26 ICE SONIA SO3	0.00%
FEDERAL HOME LN MTG CORP POOL #QD3265 1.5% 11-01-205	0.00% US3133B0TW34
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00% JP1300151485
FUT JUN 26 LIF 3M EURIBOR	0.00%
AUSTRALIA(CMNWLTH) 3.5% BDS 21/12/2034 AUD1000	0.00% AU0000274706
FUT MAR 24 BANK ACCEPT 3M	0.00%
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 Bf	0.00% US3128MJYY06
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00% US59259YGF07
SITC INTERNATIONAL	0.00% KYG8187G1055
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00% XAL5000DAD92
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00% BE0000346552
FUT MAR 26 CME 3MO SOFR	0.00%
NUVEI CORP	0.00% CA67079A1021
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00% JP1300491FC9
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	0.00% IT0005402117
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00% BE0000331406
FUT MAR 27 CME 3MO SOFR	0.00%
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00% US35565JAH41
LCH_IRS BOFAGB2U 23/09/2051 AUD P 3.578% / R 6MBBSW AR	0.00%
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBS\	0.00%
FNMA POOL #FM8981 3% 10-01-2051 BEO	0.00% US3140XC6T06
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6:	0.00%
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00% CA135087YQ12
FUT JUN 25 LIF 3M EURIBOR	0.00%
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00% NL0015614579
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00% US91324PBW14
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00% JP1300431E60
FEDERAL HOME LN MTG CORP POOL #QG0749 5%04-01-2053 B	0.00% US3133C0ZN50
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00% US694308JY42
PVTPLE GN BONDCO LLC 9.5% 10-15-2031	0.00% US36267QAA22
CHINA GALAXY SECURITIES CO LTD	0.00% CNE100002FG7
FNMA POOL #FM9330 3% 07-01-2051 BEO	0.00% US3140XDLL86
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033	0.00% US958667AE72
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051	0.00% US3133KME924
FNMA POOL #CB0737 3.0% 06-01-2051	0.00% US3140QKZB74
FNMA POOL #FS3026 2.5% 11-01-2051 BEO	0.00% US3140XJLG61
FEDERAL NATIONAL MORTGAGE ASSOC 1.5% 10-01-2051	0.00% US3140M8W627
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00% US31418BMM53
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	0.00% DE0001030724
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00% XS2385389551
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00% US36178WFX20
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00% IT0005480980
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00% GB00BMBL1D50
SOUTHWEST AIRLINES CO USD	0.00% US8447411088
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00% XS2409096349

BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	BE0000336454
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
FHLMC POOL #0665 3.0% 08-01-2051	0.00%	US3132DMW279
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.00%	US03027XBV10
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 34	0.00%	
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	JP1201201A88
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00%	US649322AJ38
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	US3138LTX603
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
AGPS BONDCO PLC 1.875% PIK 14/01/2026 EUR	0.00%	XS2283224231
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00%	FR0014002JM6
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
LCH_OIS BOFAGB2U 04/18/2024 USD P 4.885% / R 1DSOFR ARC	0.00%	
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	IT0005425233
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00%	US11135FBT75
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
FNMA POOL #BT2752 2.0% 08-01-2036	0.00%	US3140LRBW75
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
PUT BONDOPT MSLNGB2X 14/11/2023 EUROPEAN UNION 1% 3	0.00%	
LCH_RPI BOFAGB2U 01/29/2028 USD P 3.773% / R CPI ARZC290	0.00%	
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00%	XS2393618389
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
JAPAN(GOVT OF) 0.6% SNR 20/12/46 JPY50000	0.00%	JP1300531GCO
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	US3138X5QA80
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
ICE_CDS GOLDUS33 06/20/2028 BUY REPUBLIC OF TURKEY 11. 3	0.00%	
AMERICAN WTR CAP CORP 3.45% 06-01-2029	0.00%	US03040WAU99
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-1	0.00%	US92328MAA18
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00%	US86361GAA40
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050	0.00%	US3140KLH478
FUT DEC 23 CME 3MO SOFR	0.00%	
ITALY(REP OF) 4.35% BDS 01/11/33 EUR1000	0.00%	IT0005544082
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030	0.00%	US31556TAC36
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	0.00%	US797440BX17
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
Outstanding Settlement Payments - JPY	0.00%	
FUT DEC 24 BANK ACCEPT 3M	0.00%	
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	JP1400071E55
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	US50209TAA88
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.00%	US035240AM26
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.00%	DK0009924102
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	0.00%	
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	US3140GT7A21
AEON STORES HK CO HKD0.20	0.00%	HK0000084183
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR0014005E43
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00%	US36179TJX46
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	US3132WJEV96
Indonesian rupiah	0.00%	
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	0.00%	US842400FH15
ABBVIE INC 4.4% DUE 11-06-2042	0.00%	US00287YAM12
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYSBANK PLC	0.00%	
JPMORGAN CHASE & CO 4.452% 12-05-2029	0.00%	US46647PAX42
CME_OIS CHASUS33 07/11/2053 USD P 3.353% / R 1DSOFR 468	0.00%	
FEDERAL HOME LN MTG CORP POOL #QF1653 5%DUE 10-01-20	0.00%	US3133BNZS52
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.682% / R 1DRBACO AI	0.00%	
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00%	JP1400081F45
FUT MAR 26 ICE SONIA SO3	0.00%	
FUT JUN 27 ICE SONIA SO3	0.00%	
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.6	0.00%	US842400HF31
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849

BONOS Y OBLIG DEL 144A 3.45% 30/07/2043	0.00%	ES0000012K95
FRANCE(GOVT OF) TBOND 1.25% 25/05/2038	0.00%	FR0014009O62
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	US36297ETS45
LCH_IRS BOFAGB2U 01/06/2028 AUD P 4.333% / R 6MBBSW AR	0.00%	
CITIGROUP INC NT 3.07% 02-24-2028	0.00%	US172967NG21
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI	0.00%	US31335CAH79
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031	0.00%	US03040WAY12
GNMA POOL 5.5 09-15-2035 BEO	0.00%	US3622A2BQ42
FHLMC GOLD C09063 4 08-01-2044	0.00%	US31292SB824
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SE0007125927
LCH_IRS BOFAGB2U 22/11/2027 EUR P 2.95% / R 6MEURIB ARIF	0.00%	
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK5000	0.00%	SE0004517290
FRANCE(GOVT OF) 144A 2.5% 25/05/2043	0.00%	FR001400CMX2
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00%	US36179TQP39
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.812% / R 3MCDOR ARI	0.00%	
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	US3140FFLC38
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029	0.00%	US205768AS39
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00%	SE0009496367
PVTPL HYUNDAI CAPITAL AMERICA 6.1% 09-21-2028	0.00%	US44891ACN54
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00%	AU000XCLWAP3
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01	0.00%	BE0000344532
CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS	0.00%	
MXN BNP PARIBAS A/C	0.00%	
MSCI SING 2310 FUT	0.00%	SGXDB1293743
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BF	0.00%	US3128P8CC39
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	0.00%	US46647PCR55
LCH_BASIS BOFAGB2U 12/07/2035 AUD P 3MBBSW / R 6MBBS	0.00%	
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00%	US36179TG411
ITALY(REP OF) 4.5% BDS 01/10/2053 EUR1000	0.00%	IT0005534141
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	0.00%	US58933YBF16
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	US3132WEDN92
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	US3140H23B24
FUT CALL DEC 23 T-NOTE OPTION 1105	0.00%	
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO	0.00%	
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	US36230NZR96
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	BE0000343526
JABIL INC 3.6% 01-15-2030	0.00%	US466313AJ20
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	US31418CG406
LCH_BASIS BOFAGB2U 15/12/2032 AUD P 3MBBSW / R 6MBBS	0.00%	
FNMA POOL #BX2229 5% 12-01-2052	0.00%	US3140N6PP15
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	0.00%	US842400GK35
CONS EDISON CO N Y 4.5% DUE 05-15-2058	0.00%	US209111FQ16
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	US3140JGR800
Income Due - SEK	0.00%	
Income Due - MXN	0.00%	
PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031	0.00%	US389286AA34
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	US3140H6C802
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	0.00%	US91324PET57
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20.	0.00%	USG8650YAG91
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	CA135087C939
FNMA 2.5% MBS 01/07/2050 USD'CA6347F' POOL #CA6347 2.5	0.00%	US3140QEBR23
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00%	SE0013935319
CONS EDISON CO N Y 3.875% DUE 06-15-2047	0.00%	US209111FL29
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	US31418BQ902
LCH_IRS BOFAGB2U 11/02/2024 AUD P 4.32% / R 6MBBSW ARII	0.00%	
SPAIN(KINGDOM OF) 1% BDS 30/07/2042 EUR1000	0.00%	ES0000012J07
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	US36179TCW36
BELGIUM(KINGDOM) 144A 1.4% 22/06/2053	0.00%	BE0000355645
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	US3128PXP595
FNMA POOL #BW9308 5% 09-01-2052 BEO	0.00%	US3140N2KW07
LCH_IRS BOFAGB2U 25/09/2028 AUD P 4.419% / R 6MBBSW AR	0.00%	
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	0.00%	US210518CU85
WYNYARD GROUP LTD TEMP	0.00%	DU00WYNNZDZ1
SAN DIEGO GAS & 4.15% DUE 05-15-2048	0.00%	US797440BW34
FNMA POOL #CA4794 3.0% DUE 12-01-2049	0.00%	US3140QCKG01
AMERCO INC	0.00%	US0235861004
CONS EDISON CO N Y 4.625% DUE 12-01-2054	0.00%	US209111FF50
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	US31371NPJ80
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	US3132WJEU14

FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	US3140F8BQ97
FUT SEP 24 BANK ACCEPT 3M	0.00%	
FHLMC GOLD Q44452 3 11-01-2046	0.00%	US3132WH5N19
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01	0.00%	BE0000340498
LCH_IRS BOFAGB2U 15/12/2023 AUD P 3.63% / R 3MBBSW ARII	0.00%	
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00%	GB00BLBDX619
Mexican peso	0.00%	
FUT SEP 25 LIF 3M EURIBOR	0.00%	
LCH_BASIS BOFAGB2U 12/05/2030 AUD P 3MBBSW / R 6MBBS\	0.00%	
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	US31374CL534
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	0.00%	US209111FD03
LCH_OIS SBSIUS33 20/03/2034 GBP P 1DSONIA / R 4.5% SWU01	0.00%	
FOX CORP COM	0.00%	US35137L2043
PVTPL PBF HLDG CO LLC 7.875% 09-15-2030	0.00%	US69318FAL22
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
FUT JUN 26 ICE SONIA SO3	0.00%	
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	US3138M0CZ10
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	US3140F4UB04
South African rand	0.00%	
MPLX LP 4% 03-15-2028	0.00%	US55336VAR15
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
MONDELEZ INTL INC 0.25% 17/03/2028 DUAL CURR	0.00%	XS2312722916
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	ES0000012H58
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
JQW PLC ORD NPV	0.00%	JE00BGCZHC53
Income Due - ZAR	0.00%	
FUT CALL DEC 23 T-NOTE OPTION 1110	0.00%	
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.49% SO241104GB3	0.00%	
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	US3140FHLJ47
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	US31418BQL35
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	0.00%	
WESTPAC	0.00%	
SAN DIEGO GAS & 4.5% DUE 08-15-2040	0.00%	US797440BM51
FHLMC GOLD Q45094 3 12-01-2046	0.00%	US3132WJUJ30
FUT SEP 24 ICE SONIA SO3	0.00%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00%	
FUT JUN 25 CME 3MO SOFR	0.00%	
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	0.00%	
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPCL57
SOUTH CAL EDISON 4% DUE 04-01-2047	0.00%	US842400GG23
INVESCO LIMITED	0.00%	BMG491BT1088
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	US31417Y6Q53
CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
Swiss franc	0.00%	
FINABL PLC	0.00%	GB00BJ7HMMW26
South Korean won	0.00%	
CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESOBLIGATION O	0.00%	
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	0.00%	
LCH_OIS BOFAGB2U 22/03/2024 AUD P 4.183% / R 1DRBACO AI	0.00%	
NT Passive FX overlay 139% (ZMTLIP)	0.00%	
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	US36179RFX18
LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.177% / R 1DRBACO AI	0.00%	
CANADA(GOVT OF) 2.75% BDS 01/12/2055 CAD1	0.00%	CA135087P998
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BI	0.00%	US3132Y2HF64
LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW / R 4.38% ARII	0.00%	
LCH_OIS BOFAGB2U 24/07/2043 GBP P 4.309% / R 1DSONIA AR	0.00%	
LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\	0.00%	
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	US3138XW4S43
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	0.00%	US209111FV01
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	US31418AD548
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	US31417CRL18
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00%	SE0015193313
CONS EDISON CO N Y 3.85% DUE 06-15-2046	0.00%	US209111FH17
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00%	IT0005441883
MYR BNP PARIBAS A/C	0.00%	
FUT 07 DEC 23 EURX EUR-BOBL	0.00%	DE000C7PB922
LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.192% / R 1DRBACO AI	0.00%	
CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
Income Due - CHF	0.00%	
LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\	0.00%	
LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW / R 4.362% AR	0.00%	

Outstanding Settlement Payments - TWD	0.00%
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00% US36180HSP46
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00% US36180CRC54
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00% XS1692485326
CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1:	0.00%
CALL SWO_CDX CITIUS33 10/18/2023 CDX.NA.HY.40 SPSC0DQC	0.00%
CAPITALAND ASCOTT TRUST	0.00% SGXC16332337
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (0.00% US20754FAK84
JPMORGAN CHASE & CO 1.953% 02-04-2032	0.00% US46647PBX33
SAN DIEGO GAS & 3.75% DUE 06-01-2047	0.00% US797440BV50
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00% US31417YW607
CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1:	0.00%
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00% US36292CMK70
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	0.00%
LCH_IRS BOFAGB2U 22/03/2024 AUD P 3MBBSW / R 4.367% AR	0.00%
PHP BNP PARIBAS A/C	0.00%
LCH_BASIS BOFAGB2U 01/03/2048 AUD P 6MBBSW / R 3MBBS\	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 9:	0.00%
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.00% US373334JW27
LCH_BASIS BOFAGB2U 03/02/2028 AUD P 1MBBSW / R 3MBBS\	0.00%
FUT JUN 26 CME 3MO SOFR	0.00%
FUT DEC 23 ICE SONIA SO3	0.00%
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00% US36296KPB25
FUT PUT OCT 23 CME 3M SOFR O 9443	0.00%
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 7:	0.00%
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%
LCH_BASIS BOFAGB2U 04/05/2035 AUD P 3MBBSW / R 6MBBS\	0.00%
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00% SE0016102115
CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 BUNDESREPUB. DEUTS	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	0.00%
LCH_BASIS BOFAGB2U 17/03/2033 AUD P 3MBBSW / R 6MBBS\	0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESOBLIGATION 2	0.00%
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE C	0.00% US3138ALKA40
ADLER GROUP S.A NPV	0.00% LU1250154413
LCH_BASIS BOFAGB2U 12/09/2035 AUD P 1MBBSW / R 3MBBS\	0.00%
LCH_BASIS BOFAGB2U 17/03/2033 AUD P 1MBBSW / R 3MBBS\	0.00%
FUT SEP 25 ICE SONIA SO3	0.00%
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00% US36291PX433
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	0.00% US525ESC2W88
LCH_BASIS BOFAGB2U 22/03/2035 AUD P 3MBBSW / R 6MBBS\	0.00%
Danish krone	0.00%
CONSTELLATION SOFT COM NPV 29092023 SR RTS	0.00% CA21037X1428
CALL BONDOPT CHASGB2L 09/10/2023 FRANCE (GOVT OF) 3 89	0.00%
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.638% SO231102GB	0.00%
New Israeli shekel	0.00%
Swedish krona	0.00%
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	0.00%
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 4.191% AR	0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 9:	0.00%
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	0.00% US90351HAE80
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	0.00%
CALL BONDOPT CHASGB2L 10/04/2023 US TREASURY N/B 1. 92.	0.00%
Singapore dollar	0.00%
Norwegian krone	0.00%
Income Due - SGD	0.00%
Outstanding Settlement Payments - SGD	0.00%
CALL BONDOPT MSLNGB2X 03/10/2023 FRANCE (GOVT OF) 2 9:	0.00%
GAZPROM PJSC-SPON ADR	0.00% US3682872078
CALL SWO USD MSLNGB2X P 1DSOFR / R 3.08% SO231013US3C	0.00%
CALL BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 2.5 :	0.00%
CALL BONDOPT MSLNGB2X 02/10/2023 FRANCE (GOVT OF) 2 9:	0.00%
Hungarian forint	0.00%
CZK BNP PARIBAS A/C	0.00%
ADLER GROUP S.A NPV (TEMP)	0.00% LU2615168379
PVTPPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A:	0.00% US83405RAB33
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00% US80585Y3080
NK LUKOIL PAO	0.00% US69343P1057
PVTPPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	0.00% US06759MAA99
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	0.00% US20754JAA25
PVTPPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-:	0.00% US75907PAA84

PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	0.00%	US35563KAA88
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	0.00%	US57109TAB26
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	0.00%	US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	0.00%	US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	0.00%	US30711XUS16
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	0.00%	US38137PAN06
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00%	US6074091090
PHOSAGRO PJSC GDR	0.00%	US71922G3083
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	0.00%	US38137MAF41
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	0.00%	US35565JAA97
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00%	BE6344703309
NOVATEK PJSC	0.00%	US6698881090
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	0.00%	US35564MAA36
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	0.00%	US67575BAL36
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A	0.00%	US62951MAA80
TAKEON NZD	0.00%	
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	0.00%	US61975FAG46
CONSTELLATION SOFT COM STK NPV TEMP	0.00%	DU0B15C4L6W0
CALL BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS	0.00%	
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	0.00%	US30711XYS79
CALL BONDOPT BNPAGB22 02/10/2023 FRANCE (GOVT OF) 3 91	0.00%	
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	0.00%	US00162LCN55
CALL BONDOPT CHASGB2L 02/10/2023 LAND NORDRHEIN-WES	0.00%	
CALL BONDOPT CHASGB2L 02/10/2023 FRANCE (GOVT OF) 4 11	0.00%	
CALL BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS	0.00%	
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR C	0.00%	US89656GAA22
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00%	US88315LAQ14
CALL BONDOPT BNPAGB22 02/10/2023 BELGIUM KINGDOM 3%	0.00%	
CALL SWO USD MSLNGB2X P 1DSOFR / R 3.114% SO231010US3	0.00%	
PVTPL FNMA FLTG 01-25-2040 BEO	0.00%	US20754WAB19
CREDIT SUISSE	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	0.00%	
FX COLLATERAL PAYABLE TO CITIBANK LIMITED, SYDNEY	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	0.00%	
CALL SWO USD CITIUS33 P 1DSOFR / R 3.725% 317U3W7A0 10,	0.00%	
CALL BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 4	0.00%	
TAKEON EUR	0.00%	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/(0.00%	
CALL BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 3	0.00%	
JAPAN 2 YEAR .005% 01/03/2024	0.00%	JP1024341N31
CALL BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 0.7	0.00%	
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00%	GB00BMGR2791
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U3X5A0 10,	0.00%	
CANADA(GOVT OF) 0.75% BDS 01/02/2024 CAD1	0.00%	CA135087M920
KRW BNP PARIBAS A/C	0.00%	
FUT CALL DEC 23 CME 3M SOFR O 9800	0.00%	
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.83% 317U3ZNA5 10,	0.00%	
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.82% 317U3Z5A5 10,	0.00%	
BAYER 7.0% 25/09/2083	0.00%	XS2684846806
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00%	AU3TB0000143
VITAL ENERGY INC 9.75% 10-15-2030	0.00%	US516806AJ59
HARVEST CLO XXII D FRN CLO 01/2032 EUR 'A'	0.00%	XS2395965416
ARES EUROPEAN CXII FRN CLO 04/2032 EUR 'A'	0.00%	XS2391578239
CALL BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 41	0.00%	
PVTPL BANIJAY ENTMT S A S 8.125% 05-01-2029	0.00%	US060335AB23
CALL BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 9	0.00%	
CALL BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 54	0.00%	
PUT SWO USD MSCSUS33 P 4.23% / R 1DSOFR 317U3ZMA6 10/	0.00%	
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 3	0.00%	
FUT MAR 27 LIF 3M EURIBOR	0.00%	
PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.2:	0.00%	
FUT SEP 26 LIF 3M EURIBOR	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	0.00%	
PUT SWO USD GSCMUS33 P 4.22% / R 1DSOFR 317U3Z4A6 10/	0.00%	
LCH_OIS SBSIUS33 09/27/2033 USD P 1DSOFR / R 4.165% SWUC	0.00%	
PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U3X4A1 10/	0.00%	
LCH_BASIS BOFAGB2U 20/01/2028 AUD P 1MBSW / R 3MBBS	0.00%	
PUT SWO USD CITIUS33 P 4.175% / R 1DSOFR 317U3W6A1 10/	0.00%	
LCH_IRS SBSIUS33 28/04/2024 EUR P 3MEURIB / R 2.25% SWUO	0.00%	

PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.4:	0.00%
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	0.00%
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1/	0.00%
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	0.00%
ICE_CD X SBSIUS33 12/20/2028 BUY CDX.NA.HY.41 SWPCOM439	0.00%
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	0.00%
ANZ BANK NZ 11AM A/C	0.00%
PUT BONDOPT MSLNGB2X 17/10/2023 UNITED KINGDOM GIL 9	0.00%
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	0.00%
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	0.00%
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 1C	0.00%
LCH_OIS SBSIUS33 09/13/2033 USD P 1DSOFR / R 3.95% SWU01	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	0.00%
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	0.00%
PUT SWO USD MSCSUS33 P 4.03% / R 1DSOFR 317U3V5A4 10/(0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS	0.00%
LCH_OIS SBSIUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01C	0.00%
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	0.00%
LCH_BASIS BOFAGB2U 23/03/2053 AUD P 6MBBSW / R 3MBBS\	0.00%
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	0.00%
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWUC	0.00%
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWUC	0.00%
FUT SEP 26 CME 3MO SOFR	0.00%
FUT SEP 23 CME 3MO SOFR	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	0.00%
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.00% AU000XCLWAV1
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	0.00%
LCH_OIS SBSIUS33 03/07/2033 USD P 1DSOFR / R 3.45% SWU01	0.00%
CALL BONDOPT MSLNGB2X 14/11/2023 EUROPEAN UNION 1%	0.00%
LCH_OIS SBSIUS33 02/27/2033 USD P 1DSOFR / R 3.43% SWU01	0.00%
LCH_OIS SBSIUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01F	0.00%
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	0.00%
LCH_IRS BOFAGB2U 25/09/2026 AUD P 3MBBSW / R 4.1% ARIR	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 8(0.00%
ICE_CD X SBSIUS33 06/20/2028 BUY CDX.NA.HY.40 SWPCOLQW3	0.00%
FUT SEP 23 ICE SONIA SO3	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	0.00%
LCH_OIS SBSIUS33 03/06/2033 USD P 1DSOFR / R 3.3% SWU01F	0.00%
LCH_OIS SBSIUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01	0.00%
FUT DEC 24 ICE SONIA SO3	0.00%
ICE_CD X GOLDUS33 20/12/2028 BUY ITRAXX EUROPE CROSSOV	0.00%
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	0.00%
ICE_CD X CHASUS33 12/20/2027 BUY CDX.NA.HY.39 32299-7114	0.00%
LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.9% SWU01X	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS SBSIUS33 20/12/2033 AUD P 6MBBSW / R 4.75% SWUC	0.00%
LCH_OIS SBSIUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU01	0.00%
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	0.00%
TOPIX INDEX 2312 FU	0.00% DU00TPX23124
ICE_CD X SBSIUS33 12/20/2028 SELL CDX.EM.40 SWPCOM363	0.00%
PUT BONDOPT MSLNGB2X 03/10/2023 FRANCE (GOVT OF) 2 98	0.00%
LCH_OIS BOFAGB2U 21/02/2033 JPY P 1DTONAR / R 1.254% AR	0.00%
LCH_IRS CHASUS33 06/07/2025 NZD P 3MBBR / R 5.515% 4676	0.00%
49813671 IRS ANZ NZD 110725 RFXD 5.733 PFLT 3ZBSW	0.00% DU0498136711
LCH_IRS CHASUS33 04/08/2025 SEK P 3MSTBOR / R 3.86% 4711	0.00%
PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESOBLIGATION 0 9	0.00%
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
FUT MAR 26 LIF 3M EURIBOR	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWUC	0.00%
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS SBSIUS33 20/03/2034 EUR P 6MEURIB / R 3% SWU01XI	0.00%
LCH_OIS CHASUS33 03/08/2028 CAD P 1DCORRA / R 4.004% 47	0.00%
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.65% ARO	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	0.00%
LCH_OIS BOFAGB2U 09/26/2033 USD P 1DSOFR / R 4.018% ARC	0.00%
PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%

LCH_IRS BOFAGB2U 25/09/2028 AUD P 6MBBSW / R 4.419% AR	0.00%
LCH_IRS BOFAGB2U 25/09/2028 AUD P 6MBBSW / R 4.419% AR	0.00%
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.69% ARO	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	0.00%
FUT JUN 24 ICE SONIA SO3	0.00%
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 93	0.00%
LCH_OIS BOFAGB2U 25/10/2024 JPY P 0.238% / R 1DTONAR AR	0.00%
PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESOBLIGATION 2 9	0.00%
PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%
FUT DEC 25 ICE SONIA SO3	0.00%
FUT SEP 25 CME 3MO SOFR	0.00%
FUT MAR 27 ICE SONIA SO3	0.00%
LCH_OIS CHASUS33 15/06/2028 CAD P 1DCORRA / R 3.881% 46	0.00%
PUT BONDOPT CHASGB2L 02/10/2023 LAND NORDRHEIN-WES	0.00%
CME_IRS SBSIUS33 13/10/2027 PLN P 7.156% / R 6MWIBOR SW	0.00%
LCH_IRS BOFAGB2U 02/12/2023 AUD P 4.255% / R 3MBBSW AR	0.00%
FUT DEC 25 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 12/21/2023 USD P 5.622% / R 1DSOFR ARC	0.00%
LCH_OIS SBSIUS33 20/03/2029 GBP P 5% / R 1DSONIA SWU01X	0.00%
LCH_IRS CHASUS33 17/07/2025 NZD P 3MBBR / R 0 32299-7137	0.00%
LCH_OIS BOFAGB2U 20/09/2025 CAD P 1DCORRA / R 4.69% AR	0.00%
LCH_IRS CHASUS33 16/06/2028 EUR P 6MEURIB / R 3.166% 465	0.00%
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	0.00%
LCH_OIS BOFAGB2U 07/21/2030 USD P 1DSOFR / R 3.128% ARC	0.00%
DJ EUR ST50 2312 FU	0.00% DE000C6JGBY9
LCH_OIS BOFAGB2U 25/10/2024 JPY P 0.191% / R 1DTONAR AR	0.00%
LCH_OIS BOFAGB2U 19/04/2033 GBP P 1DSONIA / R 4.24% ARC	0.00%
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 74	0.00%
10708350 IRS WBC NZD 280926 RFXD 5.3975 PFLT 3ZBSW	0.00% DU0107083502
LCH_OIS BOFAGB2U 07/21/2035 USD P 1DSOFR / R 3.38% AROI	0.00%
LCH_IRS BOFAGB2U 14/08/2035 AUD P 6MBBSW / R 4.827% AR	0.00%
LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSONIA / R 3.76% ARC	0.00%
LCH_OIS BOFAGB2U 02/02/2033 GBP P 1DSONIA / R 3.75% ARC	0.00%
LCH_IRS CHASUS33 20/03/2025 NZD P 3MBBR / R 4.955% 3229	0.00%
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 2.813% AR	0.00%
LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSONIA / R 3.73% ARC	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%
FUT JUN 25 90 DAY B-BILLS	0.00%
PUT BONDOPT BNPAGB22 02/10/2023 BELGIUM KINGDOM 3%	0.00%
CME_IRS SBSIUS33 11/10/2027 PLN P 7.015% / R 6MWIBOR SW	0.00%
LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW / R 3.962% AR	0.00%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 4.273% AR	0.00%
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01D	0.00%
FUT DEC 23 ME 10Y CDN BND	0.00%
LCH_IRS BOFAGB2U 06/08/2035 AUD P 6MBBSW / R 4.815% AR	0.00%
FUT DEC 23 CBT 5Y T-NOTE	0.00%
FUT DEC 23 10 YR T-NOTES	0.00%
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	0.00% DUIRSNZD1936
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	0.00% DUIRSNZD1993
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	0.00%
CME_IRS SBSIUS33 11/10/2027 PLN P 6.985% / R 6MWIBOR SW	0.00%
PUT BONDOPT CHASGB2L 10/04/2023 US TREASURY N/B 1. 92.:	0.00%
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	0.00%
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 4.407% AR	0.00%
LCH_OIS SBSIUS33 21/06/2025 CAD P 1DCORRA / R 4% SWU01C	0.00%
126325389 IRS CBA NZD 110426 RFXD 4.745 PFLT 3ZBSW	0.00% DU1263253897
FUT 07 DEC 23 EURX E-SCHATZ	0.00% DE000C7PB900
LCH_OIS BOFAGB2U 08/02/2033 GBP P 1DSONIA / R 3.179% AR	0.00%
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	0.00% DUIRSNZD1811
LCH_OIS BOFAGB2U 19/10/2032 GBP P 4.414% / R 1DSONIA AR	0.00%
FUT 07 DEC 23 EURX EUR-BUND	0.00% DE000C7PB9Y5
LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR	0.00%
FUT MAR 24 CME 3MO SOFR	0.00%
PUT BONDOPT BNPAGB22 28/09/2023 UNITED KINGDOM GIL 8	0.00%
LCH_OIS BOFAGB2U 17/12/2030 JPY P 1DTONAR / R 0.724% AR	0.00%
PUT BONDOPT MSLNGB2X 02/10/2023 FRANCE (GOVT OF) 2 98	0.00%
LCH_IRS CHASUS33 27/02/2025 NZD P 3MBBR / R 5.37% 45114:	0.00%
LCH_OIS BOFAGB2U 11/02/2033 GBP P 1DSONIA / R 3.111% AR	0.00%
PUT BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 99	0.00%

LCH_IRS BOFAGB2U 30/07/2028 EUR P 6MEURIB / R 2.795% AR	0.00%
PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS :	0.00%
FUT DEC 23 ME 5Y CDN BOND	0.00%
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	0.00%
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00% DUWC89284092
LCH_OIS BOFAGB2U 10/03/2033 JPY P 1DTONAR / R 0.74% ARO	0.00%
FUT DEC 23 SFE 3Y T-BOND	0.00%
LCH_OIS BOFAGB2U 20/04/2033 GBP P 1DSOIA / R 4% AROI2C	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE BAN	0.00%
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	0.00%
LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSOIA / R 3.136% AR	0.00%
FUT DEC 24 90 DAY B-BILLS	0.00%
LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSOIA / R 3.119% AR	0.00%
PUT BONDOPT MSLNGB2X 17/10/2023 BUNDESREPUB. DEUTS :	0.00%
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00% DUIRSZNZD3593
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSOIA / R 3.26% ARC	0.00%
LCH_IRS BOFAGB2U 24/02/2033 CAD P 3MCDOR / R 3.69% ARIF	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 4.58% ARIF	0.00%
LCH_OIS BOFAGB2U 03/02/2043 GBP P 1DSOIA / R 3.51% ARC	0.00%
LCH_OIS BOFAGB2U 02/08/2043 USD P 1DSOFR / R 3.038% ARC	0.00%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 4.377% / R 1DSOIA AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO RBC	0.00%
IRSNZ489 IRS BNZ NZD 160226 RFXD 4.89 PFLT 3ZBSW	0.00% DUIRSBNZ4890
SPI 200 2312 FUT	0.00% DU00SPI23127
FUT JUN 24 BANK ACCEPT 3M	0.00%
LCH_OIS BOFAGB2U 04/18/2033 USD P 1DSOFR / R 3.68% AROI	0.00%
FUT SEP 27 LIF 3M EURIBOR	0.00%
PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS :	0.00%
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	0.00%
LCH_OIS BOFAGB2U 03/19/2027 USD P 1DSOFR / R 3.872% ARC	0.00%
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	0.00%
LCH_OIS BOFAGB2U 15/12/2042 GBP P 1DSOIA / R 3.031% AR	0.00%
PUT BONDOPT CHASGB2L 02/10/2023 FRANCE (GOVT OF) 4 11%	0.00%
LCH_OIS BOFAGB2U 05/17/2024 USD P 1DSOFR / R 4.605% ARC	0.00%
CME_OIS CHASUS33 05/31/2028 USD P 1DSOFR / R 3.68% 4629	0.00%
LCH_OIS BOFAGB2U 02/23/2035 USD P 1DSOFR / R 3.39% AROI	0.00%
LCH_OIS BOFAGB2U 03/03/2053 USD P 1DSOFR / R 2.433% ARC	0.00%
FUT MAR 28 CME 3MO SOFR	0.00%
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	0.00%
PUT BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS :	0.00%
50349276 IRS ANZ NZD 170828 RFXD 4.94 PFLT 3ZBSW	0.00% DU0503492760
PUT BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS :	0.00%
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	0.00%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 3.613% AR	0.00%
FUT DEC 23 SFE 10Y T-BOND	0.00%
LCH_IRS CHASUS33 19/07/2025 NZD P 3MBBR / R 5.376% 4689	0.00%
LCH_OIS BOFAGB2U 14/08/2033 JPY P 1DTONAR / R 0.786% AR	0.00%
LCH_IRS BOFAGB2U 02/08/2035 AUD P 6MBBSW / R 4.77% ARII	0.00%
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	0.00%
LCH_IRS BOFAGB2U 03/03/2026 AUD P 3MBBSW / R 3.161% AR	0.00%
LCH_IRS BOFAGB2U 25/05/2033 AUD P 6MBBSW / R 4.5% ARIR	0.00%
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.4% AROI2	0.00%
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00% DUIRSZNZD3635
10620172 IRS WBC NZD 170826 RFXD 5.1675 PFLT 3ZBSW	0.00% DU0106201725
LCH_IRS CHASUS33 10/02/2033 EUR P 6MEURIB / R 2.908% 449	0.00%
LCH_RPI BOFAGB2U 07/24/2033 USD P CPI / R 2.545% ARZC200	0.00%
LCH_OIS BOFAGB2U 27/01/2033 GBP P 1DSOIA / R 3.85% ARC	0.00%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.891% AR	0.00%
LCH_RPI BOFAGB2U 15/12/2047 GBP P RPI / R 3.264% ARZC011	0.00%
LCH_OIS CHASUS33 29/05/2028 CAD P 1DCORRA / R 3.52% 462	0.00%
LCH_OIS BOFAGB2U 04/25/2035 USD P 1DSOFR / R 3.359% ARC	0.00%
LCH_OIS BOFAGB2U 06/15/2036 USD P 1DSOFR / R 3.905% ARC	0.00%
LCH_IRS BOFAGB2U 02/08/2043 EUR P 3MEURIB / R 2.612% AR	0.00%
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSOIA / R 2.108% AR	0.00%
LCH_OIS CHASUS33 13/06/2028 CAD P 1DCORRA / R 3.715% 46	0.00%
LCH_IRS BOFAGB2U 04/03/2026 AUD P 6MBBSW / R 3.375% AR	0.00%
LCH_OIS BOFAGB2U 27/04/2033 GBP P 1DSOIA / R 3.717% AR	0.00%
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%
LCH_OIS BOFAGB2U 20/04/2028 GBP P 1DSOIA / R 3.517% AR	0.00%
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSOIA / R 3.161% AR	0.00%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 4.613% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%

CME_OIS CHASUS33 06/16/2028 USD P 1DSOFR / R 3.748% 465	0.00%	
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.539% ARC	0.00%	
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 2.25% AROI	0.00%	
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%	
BNZ NZD COLL	0.00%	
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%	
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% ARI	0.00%	
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	0.00%	
MINI TPX IDX 2312 F	0.00%	DU00JTM23120
LCH_OIS BOFAGB2U 03/02/2033 GBP P 1DSOFR / R 3.35% ARC	0.00%	
LCH_OIS BOFAGB2U 12/19/2034 USD P 1DSOFR / R 3.283% ARC	0.00%	
RPI CITIUS33 15/12/2029 AUD P CPI / R 2.66% ARZC211122AB	0.00%	
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	0.00%	
LCH_IRS BOFAGB2U 01/06/2033 AUD P 6MBBSW / R 4.39% ARII	0.00%	
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.701% ARC	0.00%	
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.278% ARC	0.00%	
LCH_OIS BOFAGB2U 13/01/2033 GBP P 1DSOFR / R 3.55% ARC	0.00%	
ANZ COLLATERAL	0.00%	
FUT DEC 26 CME 3MO SOFR	0.00%	
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 4.196% AR	0.00%	
PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS :	0.00%	
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 4.92% ARIF	0.00%	
LCH_OIS BOFAGB2U 02/08/2043 EUR P 1DESTR / R 2.55% AROI	0.00%	
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.875% AR	0.00%	
FUT JUN 24 LIF 3M EURIBOR	0.00%	
FUT SEP 24 CME 3MO SOFR	0.00%	
PUT BONDOPT CHASGB2L 09/10/2023 FRANCE (GOVT OF) 3 89.	0.00%	
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%	
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 1.72% ARO	0.00%	
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 3.61% ARIF	0.00%	
LCH_OIS BOFAGB2U 04/17/2033 USD P 1DSOFR / R 3.64% AROI	0.00%	
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.961% AR	0.00%	
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%	
PUT BONDOPT MSLNGB2X 28/09/2023 UNITED KINGDOM GIL 8	0.00%	
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.906% AR	0.00%	
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	0.00%	
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	0.00%	
FORWARD COLLATERAL PAYABLE TO STATE STREET BOSTON SB	0.00%	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	0.00%	
PUT BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 2.5 8	0.00%	
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	0.00%	
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%	
FUT DEC 23 90 DAY B-BILLS	0.00%	
SWAP PAYABLE TO CANADIAN IMPERIAL BANK OF COMMERCE	0.00%	
CME_OIS CHASUS33 06/05/2026 USD P 1DSOFR / R 3.931% 463	0.00%	
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 3.123% ARI	0.00%	
CME_OIS CHASUS33 06/05/2028 USD P 1DSOFR / R 3.594% 463	0.00%	
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%	
Canadian dollar	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	0.00%	
LCH_OIS BOFAGB2U 18/09/2025 GBP P 5.866% / R 1DSOFR AR	0.00%	
OTC CASH COLL PAYABLE TO AUD CIBC 31 DEC 2050	0.00%	
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	0.00%	DUIRSNZD2538
LCH_OIS CHASUS33 01/06/2028 CAD P 1DCORRA / R 3.524% 46:	0.00%	
PUT BONDOPT BNPAGB22 02/10/2023 FRANCE (GOVT OF) 3 91.	0.00%	
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 1.304% AR	0.00%	
FUT DEC 23 SFE 20Y BONDLT	0.00%	
FUT DEC 27 CME 3MO SOFR	0.00%	
LCH_IRS BOFAGB2U 28/04/2026 CAD P 3MCDOR / R 2.92% ARIF	0.00%	
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% ARI	0.00%	
LCH_OIS BOFAGB2U 03/02/2038 GBP P 1DSOFR / R 3.31% ARC	0.00%	
LCH_IRS BOFAGB2U 17/03/2032 NZD P 3MBBR / R 4.56% ARIR2	0.00%	
LCH_IRS BOFAGB2U 19/06/2025 EUR P 6MEURIB / R 2.281% AR	0.00%	
LCH_IRS BOFAGB2U 19/01/2074 EUR P 6MEURIB / R 2.16% ARIF	0.00%	
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	0.00%	DUIRSNZD4054
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AI	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	0.00%	
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS\	0.00%	
FUT SEP 24 90 DAY B-BILLS	0.00%	
Outstanding Settlement Payments - CZK	0.00%	
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	0.00%	
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.961% AR	0.00%	

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	0.00%
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.00% US21H0326A37
SELL TO OPEN REPO W/J.P. MORGAN AUS 4.15% FROM 21/09	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% ARI	0.00%
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	0.00%
Outstanding Settlement Payments - CAD	0.00%
New Zealand dollar	0.00%
CALL FXO ROYCCAT3IMM 10/12/2023 USD/JPY 138 European 4!	0.00%
FNMA SINGLE FAMILY MORTGAGE 4.0% 30 YEARS SETTLES OCTI	0.00% US01F0406A02
CLP BNP PARIBAS	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	0.00%
Outstanding Settlement Payments - THB	0.00%
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OC	0.00% US01F0226A83
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	0.00%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.262% ARI	0.00%
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	0.00%
Outstanding Settlement Payments - TRY	0.00%
OTC DERIVATIVE CASH COLL PAY TO HSBC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	0.00%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% ARI	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.613% ARI	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00%
NYL MSCI EMER 2312 F	0.00% DU00MES23123
FUT DEC 24 CME 3MO SOFR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	0.00%
Outstanding Settlement Payments - HUF	0.00%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% ARI	0.00%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	0.00%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% ARI	-0.01%
Outstanding Settlement Payments - EUR	-0.01%
Cross currency swap	-0.01%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.01%
Outstanding Settlement Payments - MYR	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO HSBC BANK PI	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.01%
Outstanding Settlement Payments - CHF	-0.01%
Outstanding Settlement Payments - PLN	-0.01%
Euro	-0.01%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.004% ARI	-0.01%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% ARI	-0.01%
Outstanding Settlement Payments - AUD	-0.01%
Outstanding Settlement Payments - ZAR	-0.02%
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOI	-0.02% US01F0326A74
RBS COLLATERAL AC	-0.02%
Outstanding Settlement Payments - BRL	-0.02%
Outstanding Settlement Payments - GBP	-0.02%
MSCI INDIA 2312 FUT	-0.02% DE000C53RWU6
Outstanding Settlement Payments - CNY	-0.02%
BNY USD COLLATERAL	-0.03%
S&P 500 EMINI 2312 F	-0.03% DU00SPM23129
10546607 IRS WBC NZD 100728 PFXD 4.855 RFLT 3ZBSW	-0.03% DU0105466071
Outstanding Settlement Payments - HKD	-0.05%
UBS COLLATERAL A/C	-0.06%
SELL TO OPEN REPO W/ INVMANGR 4.2% FROM 03/08/2023 TO	-0.08%
JP MORGAN COLAT	-0.09%
SOC GEN COLLATERAL	-0.12%
Outstanding Settlement Payments - USD	-0.25%