

	1	2	3	4
Offer name	Mercer FlexiSaver	Offer number	OFR10281	
Fund name	FND44	Fund number	FND44	
Period disclosure applies [dd/mm/yyyy]		31/03/2023 0:00		
Asset name	% of fund net assets	Security code		
Fisher & Paykel Healthcare Corporation Limited		0.026616287 NZFAPE0001S2		
First State Investments Global Listed Infrastructure Fund		0.021106264		
BNP Paribas New Zealand Dollar Account		0.017469781		
BNP Paribas US Dollar Account		0.01591473		
Auckland International Airport Limited		0.015000685 NZAIAE0002S6		
MERCER MITNZ		0.014322106		
MICROSOFT CORP		0.013949453 US5949181045		
SPARK NEW ZEALAND LIMITED		0.013730755 NZTELE0001S4		
EBOS GROUP LIMITED		0.012702454 NZEBOE0001S6		
CONTACT ENERGY LIMITED		0.012476696 NZCENE0001S6		
MAINFREIGHT LIMITED		0.012275941 NZMFTE0001S9		
INFRATIL LIMITED		0.01215704 NZIFTE0003S3		
Westpac Business Interest Account		0.010899		
Meridian Energy Limited		0.010054225 NZMELE0002S7		
APPLE INC		0.008814265 US0378331005		
RYMAN HEALTHCARE LTD		0.007914145 NZRYME0001S4		
Charter Hall Core Plus Industrial Fund (CPIF)		0.006944399		
Fletcher Building Limited		0.006834841 NZFBUE0001S0		
KKR Global Infrastructure Investors II L.P. (& NT overlay)		0.006384026		
Investa Commercial Property Fund		0.006334752		
THE A2 MILK COMPANY LIMITED		0.005690197 NZATME0002S8		
CSL LIMITED		0.005387019 AU000000CSL8		
MERCURY NZ LIMITED		0.005208255 NZMRPE0001S2		
Goodman Australia Industrial Fund		0.005118644		
SUMMERSET GROUP HOLDINGS LTD		0.005007947 NZSUME0001S0		
TENCENT HLDGS LIMITED		0.004733082 KYG875721634		
AIA GROUP LTD		0.004644168 HK0000069689		
ALPHABET INC CAP STK CL A		0.004465505 US02079K3059		
MASTERCARD INC - CLASS A		0.004273566 US57636Q1040		
Dexus Wholesale Property Fund		0.004241049		
TAIWAN SEMICON MANUFACTURING CO LTD		0.004090414 TW0002330008		
ASML HOLDING NV		0.004088676 NL0010273215		
AMAZON COM INC		0.004056803 US0231351067		
CONSTELLATION SOFTWARE COM		0.003956995 CA21037X1006		
PORT OF TAURANGA LTD		0.003928651 NZPOTE0003S0		
NVIDIA CORP		0.003887106 US67066G1040		
Robeco Global Credit Fund		0.003827436		
FREIGHTWAYS GROUP LTD		0.00381827 NZFREE0001S0		
FACEBOOK INC COM USD CL A		0.003708959 US30303M1027		
UNITEDHEALTH GROUP INC COM STK		0.003652626 US91324P1021		
Charter Hall Retail Partnership		0.00350082		
INTACT FINANCIAL CORPORATION		0.003454015 CA45823T1066		
ROCHE HLDGS AD GENUSSSCHEINE NPV		0.003354525 CH0012032048		
FX POSITIONS		0.003285472		
DIVERSIFIED MITNZ - NZDCASH		0.003262055		
AUTOMATIC DATA PROC.		0.003209682 US0530151036		
MERCK & CO INC NEW COM		0.003193863 US58933Y1055		
NOVARTIS AG		0.003167349 CH0012005267		
SAMSUNG ELECTRONICS CO LTD		0.003113477 KR7005930003		
Investa SPV Aust Property Fund		0.003064712		
SKYCITY ENTERTAINMENT GROUP LIMITED		0.003012524 NZSKCE0001S2		
HCA HEALTHCARE INC		0.002972876 US40412C1018		
NOVO NORDISK A S		0.002932168 DK0060534915		
PEPSICO INC CAP 2/3		0.002931662 US7134481081		
NESTLE SA		0.002857833 CH0038863350		
CISCO SYSTEMS INC		0.002840481 US17275R1023		
EBAY INC		0.002781439 US2786421030		
WMTALR Cash Sub-Acct		0.002724837		
THE CIGNA GROUP		0.002673826 US1255231003		
SCHWAB (CHARLES) CORP		0.002671911 US8085131055		
BHP GROUP LIMITED ORDINARY FULLY PAID		0.002633248 AU000000BHP4		
ISHARES MSCI SAUDI ARABIA ETF		0.002572562 US46434V4234		
ALIBABA GROUP HOLDING LTD		0.002511628 KYG017191142		
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.002503682 NZAPTE0001S3		
KONINKLIJKE AHOLD DELHAIZE NV		0.002496034 NL0011794037		
PROCTER & GAMBLE COMPANY		0.002436848 US7427181091		
KKR Diversified Core Infrastructure		0.002342457		

XERO LIMITED ORDINARY FULLY PAID	0.002318056	NZXROE0001S2
IFM Australian Infrastructure Wholesale Fund	0.002311849	
VISA INC - A	0.002300157	US92826C8394
PROLOGIS INC COM	0.002294128	US74340W1036
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.002277206	US7960508882
SONY CORP	0.002268365	JP3435000009
CHORUS LIMITED ORDINARY FULLY PAID	0.002262531	NZCNUOE0001S2
AMDOCS LIMITED	0.002257166	GB0022569080
DANAHER CORP	0.002222607	US2358511028
ALPHABET INC CAP CL C	0.002118715	US02079K1079
UNION PACIFIC CORP	0.002112312	US9078181081
INTEL CORP	0.0020772	US4581401001
AMERICAN TWR REIT INC	0.002067901	US03027X1000
LOWE'S COS INC	0.002044329	US5486611073
SHELL PLC ORD EUR0.07	0.002037312	GB00BP6MXD84
WASTE CONNECTIONS COM NPV	0.002028146	CA94106B1013
MOTOROLA SOLUTIONS INC	0.002015732	US6200763075
TJX COS INC	0.002014426	US8725401090
GILEAD SCIENCES INC	0.001996365	US3755581036
GOLDMAN SACHS GROUP INC.	0.001982786	US38141G1040
APTIV PLC COM	0.001976898	JE00B783TY65
TESLA INC	0.00196348	US88160R1014
GLOBE LIFE INC	0.001945236	US37959E1029
IDP EDUCATION LTD	0.00194265	AU000000IEL5
AMERICAN EXPRESS USD	0.001939878	US0258161092
BRENNTAG SE	0.00185579	DE000A1DAHH0
MEITUAN	0.001854137	KYG596691041
TOTALENERGIES SE	0.001830351	FR0000120271
ORACLE CORP	0.001815066	US68389X1054
AFLAC INC	0.001793524	US0010551028
GODADDY INC	0.001783483	US3802371076
ADOBE INC COM	0.001760485	US00724F1012
ILLUMINA INC	0.001743822	US4523271090
QBE INSURANCE GROUP LTD	0.001733816	AU000000QBE9
BARRICK GOLD CORPORATION	0.001731563	CA0679011084
CSX CORP COM	0.001730653	US1264081035
HEWLETT PACKARD CO	0.001728797	US40434L1052
New Zealand Dollar Custodial Account â€œ MITNZ Trans Tasmar	0.001711246	
HUMANA INC	0.001705018	US4448591028
ARTHUR J GALLAGHER CO	0.001701496	US3635761097
VERIZON COMMUNICATIONS	0.001695003	US92343V1044
LKQ CORP COM	0.001684181	US5018892084
WOLTERS KLUWER	0.001663509	NL0000395903
PERFORMANCE FOOD GROUP CO	0.001657995	US71377A1034
COMPASS GROUP ORD	0.001654503	GB00BD6K4575
JOHNSON & JOHNSON COM	0.001642915	US4781601046
PACKAGING CORP OF AMERICA	0.001627893	US6951561090
HDFC BANK LTD	0.001623274	US40415F1012
TOKYO ELECTRON NPV TEMP	0.001605006	DU06895675D7
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.001596126	US4592001014
KIWI PROPERTY GROUP LIMITED	0.001593222	NZKPGE0001S9
HOME DEPOT INC	0.001582764	US4370761029
TAIWAN SEMICONDUCT MANUFACTURING USD	0.001573495	US8740391003
NOMAD FOODS LTD	0.00155804	VGG6564A1057
PACIFIC EDGE LTD NPV	0.001549078	NZPEBE0002S1
SOFTBANK GROUP CORP	0.001543894	JP3436100006
KMD BRANDS LIMITED	0.001543097	NZKMDE0001S3
CANADIAN NATL RAILWAY CO	0.001528763	CA1363751027
ABBOTT LABS	0.001508846	US0028241000
MEDIBANK PRIVATE LIMITED	0.001501842	AU000000MPL3
RESMED INC	0.001491275	AU000000RMD6
COLGATE PALMOLIVE	0.001482042	US1941621039
CLEAN HARBORS INC	0.00148	US1844961078
ADYEN NV	0.001478317	NL0012969182
SAP AG	0.001450086	DE0007164600
GOODMAN GROUP	0.001449921	AU000000GMG2
INVITATION HOMES INC	0.001436609	US46187W1071
Ardian Infra Co-Invest	0.001435306	
RAMSAY HEALTH CARE	0.001401282	AU000000RHC8
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.001392259	
MACQUARIE GROUP LTD	0.001390511	AU000000MQG1
GPT Wholesale Office Fund	0.001386187	

New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sha	0.001374883
PINDUODUO INC	0.001374147 US7223041028
JP Morgan Infrastructure Investments Fund	0.001370133
T&D HOLDINGS INC NPV	0.001363761 JP3539220008
BUREAU VERITAS SA	0.001359879 FR0006174348
Outstanding Settlement Receipts - USD	0.00134099
AUTOZONE INC	0.001334413 US0533321024
RELX PLC	0.001327905 GB00B2B0DG97
NZ EXCHANGE LTD	0.001323439 NZNZXE0001S7
KERING	0.001317792 FR0000121485
KLA TENCOR CORPORATION COM	0.001309442 US4824801009
MODERNA INC	0.001285011 US60770K1079
EQUINIX INC COM	0.001283241 US29444U7000
KIMBERLY CLARK CORP	0.0012826 US4943681035
MCKESSON CORP	0.001281354 US58155Q1031
CHEMED CORPORATION	0.001279797 US16359R1032
EDENRED	0.001271475 FR0010908533
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.001262395
LONZA AG - REG	0.001256315 CH0013841017
IQVIA HOLDINGS INC	0.001246943 US46266C1053
ENI SPA	0.001246396 IT0003132476
MOLINA HEALTHCARE INC	0.001240008 US60855R1005
ALSTOM SA	0.001227963 FR0010220475
MICRON TECHNOLOGY INC USD	0.001210095 US5951121038
AERCAP HOLDINGS NV	0.001206408 NL0000687663
THE HERSHEY COMPANY	0.001201724 US4278661081
ENEL SPA	0.001201352 IT0003128367
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	0.001198947
ZOETIS INC	0.001191524 US98978V1035
Macquarie Asian Investment Fund LP (& NT overlay)	0.001184816
FINECOBANK BANCO FINECO SPA	0.001184399 IT0000072170
AUTONATION INC	0.001184002 US05329W1027
CONSTELLATION BRANDS INC-A	0.001177363 US21036P1084
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.001170684 AU000000TCL6
MONDELEZ INTERNATIONAL INC	0.001153879 US6092071058
BLACK KNIGHT INC COM USD	0.001142914 US09215C1053
THERMO FISHER SCIENTIFIC INC	0.001130877 US8835561023
SCHNEIDER ELECTRIC SE	0.001127907 FR0000121972
NIKE INC CL B	0.001125817 US6541061031
BANK OF AMERICA CORPORATION	0.001120931 US0605051046
DEXCOM INC	0.001113334 US2521311074
INCYTE CORP	0.001108452 US45337C1027
T MOBILE US INC COM	0.001106445 US8725901040
OREILLY AUTO NEW COM	0.001105344 US67103H1077
GSK PLC	0.001099543 GB00BN75WP63
JUNIPER NETWORK INC	0.001097611 US48203R1041
BANCO BPM SPA	0.001097238 IT0005218380
NVENT ELECTRIC PLC COM USD0.01	0.001095974 IE00BDVJJQ56
ICU MEDICAL INC	0.001091854 US44930G1076
New Zealand Dollar Custodial Account â€“ MITNZ Sus Global Eq	0.001072375
MARSH & MCLENNAN COM	0.001071993 US5717481023
KEYENCE CORP NPV	0.001066093 JP3236200006
WELLTOWER INC	0.001065256 US95040Q1040
COCA COLA CO USD	0.001064114 US1912161007
EDISON INTERNATIONAL	0.001060161 US2810201077
NETFLIX INC	0.001057472 US64110L1061
AMERICAN WATER WORKS CO INC	0.001055896 US0304201033
UNITED UTILITIES GROUP PLC	0.001050916 GB00B39J2M42
BP P.L.C	0.001050092 GB0007980591
LILLY (ELI) & CO USD	0.001039221 US5324571083
GENERAL MILLS INC	0.001035028 US3703341046
CADENCE DESIGN SYSTEMS INC	0.001031592 US1273871087
GOODMAN PROPERTY TRUST	0.001025069 NZCPT000159
INTUITIVE SURGICAL INC	0.001024546 US46120E6023
CHURCH & DWIGHT CO	0.001021298 US1713401024
AT & T INC	0.00101998 US00206R1023
INTERCONTINENTAL EXCHANGE INC	0.001017909 US45866F1049
GENPACT LTD	0.0010153 BMG3922B1072
WMGUI2 Cash Sub-Acct	0.001013413
New Zealand Dollar Custodial Account â€“ MITNZ Hedged Over	0.001011578
TERNA SPA	0.001011512 IT0003242622
COMCAST CORP	0.001009821 US20030N1019

MEDIATEK INC	0.001008422	TW0002454006
DEUTSCHE POST AG	0.001004846	DE0005552004
ENSTAR GROUP LTD	0.001003345	BMG3075P1014
MITSUI FUDOSAN CO	0.000996154	JP3893200000
Vauban Infrastructure Partners	0.000995492	
Stonepeak Infrastructure Fund II	0.000994273	
SUN HUNG KAI PROPERTY HKD	0.000988523	HK0016000132
BANCA POPOL EMILIA ROMAGNA	0.000980519	IT0000066123
SIKA AG	0.000977204	CH0418792922
ASSTEAD GROUP PLC	0.000975302	GB0000536739
DOLBY LABORATORIES INC CL-A	0.000972161	US25659T1079
AGILENT TECHNOLOGIES INC	0.000964988	US00846U1016
FLOWERS FOODS INC	0.000963024	US3434981011
TRACTOR SUPPLY COMPANY	0.000955671	US8923561067
VERISK ANALYTICS I COM	0.000951129	US92345Y1064
THE WALT DISNEY CO	0.000947149	US2546871060
GENMAB AS	0.000944321	DK0010272202
GENTEX CORPORATION	0.000932573	US3719011096
ENGIE	0.000931285	FR0010208488
HERMES INTERNATIONAL	0.000930539	FR0000052292
PENSKE AUTO GROUP INC	0.000929498	US70959W1036
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.000926219	NZVHTE0001S6
ATLASSIAN CL A ORD	0.00091203	US0494681010
ACTIVISION BLIZZARD INC	0.000909519	US00507V1098
LIBERTY GLOBAL INC	0.00090771	GB00B8W67662
Igneo Infra Partners Co-Invest	0.000905359	
MCDONALD'S CORP	0.000899659	US5801351017
SES FDR	0.000899367	LU0088087324
COPART INC	0.000895622	US2172041061
THE LINK REAL ESTATE INVESTMENT TRUST	0.000893932	HK0823032773
MURATA MANUFACTURING CO	0.000892053	JP3914400001
NAPIER PORT HOLDINGS LTD	0.000887842	NZNPHE0005S2
MAPFRE SA	0.000887572	ES0124244E34
STANDARD CHARTERED	0.000885329	GB0004082847
HKT TRUST AND HKT SHARE STAPLED UNIT	0.000882004	HK0000093390
INTESA SANPAOLO SPA	0.000873483	IT0000072618
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED	0.000871319	AU000000TLX2
COMMONWEALTH BANK OF AUSTRALIA	0.000870162	AU000000CBA7
HUGO BOSS AG NPV REGD	0.000870087	DE000A1PHFF7
SANOFI SA	0.000864731	FR0000120578
ELEVANCE HEALTH INC	0.000863583	US0367521038
SYNOPSYS INC	0.000862834	US8716071076
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.000862092	CNE100003662
SOCIONEXT ORD SHS	0.000860616	JP3433500000
TOWER LIMITED	0.000860113	NZTWRE0011S2
SERKO LTD	0.000859348	NZSKOE0001S7
SCALES CORP LTD	0.000856867	NZSCLE0002S8
KAWASAKI KISEN KAI NPV	0.000856347	JP3223800008
ORSTED AS	0.00085625	DK0060094928
GENERAL MOTORS CO	0.000855313	US37045V1008
REXFORD INDUSTRIAL REALTY INC	0.000850908	US76169C1009
MITSUI & CO LTD JPY	0.000847548	JP3893600001
EQUITY RESIDENTIAL	0.000846822	US29476L1070
TELENOR ASA	0.000846138	NO0010063308
HEWLETT PACKARD ENTERPRISE CO	0.000845718	US42824C1099
NATWEST GROUP PLC ORD	0.000845424	GB00BM8PJY71
JAPAN POST HOLDINGS CO LTD	0.000842995	JP3752900005
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.000838346	NZGOVDT429C7
BUILDERS FIRSTSOURCE INC	0.000837279	US12008R1077
DEERE & CO	0.000836176	US2441991054
BANK RAKYAT INDONESIA	0.000832036	ID1000118201
VALE SA	0.000830974	BRVALEACNORO
GENUINE PARTS CO USD	0.000829853	US3724601055
DTE ENERGY CO USD	0.000828719	US2333311072
TRADE DESK INC	0.000817259	US88339J1051
BRISTOL MYERS SQUIBB COMPANY	0.000814556	US1101221083
AMGEN INC	0.000812283	US0311621009
KELLOGG COMPANY	0.00080983	US4878361082
SUN COMMUNITIES INC	0.000807431	US8666741041
RELIANCE STEEL & ALUMINUM CO	0.000801839	US7595091023
Macquarie Specialised Asset Management IMA	0.000799624	
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.000799405	NZGOVDT541C9

SODEXO	0.000792802	FR0000121220
DigitalBridge Unlisted Infrastructure	0.000790665	
LINDE PLC	0.000789991	IE000S9YS762
Income Due - NZD	0.000789503	
Vauban Infra Partner Co-Invest	0.000789222	
TRI POINTS HOMES INC	0.00078889	US87265H1095
JEFFERIES FINL GRP COM USD0.0001	0.000788445	US47233W1099
ADVANCED MICRO DEV	0.000785814	US0079031078
ITALGAS SPA	0.000784284	IT0005211237
ESSITY AB SER B NPV	0.000782618	SE0009922164
MTU AERO ENGINES AG	0.000781121	DE000A0D9PT0
New Zealand Dollar Custodial Account â€“ MITNZ SR Overseas :	0.000778833	
ESTEE LAUDER COMPANIES	0.000772245	US5184391044
REGENERON PHARMACEUTICALS INC	0.000769297	US75886F1075
VALERO ENERGY CORP	0.000766128	US91913Y1001
EMCOR GROUP INC	0.000764531	US29084Q1004
FRAPORT AG	0.000764433	DE0005773303
CHECK POINT SOFTWARE TECH	0.000760754	IL0010824113
ROYAL GOLD INC COM USD0.01	0.000759326	US7802871084
DUFREY GROUP	0.000758956	CH0023405456
BCE INC COM NPV	0.000758292	CA05534B7604
CITIBANK COLAT	0.000758135	
TREASURY WINE ESTATES LIMITED	0.000756807	AU000000TWE9
TRANE TECHNOLOGIES PLC	0.000754651	IE00BK9ZQ967
WORKDAY INC	0.000750586	US98138H1014
MORGAN STANLEY	0.000744393	US6174464486
STELLANTIS N V	0.000742947	NL00150001Q9
FUTURES MARGIN-NZD	0.000742113	
SHOPIFY INC COM NPV CL A	0.000738076	CA82509L1076
BNP PARIBAS NOMINEES	0.000737742	
AVALONBAY COMMUNITIES INC	0.000734266	US0534841012
BARCLAYS PLC	0.000733873	GB0031348658
VITAL HEALTHCARE PROPERTY TRUST	0.000731694	NZCHPE000154
CAPGEMINI SA	0.000727937	FR0000125338
VESTAS WIND SYSTEM	0.000718369	DK0061539921
SYNLAIT MILK LTD	0.000717116	NZSMLE000159
WASTE MANAGEMENT INC COM	0.000715793	US94106L1098
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	0.000714785	
EXTRA SPACE STORAGE INC	0.000714412	US30225T1025
Axiom Infrastructure LP	0.000713448	
SANKYO CO LTD GUNMA	0.000713009	JP3326410002
FISERV INC COM	0.000709645	US3377381088
DIF Capital Partners Co-Invest	0.000709566	
ASAHI GROUP HOLDINGS LTD	0.000704775	JP3116000005
CAMPBELL SOUP CO USD	0.000699264	US1344291091
GRACO INC	0.000696661	US3841091040
BANK CENTRAL ASIA TBK PT	0.000696549	ID1000109507
PUBLIC STORAGE	0.000695014	US74460D1090
ACCENTURE PLC	0.000692897	IE00B4BNMY34
AMETEK INC	0.000689765	US0311001004
FAIR ISAAC CORPORATION	0.000688345	US3032501047
BOOKING HLDGS INC COM	0.000686629	US09857L1089
NATIONAL GRID	0.000686086	GB00BDR05C01
ESSEX PROPERTY TRUST INC	0.000685833	US2971781057
VICI PROPERTIES INC	0.00068108	US9256521090
BANCO BICAYA ARGENTARIA SA	0.00068079	ES0113211835
GENESIS ENERGY LTD	0.000679848	NZGNEE000157
CAPRI HOLDINGS LTD COM NPV	0.000677883	VGG1890L1076
HEARTLAND GROUP HLNPV	0.000675954	NZHGHE0007S9
REALTY INCOME CORPORATION	0.000670191	US7561091049
CFS Finerge & NT overlay	0.00066853	
JPY BNP PARIBAS A/C	0.000668439	
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.000665474	NZHNZD0625L3
LEGAL & GENERAL GROUP PLC	0.000661587	GB0005603997
CHINA CONSTRUCTION BANK	0.000660801	CNE1000002H1
E.ON SE	0.000657888	DE000ENAG999
NEW ZEALAND GOVERNMENT BOND 4.50% 15/05/2030	0.000656838	NZGOVDT530C2
SERVICE CORPORATION INTERNATIONAL	0.000654246	US8175651046
SEVERN TRENT PLC	0.000654043	GB00B1FH8J72
EQUITY LIFESTYLE PROPERTIES INC	0.000651917	US29472R1086
Igneo Infra Partners Co-Inv 2	0.000648175	
TYSON FOODS INC CLASS A	0.000646432	US9024941034

VENTAS INC	0.00064636	US92276F1003
BAWAG GROUP AG	0.00064442	AT00008AWAG2
CASEY'S GENERAL STORES INC	0.000642537	US1475281036
HON HAI PRECISION INDUSTRY	0.000641067	TW0002317005
PRESTIGE CONSUMER HEALTHCARE INC	0.000640099	US74112D1019
NIPPON TEL AND TEL CP NPV	0.000640012	JP3735400008
OMV AG	0.000639322	AT0000743059
Energy Capital Partner Unlisted Infrastructure	0.000637474	
BYD CO LTD	0.000637282	CNE100001526
GBP BNP PARIBAS A/C	0.000635177	
United States dollar	0.000628643	
TREND MICRO INCORPORATED	0.000626528	JP3637300009
AENA SME S.A.	0.0006257	ES0105046009
REGENCY CENTERS CORPORATION	0.000623627	US7588491032
MITSUBISHI CORP	0.000623142	JP3898400001
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	0.000621466	
SHIMANO INC	0.000617468	JP3358000002
DELTA ELECTRONICS INC	0.000612619	TW0002308004
BEXEQ THE ISRAELI TELECOM CP	0.000611629	IL0002300114
CRANE NXT ORD SHS	0.000610621	US2244411052
IBERDROLA SA	0.000610133	ES0144580Y14
S&P 500 EMINI 2306 F	0.00060494	DU00SPM23061
SNAM SPA	0.000601273	IT0003153415
SUMITOMO ELECTRIC	0.000601266	JP3407400005
PNC FINANCIAL SERVICES GROUP	0.000600012	US6934751057
ECOLAB LTD	0.000598882	US2788651006
FUTURE MARGINS-USD	0.000595774	
ROPER TECHNOLOGIES INC	0.000593473	US7766961061
NORFOLK SOUTHERN CORP USD	0.000593138	US6558441084
RPM INTERNATIONAL INC	0.0005928	US7496851038
COUPANG INC COM CL A SHS ORD	0.000590726	US22266T1097
BEIGENE LTD	0.000590329	US07725L1026
GROUP 1 AUTOMOTIVE INC	0.000588039	US3989051095
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.000585834	NZGOVDT437C0
CLOUDFLARE INC	0.000584073	US18915M1071
Outstanding Settlement Receipts - AUD	0.000582189	
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.000580672	NZARXE0001S1
SPOTIFY TECHNOLOGY COM	0.000580371	LU1778762911
MERCEDES-BENZ GROUP AG	0.000578505	DE0007100000
DAITO TRUST CONSTRUCTION COMPANY LTD	0.000578212	JP3486800000
PUSHPAY HOLDINGS LTD	0.000577866	NZPPHE0001S6
AIR NEW ZEALAND LTD	0.000574681	NZAIRES0001S2
JD.COM INC	0.000571924	KYG8208B1014
Income Due - JPY	0.000569166	
BIONTECH SE	0.000568914	US09075V1026
AEROPORTS DE PARIS (ADP)	0.000568727	FR0010340141
HUBBELL INC	0.000567535	US4435106079
SCENTRE GROUP	0.000566622	AU000000SCG8
AUTODESK INC	0.000562654	US0527691069
Ardian Infrastructure	0.00056175	
ROBLOX CORPORATION COM CL A ORD SHS	0.000561664	US7710491033
ENCORE WIRE CORP	0.000559665	US2925621052
TEXAS INSTRUMENTS	0.000559141	US8825081040
AVANGRID INC COM NPV	0.000557726	US05351W1036
VULCAN STEEL AUSTRALIA PTY LTD	0.000557173	AU0000181984
NEXTERA ENERGY INC	0.000556533	US65339F1012
PING AN INSURANCE GROUP OF CHINA LIMITED	0.000553032	CNE1000003X6
SWISSCOM AG	0.000552649	CH0008742519
SOCIETE GENERALE SA	0.000552148	FR0000130809
FLEX LTD COM	0.000551761	SG9999000020
VERTEX PHARMACEUTICALS INC	0.000550354	US92532F1003
NOS SGPS SA	0.000547712	PTZON0AM0006
AIR LIQUIDE	0.00054415	FR0000120073
XYLEM INC COM	0.00054189	US98419M1009
AMCOR PLC COM USD	0.000540841	JE00BJ1F3079
CRODA INTL	0.000540717	GB00BJFFLV09
REPUBLIC SERVICES INC	0.000538612	US7607591002
L'OREAL	0.000538547	FR0000120321
BERKSHIRE HATHAWAY INC - CLASS B	0.000537012	US0846707026
BOX INX	0.000536609	US10316T1043
TOYOTA MOTOR CORP	0.000534346	JP3633400001
BLACKSTONE INC	0.000531885	US09260D1072

NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.000531092	NZGOVDT524C5
FBXEX CORP COM	0.000530608	US31428X1063
KIMCO REALTY CORP	0.000529723	US49446R1095
PROPERTY FOR INDUSTRY LTD	0.000528981	NZPFIE0001S5
VALLEY NATIONAL BANCORP	0.000528829	US9197941076
ROYAL UNIBREW AS	0.000527171	DK0060634707
SIGNIFY NV EUR0.01	0.000523241	NL0011821392
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.000519897	NZGOVDT532C8
VONTIER CORP	0.000518993	US9288811014
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.000517486	AU000000WOW2
CCSW GSILGB2X 13/03/2025 USD 1DSOFR /JPY 1DTONAR ARRCI	0.000516214	
WMAFHS Cash Sub-Acct	0.000513217	
POSTS ITALIANE SPA	0.000513091	IT0003796171
ILLINOIS TOOL WORKS	0.000511153	US4523081093
BAIDU INC	0.000511053	KYG070341048
HAEMONETICS CORPORATION	0.000508268	US4050241003
YUM! BRANDS INC	0.000506867	US9884981013
RECKITT BENCKISER GROUP PLC	0.000503788	GB00B24CGK77
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLEI	0.000502113	AU0000016875
RAMBUS INC	0.000501491	US7509171069
BOSTON SCIENTIFIC CORP COM USD	0.000501316	US1011371077
SOJITZ CORPORATION	0.000501295	JP3663900003
KONINKLIJKE DSM NV	0.000496566	NL0000009827
ABBVIE INC COM	0.000496505	US00287Y1091
COREBRIDGE FINANCIAL ORD	0.000496255	US21871X1090
RYDER SYS INC USD	0.000496095	US7835491082
ANHEUSER BUSCH INBEV SA	0.000493465	US03524A1088
New Zealand Dollar Custodial Account â€” MITNZ Emerging Ma	0.000493337	
JP MORGAN CHASE & CO	0.000492132	US46625H1005
ISHARES MSCI QATAR CAPPED ETF	0.000487257	US46434V7799
AMERICAN HOMES 4 RENT	0.000487228	US02665T3068
CCSW NATAAU33033 01/30/2025 AUD 3MBBSW /USD 1DSOFR	0.00048693	
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.000482849	NZGOVDT425C5
EUROFINS SCIENTIFI EUR0.01 POST SUBDIVISION	0.000480052	FR0014000MR3
FEDERAL REALTY INVESTMENT TRUST	0.000474452	US3137451015
ALEXANDRIA REAL ESTATE EQUITIES	0.000473358	US0152711091
IEFFAGE INC	0.000472953	FR0000130452
ANSYS INC	0.000472205	US03662Q1058
GETLINK SE	0.000470486	FR0010533075
EVERGREEN MARINE	0.000467322	TW0002603008
NETEASE INC	0.000465461	KYG6427A1022
DXC TECHNOLOGY COMPANY	0.000465194	US23355L1061
SUMITOMO WAREHOUSE ORD SHS	0.000464767	JP3407000003
ORION OYJ	0.000464749	FI0009014377
AIR PROD & CHEMS INC COM USD	0.000461802	US0091581068
CCSW NATAAU33033 30/01/2026 USD 1DSOFR /AUD 3MBBSW	0.000461797	
NIPPON KAYAKU CO LTD	0.000461695	JP3694400007
INGREDION INC COM USD 0.01	0.000461691	US4571871023
ORIENTAL LAND TEMP	0.000461167	DU06648891D0
VECTOR LIMITED	0.000460825	NZVCTE0001S7
CLOROX CO DEL	0.000458781	US1890541097
Australian dollar	0.000458117	
BANGKOK DUSIT MEDICAL SERVICES PCL	0.000456421	TH0264010R10
MITSUBISHI MOTORS CORPORATION	0.000455297	JP3899800001
PVH CORP COM USD1.00	0.000455144	US6936561009
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.000454979	NZGOVDT531C0
IMPERIAL OIL LTD	0.000451662	CA4530384086
JIZHONG ENERGY RESOURCES CO LTD	0.000449955	CNE0000010H6
DIGITAL REALTY TRUST INC	0.000448638	US2538681030
SIEMENS AG NPV EUR	0.000448215	DE0007236101
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.000446648	AU0000000SYR9
EAST WEST BANCORP INC	0.000446417	US27579R1041
TERADYNE INC	0.000445912	US8807701029
HK ELECTRIC INVESTMENTS LTD	0.000444789	HK0000179108
SKELLERUP HOLDINGS LIMITED	0.000443386	NZSKXE0001S8
INTERCONTINENTAL HOTELS GROUP PLC	0.000442114	GB00BHJYC057
MERCADOLIBRE INC	0.000441392	US58733R1023
NIKON CORPORATION JPY	0.000440691	JP3657400002
ENVISTA HLDGS CORPCOM USD0 01	0.000440645	US29415F1049
FMC CORP	0.000437754	US3024913036
ELISA CORPORATION OYJ-A S	0.000436606	FI0009007884
NISSHINBO HOLDINGS INC	0.000431141	JP3678000005

VERITIV CORP	0.000430499	US9234541020
COSMO ENERGY HOLDINGS CO LTD	0.000429988	JP3298000005
MARKETAXESS HLDGS COM	0.000429249	US57060D1081
CUBESMART COM	0.000427885	US2296631094
ARGOSY PROPERTY LIMITED	0.000427766	NZARGE0010S7
PCCW LTD	0.000426293	HK0008011667
New Zealand Dollar Custodial Account â€œ MITNZ Unlisted Infra	0.000424807	
PFIZER INC COM	0.000424077	US7170811035
SYMRISE AG	0.000422854	DE000SYM9999
MAKALOT INDUSTRIAL	0.000422619	TW0001477008
KSL Capital Partners	0.000420056	
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00041759	AU000000VCX7
AMANO CORP	0.000416905	JP3124400007
AMP Shopping Centre Fund	0.000412437	
BIRCHCLIFF ENERGY LTD	0.000410462	CA0906971035
PETROLEO BRASILEIRO PETROBRAS SA	0.000410265	BRPETRACNPR6
ANHEUSER BUSCH INBEV SA NV	0.000408498	BE0974293251
HOST HOTELS & RESORTS INC	0.000408021	US44107P1049
HEALTHPEAK PROPERTIES INC	0.000407916	US42250P1030
PROGRESSIVE CORP	0.000407559	US7433151039
KIA CORPORATION	0.000407557	KR7000270009
PBF ENERGY INC COM	0.000406883	US69318G1067
GQG PARTNERS INC	0.000405808	AU0000180499
SAMSUNG SDI CO LTD	0.000402051	KR7006400006
ULVAC INC	0.000401837	JP3126190002
GEA GROUP AG	0.000401516	DE0006602006
TAKEDA PHARMACEUTICAL CO LTD	0.000401191	JP3463000004
ORANGE SA	0.000396584	FR0000133308
SEA LTD	0.000394808	US81141R1005
FAR EASTERN NEW CENTURY CORPORATION	0.000394285	TW0001402006
ALIMENTATION COUCHE TARD INC	0.00039379	CA01626P1484
SEGRO PLC	0.000393689	GB00B5ZN1N88
FIRST INDUSTRIAL REALTY TRUST	0.000393057	US32054K1034
JAPAN PETROLEUM EXPLORATION	0.000391588	JP3421100003
PAREX RESOURCES INC	0.000391526	CA69946Q1046
AKAMAI TECHNOLOGIES	0.000391274	US00971T1016
ANGLO AMERICAN PLC	0.000387687	GB00B1XZS820
SKY PERFECT JSAT HOLDINGS	0.000386296	JP3396350005
BANK OF NEW ZEALAND RCD MATURING 30/05/2023	0.000384596	NZF01DT547C1
SHIN ETSU CHEMICAL NPV TEMP	0.000384065	DU06804585D8
REPSOL SA	0.000382193	ES0173516115
ALFRESA HOLDINGS CORP	0.000381406	JP3126340003
WASHINGTON FEDERAL INC	0.000381267	US9388241096
CHINA MERCHANTS BANK CO LIMITED	0.000381036	CNE1000002M1
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.000379707	NZLGFD008C2
ALLETE INC	0.000379578	US0185223007
Outstanding Settlement Receipts - HKD	0.000378604	
UNITE GROUP PLC	0.00037803	GB0006928617
PTT EXPLOR AND PROD PCL NVDR	0.000377171	TH0355010R16
AMKOR TECHNOLOGY INC	0.000376032	US0316521006
Omnes Capital Co-Investment	0.000374566	
PORSCHE AUTOMOBIL HOLDING SE	0.000373817	DE000PAH0038
NIPPON STEEL TRADING CORPORATION	0.000370394	JP3681000000
COLUMBIA BANKING SYSTEM INC	0.000367267	US1972361026
UBS COLLATERAL A/C	0.000366145	
PSP SWISS PROPERTY AG	0.000366015	CH0018294154
THE ISRAEL CORPORATION LIMITED	0.000364536	IL0005760173
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.000363286	CNE1000003G1
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.000361311	IL0005930388
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.000361228	NZII8DT002C2
MITSUBISHI ESTATE	0.000361096	JP3899600005
SEKISUI HOUSE	0.000360891	JP3420600003
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.000360615	NZGOVDT528C6
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.000357972	AU000000WBC1
APPLIED MATERIALS US	0.000356809	US0382221051
WATTS WATER TECHNOLOGIES INC	0.000355308	US9427491025
CANADIAN APARTMENT PROPERTIES REITS	0.000355063	CA1349211054
CNY BNP PARIBAS A\C	0.000354353	
ESSILORLUXOTTICA	0.000354313	FR0000121667
WESTPAC BANKING CORPORATION	0.000349915	AU000000WBC1
WABTEC CORP	0.000346056	US9297401088
BROADCOM CORP COM	0.000345249	US11135F1012

GRUPO MEXICO SAB DE CV-SER B	0.000344634	MXP370841019
Income Due - USD	0.0003446	
LVMH MOET HENNESSY VUITTON SE	0.000344431	FR0000121014
I-Squared capital Co-Investment	0.000344057	
PENTAIR PLC COM	0.000343748	IE00BLS09M33
ISS A S	0.000343631	DK0060542181
CINTAS CORP	0.00034352	US1729081059
FIDELITY NATIONAL INFORMATION SERVICES I	0.000343354	US31620M1062
NIO INC	0.000341564	US62914V1061
CARDINAL HEALTH INC	0.000341422	US14149Y1082
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.000340752	GB00BLPK7110
ASML HOLDING NV EUR 0.09 NY REG 2012 POST DEPOSITORY R	0.00033954	USN070592100
A2A SPA	0.000338854	IT0001233417
BUNZL PLC	0.000338655	GB00B0744B38
IDEX CORP	0.000337786	US45167R1041
NOKIA OYJ	0.000337681	FI0009000681
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.000337235	NZII8DT004C8
EQUINOR ASA	0.000335779	NO0010096985
ZURICH FINANCIAL SERVICES	0.000335148	CH0011075394
AMADA CO LTD	0.000333247	JP3122800000
FIRST SOLAR INC	0.000330918	US3364331070
WIENERBERGER AG	0.000329911	AT0000831706
FIRSTSTRAND LTD	0.000329079	ZAE000066304
UNIPOL GRUPPO FINANZIARIO SPA	0.000329078	IT0004810054
MARATHON PETROL COM	0.000328362	US56585A1025
NEW ZEALAND WESTPAC BANK RCD MATURING 26/06/2023	0.000328359	NZF08DT658C9
NEW ZEALAND WESTPAC BANK RCD MATURING 30/06/2023	0.000328165	NZF08DT655C5
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.000327992	JP3580200008
UNILEVER PLC	0.00032767	GB00B10RZP78
INFOSYS LTD	0.0003264	US4567881085
AMBEV SA COM NPV	0.000326132	BRABEVACNOR1
PORTLAND GENERAL ELECTRIC COMPANY	0.000325392	US7365088472
STANDARD BANK GROUP	0.00032234	ZAE000109815
STRIDE STAPLED GRP NPV UNITS	0.000322161	NZSPGE0001S2
ENBRIDGE INC	0.000322044	CA29250N1050
WATERS CORPORATION	0.000321899	US9418481035
SHINKO ELECTRIC INDUSTRIES	0.000321685	JP3375800004
UNITED RENTALS INC	0.000321341	US9113631090
KLEPIERRE	0.000321041	FR0000121964
PUBLIC BANK BERHAD	0.000320776	MYL12950O0004
HEALTHCARE REALTY TRUST INC	0.000320612	US42226K1051
FUJICCO CO LTD	0.000319841	JP3818700001
TAPESTRY INC COM USD0.01	0.000319666	US8760301072
ANALOG DEVICES INCORPORATED COM	0.000319083	US0326541051
NSK LTD JPY	0.000317336	JP3720800006
WISTRON NEWEB CORP	0.000317105	TW0006285000
ELDORADO GOLD CORP COM	0.000316815	CA2849025093
TRITON INTL LTD COM USD0.01 CL A	0.000316506	BMG9078F1077
BANK OF CHINA LTD HK	0.000316106	CNE1000001Z5
KOMMUNALBANKEN GOVERNMENT BOND 0.375% 14/04/2023	0.000315812	NZKBNDT013C8
POHANG IRON & STEEL COMPANY LIMITED	0.000315073	KR7005490008
MY FOOD BAG GROUP LTD	0.000312252	NZMFB00004S1
TRAVEL PLUS LEISUR CO	0.000311497	US8941641024
MERITAGE HOMES CORPORATION	0.000309032	US59001A1025
ARVIDA GROUP LIMITED	0.000306274	NZARVE0001S5
SOLAREdge TECHNOLOGIES INC	0.000305023	US83417M1045
APM HUMAN SERVICES INTERNATIONAL LIMITED	0.000303216	AU0000187528
VISTA GROUP INTERNATIONAL LTD	0.000303061	NZVGL0003S1
Lend Lease APPF Retail	0.00030234	
CYBERARK SOFTWARE LTD	0.00030009	IL0011334468
COSTCO WHOLESALE CORP	0.000299857	US22160K1051
SINGAPORE TECH ENG SGD	0.000299228	SG1F60858221
EUR BNP PARIBAS A/C	0.000298074	
MLS ORD SHS A	0.000297603	CNE100001X19
Outstanding Settlement Receipts - GBP	0.000296472	
AXCELIS TECHNOLOGIES INC	0.000296216	US0545402085
BANK HAPOLIM LTD	0.00029605	IL0006625771
CAPITALAND INVE NPV	0.000295913	SGXE62145532
GAMING AND LEISURE P COM	0.00029575	US36467J1088
ENPLAS CORP	0.000295431	JP3169800004
MARUBENI CORPORATION	0.000295399	JP3877600001
POST HOLDINGS INC	0.000295075	US7374461041

HORMEL FOODS CORPORATION	0.000294752	US4404521001
YAMAHA MOTOR CO	0.000294367	JP3942800008
DBS GROUP HOLDINGS LTD	0.000294039	SG1L01001701
MURPHY USA INC	0.000293091	US6267551025
DISCO CORPORATION NPV TEMP	0.000292209	DU06270948D3
CHROMA ATE INC	0.000290234	TW0002360005
EUTELSAT COMMUNICATIONS	0.000289922	FR0010221234
TE CONNECTIVITY LTD	0.000289457	CH0102993182
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.000289027	NZGOVDT433C9
ANZ BANK NEW ZEALAND Ltd BOND 3.70% 30/05/2023	0.000288826	NZANBDT022C1
TOURISM HOLDINGS LTD	0.000288319	NZHELE0001S9
SITEMINDER LTD	0.000287998	AU0000183543
KUBOTA CORPORATION	0.000286331	JP3266400005
EVOQUA WATER TECHNOLOGIES CORP	0.000286304	US30057T1051
SANGFOR TECHNOLOGIES INC	0.000285385	CNE1000033T1
NIDEC CORPORATION	0.000282369	JP3734800000
CONAGRA BRANDS INC	0.000281181	US2058871029
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.000281087	MXP370711014
NSFOCUS INFORMATION TECHNOLOGY CO LTD	0.000279566	CNE100001S32
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.000278924	NZHNZD0623L8
New Zealand Dollar Custodial Account “€” MITNZ Listed Proper	0.0002763	
MEDTRONIC PLC	0.000275598	IE00BTN1Y115
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 10/05/2023	0.000275498	NZF08DT635C7
ANDRITZ AG	0.000275062	AT0000730007
NT Passive FX overlay 139% (ZMTSHO)	0.000274747	
NEW ZEALAND LOCAL GOVERNMENT TBILL 30/05/2023	0.000274711	NZLGBDT250C4
PURE STORAGE INC	0.000274196	US74624M1027
NEW ZEALAND RABOBANK Ltd RCD MATURING 14/06/2023	0.000274078	NZF05DT217C7
NEW ZEALAND WESTPAC BANK RCD MATURING 28/06/2023	0.000273552	NZF08DT659C7
FOOT LOCKER INC	0.000272347	US3448491049
TRIPADVISOR INC COM USD0.001	0.00027228	US8969452015
SHURGARD SELF STORAGE EUROPE SARL	0.000271855	GG00BQZCBZ44
ASSICURAZIONI GENERALI SPA	0.000270651	IT0000062072
KILROY REALTY CORP	0.000270386	US49427F1084
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.000270248	NZGOVDT551C8
RED ELECTRICA DE ES	0.000268388	ES0173093024
NICHICON CORP	0.000268304	JP3661800007
INFINEON TECHNOLOGIES AG	0.00026813	DE0006231004
ISPT Core Fund	0.000267845	
OVERSEA-CHINESE BANKING CORP	0.000265919	SG1S04926220
CRITERIA CAIXACORP SA	0.000263955	ES0140609019
ICICI BANK SPON ADR	0.000263604	US45104G1040
KYB CORP	0.000262928	JP3220200004
GRAND CANYON EDU	0.000262702	US38526M1062
SINO AMERICAN SILICON PRODUCTS INC	0.000261737	TW0005483002
ROCKWELL AUTOMATION INC	0.000259847	US7739031091
FERGUSON PLC NEW ORD GBP 0.10	0.000258692	JE00BJVNSS43
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.000258638	DE0001030567
SALESFORCE INC	0.000258524	US79466L3024
HUB24 LIMITED ORDINARY FULLY PAID	0.000257714	AU000000HUB4
CAPITAL ONE FINANCIAL CORPORATION	0.000257558	US14040H1059
WISTRON CORP	0.000256603	TW0003231007
CENTRAL EXCHANGE LIMITED	0.000256079	AU0000017840
DEUTZ AG	0.000255885	DE0006305006
SAMSARA INC	0.000253364	US79589L1061
STOCKLAND	0.000252717	AU000000SGP0
TOKUYAMA CORP	0.00025178	JP3625000009
PETROCHINA CO LTD H	0.000251449	CNE1000003W8
SHENG SIONG GROUP LTD	0.000251195	SG2D54973185
BUY TO OPEN REPO W/BOFA SECU 4.92% FROM 03-31-2023 TO	0.000249605	
GRAHAM HOLDINGS CO COM	0.000248291	US3846371041
MITSUBISHI GAS CHEMICAL CO	0.000247911	JP3896800004
JAPAN METROPOLITAN FUND INVEST	0.000247503	JP3039710003
Outstanding Settlement Receipts - JPY	0.000247235	
SOUTHERN COPPER CORPORATION	0.000245794	US84265V1052
MITSUBISHI MATERL Y50	0.000243505	JP3903000002
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD	0.00024347	CNE000000DH5
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.000243324	CNE100003G67
STANTEC INC	0.000243284	CA85472N1096
HYUDAI GLOVIS CO LTD	0.000243185	KR7086280005
TRIMBLE INC COM NPV	0.000242942	US8962391004
WAREHOUSES DE PAUWNPV	0.000242833	BE0974349814

Outstanding Settlement Receipts - TWD	0.000242745
CK ASSET HOLDINGS HK	0.000242556 KYG2177B1014
HAMILTON CITY COUNCIL PNOTE MATURING 08/05/2023	0.000242504 NZHCCDT271C9
AISIN SEIKI CO LTD	0.000241921 JP3102000001
PARK HOTELS & RESORTS INC	0.000240804 US7005171050
GS ENGINEERING AND CONSTRUCTION CORP	0.000240357 KR7006360002
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.000239404 NZOCAE0002S0
K & S AG SHS	0.000238562 DE000KSAG888
BAYERISCHE MOTOREN WERKE AG	0.000238555 DE0005190003
OSK MITSUI OSK LINES LTD	0.000236818 JP3362700001
ANZ BANK NEW ZEALAND 150623 RCD	0.0002368 NZF02DT307C9
ASTRAZENECA PLC	0.000236609 GB0009895292
WEICHOW MOUTAI CO LTD	0.0002353 CNE0000018R8
PGT INNOVATIONS INC	0.000234851 US69336V1017
ZOOM VIDEO COMMUNICATIONS INC	0.000234797 US98980L1017
CITIC SECURITIES CO LTD	0.000233335 CNE000001DB6
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.000232824 NZHNZD00001L7
ANTA SPORTS PRODUCTS LTD	0.000232239 KYG040111059
TIANDI SCIENCE TECHNOLOGY CO LTD	0.000231192 CNE000001B90
SIX FLAGS ENTERTAINMENT CORP	0.000230848 US83001A1025
NATIONAL STORAGE R REIT STAPLED UNIT	0.000230465 AU000000NSR2
WILLIAMS COMPANIES INC	0.000229927 US9694571004
EDISON INTL COM	0.000229855 US2810201077
CHINA LIFE INSURANCE CO LTD	0.000229339 CNE1000002L3
CHINA MERCHANTS BANK CO LTD	0.0002291 CNE000001B33
TELEKOM AUSTRIA AG	0.000229097 AT0000720008
INTL FLAVORS & FRAGRANCES USD	0.000228509 US4595061015
HERA SPA	0.000228092 IT0001250932
ANZ BANK NEW ZEALAND Ltd WELLINGTON TERM DEPOSIT 4.9:	0.000227314 DU0TZ23922A3
BIG YELLOW GROUP PLC	0.000227255 GB0002869419
BANK MANDIRI PERS IDR125	0.000226989 ID1000095003
SK TELECOM	0.000226983 KR7017670001
VODACOM GROUP PTY LTD	0.000226883 ZAE000132577
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.000226792 NZGOVDT534C4
PRESIDENT CHAIN STORE CORP	0.000226084 TW0002912003
TAMRON CO LTD	0.000225423 JP3471800007
APARTMENT INCOME R COM	0.000225224 US03750L1098
COGNEX CORP COM USD	0.000224841 US1924221039
CHINA CONSTRUCTION BANK 180423 5.25 TD	0.000223954 DU0TZ23418A2
TRIP DOT COM GROUP LTD	0.000222878 US89677Q1076
METTLER TOLEDO INTL	0.000222734 US5926881054
LANDIS AND GYR GROUP AG	0.000222335 CH0371153492
NT Passive FX overlay 139% (ZMTHSR)	0.000222203
WESTPAC NEW ZEALAND 050423 RCD	0.000221481 NZF08DT621C7
CIMB GROUP HOLDINGS BERHAD	0.000221446 MYL102300000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 120423 RCD	0.000221268 NZF10DT027C3
SKECHERS USA CL A	0.000221178 US8305661055
KERRY GROUP PLC	0.000220915 IE0004906560
MITAC HOLDINGS CORP	0.000220782 TW0003706008
INTUIT INC	0.000220074 US4612021034
ASB BANK LTD 290523 RCD	0.000219801 NZF04DT523C9
BANK OF NEW ZEALAND 010623 RCD	0.000219706 NZF01DT592C7
ASB BANK LTD 060623 RCD	0.000219547 NZF04DT472C9
BANK OF NEW ZEALAND 130623 RCD	0.000219324 NZF01DT580C2
KINDER MOR INC DEL COM	0.000219055 US49456B1017
ANZ BANK NEWZEALAND 220623 RCD	0.000219035 NZF02DT394C7
WESTPAC NEW ZEALAND 200623 RCD	0.000218955 NZF08DT640C7
MANHATTAN ASSOCIATES INC	0.000218254 US5627501092
TERUMO CORP	0.000218188 JP3546800008
SCOR SE	0.000217893 FR0010411983
POWERSCHOOL HOLDINGS INC	0.000217745 US73939C1062
MIGROS TICARET AS	0.000217417 TREMGTI00012
LAUREATE EDUCATION INC	0.000216635 US5186132032
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sm:	0.000215834
UNITED MICROELECTRONICS CORP	0.000215726 US9108734057
GOODMAN GROUP NPV	0.000215019 AU000000GMG2
INSULET CORP	0.000214816 US45784P1012
RALPH LAUREN CORP COM	0.000214385 US7512121010
APTARGROUP INC	0.000213478 US0383361039
TELEFONICA BRASIL SA	0.00021245 BRVIVTACNORO
GUIZHOU PANJIANG REFINED COAL CO LTD	0.000212275 CNE000001V2
DARLING INGREDIENTS INC	0.000211654 US2372661015

F5 NETWORKS INC	0.000211441	US3156161024
CHENIERE ENERGY INC	0.000210913	US16411R2085
NIPPON YUSEN KK NPV	0.00021025	JP3753000003
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.000208792	NZGOVDT427C1
TRAVELERS COS INC / THE	0.0002086	US89417E1091
NEW ZEALAND(GOVT) 4.5% BDS 15/05/2030 NZD	0.000208299	NZGOVDT530C2
MARRIOTT VACATIONS WORLDWIDE CORP	0.000207636	US57164Y1073
OTSUKA HLDGS CO NPV	0.00020745	JP3188220002
MACYS INC	0.000207357	US55616P1049
MORINAGA MILK INDUSTRY CO LTD	0.000207276	JP3926800008
WUXI BIOLOGICS CAYMAN INC	0.000206265	KYG970081173
TETRA TECH INC	0.000205287	US88162G1031
NT Passive FX overlay 139% (Listed Property Portfolio)	0.000204764	
ITAU UNIBANCO HOLDING SA	0.000204219	BRITUBACNPR1
KYNDRYL HLDGS INC COM USD0.01	0.000204163	US50155Q1004
ARISTA NETWORKS IN COM	0.000203468	US0404131064
H & R BLOCK INCORPORATED	0.000202453	US0936711052
TECO ELECTRIC & MACH	0.000201519	TW0001504009
MITSUI MINING AND SMELTING CO LTD	0.00020108	JP3888400003
WESTROCK CO COM USD 0.01	0.000200466	US96145D1054
DERWENT LONDON PLC	0.000200245	GB0002652740
Outstanding Settlement Receipts - BRL	0.000199559	
OPAP SA	0.000198893	GRS419003009
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.000198348	CA11284V1058
NEWMARKET CORPORATION	0.000198342	US6515871076
SAMSUNG C AND T CORPORATION	0.000198322	KR7028260008
NASPERS LTD	0.000198281	ZAE000015889
NIPPON ELECTRIC GLASS CO LTD	0.000197443	JP3733400000
INABATA & CO LTD	0.00019741	JP3146000009
AGREE REALTY CORP	0.00019709	US0084921008
ACCIONA SA	0.000195892	ES0125220311
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.000195886	GB00BYZW3G56
Arrian Americas Infra Fund	0.000195694	
BNP PARIBAS SA	0.000195378	FR0000131104
BROADSTONE NET LEA COM	0.000195015	US11135E2037
HKD BNP PARIBAS A/C	0.0001946	
COMMVAULT SYSTEMS INC	0.000194523	US2041661024
WORLD CO LTD	0.000194393	JP3990210001
PACIFIC CORPORATION	0.00019423	KR7002790004
HELLENIC TELECOMMUNICATIONS	0.000194198	GRS260333000
EVONIK INDUSTRIES AG	0.000193952	DE000EVNK013
AMS - OSRAM AG	0.000193503	AT0000A18XM4
HOLOGIC INC	0.000192726	US4364401012
PACCAR INC	0.000192409	US6937181088
INVESTORE PROPERTY LTD	0.000191032	NZIPLE000153
METLIFE INC	0.000190526	US59156R1086
Outstanding Settlement Receipts - EUR	0.000188647	
CHINA PACIFIC INSURANCE GR H	0.000188582	CNE1000009Q7
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.000188361	
LULULEMON ATHLETIC	0.000187989	US5500211090
SAFESTORE HOLDINGS PLC	0.000187676	GB00B1N7Z094
UNITED THERAPEUTICS CORP	0.000187298	US91307C1027
UNITED PARCEL SERVICE - B	0.000187265	US9113121068
POYA CO LTD	0.000187112	TW0005904007
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.000186669	TW0005880009
AFT PHARMACEUTICALS LTD	0.000186647	NZAFTE000154
AZIMUT HOLDING SPA	0.000186435	IT0003261697
QUALCOMM INC	0.000185713	US7475251036
COMERICA INC USD5.00	0.000185382	US2003401070
YUM CHINA HOLDINGS INC	0.000185051	US98850P1093
ASSURA PROPERTIES PLC	0.000183649	GB00BVGBWW93
WELLS FARGO & COMPANY	0.000183249	US9497461015
EDWARDS LIFESCIENCES CORP	0.000183073	US28176E1082
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.000182161	CA0194561027
CAPITALAND INTEGRATED COMMERCIAL	0.000181866	SG1M51904654
TC ENERGY CORP	0.000181551	CA87807B1076
KBC GROUP NV	0.000180752	BE0003565737
TOKYO STEEL MANUFACTURING CO LTD	0.000180729	JP3579800008
AALBERTS INDUSTRIES NV	0.000180494	NL0000852564
SHIBAURA MECHATRONICS CORP	0.000180312	JP3355000005
EXLSERVICE HOLDINGS INC	0.000180235	US3020811044
AGILON HEALTH INC	0.000180193	US00857U1079

FEDERATED HERMES COM NPV CLASS B	0.000179054	US3142111034
ORKLA ASA	0.000178923	NO0003733800
CAPITEC BANK HOLDINGS LTD	0.000178912	ZAE000035861
MANULIFE FINANCIAL CORP	0.000178458	CA56501R1064
CHINA RESOURCES BE NPV	0.000178254	HK0291001490
DENTSPLY SIRONA INC	0.000177981	US24906P1093
HEIDELBERGCEMENT AG	0.000177542	DE0006047004
EZAKI GLICO CO LTD	0.000177457	JP3161200005
GECINA	0.0001774	FR0010040865
UIPATH INC	0.000177396	US90364P1057
AOFRIO LTD	0.000177232	NZWDTE0002S1
ASHLAND GLOBAL HLD COM USD0.01	0.000176024	US0441861046
AGCO CORP	0.000175745	US0010841023
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.000174901	
HYUNDAI MOBIS	0.000174677	KR7012330007
HSBC HOLDINGS PLC	0.000174352	GB0005405286
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.000173215	NZIIBDT003C0
TELSTRA CORPORATION LIMITED	0.000172576	AU0000000TSL2
YOKOREI CO LTD	0.000172424	JP3957000007
PHILLIPS COM	0.000172105	US7185461040
CROWN HOLDINGS INC	0.000171751	US2283681060
DEUTSCHE LUFTHANSA AG	0.0001716	DE0008232125
SES FDR EACH REP 1 'A' NPV	0.00017148	LU0088087324
DA OFFICE INVESTMENT CORPORATION	0.000171166	JP3046310003
AON PLC IE COM CL A	0.000171108	IE00BLP1HW54
PAYCHEX INC	0.000171076	US7043261079
HOME PRODUCT CENTER PCL NVDR	0.000171056	TH0661010R17
DAIWA HOUSE REIT I REIT	0.000170935	JP3046390005
OLD MUTUAL LTD NPV	0.000170731	ZAE000255360
TOKYO ELECTRON LTD JPY	0.000170361	JP3571400005
ROYAL BANK OF CANADA	0.000170354	CA7800871021
VOLKSWAGEN AG	0.000169926	DE0007664039
BANK OF CHINA NZ LTD 190423 4.02 CB	0.000169425	NZBOCDT003C8
NT Passive FX overlay 100% (Global Credit Portfolio)	0.000169035	
PING AN BANK CO LTD	0.00016861	CNE000000040
CVS HEALTH CORP	0.000168365	US1266501006
POLSKI KONCERN NAFTOWY	0.000168019	PLPKN0000018
BANCO SANTANDER CENTRAL HISP	0.000167833	ES0113900J37
TOKIO MARINE HOLDINGS INC	0.000167679	JP3910660004
HIKMA PHARMACEUTICALS PLC	0.00016766	GB00B0LCW083
CMST DEVELOPMENT CO LTD	0.000167254	CNE000000NS1
XIAN LONGI SILICON MATERIALS CORP	0.000167195	CNE100001FR6
MAPLETREE INDUSTRIAL TRUST	0.000167191	SG2C32962814
SKY NETWORK TELEVISION LTD	0.000166964	NZSKTE0001S6
SM INVESTMENTS CORPORATION	0.000166683	PHY806761029
CUMMINS INC	0.000166326	US2310211063
KROGER CO COM	0.00016631	US5010441013
ANZ BANK NEW ZEALAND LTD 060423 RCD	0.000166088	NZF02DT364C0
ITOCHU ENEX CO LTD	0.000165892	JP3144000001
GLP JREIT REIT	0.000165514	JP3047510007
FSF MANAGEMENT COMPANY LTD	0.000165237	NZFSFE0001S5
ULTA BEAUTY INC COM	0.000165003	US90384S3031
CHANNEL INFRASTRUCTURE NZ LTD	0.000164791	NZNZRE0001S9
TOYOTA FINANCE NEW ZEALAND LTD 080623 PNOTE	0.000164599	NZTFSDT831C5
MERLIN PROPERTIES SOCIMI SA	0.000164553	ES0105025003
ASB BANK LTD 130623 RCD	0.000164493	NZF04DT561C9
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 16062:	0.000164419	NZLGBDT254C6
TRUWORTHS INTERNATIONAL LIMITED	0.000164337	ZAE000028296
GPT GROUP	0.000164319	AU000000GPT8
ASB BANK LTD 230623 RCD	0.000164222	NZF04DT537C9
SUNSTONE HOTEL INVESTORS INC REITS	0.000164185	US8678921011
BANK OF NEW ZEALAND 300623 RCD	0.000164083	NZF01DT576C0
NIPPON SHOKUBAI JP50	0.000163208	JP3715200006
TOYO SEIKAN GROUP HOLDINGS LTD	0.000162784	JP3613400005
TEREX CORPORATION	0.000161954	US8807791038
STARBUCKS CORP	0.000161409	US8552441094
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	0.000161352	US912810TL26
KUAISHOU TECHNOLOGY	0.000160776	KYG532631028
AEDIFICA SA	0.000159855	BE0003851681
UNITED UTILITIES GROUP ORD GBP0.05	0.000158906	GB00B39J2M42
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.000158327	PHY411571011
INDUSTRIAL AND INFRAREIT	0.000157827	JP3046500009

NIPPON PROLOGIS REIT INC	0.000157675	JP3047550003
ONEOK INC	0.000157604	US6826801036
GRAINGER W W INC	0.000157507	US3848021040
KCC CORPORATION KRW5000	0.000157435	KR7002380004
SPIRAX SARCO ENG ORD	0.000156959	GB00BWFVGQN14
TERRENO REALTY COR COM	0.00015588	US88146M1018
CATERPILLAR INC	0.000155844	US1491231015
MANAWA ENERGY LTD	0.000155749	NZTPXE000155
Outstanding Settlement Receipts - KRW	0.000155166	
MP MATERIALS CORP	0.000155022	US5533681012
ZIM INTEGRATED SHIPPING LTD	0.000154506	IL0065100930
BOE TECHNOLOGY GROUP CO LTD	0.000154315	CNE0000016L5
CATCHER TECHNOLOGY CO LTD	0.000153834	TW0002474004
MAXVALU TOKAI CO LTD	0.000153512	JP3930400001
S AND P GLOBAL INC COM	0.000153476	US78409V1044
HALMA PLC	0.000153251	GB0004052071
SHAFTESBURY CAPITAL PLC	0.000152608	GB00B62G9D36
SIMON PROPERTY GROUP INC USD	0.000152324	US8288061091
RAMI LEVI	0.000150849	IL0011042491
SUNDRUG CO LTD	0.000150664	JP3336600006
HF SINCLAIR CORPOR COM	0.000150392	US4039491000
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426	0.000149	NZLGFDT014C0
WESTPAC BANKING CORPORATION 110423 RCD	0.000149378	NZF08DT622C5
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.00014907	JP1300341B39
VOLVO AB - B	0.000149042	SE0000115446
AVANGRID INC COM	0.000148962	US05351W1036
TBA POOL 2.0% 04-15-2050	0.000148345	US01F0206460
BLOCK INC	0.000147963	US8522341036
KATITAS CO LTD	0.000147963	JP3932950003
GENUS PLC	0.000147957	GB0002074580
TRANSURBAN GROUP STAPLED UNITS NPV	0.000147587	AU000000TCL6
ENN ENERGY HOLDINGS LTD	0.000147149	KYG3066L1014
URBAN OUTFITTERS INC	0.000146876	US9170471026
HARLEY DAVIDSON INC	0.000146593	US4128221086
Charter Hall Core Plus Office Fund	0.000146066	
KIWIBANK LTD 140923 RCD	0.000145957	NZKIWDN257L0
LATTICE SEMICONDUCTOR CORP	0.000145478	US5184151042
CEZ AS	0.000144991	CZ0005112300
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS1000	0.000144831	IL0011401937
TARGA RESOURCES IN COM	0.000144674	US87612G1013
HANGZHOU TIGERMED CONSULTING CO LTD	0.000144174	CNE1000040M1
NORFOLK SOUTHN CORP COM	0.000144082	US6558441084
CHUNGHWA TELECOM CO LTD	0.000143835	TW0002412004
BANK OZK COM USD0.01	0.000143652	US06417N1037
ZTO EXPRESS CAYMAN INC	0.000143651	US98980A1051
LIBERTY MEDIA CORP	0.000143358	US5312296073
MISUMI GROUP INC	0.000143308	JP3885400006
SHENZHEN INOVANCE TECHNOLOGY LTD	0.000143149	CNE100000V46
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.000143099	US3444191064
COGNIZANT TECH SOLUTIONS A	0.000143022	US1924461023
NEW S WALES TREAS CRP 4.0% 20/04/2023	0.00014287	AU3SG0001159
COUSINS PROPERTIES INC	0.000142682	US2227955026
CANADIAN PACIFIC RAILWAY LTD	0.000142156	CA13645T1003
FLEURY SA	0.000142114	BRFLRYACNOR5
QUEENSLAND TSY CP 4.25% GTD SNR 21/07/23AUD	0.000141732	AU0000XQLQX4
SUMITOMO CHEMICAL	0.000141637	JP3401400001
ALLSTATE CORP	0.000141377	US0200021014
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	0.000139742	
CHINA MENGNIU DAIRY CO	0.000139698	KYG210961051
CIA SANEAMENTO MIN COM NPV	0.000138999	BRCSMGACNOR5
INM COLONIAL SOCIM EUR	0.000138804	ES0139140174
COCA-COLA FEMSA S.UNITS	0.000138679	MX01KO000002
ARCH RESOURCES INC	0.000138495	US03940R1077
POPULAR INC COM USD6 POST REV SPLIT	0.000138218	PR7331747001
HAREL INSURANCE INVESTMENTS AND FINANCIAL SERVICES LTI	0.000137719	IL0005850180
AUSTRALIA(CMNWLTH) IDX/LKD SNR 20/09/2030 AUD	0.00013771	AU0000XCLWV6
BANGCHAK CORPORATI THB1NVDR	0.000137392	TH0420010R18
OTSUKA HOLDINGS CO LTD	0.000137352	US6891641010
DAEWOO ENGINEERING & CONSTRUCTION	0.000137156	KR7047040001
SAMSUNG SDS CO LTD	0.000136655	KR7018260000
FUJI OIL CO LTD	0.000136522	JP3160300004
KB FINANCIAL GROUP INC	0.000136482	KR7105560007

GEN ELEC CO COM POST REV SPLIT	0.000136158	US3696043013
ORIX CORPORATION	0.000136084	JP3200450009
ALLIANZ SE-REG	0.000135923	DE0008404005
AMBEV SA ADR EACH REPR ORD SPONS	0.000135582	US02319V1035
GUESS? INC	0.000135446	US4016171054
KB HOME	0.000135327	US48666K1097
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	0.000134536	DE0005773303
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.000134375	US91282CCK53
KOLON INDUSTRIES INC	0.000133179	KR7120110002
BLACKROCK INC	0.000133138	US09247X1019
THE TORONTO DOMINION BANK	0.000133115	CA8911605092
KDDI CORP	0.000132647	JP3496400007
GEELY AUTOMOBILE HOLDINGS LT	0.000132408	KYG3777B1032
ETSY INC	0.000132329	US29786A1060
SAGE GROUP	0.000132247	GB00B8C3BL03
CHINA PETROLEUM & CHEMICAL	0.000131723	CNE1000002Q2
KEYSIGHT TECHNOLOGCOM USD	0.000131622	US49338L1035
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.000130298	US41068X1000
MSCI INDIA 2306 FUT	0.000130051	DE000C5JXJE1
KERUR HOLDINGS LTD	0.000129683	IL0006210111
PEMBINA PIPELINE	0.000129422	CA7063271034
TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS	0.000129341	US87936R2058
SANFORD LTD	0.00012912	NZSANE000150
LENOVO GROUP LTD	0.000129069	HK0992009065
TEGNA INC	0.000128898	US87901J1051
WMGUI3 Collateral Account	0.000128799	
XIAOMI CORP	0.000128613	KYG9830T1067
CELLNEX TELECOM SA	0.000128541	ES0105066007
ALSEA SAB DE CV	0.000128108	MXP001391012
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.000127843	JP1120191EA0
HOKUTO CORP	0.000127798	JP3843250006
AUSTRALIA(CMNWLTH) IDX/LKD SNR 20/09/2025 AUD	0.000127556	AU0000XCLWP8
ANRITSU CORPORATION	0.000127447	JP3128800004
RAIZEN SA	0.00012706	BRAAIZACNPR6
Outstanding Settlement Receipts - NZD	0.000126261	
KINAXIS INC	0.000125402	CA49448Q1090
ZIONS BANCORPORATION	0.000125359	US9897011071
TESCO ORD	0.000125276	GB00BLGZ9862
Outstanding Settlement Receipts - SEK	0.000125246	
KOREAN AIR LINES CO LTD	0.000124464	KR7003490000
STRYKER CORP	0.000124357	US8636671013
CELLTRION INC	0.000124336	KR7068270008
SIBANYE STILLWATER LTD	0.000124299	ZAE000259701
DKK BNP PARIBAS A/C	0.000124246	
Outstanding Settlement Receipts - CAD	0.000123642	
INCHCAPE PLC NEW	0.000122869	GB00B61TVQ02
PARKLAND CORP	0.000122375	CA70137W1086
VMWARE INC-CLASS A	0.000122159	US9285634021
TERNA SPA ORD EURO.22	0.000121917	IT0003242622
STOCKLAND NPV (STAPLED)	0.000121528	AU000000SGP0
SEVERN TRENT ORD GBP0.9789	0.000121518	GB00B1FH8J72
SERVICENOW INC	0.000121305	US81762P1021
OXFORD INDUSTRIES INC	0.000121061	US6914973093
HUGEL INC	0.000120997	KR7145020004
ANADOLU EFES BIRACILIK VE MALT SANA	0.000120904	TRAAEFES91A9
GREATER WELLINGTON REGIONAL COUNCIL 090623 PNOTE	0.000120695	NZWRCDDT245C7
T ROWE PRICE GROUP	0.000120409	US74144T1088
HITE JINRO CO LTD	0.00011979	KR7000080002
CORPORATE OFFICE PROPERTIES	0.000119501	US22002T1088
CREDIT AGRICOLE SA	0.000119377	FR0000045072
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Prop	0.00011872	
Income Due - KRW	0.000118174	
SIMPLO TECHNOLOGY CO LTD	0.000117884	TW0006121007
VF CORPORATION	0.000117668	US9182041080
GOLD FIELDS LTD	0.000117617	ZAE000018123
A P MOLLER MAERSK AS	0.000117091	DK0010244425
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.000116639	CNE000001DV4
HOMECO DAILY NEEDS NPV	0.000116411	AU0000113136
KINGSPAN GROUP PLC	0.000116403	IE0004927939
SABRA HEALTHCARE REIT INC	0.000116199	US78573L1061
NEXTDC LIMITED ORDINARY FULLY PAID	0.000115779	AU000000NXT8
3I GROUP PLC	0.000114975	GB00B1YW4409

GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.000114869	CH1169151003
CCSW ROYGB2L 04/01/2027 USD 1DSOFR /CAD 3MCDOR ARR	0.000114838	
MTN GROUP LTD	0.000114796	ZAE000042164
EBARA FOODS INDUSTRY INC	0.000114599	JP3165930003
WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.000114485	DU0T223531A2
CITIGROUP INC USD	0.000114251	US1729674242
CHARTER HALL GROUP NPV (STAPLED)	0.000114134	AU000000CHCO
POSCO HOLDINGS INC	0.000114001	US6934831099
GIGABYTE TECHNOLOGY CO LTD	0.000113616	TW0002376001
CBRE GROUP INC CLASS A	0.000113544	US12504L1098
GS RETAIL CO LTD	0.000112842	KR7007070006
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.000112778	
CHUBB LIMITED ORD	0.000112694	CH0044328745
KERRY GROUP PLC-A	0.000112652	IE0004906560
AMERISOURCEBERGEN CORP	0.000112288	US03073E1055
ANZ BANK NEW ZEALAND WELLINGTON 110124 5.90 TD	0.000112229	DU0TZ24111A2
CHINA DESIGN GROUP CO LTD	0.000112064	CNE100001W51
ONEMAIN HOLDINGS INC	0.000111613	US68268W1036
JAPAN(GOVT OF) 0% T-BILL 19/06/2023 JPY	0.000111612	JP1741441P37
ANZ BANK NEW ZEALAND WELLINGTON 290224 6.02 TD	0.00011138	DU0TZ24229A2
CHINA CONSTRUCTION BANK 300523 5.735 TD	0.000111371	DU0TZ23530C0
ADVANCED DRAINAGE SYTEMS INC	0.000110753	US00790R1041
INTEGRA LIFESCIENCES HOLDINGS CORP	0.00011049	US4579852082
ANZ BANK NEW ZEALAND LTD 270423 RCD	0.000110403	NZFO2DT373C1
TOYOTA FINANCE NEW ZEALAND LTD 040523 PNOTE	0.000110289	NZTFSDT828C1
BANK OF CHINA NEW ZEALAND 110523 PNOTE	0.000110177	NZBOCDN131L4
POSTAL SAVINGS BANK OF CHINA CO LTD	0.000110096	CNE1000029W3
KUNLUN ENERGY COMPANY LIMITED	0.000110027	BMG5320C1082
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.000109953	NZGOVDT526C0
WESTPAC NEW ZEALAND 290523 RCD	0.0001099	NZFO8DT545C8
CLEANAWAY WASTE MANAGEMENT LIMITED	0.000109818	AU000000CWY3
ASB BANK LTD 090623 RCD	0.000109726	NZF04DT560C1
BANK OF NEW ZEALAND 090623 RCD	0.000109726	NZF01DT577C8
ASB BANK LIMITED 190623 RCD	0.000109566	NZF04DT562C7
COGNA EDUCACAO SA NPV	0.000108907	BRCOGNACNOR2
TARGET CORPORATION	0.000108655	US87612E1064
PAYPAL HOLDINGS INC	0.000108501	US70450Y1038
UNICREDIT SPA	0.000108362	IT0005239360
VINCI SA	0.000108293	FR0000125486
WESTERN UNION CO	0.000108181	US9598021098
CHINA RESOURCES LAND LIMITED	0.000108046	KYG2108Y1052
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00010803	CNE100000593
MALAYAN BANKING BHD	0.000107917	MYL11550O0000
AIR WATER INC	0.000107817	JP3160670000
HAIER SMART HOME C A CNY1	0.000107713	CNE000000CG9
CHINA INTERNATIONAL CAPITAL CORP	0.000107472	CNE1000048J0
NAVER CORP	0.000107238	KR7035420009
RABOBANK NEW ZEALAND 231123 RCD	0.000106988	NZF05DT257C3
AEROPORTS DE PARIS EUR3	0.000106396	FR0010340141
CSPC PHARMACEUTICAL GROUP	0.000106216	HK1093012172
SHELL PLC	0.000105944	GB00BP6MXD84
LION CORPORATION	0.000105836	JP3965400009
WESTPAC NEW ZEALAND 220224 RCD	0.000105647	NZF08DT642C3
IHI CORP	0.000105598	JP3134800006
RABOBANK NEW ZEALAND LTD 230224 RCD	0.00010555	NZF05DT277C1
COMPAGNIE FINANCIERE RICHEMONT SA	0.000105343	CH0210483332
VONOVIA SE NPV	0.000104976	DE000A1ML7J1
CAD BNP PARIBAS A/C	0.000104546	
BEIJING KINGSOFT OFFICE SOFTWARE INC	0.000104454	CNE100003PM2
GAMUDA BERHAD	0.000104363	MYL53980O002
CHINA TOWER CORP LTD	0.000104293	CNE100003688
SEKISUI HOUSE REIT INC	0.000104201	JP3047820000
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL	0.000103939	US01F0506430
MEGA FINANCIAL HOLDING CO LTD	0.000103914	TW0002886009
KOMATSU LTD JPY	0.000103642	JP3304200003
BP PLC -SPONS ADR	0.000103636	US0556221044
NT Passive FX overlay 100% (Absolute Return Bond)	0.000103389	
NESTE OYJ	0.000103331	FI0009013296
GNMA II JUMBOS 0% 30 YEARS SETTLES APRIL	0.000103048	US21H0226488
QUEBEC(PROV OF) 2.75% SNR MTN 01/09/27 CAD1	0.000102801	CA74814ZFB46
SOUTHERN CO COM USD	0.00010234	US8425871071
RIO TINTO PLC ORD	0.000102291	GB0007188757

ZIJIN MINING GROUP CO LTD	0.000101467	CNE100000502
DUKE ENERGY CORP COM	0.000101449	US26441C2044
AIRTAC INTERNATIONAL GROUP	0.000100851	KYG014081064
DEUTSCHE TELEKOM AG DEM	0.000100609	DE0005557508
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.000100606	JP1300351893
HONDA MOTOR CO LTD	0.00010052	JP3854600008
FERGUSON PLC	0.000100421	JE00BJVNSS43
TELEFONICA SA	0.000100283	ES0178430E18
NT PASSIVE FX 100% overlay (ZMTSTB)	0.000100052	
ANGLO AMERICAN PLC (SA LINE)	1.00E-04	GB00B1XZS820
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	9.99E-05	GB00B855FQ54
CANON INC	9.95E-05	JP3242800005
KE HOLDINGS INC ADR	9.92E-05	US4824971042
AKR CORPORINDO TBK PT	9.86E-05	ID1000106701
SHANGHAI BAOSIGHT SOFTWARE CO LTD	9.85E-05	CNE000000C66
WOWPRIME CORP	9.76E-05	TW0002727005
RONGAN PROPERTY ORD A	9.76E-05	CNE0000000R6
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	9.73E-05	
AXA	9.69E-05	FR0000120628
ARMSTRONG WORLD INDUSTRIES INC	9.67E-05	US04247X1028
CCSW MSLNGB2X 19/01/2027 USD 1DSOFR /CAD 3MCDOR ARR	9.64E-05	
CCSW MSLNGB2X 20/01/2027 USD 1DSOFR /CAD 3MCDOR ARR	9.64E-05	
New Zealand Dollar Custodial Account â€” MITNZ Listed Infrast	9.59E-05	
CGI INC	9.58E-05	CA12532H1047
UNITED KINGDOM(GOVERNMENT OF) 0.125% IDX/LKD 22/03/	9.56E-05	GB00BYY5F144
BELLUNA CO LTD	9.53E-05	JP3835650007
MOTOR OIL HELLAS CORINTH REFINERIES SA	9.47E-05	GRS426003000
ADVANTECH CO LTD	9.47E-05	TW0002395001
S F HOLDINGS CO LTD	9.46E-05	CNE100000L63
LG HOUSEHOLD HEALTH CARE	9.45E-05	KR7051900009
KEYERA CORP COM	9.43E-05	CA4932711001
BHP GROUP ORD	9.42E-05	AU000000BHP4
GINKGO BIOWORKS HOLDINGS INC	9.38E-05	US37611X1000
UBS GROUP AG	9.37E-05	CH0244767585
NONGFU SPRING CO LTD	9.37E-05	CNE100004272
SUNNY OPTICAL TECHNOLOGY GROUP	9.36E-05	KYG8586D1097
THE WAREHOUSE GROUP LIMITED	9.35E-05	NZWHSE0001S6
LAM RESEARCH CORPORATION	9.33E-05	US5128071082
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 07062:	9.33E-05	NZLGBDT238C9
ITALY(REPUBLIC OF) 3.5% 15/01/2026	9.31E-05	IT0005514473
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	9.29E-05	US91282CDS70
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	9.28E-05	SE0017486897
BRIGHT HORIZONS FAMILY SOLUTIONS INC	9.28E-05	US1091941005
JIANGXI JOVO ENERGY CO LTD A	9.27E-05	CNE1000051T3
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	9.26E-05	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	9.26E-05	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	9.26E-05	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	9.26E-05	
FLOW TRADERS NV	9.25E-05	BMG3602E1084
US TREASURY N/B 2% DUE 02-15-2050 REG	9.19E-05	US912810SL35
BANCO BRADESCO SA-PREF	9.18E-05	BRBBDACACNPR8
PRIMAX ELECTRONICS LTD	9.18E-05	TW0004915004
SWCC CORPORATION	9.17E-05	JP3368400002
GOURMET MASTER TWD	9.17E-05	KYG4002A1004
PUBLICIS GROUPE	9.14E-05	FR0000130577
JA SOLAR TECHNOLOGY CO LTD	9.10E-05	CNE100000SD1
SHELL PLC SPON ADS EA REP 2 ORD SHS	9.06E-05	US7802593050
MORI HILLS REAL ESTATE INVESTMENT CORPOR	9.03E-05	JP3046470005
NASDAQ INC	9.02E-05	US6311031081
PRINCIPAL FINANCIAL GROUP	9.02E-05	US74251V1026
ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA	9.02E-05	BRECORACNOR8
KT CORP	8.98E-05	KR7030200000
HANA FINANCIAL GROUP	8.97E-05	KR7086790003
HILTON WORLDWIDE H COM	8.96E-05	US43300A2033
CHINA YONGDA AUTOMOBILES SERVICES HOLDINGS LTD	8.92E-05	KYG2162W1024
BOSTON PROPERTIES INC	8.91E-05	US1011211018
NIPPON EXPRESS HLD NPV	8.90E-05	JP3688370000
UNUMPROVIDENT CORPORATION	8.85E-05	US91529Y1064
OMNICOM GROUP	8.84E-05	US6819191064
BECTON DICKINSON AND COMPANY	8.83E-05	US0758871091
CHARTWELL RETIREME TRUST UNITS	8.83E-05	CA16141A1030
FUJISHOJI CO LTD	8.82E-05	JP3814600007

AVI LTD	8.80E-05	ZAE000049433
AUSTRALIA AND NEW ZEALAND BANKING 020623 RCD	8.79E-05	NZF02DT388C9
RUBIS EUR1.25	8.78E-05	FR0013269123
NATIONAL VISION HOLDINGS INC	8.74E-05	US63845R1077
GRUPO AEROPORTUARIO SUR-ADR	8.71E-05	US40051E2028
INTERRENT REAL ESTATATE INVESTMENT TRUST	8.68E-05	CA46071W2058
PROSUS NV	8.66E-05	NL0013654783
NEXTDC LTD NPV	8.64E-05	AU000000NXT8
CCSW ROYCEGB2L 01/04/2024 CAD 3MCDOR /USD 1DSOFR ARR	8.63E-05	
MITSUBISHI UFJ FINANICAL	8.62E-05	JP3902900004
DAIICHI SANKYO COMPANY LIMITED	8.61E-05	JP3475350009
SUNRUN INC	8.57E-05	US86771W1053
ORANGE POLSKA SA	8.55E-05	PLTLKPL00017
KOREA GAS CORPORATION	8.52E-05	KR7036460004
CME GROUP INC COM	8.50E-05	US12572Q1058
TONG YANG INDUSTRY CO LTD	8.48E-05	TW0001319002
LUXSHARE PRECISION INDUSTRY CO LTD	8.46E-05	CNE100000TP3
ESTACIO PARTICIPACOES SA	8.46E-05	BRYDUQACNOR3
VIPSHOP HLDGS LTD	8.45E-05	US92763W1036
VEIDEKKE ASA	8.43E-05	NO0005806802
ASB BANK LTD 070923 3.31 CB	8.41E-05	NZABBDT042C3
YAMATANE CORP	8.39E-05	JP3937600009
HUNDSUN TECHNOLOGIES INC	8.38E-05	CNE000001GD5
GREEN CROSS CORPORTION	8.32E-05	KR7006280002
UNITED STATES TREAS BDS 2.125 2-15-2041	8.30E-05	US912810QP66
FRANCE(GOVT OF) 144A 2.5% 25/05/2043	8.24E-05	FR001400CMX2
CHF BNP PARIBAS A/C	8.23E-05	
FABEGE AB NPV POST SPLIT	8.20E-05	SE0011166974
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	8.16E-05	NO0006390301
SHINKIN CENTRAL BANK	8.13E-05	JP3429200003
SEAWORLD ENTERTAINMET INC	8.11E-05	US81282V1008
Income Due - GBP	8.11E-05	
CATHAY FINANCIAL HOLDING CO	8.09E-05	TW0002882008
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	8.07E-05	DE0001030559
STATE STREET	8.05E-05	
BAYER AG	8.04E-05	DE000BAY0017
FERROTEC HOLDINGS CORP	8.03E-05	JP3802720007
DMEGC MAGNETICS ORD A	8.00E-05	CNE000001N70
ARENA REIT STAPLED UNITS	7.98E-05	AU000000ARF6
WSP GLOBAL INC	7.94E-05	CA92938W2022
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD	7.90E-05	CNE100002TX3
PALO ALTO NETWORKS INC	7.88E-05	US6974351057
INGENIA GROUP	7.87E-05	AU000000INA9
AMPOL LIMITED ORDINARY FULLY PAID	7.87E-05	AU0000088338
MIRVAC GROUP STAPLED SECURITIES	7.86E-05	AU000000MGR9
MIPS AB	7.86E-05	SE0009216278
WHARF REAL ESTATE HKD	7.84E-05	KYG9593A1040
MONSTER BEVERAGE SHS ORD	7.83E-05	US61174X1090
LIFESTYLE COMMUNITIES LTD NPV	7.82E-05	AU000000LIC9
SUZHOU MAXWELL TECHNOLOGIES CO LTD	7.80E-05	CNE100003FS0
CENTURIA INDUSTRIA NPV	7.79E-05	AU000000CIP0
3M CO	7.78E-05	US88579Y1010
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	7.78E-05	SG7U32949426
ABACUS PROPERTY GR NPV (STAPLED)	7.78E-05	AU000000ABP9
UIE PLC USD1	7.77E-05	MT0002400118
PLANET FITNESS INC	7.77E-05	US72703H1014
DUNEDIN CITY TREASURY 240423 PNOTE	7.73E-05	NZDCTDT237C5
GLENCORE PLC	7.73E-05	JE00B4T3BW64
BANK OF NOVA SCOTIA CAD	7.73E-05	CA0641491075
CHARTER COMMUN INC COM	7.72E-05	US16119P1084
AUCKLAND COUNCIL 270623 3.17 GB	7.68E-05	NZAKCDT453C0
FREEMPORT MCMORAN INC	7.67E-05	US35671D8570
REGION GROUP NPV	7.66E-05	AU0000253502
GPT GROUP NPV (STAPLED SECURITIES)	7.65E-05	AU000000GPT8
NORITAKE CO LTD	7.61E-05	JP3763000001
HIROSE TUSYO INC	7.60E-05	JP3798800003
CJ LOGISTICS KRW5000	7.58E-05	KR7000120006
UNITED STATES OF AMER TREAS BILLS T-BILL 0.0% DUE 05-04-21	7.55E-05	US912796YW32
BAIC MOTOR CORP LTD	7.54E-05	CNE100001TJ4
REALTEK SEMICONDUCTOR CORP	7.54E-05	TW0002379005
POWER ASSETS HOLDINGS LIMITED	7.53E-05	HK0006000050
WHLBORGES FAST. AB NPV	7.52E-05	SE0018012635

KB FINANCIAL GROUP INC - ADR	7.50E-05	US48241A1051
SHENZHOU INTERNATIONAL GROUP	7.50E-05	KYG8087W1015
AMBAC FINANCIAL GROUP INC	7.50E-05	US0231398845
BOISE CASCADE CO	7.49E-05	US09739D1000
FLEXIUM INTERCONNET	7.46E-05	TW0006269004
FUJI PHARMA CO LTD	7.46E-05	JP3816200004
GAKKYUSHA CO LTD	7.43E-05	JP3235400003
REGIONS FINANCIAL CORP	7.42E-05	US7591EP1005
New Zealand Dollar Custodial Account â€” MITNZ Mercer Hedg	7.41E-05	
FIRST HORIZON CORP	7.38E-05	US3205171057
ACCTON TECHNOLOGY CORPORATION	7.37E-05	TW0002345006
VICINITY CENTRES NPV	7.33E-05	AU000000VCX7
BEST BUY CO INC	7.30E-05	US0865161014
TSINGTAO BREWERY COMPANY LIMITED	7.27E-05	CNE1000004K1
SK TELECOM ADR EA REP 0.55555 SHS P/S	7.27E-05	US78440P3064
SUMITOMO HEAVY INDUSTRIES LTD	7.26E-05	JP3405400007
Income Due - AUD	7.25E-05	
LANDWIRTSCH. RENTENBANK 4.75% 08/04/2024	7.25E-05	AU3CB0214211
SHERWIN WILLIAMS COM	7.24E-05	US8243481061
AFFIRM HOLDINGS INC	7.23E-05	US00827B1061
NEW ZEALAND (GOVT) 2.75% 15/05/2051	7.22E-05	NZGOVDT551C8
M & T BANK CORPORATION	7.21E-05	US55261F1049
Australian Dollar Custodial Account â€” MMF Short Term Depo:	7.18E-05	
ALAMOS GOLD INC	7.17E-05	CA0115321089
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	7.15E-05	
CARVANA CO	7.14E-05	US1468691027
UNITED STATES OF AMER TREAS NOTES FLTGT RT 01-31-2025	7.13E-05	US91282CGF23
INSIGHT ENTERPRISES INC	7.12E-05	US45765U1034
YANG MING MARINE TRANSPORT	7.12E-05	TW0002609005
BANK OF MONTREAL CAD	7.11E-05	CA0636711016
LG UPLUS CORP	7.11E-05	KR7032640005
TEKKEN CORP	7.09E-05	JP3545600003
ABB LTD	7.09E-05	CH0012221716
QUIMICA Y MINERA CHIL-SP ADR	7.08E-05	US8336351056
HENKEL AG & CO KGAA NON VTG PREF	7.06E-05	DE0006048432
SINO BIOPHARMACEUTICAL	7.05E-05	KYG8167W1380
CROWN CASTLE INTL CORP	7.03E-05	US22822V1017
YTO EXPRESS GROUP CO LTD	6.97E-05	CNE0000012J8
BURBERRY GROUP PLC	6.94E-05	GB0031743007
CELESTICA INC	6.93E-05	CA15101Q1081
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	6.92E-05	CLP8716X1082
HOUSING NEW ZEALAND LTD 151027 4.422 GB	6.91E-05	NZHNZD00008L2
HANG LUNG PROPERTIES LIMITED	6.90E-05	HK0101000591
HL MANDO CO LTD	6.90E-05	KR7204320006
AUSTRIA(REP OF) 3.8% BDS 26/01/62	6.89E-05	AT0000A0U299
TEIJIN LTD JPY50	6.88E-05	JP3544000007
CCSW MSLNGB2X 01/19/2024 CAD 3MCDOR /USD 1DSOFR ARR	6.87E-05	
GREAT EASTERN HOLDINGS LTD	6.87E-05	SG155882803
MEGA LIFESCIENCES PCL	6.86E-05	TH4984010R19
ARCHER DANIELS MIDLAND CO COM STK NPV	6.85E-05	US0394831020
THE AARONS COMPAN COM USD0.5 WI	6.85E-05	US00258W1080
RADWARE LTD	6.81E-05	IL0010834765
NEW CHINA LIFE INSURANCE CO LTD	6.81E-05	CNE100001922
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	6.80E-05	CNE1000012B3
IRON MTN INC NEW COM NPV	6.78E-05	US46284V1017
ENERGY ABSOLUTE PCL NVDR	6.75E-05	TH3545010R19
COFCO CAPITAL HOLDINGS ORD SHS A	6.73E-05	CNE100000PX5
BEIJING ENTERPRISES HOLDINGS LIMITED	6.73E-05	HK0392044647
AUSTRIA(REP OF) 2.9% SNR 20/02/2033 EUR1000	6.72E-05	AT0000A32458
AEON KYUSHU CO LTD	6.72E-05	JP3245400001
IMPALA PLATINUM HOLDINGS LIMITED	6.70E-05	ZAE000083648
DOLLAR GENERAL	6.68E-05	US2566771059
CARREFOUR SA	6.68E-05	FR0000120172
CCSW MSLNGB2X 01/20/2024 CAD 3MCDOR /USD 1DSOFR ARR	6.67E-05	
PARKER HANNIFIN CORP	6.67E-05	US7010941042
SAUL CENTERS INC	6.67E-05	US8043951016
MALAYSIA AIRPORTS HOLDINGS BHD	6.63E-05	MYL5014O0005
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	6.61E-05	
DUNEDIN CITY TREASURY 090523 PNOTE	6.61E-05	NZDCTDT241C7
INTERPUBLIC GROUP COS INC USD	6.59E-05	US4606901001
BANK PEKAO SA	6.59E-05	PLPEKAO00016
HANSOI PAPER CO LTD	6.56E-05	KR7213500002

MI HOMES INC	6.56E-05	US55305B1017
WENDYS COMPANY COM CLASS A	6.54E-05	US95058W1009
LUMINE GROUP INC	6.54E-05	CA55027C1068
DAIWA HOUSE INDUSTRY JPY	6.54E-05	JP3505000004
AVIVA ORD	6.53E-05	GB00BPQY8M80
US BANCORP	6.52E-05	US9029733048
TRIP COM GROUP LTD	6.51E-05	KYG9066F1019
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MAY	6.50E-05	US01F0326581
MOODYS CORPORATION	6.50E-05	US6153691059
TSINGTAO BREWERY CO LTD	6.50E-05	CNE0000009Y3
ANGLO AMERICAN PLATINUM LIMITED	6.49E-05	ZAE000013181
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	6.48E-05	
PERUSAHAAN GAS NEGARA PT	6.47E-05	ID1000111602
CASTELLUM AB	6.45E-05	SE0000379190
NATIONAL AUSTRALIA BANK LIMITED	6.45E-05	AU000000NAB4
MUENCHENER RUECKVER RG-REG	6.45E-05	DE0008430026
UBER TECHNOLOGIES INC	6.44E-05	US90353T1007
GERDAU SA SPON ADR	6.42E-05	US3737371050
UNITED STATES OF AMER TREAS BILLS T-BILL 0.0% DUE 06-22-21	6.42E-05	US912796ZQ54
BERKLEY WR CORP COM	6.42E-05	US0844231029
CHIPOTLE MEXICAN GRILL INC - CLASS A	6.41E-05	US1696561059
BEIERSDORF AG	6.39E-05	DE0005200000
NIPPON BS BROADCASTING CORP	6.39E-05	JP3746000003
LINDT & SPRUENGLI AG-PC	6.39E-05	CH0010570767
COCA COLA FEMSA SAB DE CV	6.38E-05	US1912411089
BANK OF NEW ZEALAND 150623 4.102 CB	6.38E-05	NZBNZDT387C9
HEALTHSTREAM INC	6.33E-05	US42222N1037
ARKEMA	6.33E-05	FR0010313833
URBAN EDGE PPTYS COM USD	6.33E-05	US91704F1049
UNIZYX HOLDING CORP	6.33E-05	TW0003704003
STRAUSS GROUP LTD	6.30E-05	IL0007460160
AIRBNB INC	6.30E-05	US0090661010
GRUPO AEROPORTUARIO DEL SURESTE SAB	6.30E-05	MXP001661018
LDC EURO.80	6.30E-05	FR0013204336
LI AUTO INC	6.29E-05	KYG5479M1050
AMERICAN ELECTRIC POWER COMPANY INC	6.28E-05	US0255371017
MARRIOTT INTL INCUSD	6.26E-05	US5719032022
KING YUAN ELECTRONICS CO LTD	6.25E-05	TW0002449006
CANADIAN SOLAR INFRASTRUCTURE FUND INC	6.24E-05	JP3048590008
WUXI APPTec CO LTD	6.21E-05	CNE100003F19
MIRVAC GROUP PROPERTY TRUST	6.19E-05	AU000000MGR9
YAKO CO LTD	6.18E-05	JP3930200005
ZTE CORP-H	6.18E-05	CNE1000004Y2
AVNET INC	6.18E-05	US0538071038
BASF SE	6.17E-05	DE000BASF111
INVESTOR AB SER B NPV	6.17E-05	SE0015811963
CENCOSUD SA	6.16E-05	CL0000000100
KINGSOFT CORP	6.16E-05	KYG5264Y1089
JD HEALTH INTERNATIONAL INC	6.16E-05	KYG5074A1004
SEAGATE TECH HLDGS	6.15E-05	IE00BKVD2N49
LENS TECHNOLOGY CO LTD	6.15E-05	CNE100001YW7
JAPAN(GOVT OF) 0% T-BILL 15/05/2023 JPY	6.14E-05	JP1741361P25
BAXTER INTL INC FIXED .868% DUE 12-01-2023	6.13E-05	US071813CE75
AMPHENOL CORP CL A	6.13E-05	US0320951017
AMOREPACIFIC CORP	6.12E-05	KR7090430000
TOLL BROTHERS INC	6.12E-05	US8894781033
ING GROEP NV	6.11E-05	NL0011821202
JAPAN(GOVT OF) 0% T-BILL 24/04/2023 JPY	6.11E-05	JP1741341P12
OTP BANK RT	6.10E-05	HU0000061726
GREAT WALL MOTOR COMPANY H	6.10E-05	CNE100000338
WASU MEDIA HOLDING CO LTD	6.08E-05	CNE0000014L0
KINGNET NETWORK CO LTD	6.08E-05	CNE100000XB5
TAUPO DISTRICT COUNCIL 040523 PNOTE	6.07E-05	NZTDCDN124L2
HITACHI	6.05E-05	JP3788600009
HYUNDAI STEEL CO	6.03E-05	KR7004020004
AVARY HOLDING SHENZHEN CO LTD	6.03E-05	CNE100003GF5
FORTINET INC COM	6.01E-05	US34959E1091
MS & AD INSURANCE GROUP HOLDINGS	5.99E-05	JP3890310000
ULTRAPAR PARTICIPACOM NPV	5.98E-05	BRUGPAACNOR8
QUEBEC 3.7% BDS 20/05/2026 AUD1000	5.97E-05	AU3CB0234029
KONE CORPORATION NEW	5.95E-05	FI0009013403
Outstanding Settlement Receipts - THB	5.94E-05	

AZUL SA	5.94E-05	BRAZULACNPR4
CORTEVA INC	5.94E-05	US22052L1044
Euro	5.93E-05	
TRUIST FINL CORP COM	5.93E-05	US89832Q1094
EMERSON ELECTRIC CO	5.92E-05	US2910111044
BEFESA SA	5.92E-05	LU1704650164
SYSCO CORPORATION COM	5.91E-05	US8718291078
AXIATA GROUP BERHAD	5.90E-05	MYL6888O0001
MSCI INC	5.89E-05	US55354G1004
MICROCHIP TECHNOLOGY INC	5.89E-05	US5950171042
LPL FINANCIAL HOLDINGS INC	5.89E-05	US50212V1008
CJ ENM CO LTD	5.88E-05	KR7035760008
SEMPRA ENERGY USD	5.87E-05	US8168511090
SUMITOMO MITSUI FINANCIAL GROUP	5.85E-05	JP3890350006
TAUPO DISTRICT COUNCIL 070623 PNOTE	5.82E-05	NZTDCDN158L0
CHUNG HUNG STEEL CORP	5.81E-05	TW0002014008
SHANGHAI DATUN ENERGY RESOURCES CO LTD	5.80E-05	CNE000001915
TURK TELEKOMUNIKASYON AS	5.79E-05	TRETTLK00013
TAV HAVALIMANLARI HOLDING AS	5.79E-05	TRETAHVH00018
NXP SEMICONDUCTORS	5.79E-05	NL0009538784
NOVATEK MICROELECTRONICS LTD	5.77E-05	TW0003034005
HARUYAMA HOLDINGS INC	5.76E-05	JP3773600006
W P CAREY INC	5.75E-05	US92936U1097
NUCOR CORP	5.75E-05	US6703461052
YANGZIJIAN SHIPBUILDING NPV	5.72E-05	SG1U76934819
LOTTE CORPORATION KRW200	5.71E-05	KR7004990008
BORGWARNER INC	5.70E-05	US0997241064
CHARTER HALL SOCIA NPV	5.69E-05	AU0000030645
LIFE HEALTHCARE GROUP HOLDINGS LTD	5.68E-05	ZAE000145892
DTD 604 2.375% DUE 08-15-2024 REG	5.68E-05	US912828D564
NEW ORIENTAL EDUCA	5.67E-05	KYG6470A1168
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	5.67E-05	NZLGFD011C6
GLOBALWAFERS CO LTD	5.67E-05	TW0006488000
GLODON SOFTWARE CO LTD	5.64E-05	CNE100000PH8
CYFROWY POLSAT SA	5.62E-05	PLCFRPT00013
SHIONOGI & CO LTD	5.60E-05	JP3347200002
SAFARICOM PLC	5.60E-05	KE1000001402
SOMPO HOLDINGS INC NPV	5.60E-05	JP3165000005
INSPERITY INC COM USD0.01	5.60E-05	US45778Q1076
DINO POLSKA SA	5.56E-05	PLDINPL00011
ECOPETROL SA	5.55E-05	COC04PA00016
HONG KONG EXCHANGE & CLEAR	5.55E-05	HK0388045442
FORD MOTOR COMPANY	5.55E-05	US3453708600
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	5.53E-05	US912810SX72
DANONE	5.53E-05	FR0000120644
WELLINGTON CITY COUNCIL 160623 PNOTE	5.48E-05	NZWCCDT481C5
AMERICAN INTERNATIONAL GROUP	5.47E-05	US0268747849
HEIWADO CO LTD	5.47E-05	JP3834400008
XEROX HLDGS CORP COM USD1.00	5.45E-05	US98421M1062
KONINKLIJKE KPN NV	5.44E-05	NL0000009082
SECOM CO LTD	5.44E-05	JP3421800008
AMERICAN SOFTWARE INC	5.41E-05	US0296831094
SINBON ELECTRONICS CO LTD	5.41E-05	TW0003023008
NUTRIEN LTD COM NPV	5.40E-05	CA67077M1086
JINGJIN EQUIPMENT INC	5.40E-05	CNE100003M36
HEALTHCO HEALTHCARE AND WELLNESS RE NPV	5.40E-05	AU0000169302
BT GROUP PLC	5.35E-05	GB0030913577
3SBIO INC	5.35E-05	KYG8875G1029
KINGDEE INTERN SFTWR	5.34E-05	KYG525681477
QUALICORP SA COM NPV	5.33E-05	BRQUALACNOR6
JAPAN(GOVT OF) 1.4% SNR 20/09/52 JPY50000	5.32E-05	JP1300761NA3
LITE ON TECHNOLOGY CORP	5.32E-05	TW0002301009
FORTESCUE METALS GROUP LTD	5.30E-05	AU000000FMG4
LARGAN PRECISION CO LTD	5.29E-05	TW0003008009
SPIRENT COMMUNICATIONS PLC	5.29E-05	GB0004726096
HOUSING NEW ZEALAND LTD 100935 1.534 CB	5.28E-05	NZHNZD0935L6
MOROZOFF LIMITED NPV	5.26E-05	JP3927600001
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	5.26E-05	IDG000015207
SOOCHOW SECURITIES CO LTD	5.26E-05	CNE1000019P8
ITOCHU CORP JPY	5.25E-05	JP3143600009
Income Due - IDR	5.25E-05	
EXPORT IMPORT BK KOREA NT 4% DUE 01-14-2024 REG	5.24E-05	US302154BK41

JAPAN(GOVT OF) 0% T-BILL 17/04/2023 JPY	5.23E-05 JP1741321P16
PEOPLES INSURANCE COMPANY OF CHINA	5.23E-05 CNE100001MK7
CHAILEASE HOLDING CO LTD	5.22E-05 KYG202881093
IDEXX LABORATORIES INC	5.21E-05 US45168D1046
HENRY SCHEIN CORP COM	5.21E-05 US8064071025
Outstanding Settlement Receipts - MYR	5.20E-05
DAI ICHI LIFE HOLD NPV	5.19E-05 JP3476480003
EQUITY COMMONWEALTH	5.18E-05 US2946281027
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	5.18E-05 AU3C80227460
C.H. ROBINSON WORLDWIDE INC	5.17E-05 US12541W2098
PROLOGIS PROPERTY MEXICO SA DE CV	5.16E-05 MXCFF1170008
DOMINION ENERGY INC	5.16E-05 US25746U1097
GRAUBUNDNER KANTOALBANK PAR SHS	5.16E-05 CH0001340204
Income Due - TWD	5.14E-05
JAPAN(GOVT OF) 0% T-BILL 04/04/2023 JPY	5.14E-05 JP1741291P12
EXELON CORPORATION	5.13E-05 US30161N1019
SGD BNP PARIBAS A/C	5.12E-05
INFRONEER HLDGS IN NPV	5.11E-05 JP3153850007
JAPAN(GOVT OF) 0% T-BILL 10/04/2023 JPY	5.09E-05 JP1741311P18
SRA HOLDINGS INC	5.07E-05 JP3161450006
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-:	5.04E-05 US91282CAD39
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	5.04E-05 US45950VEM46
DOW INC	5.03E-05 US2605571031
ENN NATURAL GAS CO LTD	5.02E-05 CNE000000DG7
NN GROUP NV	5.01E-05 NL0010773842
DAIKIN INDUSTRIES	5.00E-05 JP3481800005
BILIBILI INC ORD SHS	4.99E-05 KYG1098A1013
JACK HENRY & ASSOCIATES INC	4.98E-05 US4262811015
BRF BRASIL FOODS SA	4.97E-05 BRBRFSACNOR8
JAPAN(GOVT OF) 0% T-BILL 05/06/2023 JPY	4.95E-05 JP1741411P25
Australian Dollar Custodial Account â€” MMF Global Unlisted Ir	4.95E-05
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	4.95E-05 US46647PCK03
PRUDENTIAL PLC	4.94E-05 GB0007099541
SUBARU CORP	4.93E-05 JP3814800003
STMICROELECTRONICS NV	4.93E-05 NL0000226223
TOTAL SA	4.92E-05 US89151E1091
New Zealand Dollar Custodial Account â€” MITNZ Mercer NZ St	4.92E-05
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	4.91E-05 US912828YS30
CCSW MSLNGB2X 17/01/2027 USD 1DSOFR /CAD 3MCDOR ARR	4.89E-05
CIA PARANAENSE DE PRF`B`NPV	4.87E-05 BRCPLEACNPB9
NEWMONT CORP	4.86E-05 US6516391066
EDP RENOVAVEIS SA	4.84E-05 ES0127797019
ON SEMICONDUCTOR CORPORATION	4.83E-05 US6821891057
CPFL ENERGIA SA	4.83E-05 BRCPFACNORO
NORDRH-WESTFALEN 3.4% SNR 07/03/2073 EUR1000	4.81E-05 DE000NRWON26
DUPONT DE NEMOURS INC	4.80E-05 US26614N1028
BOUYGUES	4.79E-05 FR0000120503
CHUGIN FINANCIAL G NPV	4.78E-05 JP3520700000
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15053!	4.76E-05 NZLGFDTO19C9
BANK OF COMMUNICATION LTD	4.75E-05 CNE100000205
CCSW MSLNGB2X 13/01/2027 USD 1DSOFR /CAD 3MCDOR ARR	4.75E-05
WEG SA	4.74E-05 BRWEGEACNORO
DEUTSCHE BOERSE AG	4.74E-05 DE0005810055
NORDEA BANK ABP	4.73E-05 FI4000297767
DSV A/S	4.73E-05 DK0060079531
JAPAN(GOVT OF) 0% T-BILL 12/06/2023 JPY	4.73E-05 JP1741421P31
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	4.72E-05 IDG000013707
WARTECK INVEST AG	4.71E-05 CH0002619481
CRH PLC	4.70E-05 IE0001827041
OTIS WORLDWIDE COR COM	4.70E-05 US68902V1070
ROCHE HOLDING AG	4.70E-05 CH0012032113
TANSEISHA CO LTD	4.69E-05 JP3472200009
UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025	4.66E-05 US912828XB14
ALPS ALPINE CO LTD	4.66E-05 JP3126400005
BYD ELECTRONIC INTERNATIONAL CO LTD	4.66E-05 HK0285041858
UTD STATES TREAS .25% DUE 06-30-2025	4.66E-05 US912828ZW33
AMERIPRISE FINANCIAL INC	4.66E-05 US03076C1062
BANK OF NEW YORK MELLON CORP	4.66E-05 US0640581007
DELL TECHNOLOGIES INC	4.64E-05 US24703L2025
BANCO DE SABADELL SA	4.62E-05 ES0113860A34
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	4.62E-05 US912810RP57
ENPHASE ENERGY INC	4.61E-05 US29355A1079

MARVELL TECHNOLOGY COM	4.60E-05	US5738741041
XCEL ENERGY INC	4.60E-05	US9838981008
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	4.59E-05	US2017122050
BIOGEN INC	4.57E-05	US09062X1037
DOLLAR TREE INC	4.57E-05	US2567461080
SINOPHARM GROUP CO-H	4.57E-05	CNE100000FN7
SHANGHAI TUNNEL ENGINEERING CO LTD	4.57E-05	CNE000000B83
ATLAS COPCO AB	4.57E-05	SE0017486889
COM7 PCL	4.56E-05	TH6678010R15
METROPOLITAN BANK & TRUST COMPANY	4.53E-05	PHY6028G1361
CANADA(GOVT OF) 2.5% BDS 01/12/2032 CAD	4.53E-05	CA135087P329
NINTENDO CO LTD	4.52E-05	JP3756600007
UNITED STATES TREAS NTS 2.75% 08-15-2032	4.52E-05	US91282CFF32
SINGAPORE(GOVT OF) 2.375% 01/06/2025	4.51E-05	SG31A0000001
SEVEN & I HOLDINGS CO LTD	4.49E-05	JP3422950000
SNOWFLAKE INC	4.49E-05	US8334451098
COCA COLA HBC AG ORD	4.48E-05	CH0198251305
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	4.48E-05	CA135087WV25
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	4.48E-05	JP1051411KA2
GENCO SHIPPING AND TRADING LTD	4.46E-05	MHY2685T1313
LOGITECH INTERNATIONAL SA	4.46E-05	CH0025751329
JERONIMO MARTINS SGPS SA	4.46E-05	PTJMT0AE0001
ROBERT HALF INTL INC	4.46E-05	US7703231032
KANEMI CO LTD	4.45E-05	JP3217900004
ESI GROUP ORD SHS	4.45E-05	FR0004110310
HOYA CORPORATION JPY	4.45E-05	JP3837800006
JOHNSON CONTROLS INTERNATIONAL PLC	4.44E-05	IE00BY7QL619
OLD DOMINION FREIGHT LINE INC	4.43E-05	US6795801009
BARRICK GOLD CORP	4.42E-05	CA0679011084
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	4.41E-05	US9128286R69
FASTENAL CO	4.41E-05	US3119001044
US TREASURY N/B 2.25% 11-15-2024	4.41E-05	US912828G385
ORSERO SPA	4.40E-05	IT0005138703
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	4.40E-05	MX0MGO000102
EVE ENERGY CO LTD	4.39E-05	CNE100000GS4
MOMO COM INC	4.39E-05	TW0008454000
CANADIAN IMP BANK COM NPV	4.39E-05	CA1360691010
ASTELLAS PHARMA NPV	4.38E-05	JP3942400007
NEC CORPORATION	4.38E-05	JP3733000008
B3 SA BRASIL BOLSA BALCAO	4.37E-05	BRB3SAACNOR6
YAMAZAWA CO LTD	4.37E-05	JP3935800007
CENTENE CORPORATION	4.36E-05	US15135B1017
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	4.34E-05	SG7S30941627
TONGWEI CO LTD	4.34E-05	CNE000001GS3
LAFARGEHOLCIM LTD	4.34E-05	CH0012214059
ROSS STORES INC	4.33E-05	US7782961038
HOCHSCHILD MINING PLC	4.33E-05	GB00B1FW5029
RECRUIT HLDGS CO LNPV	4.33E-05	JP3970300004
REN REDES ENERGETICAS NACIONAIS SGPS SA	4.33E-05	PTRLOAM0008
PETRONAS DAGANGAN BHD	4.31E-05	MYL5681O0001
Outstanding Settlement Receipts - PHP	4.30E-05	
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	4.29E-05	
LONDON STOCK EXCHANG	4.29E-05	GB00B0SWJX34
JAPAN (30 YR 0.4% .4% 20/12/2049	4.28E-05	JP1300651L15
INDITEX	4.28E-05	ES0148396007
WARNER BROS DISCOVERY INC	4.27E-05	US9344231041
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	4.27E-05	CNE100000X85
FRANCE(GOVT OF) 2.5% 25/05/2030	4.26E-05	FR0011883966
BRF SA	4.26E-05	US10552T1079
NYL MSCI EMER 2306 F	4.26E-05	DU00MES23065
KKR AND CO INC	4.25E-05	US48251W1045
DNB BANK ASA	4.24E-05	NO0010161896
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	4.24E-05	AU0000018442
Outstanding Settlement Receipts - ILS	4.24E-05	
TISCO FINANCIAL GROUP PCL	4.24E-05	TH0999010R11
CHINA RAILWAY GROUP	4.22E-05	CNE100000722
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	4.22E-05	
ZHEJIANG JINGSHENG MECHANICAL AND ELECTRICAL CO LTD	4.22E-05	CNE100001DJ8
VITAL HEALTHCARE PROP TRUST UNITS NPV	4.20E-05	NZCHPE000154
STEP CO LTD	4.20E-05	JP3399700008
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	4.20E-05	DUIRSNZD1787
FANUC CORP NPV TEMP	4.19E-05	DU06356934D0

EXPERIAN GROUP LTD	4.17E-05	GB00B19NLV48
MOWI ASA	4.17E-05	NO0003054108
ZHONGMIN BAIHUI RETAIL GROUP LTD	4.16E-05	SG2C76966531
UNITED MEXICAN STATES 7.75% 29/05/31	4.15E-05	MX0MGO0000P2
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP I	4.15E-05	
PPG INDUSTRIES INC	4.14E-05	US6935061076
CHUBU STEEL PLATE CO LTD	4.14E-05	JP3524600008
CARRIER GLOBAL COR COM	4.11E-05	US14448C1045
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	4.10E-05	US912828ZQ64
WESFARMERS LIMITED	4.10E-05	AU000000WES1
BID CORPORATION LTD	4.09E-05	ZAE000216537
MGIC INVESTMENT CORP	4.09E-05	US5528481030
ALCON AG	4.09E-05	CH0432492467
SPAREBANK 1 OSTLANDET	4.08E-05	NO0010751910
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR AR	4.07E-05	
FAST RETAILING CO LTD	4.07E-05	JP3802300008
KT CORPORATION	4.06E-05	US48268K1016
SEKISUI JUSHI CORPORATION	4.05E-05	JP3420200002
AMADEUS IT HLDGS	4.05E-05	ES0109067019
ALIBABA PICTURES G HKD0.25	4.04E-05	BMG0171W1055
GOODMAN PROPERTY UNIT NZD	4.02E-05	NZCPT0001S9
MSTB03- BENDIGO	4.02E-05	
MAXIS BHD	4.01E-05	MYL60120O008
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP	4.01E-05	CNE100003G91
TMBTHANACHART BANK PCL	4.00E-05	TH0068010R15
KEURIG DR PEPPER INC	4.00E-05	US49271V1008
CCSW MSLNGB2X 01/17/2033 CAD 3MCDOR /USD 1DSOFR ARR	4.00E-05	
STARPOWER SEMICONDUCTOR LTD	3.99E-05	CNE100003RN6
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	3.98E-05	GB00BLH38158
NITTOC CONSTRUCTION CO LTD	3.97E-05	JP3684800000
JD LOGISTICS INC	3.97E-05	KYG5074S1012
KRAFT HEINZ CO COM	3.97E-05	US5007541064
GAP INC COM STK USD0.05	3.95E-05	US3647601083
FERRARI NV COM	3.95E-05	NL0011585146
I MOBILE CO LTD	3.94E-05	JP3105210003
CHINA GAS HOLDINGS LIMITED	3.94E-05	BMG2109G1033
WTB FINANCIAL CORP	3.94E-05	US9293342096
HOUSE FOODS GROUP INC	3.93E-05	JP3765400001
WOOLWORTHS HOLDINGS LTD	3.92E-05	ZAE000063863
LEGRAND SA	3.92E-05	FR0010307819
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	3.91E-05	IE00B4613386
UNITED STATES OF AMER TREAS BILLS 0% TBILL 08-17-2023	3.90E-05	US912796Z368
CONSOLIDATED EDISON INC COM	3.90E-05	US2091151041
HENKEL AG & CO KGAA	3.90E-05	DE0006048408
MAPLETREE LOGISTICS TRUST	3.89E-05	SG1S03926213
ASAHI KASEI CORPORATION	3.89E-05	JP3111200006
UK(GOVT OF) 0.75% I/L STK 22/11/2047	3.88E-05	GB00B24FFM16
GE HEALTHCARE HOLDING LLC	3.87E-05	US36266G1076
ELECTRONIC ARTS INC	3.87E-05	US2855121099
COMPAGNIE DE SAINT-GOBAIN	3.86E-05	FR0000125007
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	3.85E-05	
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	3.84E-05	HK0688002218
DNB BOLIGKREDITT A 0.25%-FRN SNR 07/09/26 EUR	3.84E-05	XS1485596511
DASSAULT SYSTEMES SE	3.83E-05	FR0014003TT8
ARCH CAPITAL GROUPCOM	3.81E-05	BMG0450A1053
FRANKLIN RESOURCES INC	3.77E-05	US3546131018
BUMRUNGRAD INTERNATIONAL HOSPITAL PCL	3.77E-05	TH0168010R13
APTITUDE SOFTWARE ORD	3.76E-05	GB00BJV2F804
CITIC SECURITIES	3.75E-05	CNE1000016V2
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	3.75E-05	AU000000NSR2
MEDICAL PROPERTIES TRUST INC - REAL ESTA	3.73E-05	US58463J3041
BOURBON CORP	3.71E-05	JP3831400001
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	3.71E-05	MYBMO1500010
LENNAR CORPORATION CLASS A	3.70E-05	US5260571048
AEGON NV	3.70E-05	NL0000303709
ASX LIMITED	3.69E-05	AU000000ASX7
JAPAN HOTEL REIT INVESTMENT CORP	3.67E-05	JP3046400002
SEAGEN INC COM	3.67E-05	US81181C1045
TENCENT MUSIC ENTERTAINMENT GROUP	3.67E-05	US88034P1093
BNG BANK N.V. 0.0% 31/08/2028	3.66E-05	XS2381566616
SWISS RE AG	3.66E-05	CH0126881561
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	3.66E-05	US91282CCB54

NED WATERSCHAPSBK 1% SNR 01/03/2028	EUR100000	3.66E-05	XS1785147098
GLOBAL PAYMENTS INC		3.65E-05	US37940X1028
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS		3.65E-05	
CCSW MSLNGB2X 01/13/2033 CAD 3MCDOR /USD 1DSOFR ARR		3.61E-05	
SOFTBANK CORP		3.61E-05	JP3732000009
EVERSOURCE ENERGY COM		3.60E-05	US30040W1080
STATE STREET CORP USD		3.60E-05	US8574771031
ONO PHARMACEUTICAL CO LTD		3.60E-05	JP3197600004
CIBC	SYDNEY 4.4% 15/07/2025	3.60E-05	AU3CB0290781
JAPAN(GOVT OF) 0.1% SNR 20/06/26	JPY50000	3.59E-05	JP1103431G66
PG AND E CORP		3.59E-05	US69331C1080
PRUDENTIAL FINANCIAL INC		3.58E-05	US7443201022
RIO TINTO LIMITED		3.57E-05	AU000000RIO1
SECRETARIA TESOURO 0% T-BILL 01/10/23	BRL1000	3.57E-05	BRSTNCLTN814
SANDVIK AB		3.57E-05	SE0000667891
VODAFONE GROUP ORD		3.56E-05	GB00BH4HKS39
MIZUHO FINANCIAL GROUP INC		3.56E-05	JP3885780001
EQUINIX INC 1.8% DUE 07-15-2027		3.55E-05	US29444UBG04
ALBERMARLE CORP		3.55E-05	US0126531013
AFRICAN DEV BK 4.75% 4.75% 06/03/2024		3.55E-05	AU3CB0213205
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR		3.55E-05	XS2126058168
QUEBEC(PROVINCE OF) 4.2% 10/03/2025		3.54E-05	AU3CB0223774
HASBRO INC		3.54E-05	US4180561072
AIRSERVICES AUST 2.75% SNR MTN 15/05/23 AUD		3.54E-05	AU3CB0237436
ONTARIO(PROVINCE OF) 4.25% 22/08/2024		3.54E-05	AU3CB0223402
SOUTH AUSTRALIAN GOVT FIN AUTH 2.0% 23/05/2036		3.53E-05	AU3SG0002520
INTERNATIONAL FINANCE CORP	4.25% SNR NTS 21/08/2	3.53E-05	AU00000IFXHK9
NEW TERMINAL FIN FRN SNR MTN 07/24	AUD10000	3.53E-05	AU3FN0036984
Income Due - EUR		3.52E-05	
PARTNERS GROUP		3.52E-05	CH0024608827
DR HORTON INC		3.52E-05	US23331A1097
MEXICO(UTD MEX ST) 10% GTD SNR	20/11/2036 MXN	3.51E-05	MX0MGO0000B2
CROWDSTRIKE HOLDINGS INC		3.51E-05	US22788C1053
COMPANHIA PARANAENSE DE ENERGIA		3.51E-05	US20441B6056
QUEBEC(PROV OF) 2.75% SNR MTN 01/09/28	CAD1	3.51E-05	CA74814ZFD02
FIRST FINANCIAL HOLDINGS CO LTD		3.51E-05	TW0002892007
TINC COMM VA		3.50E-05	BE0974282148
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS		3.49E-05	NO0012483207
YAIZU SUISANKAGAKU INDUSTRY CO LTD		3.49E-05	JP3930100007
UMICORE NPV		3.49E-05	BE0974320526
MERCK KGAA		3.48E-05	DE0006599905
NTT DATA CORPORATION		3.48E-05	JP3165700000
UNITED STATES TREAS BILLS TBILL 04-11-2023		3.47E-05	US912796CT41
GERMANY FED REP 0% BDS 0.0% 15/02/2032		3.47E-05	DE0001102580
EURO INV BANK 0.5% SNR 10/08/23 AUD10000		3.47E-05	XS0650754822
WEST PHARMACEUTICAL SERVICES		3.47E-05	US9553061055
GIVAUDAN - REG		3.46E-05	CH0010645932
FRANCE(GOVT OF) 0.0% 25/02/2026		3.44E-05	FR0013508470
EIZO CORP		3.44E-05	JP3651080008
CHINA YANGTZE POWER CO LTD		3.43E-05	CNE000001G87
RENAULT SA		3.43E-05	FR0000131906
UNITED STATES TREAS NTS 1.875% DUE	02-15-2032 REG	3.42E-05	US91282CDY49
APOLLO GLOBAL MANA COM		3.41E-05	US03769M1062
UNITED STATES TREAS BDS 1.875% DUE	02-15-2041 REG	3.41E-05	US912810SW99
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		3.41E-05	DE0001135432
WEC ENERGY GROUP INC		3.40E-05	US92939U1060
KAO CORPORATION		3.40E-05	JP3205800000
ASIAN DEVELOPMENT BANK 1.1% 15/08/2024		3.39E-05	AU3CB0265726
RANDSTAD NV		3.39E-05	NL0000379121
HYUNDAI MOTOR CO LTD		3.39E-05	KR7005380001
GOVERNMENT NATIONAL MORTGAGE ASSOC 2%	04-15-2052	3.39E-05	US21H0206423
COSTAR GROUP INC COM		3.39E-05	US22160N1090
SUN ART RETAIL GROUP		3.38E-05	HK0000083920
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 190623 4.005		3.38E-05	NZCCBDT011C5
ABN AMRO BANK N V DR EACH REP SHS		3.38E-05	NL0011540547
SUNWODA ELECTRONIC CO LTD		3.38E-05	CNE100001260
ARROW ELECTRONICS INC		3.38E-05	US0427351004
CRACKER BARREL OLD COUNTRY STORE INC		3.37E-05	US22410J1060
DANSKE MORTGAGE BK 0.01% SNR SEC	24/11/26 EUR	3.36E-05	XS2412105533
LYONDELLBASELL INDUSTRIES		3.36E-05	NL0009434992
SUNTORY BEVERAGE AND FOOD LTD		3.36E-05	JP3336560002
TOPSPORTS INTERNATIONAL HOLDINGS LTD		3.35E-05	KYG8924B1041

AUTO TRADER GROUP PLC	3.34E-05	GB00BVYVFW23
PUBLIC SERVICE ENTERPRISE GROUP INC	3.34E-05	US7445731067
WALGREENS BOOTS AL COM	3.34E-05	US9314271084
ADIDAS AG	3.33E-05	DE000A1EWWW0
INVESTOR AB SER A NPV	3.33E-05	SE0015811955
OCEAN WILSONS HOLDINGS LTD	3.33E-05	BMG6699D1074
NAGASE BROS INC NPV TEMP	3.33E-05	DU06619671D1
GREAT WEST LIFE CO	3.33E-05	CA39138C1068
ZIMMER BIOMET HOLDINGS INC	3.32E-05	US98956P1021
HARTFORD FINANCIAL SERVICES GROUP INC	3.31E-05	US4165151048
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS CO LT	3.31E-05	KYG982971072
ASPEN GROUP STAPLED NPV	3.31E-05	AU000000APZ8
PARIS MIKI HOLDINGS INC	3.30E-05	JP3882600004
CHINA LONGYUAN POWER GROUP CORP LTD	3.30E-05	CNE100000HD4
INGERSOLL RAND INC	3.30E-05	US45687V1061
UNITED STATES OF AMER TREAS BONDS T-BILL 0.0% DUE 07-05-	3.29E-05	US912797FR31
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 4.008% AR	3.29E-05	
CONSTELLATION ENERGY CORP	3.29E-05	US21037T1097
VIA S.A. COM NPV	3.29E-05	BRVIAACNOR7
CHINA VANKE CO RES	3.29E-05	CNE100001SR9
CEMEX SA DE CV - SPONS ADR PART CER	3.29E-05	US1512908898
MCCORMICK AND COMPANY INC	3.29E-05	US5797802064
QUANTA SERVICES INC	3.28E-05	US74762E1029
SMC CORP	3.28E-05	JP3162600005
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	3.28E-05	AU0000217101
New Zealand Dollar Custodial Account â€œ MITNZ Global Credit	3.27E-05	
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 04	3.27E-05	US22823QR603
SBA COMMUNICATIONS COM	3.27E-05	US78410G1040
STEEL DYNAMICS INC	3.26E-05	US8581191009
WYNDHAM HOTELS R COM USD	3.25E-05	US98311A1051
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR	3.25E-05	
JIANGSU KINGS LUCK BREWERY JOINT STOCK CO LTD	3.25E-05	CNE100001TH8
AJINOMOTO CO INC JPY	3.25E-05	JP3119600009
GARTNER INC CL-A	3.24E-05	US3666511072
DEUTSCHE BANK AG (REG)	3.24E-05	DE0005140008
HONG KONG FERRY HOLDINGS CO LTD	3.23E-05	HK0050000345
MONOLITHIC POWER SYSTEMS INC	3.23E-05	US6098391054
TORII PHARMACEUTICAL CO LTD	3.21E-05	JP3635800000
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	3.20E-05	NO0010875230
MERCURY NZ LTD MTN 2.918% 17/11/2028	3.19E-05	AU3CB0284677
CORNING INC	3.19E-05	US2193501051
KINGBOARD HOLDINGS LIMITED	3.18E-05	KYG525621408
PEARSON PLC ORD	3.18E-05	GB0006776081
INVINCIBLE INVESTMENT CORP REIT	3.17E-05	JP3046190009
USINAS SIDER MINAS GERAIS SA	3.16E-05	BRUSIMACNPA6
SUN LIFE FINANCIAL INC	3.16E-05	CA8667961053
WILLIS TOWERS WATS COM	3.15E-05	IE00BDB6Q211
FRESENIUS FINANCE BV 4.0% 01/02/2024	3.14E-05	XS1026109204
FUJITSU JPY	3.14E-05	JP3818000006
MANILA ELECTRIC CO	3.13E-05	PHY5764J1483
GERMANY(FED REP) 0% SNR 15/11/2028 EUR0.01	3.13E-05	DE0001102556
CHARTER 4.908% DUE 07-23-2025	3.13E-05	US161175AY09
TELUS CORPORATION COM NPV	3.12E-05	CA87971M1032
ERIE INDEMNITY CO	3.11E-05	US29530P1021
T-MOBILE US INC 7.875% 09-15-2023	3.11E-05	US85207UAF21
BK OF NOVA SCOTIA 0.45%-FRN GTD 16/03/26EUR	3.11E-05	XS2457002538
SHENZHEN YUTO PACKAGING TECHNOLOGY CO LTD	3.10E-05	CNE100002H00
WHEATON PRECIOUS M COM NPV	3.10E-05	CA9628791027
LONGFOR GROUP HOLDINGS LTD	3.08E-05	KYG5635P1090
DISCOVER FINANCIAL SERVICES	3.08E-05	US2547091080
AGNICO EAGLE MINES	3.07E-05	CA0084741085
BONGRAIN	3.07E-05	FR0000120107
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	3.07E-05	
NIPRO CORP	3.06E-05	JP3673600007
WEYERHAEUSER CO USD	3.05E-05	US9621661043
BAYERISCHE MOTOREN WERKE-PFD	3.05E-05	DE0005190037
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	3.05E-05	XS2356317177
INVESTIS HOLDING SA	3.05E-05	CH0325094297
UNITED OVERSEAS BANK	3.04E-05	SG1M31001969
HOUSING NZ 2.247% SNR 05/10/2026 NZD	3.04E-05	NZHNZD0001L7
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	3.04E-05	US91282CBJ99
COCA-COLA EUROPACIFIC PARTNERS	3.04E-05	GB00BDCPN049

HSBC HOLDINGS PLC 1.162% 11-22-2024	3.03E-05 US404280CW70
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	3.03E-05 DE0001102564
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	3.03E-05 US91282CCL37
CCSW MSLNGB2X 01/19/2033 CAD 3MCDOR /USD 1DSOFR ARR	3.03E-05
PROVIDENT FINANCIAL HOLDINGS INC	3.03E-05 US7438681014
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	3.02E-05 US87264ABD63
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	3.02E-05 HK0000311099
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	3.02E-05 MX0MGO0000R8
STANDARD LIFE ABERDEEN PLC	3.01E-05 GB00BF8Q6K64
EPIROC AB SER B NPV POST SPLIT	3.01E-05 SE0015658117
CCSW MSLNGB2X 01/20/2033 CAD 3MCDOR /USD 1DSOFR ARR	3.01E-05
KINGFISHER PLC GBP0.1571	3.00E-05 GB0033195214
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	3.00E-05
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	3.00E-05 MX0MGO0000D8
MVV ENERGIE AG	3.00E-05 DE000A0H52F5
DEXUS	2.99E-05 AU000000DXS1
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	2.98E-05 NZLGFDT014C0
KADOYA SESAME MILLS INC	2.98E-05 JP3214400008
COSCO SHIPPING ENE	2.98E-05 CNE1000002S8
SAO MARTINHO SA	2.98E-05 BRSMTOACNOR3
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	2.98E-05 SG7J60932174
SPRINT CORP 7.125% DUE 06-15-2024	2.97E-05 US85207UAH86
ARGENX SE	2.97E-05 NL0010832176
AT&T INC DISC COML PAPER 4/2 YRS 3&4 Z/CPN CP 12-19-202	2.96E-05 US0020A3ZK98
LAND SECURITIES GROUP PLC	2.95E-05 GB00BYW0PQ60
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	2.95E-05 US74977SDR04
VEEVA SYSTEMS INC	2.95E-05 US9224751084
SUMITOMO CORP JPY	2.94E-05 JP3404600003
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	2.92E-05 US912828ZN34
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	2.92E-05 USP1507SAH06
VISCOFAN SA	2.92E-05 ES0184262212
ELAN MICROELECTRONICS CORP	2.91E-05 TW0002458007
NIPPON ACCOMMODATIONS FUND	2.91E-05 JP3046440008
BERKELEY GP HLDGS ORD GBP0.054141	2.91E-05 GB00BLJNXL82
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028	2.91E-05 US65339KCM09
New Zealand Dollar Custodial Account â€” MITNZ Overseas Low	2.91E-05
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	2.90E-05 JP1201631HC6
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	2.88E-05 GB00BK5CVX03
GREAT PORTLAND EST ORD	2.88E-05 GB00BF5H9P87
ALIGN TECHNOLOGY INC	2.88E-05 US0162551016
HORIZON THERAPEUTI COM	2.88E-05 IE00BQPQVQZ61
INTEL CORP 4.875% 02-10-2028	2.87E-05 US458140CE86
AXON ENTERPRISE I COM USD 0.00001	2.86E-05 US05464C1018
COMP ENG CONSULT NPV	2.86E-05 JP3346200003
MITSUBISHI HEAVY INDUSTRIES LTD	2.86E-05 JP3900000005
ITEQ CORP	2.86E-05 TW0006213002
FRANCE (GOVT OF) 1.5% 25/05/2031	2.86E-05 FR0012993103
CCSW ROYCGB2L 01/04/2033 CAD 3MCDOR /USD 1DSOFR ARR	2.85E-05
EQUIFAX INC	2.85E-05 US2944291051
A P MOLLER-MAERSK B	2.85E-05 DK0010244508
LENNOX INTL INC COM	2.85E-05 US5261071071
DOVER CORPORATION COM	2.84E-05 US2600031080
LIU CHONG HING INVESTMENT	2.84E-05 HK0194000995
JAPAN(GOVT OF) 0% T-BILL 26/06/2023 JPY	2.84E-05 JP1741461P32
AMGEN INC 3.625% DUE 05-22-2024	2.83E-05 US031162BV19
CONSTELLATION BRANDS INC DISC COML PAPER4/A2 YRS 3&4 C	2.83E-05 US21037DRA45
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	2.83E-05 ES0000012F76
BARRATT DEVELOPMENTS PLC	2.83E-05 GB0000811801
HUTCHMED CHINA LTD	2.83E-05 KYG4672N1198
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD100000	2.82E-05 AU3FN0069209
NATURGY ENERGY GROUP SA	2.82E-05 ES0116870314
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	2.82E-05 MYBMS1900047
CITIGROUP INC 4.3% DUE 11-20-2026	2.82E-05 US172967JC62
US TREASURY N/B 2.375% 05-15-2029	2.82E-05 US9128286T26
FUT MAR 25 EURO DOLLARS	2.80E-05
RISEN ENERGY CO LTD	2.80E-05 CNE100000T73
PRYSMIAN SPA	2.79E-05 IT0004176001
KOREA MIDLAND PWR CO 1.25% 09/08/2026	2.78E-05 XS2367816076
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	2.77E-05 NO0010821598
ASTRAZENCA PLC SPONS ADR	2.77E-05 US0463531089
SWISS PRIME SITE AG	2.76E-05 CH0008038389
LCH_OIS BOFAGB2U 19/10/2032 GBP P 2.313% / R 1DSONIA AR	2.76E-05

HUBSPOT INC	2.76E-05	US4435731009
CAIXABANK SA 1% SNR MTN 25/06/2024 EUR	2.75E-05	ES0313307219
SEI INVESTMENTS COMPANY	2.75E-05	US7841171033
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	2.75E-05	
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	2.74E-05	FR0014006UI2
UTD STATES TREAS .25% DUE 06-15-2023	2.74E-05	US912828ZU76
CDW CORP	2.74E-05	US12514G1085
HAIER SMART HOME C	2.73E-05	CNE1000048K8
SAMPO OYJ	2.72E-05	FI0009003305
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	2.72E-05	FR0014007L00
IHH HEALTHCARE BHD	2.72E-05	MYL52250O0007
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	2.72E-05	XS2180510732
FUTURES MARGIN-JPY	2.72E-05	
RURAL FUNDS GROUP NPV STAPLED UNITS	2.72E-05	AU000000RFF5
OKINAWA CELLULAR NPV	2.72E-05	JP3194650002
MOL HUNGARIAN OIL	2.71E-05	HU0000153937
DENSO CO	2.71E-05	JP3551500006
ABBVIE INC 3.75% DUE 11-14-2023	2.71E-05	US00287YBC21
AUTOHOME INC	2.71E-05	US05278C1071
DBS BANK LTD 0.375%-FRN GTD 21/11/24 EUR	2.69E-05	XS1720526737
NORWAY(KINGDOM OF) 1.25% 17/09/2031	2.69E-05	NO0010930522
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AF	2.68E-05	US01F0426407
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	2.68E-05	JP1300441E92
LEADCORP INC	2.68E-05	KR7012700001
MOSAIC CO COM	2.68E-05	US61945C1036
KUEHNE & NAGEL INTERNATIONAL AG	2.68E-05	CH0025238863
UNITEDHEALTH GROUP FIXED .55% DUE 05-15-2024	2.68E-05	US91324PEB40
ENTERGY CORP NEW	2.68E-05	US29364G1031
NIPPON STEEL CORPORATION	2.67E-05	JP3381000003
Outstanding Settlement Receipts - CLP	2.67E-05	
CNH INDUSTRIAL NV COM EUR 0.01	2.67E-05	NL0010545661
MATTIOLI WOODS PLC	2.66E-05	GB00B0MT3Y97
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	2.65E-05	CH0224397346
RENTOKIL INITIAL PLC	2.65E-05	GB00B082RF11
STONECO LTD	2.63E-05	KYG851581069
MITSUBISHI ELECTRIC	2.63E-05	JP3902400005
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	2.62E-05	US38869PAP99
ASSA ABLOY AB	2.61E-05	SE0007100581
MICHELIN CGDE	2.61E-05	FR001400AJ45
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	2.61E-05	XS2012546714
ANHUI CONCH CEMENT CO LTD	2.61E-05	CNE1000001W2
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	2.61E-05	USU10517AC12
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD	2.60E-05	CNE100000V20
KEYMED BIOSCIENCES INC	2.60E-05	KYG5252B1023
HCA INC 5% DUE 03-15-2024	2.60E-05	US404119BN87
AES CORP	2.60E-05	US00130H1059
SUNG KWANG BEND CO LTD	2.59E-05	KR7014620009
AUSTRALIA & NEW 3.7% DUE 11-16-2025	2.59E-05	US05253JAL52
BRIDGESTONE CORP	2.58E-05	JP3830800003
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	2.58E-05	ZAG000016320
SINGAPORE EXCHANGE LTD	2.57E-05	SG1J26887955
HALEON PLC	2.57E-05	GB00BMX86B70
LOBLAW COMPANIES LTD	2.57E-05	CA5394811015
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	2.57E-05	USQ04578AD42
EXPORT IMPORT BK KOREA NT 2.375% DUE 06-25-2024	2.56E-05	US302154CY36
THOMSON REUTERS CP COM NPV	2.56E-05	CA8849037095
AMEREN CORP	2.55E-05	US0236081024
ZIJIN MINING GROUP ORDINARY SHARES	2.55E-05	CNE100000B24
CHOUSHIMARU CO LTD	2.54E-05	JP3527550002
SHISEIDO COMPANY LIMITED	2.54E-05	JP3351600006
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	2.53E-05	SG31A9000002
JAPAN 10 YEAR ISSUE .1% 20/09/2031	2.53E-05	JP1103641MA8
HUA NAN FINANCIAL HOLDINGS CO LTD	2.53E-05	TW0002880002
CAPITAL ONE FINL CORP 4.166% 05-09-2025	2.52E-05	US14040HCQ65
ROYAL CARIBBEAN GROUP	2.52E-05	LR0008862868
RESTAURANT BRNDS ICOM NPV	2.51E-05	CA76131D1033
NORSK HYDRO ASA	2.51E-05	NO0005052605
TOYOTA MTR CORP .681% DUE 03-25-2024	2.51E-05	US892331AL39
WHITBREAD PLC	2.51E-05	GB00B1KJJ408
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	2.51E-05	USW8454EAR90
TIS INC	2.51E-05	JP3104890003
ENGIE 0% CP 11-21-2023	2.50E-05	US29287BYM44

GERMANY(FEDERAL 0.0% 15/08/2052	2.50E-05	DE0001102572
UTD RENTALS N AMER 3.875% DUE 11-15-2027	2.50E-05	US911365BM59
NATIONAL BANK OF CANADA	2.50E-05	CA6330671034
TAYLOR WIMPEY PLC GBP	2.49E-05	GB0008782301
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	2.48E-05	DUIRS1211255
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	2.48E-05	US44891ABX46
Australian Dollar Custodial Account â€“ MMF Global Credit Fun	2.48E-05	
MARTIN MARIETTA MATERIALS	2.48E-05	US5732841060
EXOR NV	2.48E-05	NL0012059018
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	2.48E-05	US6325C1D228
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	2.47E-05	
TOYOTA FINANCE NEW ZEALAND LTD 120923 3.17 CB	2.47E-05	NZTFSDT707C7
MORGAN STANLEY FIXED .79% DUE 05-30-2025	2.47E-05	US61747YEA91
FORTIS INC	2.47E-05	CA3495531079
STRAUMANN HLDG	2.45E-05	CH1175448666
WANT WANT CHINA HOLDINGS LTD	2.45E-05	KYG9431R1039
DAIREI CO LTD	2.45E-05	JP3500150002
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	2.45E-05	USQ3958YAC77
FAIRFAX FINL HOLDINGS LTD CAD	2.45E-05	CA3039011026
FIRSTENERGY CORP USD	2.45E-05	US3379321074
NOVAVEST REAL ESTATE AG	2.45E-05	CH0212186248
PLAZZA IMMOBILIEN AG	2.44E-05	CH0284142913
MAZDA MOTOR CORP	2.44E-05	JP3868400007
SCHRODERS PLC ORD GB	2.44E-05	GB00BP9LHF23
RAYMOND JAMES FINL	2.44E-05	US7547301090
FUFENG GROUP LTD	2.44E-05	KYG368441195
HEXAGON AB	2.43E-05	SE0015961909
COMWLTH BK 2.552% DUE 03-14-2027	2.43E-05	US2027A1KK25
EPAM SYSTEMS INC	2.43E-05	US29414B1044
DAI NIPPON PRINTING CO LTD	2.43E-05	JP3493800001
AIB GROUP PLC	2.42E-05	IE00BF0L3536
UNITED STATES TREASURY 2.25% 11-15-2027	2.42E-05	US9128283F58
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	2.42E-05	IDG000013509
ALNYLAM PHARMACEUTICALS INC	2.42E-05	US02043Q1076
AGRICULTURAL BANK OF CHINA	2.42E-05	CNE100000Q43
ERICSSON LM - B SHS	2.41E-05	SE0000108656
VERIZON COMMUNICATIONS 1.45% 03-20-2026	2.41E-05	US92343VGG32
TAISEI CORP	2.41E-05	JP3443600006
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	2.41E-05	FR0013451507
ATMOS ENERGY CORP	2.41E-05	US0495601058
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	2.41E-05	AU0000097495
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	2.40E-05	JP1201301B94
LABORATORY CORPORATION OF AMERICA HOLDIN	2.40E-05	US50540R4092
FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES APRIL	2.40E-05	US01F0424428
DATADOG INC	2.40E-05	US23804L1035
HOKKAIDO GAS CO LTD	2.39E-05	JP3847000001
SHENZHEN SENIOR TECHNOLOGY MATERIAL CO LTD	2.39E-05	CNE100002DP3
PANASONIC HOLDINGS CORP	2.39E-05	JP3866800000
AT&T INC FIXED 2.9% DUE 12-04-2026	2.38E-05	XS1879223565
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	2.38E-05	US82620KAZ66
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	2.38E-05	ES0000012157
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-20	2.38E-05	US46647PDH64
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	2.38E-05	US50066RAM88
S B FOODS INC	2.37E-05	JP3163600004
LONGDA CONSTRUCTION AND DEVELOPMENT CORP	2.37E-05	TW0005519003
OLYMPUS CORP	2.37E-05	JP3201200007
COOPER COS INC	2.36E-05	US2166484020
GEORGE WESTON LTD	2.36E-05	CA9611485090
FERROVIAL SA	2.35E-05	ES0118900010
HOWMET AEROSPACE I COM USD	2.35E-05	US4432011082
NVR INC	2.35E-05	US62944T1051
TINGYI CAYMAN ISLAND HOLDING CO	2.34E-05	KYG887851030
EUROPEAN INVT BK 2.875% 12/01/2033	2.34E-05	XS2574388646
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	2.33E-05	XS2048709427
CELANESE US HLDGS 6.05% DUE 03-15-2025	2.33E-05	US15089QAL86
MONCLER SPA	2.33E-05	IT0004965148
POWSZECHNA KASA OS	2.33E-05	PLPKO0000016
PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028	2.32E-05	US853254CG39
MONGODB INC	2.32E-05	US60937P1066
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	2.32E-05	XS2155365641
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	2.32E-05	GB00BM8Z2T38
CREDIT MUTUEL HOME 3.125%-FRN 22/06/2027EUR	2.31E-05	FR001400FZ24

KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	2.30E-05	XS2226916133
INTL BUSINESS 3.45% DUE 02-19-2026	2.29E-05	US459200JG74
PPL CORPORATION	2.29E-05	US69351T1060
FUTURES MARGIN-GBP	2.28E-05	
SWISS LIFE HOLDING AG	2.28E-05	CH0014852781
EPIROC AB	2.27E-05	SE0015658109
JB HUNT TRANSPORT SERVICES INC	2.27E-05	US4456581077
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	2.27E-05	
UNIVERSAL MUSIC GROUP NV	2.27E-05	NL0015000IY2
SKANDINAVISKA ENSKIL SEK	2.26E-05	SE0000148884
TOPPAN PRINTING CO LTD	2.26E-05	JP3629000005
PULTE GROUP INC	2.26E-05	US7458671010
KIMURA UNITY CO LTD	2.26E-05	JP3242500001
HAGOROMO FOODS CORP	2.25E-05	JP3767600004
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042	2.24E-05	US912810TM09
CMS ENERGY CORP	2.24E-05	US1258961002
JOHNSON MATTHEY PLC	2.24E-05	GB00BZ4BQC70
PAYCOM SOFTWARE INC	2.23E-05	US70432V1026
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	2.23E-05	US00774MAV72
SIEMENS HEALTHINEERS AG	2.23E-05	DE000SHL1006
New Zealand Dollar Custodial Account â€” MITNZ Short Term D	2.23E-05	
TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027	2.23E-05	US91282CEJ62
BANCO DE SABADELL 1.75% 10/05/2024	2.23E-05	XS1991397545
CHINA MEDICAL SYS HOLDINGS	2.22E-05	KYG211081248
YARA INTERNATIONAL ASA	2.22E-05	NO0010208051
ENERGIAS DE PORTUGAL SA	2.22E-05	PTEDP0AM0009
KANZHUN LTD	2.22E-05	US48553T1060
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	2.21E-05	IDG000009507
Income Due - CHF	2.21E-05	
EXPEDIA GROUP INC	2.20E-05	US30212P3038
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	2.20E-05	US912828J272
TELEDYNE TECHNOLOGIES INC	2.20E-05	US8793601050
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	2.19E-05	XS2156510021
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	2.19E-05	US912828ZS21
OBAYASHI CORPORATION	2.19E-05	JP3190000004
CIA BRAS DE DISTRI COM NPV	2.18E-05	BRPCARACNOR3
STERIS PLC	2.18E-05	IE00BFY8C754
AF GRUPPEN ASA	2.18E-05	NO0003078107
KAJEMA CORP	2.17E-05	JP3210200006
MINERAL RESOURCES LTD	2.17E-05	AU000000MIN4
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	2.17E-05	MX0MGO0000J5
GRESHAM HOUSE PLC	2.17E-05	GB0003887287
CF INDUSTRIES HOLDINGS INC	2.17E-05	US1252691001
DAIMLER TRUCK HOLDING AG	2.16E-05	DE000DTR0CK8
FIRST QUANTUM MINERALS LTD	2.16E-05	CA3359341052
GEBERIT AG-REG	2.16E-05	CH0030170408
VERISIGN INC	2.16E-05	US92343E1029
UNIGROUP GUOXIN MICROELECTRONICS CO LTD	2.16E-05	CNE000001M14
EAST JAPAN RAILWAY JPY	2.15E-05	JP3783600004
BANQUE POPULAIRE .625% 28/04/2025	2.15E-05	FR0013509726
ZANGGE MINING CO LTD	2.15E-05	CNE000000L08
RAYONIER INC	2.15E-05	US7549071030
D POWER DEVELOPMENT CO LTD	2.14E-05	CNE000000PC0
SOLVAY SA BELGIAN BEF	2.14E-05	BE0003470755
VOLVO AB	2.14E-05	SE0000115420
PERSIMMON PLC	2.13E-05	GB0006825383
ASM INTERNATIONAL NV	2.13E-05	NL0000334118
Income Due - THB	2.13E-05	
BANCO BILBAO FIXED 6.138% DUE 09-14-2028	2.12E-05	US05946KAL52
BARCLAYS PLC 5.501% DUE 08-09-2028	2.12E-05	US06738EBY05
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	2.12E-05	CA45075E1043
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	2.12E-05	
KOREA ELECTRIC POWER CORPORATION	2.12E-05	KR7015760002
BANK OF IRELAND GR EUR1	2.12E-05	IE00BD1RP616
SEKISUI CHEMICAL CO Y50	2.11E-05	JP3419400001
LG ELECTRONICS INC	2.11E-05	KR7066570003
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	2.11E-05	AU3CB0234581
JULIUS BAER GROUP LTD	2.11E-05	CH0102484968
NRW BANK 0.25% GTD SNR 26/01/32 EUR	2.11E-05	DE000NWB0AQ0
MAGNA INTERNATIONAL INC	2.10E-05	CA5592224011
COLES GROUP LTD	2.10E-05	AU0000030678
VULCAN MATERIALS CO	2.10E-05	US9291601097

FIFTH THIRD BANCORP	2.10E-05	US3167731005
ALBIS CO LTD	2.09E-05	JP3126300007
UNI PRESIDENT CHINA HOLDINGS LTD	2.09E-05	KYG9222R1065
TELEPERFORMANCE	2.09E-05	FR0000051807
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	2.08E-05	XS2106056653
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	2.08E-05	NZGOVDT437C0
FUT JUN 24 EURO DOLLARS	2.08E-05	
COMPANHIA SIDERURGICA NACIONAL	2.08E-05	BRCNSNAACNOR6
AOKI SUPER CO LTD NPV	2.08E-05	JP3105700003
UPM KYMMENE CORP	2.08E-05	FI0009005987
HEALTHCO NPV HCW INTL PLMT & ENTILT	2.07E-05	AU0000273062
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	2.07E-05	FR0013405362
ALINCO INC	2.07E-05	JP3126100001
Income Due - BRL	2.07E-05	
LAMB WESTON HOLDINGS INC	2.07E-05	US5132721045
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	2.06E-05	NO0010757925
UNITED STS TREAS NTS .625% 11-30-2027	2.06E-05	US91282CAY75
GJENSIDIGE FORSIKR NOK	2.06E-05	NO0010582521
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	2.05E-05	XS2534276717
BUNGE LIMITED	2.05E-05	BMG169621056
CENTRAL JAPAN RAILWAY CO	2.04E-05	JP3566800003
Outstanding Settlement Receipts - DKK	2.04E-05	
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	2.04E-05	US928668BE16
ALLIANCE PHARMA PLC	2.04E-05	GB0031030819
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	2.04E-05	US78013XZU52
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	2.03E-05	US83368TAT51
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI	2.03E-05	
GNMAII POOL #MA8566 3.5% 01-20-2053	2.03E-05	US36179XQT62
MELROSE INDUSTRIES PLC	2.03E-05	GB00BNR5MZ78
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025	2.02E-05	USY0889VAA80
MARKEL CORPORATION	2.02E-05	US5705351048
NIBE INDUSTRIER AB SER B NPV	2.01E-05	SE0015988019
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	2.01E-05	US55608RBE99
CITIGROUP INC 3.29% 03-17-2026	2.01E-05	US172967NL16
BANK AMER CORP 3.248% DUE 10-21-2027	2.00E-05	US06051GGA13
KONINKLIJKE PHILIPS NV	1.99E-05	NL0000009538
TAKE TWO INTERACTIVE SOFTWARE INC	1.99E-05	US8740541094
INTERCONEXION ELECTRICA SA ESP	1.99E-05	COE15PA00026
SKYWORKS SOLUTIONS INC	1.99E-05	US83088M1027
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	1.99E-05	US05971KAE91
GRUPO AEROPORTUARIO DEL CENTRO NORT	1.98E-05	MX010M000018
UNITED STATES TREAS BDS 4.25% 05-15-2039	1.98E-05	US912810QB70
NIPPON AIR CONDITIONING SERVICES CO LTD	1.98E-05	JP3699500009
EVEREST RE GROUP LTD	1.98E-05	BMG3223R1088
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	1.97E-05	JP1400031A58
SONOVA HOLDING AG - REG	1.97E-05	CH0012549785
FUJI FILM HOLDINGS CORP	1.97E-05	JP3814000000
DEN DANSKE BANK AS DKK	1.97E-05	DK0010274414
DOORDASH INC	1.96E-05	US25809K1051
CHUGAI PHARMACEUTICAL JPY	1.96E-05	JP3519400000
SOUTHERN CAL EDISON .7% 08-01-2023	1.96E-05	US842400HH96
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FI	1.96E-05	US05964HAQ83
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026 F	1.96E-05	USG2182GAA16
SOCIETE GENERALE 6.447% DUE 01-12-2027	1.96E-05	US83368TBQ04
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	1.95E-05	XS1681539539
EURO BK RECON&DEV 5.15% CURR/LKD 16/02/24 INR	1.95E-05	XS2301346008
BANK OF NEW ZEALAND 161123 3.648 CB	1.95E-05	NZBNZDT394C5
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	1.95E-05	US195325BZ79
BROADRIDGE FINANCIAL SOLUTIONS LLC	1.95E-05	US11133T1034
THE JM SMUCKER COMPANY	1.95E-05	US8326964058
MID-AMERICA APARTMENT COMMUNITIES	1.95E-05	US59522J1034
KOREA(REPUBLIC OF) 2.0% 10/06/2031	1.95E-05	KR103502GB66
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	1.94E-05	XS2264978623
BIOMARIN PHARMACEUTICAL INC	1.94E-05	US09061G1013
NICE LTD	1.94E-05	IL0002730112
T-MOBILE USA INC 3.5% 04-15-2025	1.94E-05	US87264ABB08
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023	1.94E-05	AU3CB0253235
FTGROUP CO LTD	1.94E-05	JP3166940001
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	1.94E-05	MX0MGO0000H9
BRITISH LAND CO GBP	1.93E-05	GB0001367019
NEC ELECTRONICS CORP	1.93E-05	JP3164720009
AEON CO LTD	1.93E-05	JP3388200002

REPUBLIC OF PERU FIXED 6.15%	08-12-2032 REG	1.93E-05	USP78024AF61
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020		1.92E-05	US64952WDQ33
ROLLINS INC		1.92E-05	US7757111049
HOKKAIDO COCA COLA BOTTLING CO LTD		1.92E-05	JP3847800004
UNION CHIMIQUE UCB SA		1.92E-05	BE0003739530
MIRAMAR HOTEL INVESTMENT CO LTD		1.92E-05	HK0071000456
BAXTER INTL INC COM		1.92E-05	US0718131099
ENEL FIN INTL NV FIXED 4.25% DUE	06-15-2025	1.91E-05	USN30707AN87
CINCINNATI FINANCIAL CORP		1.91E-05	US1720621010
MALAYSIA 4.232% BDS 30/06/31 MYR		1.91E-05	MYBMX1100044
DOLLARAMA INC		1.90E-05	CA25675T1075
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR		1.90E-05	XS1883878966
NORTHERN TRUST CORP		1.90E-05	US6658591044
SECRETARIA TESOURO 0% T-BILL 01/01/26	BRL1000	1.89E-05	BRSTNCLTN7U7
CK HUTCHISON HOLDINGS LTD		1.89E-05	KYG217651051
BIOMERIEUX NPV		1.89E-05	FR0013280286
BROWN BROWN INC		1.89E-05	US1152361010
PERKINELMER INC		1.88E-05	US7140461093
COMMERZBANK AG NPV		1.88E-05	DE000CBK1001
Income Due - SEK		1.87E-05	
CANADIAN IMPERIAL BK COMM TORONTO BRH	1.25% 06-22-2	1.87E-05	US13607HVE97
GUANGZHOU AUTOMOBILE GROUP		1.87E-05	CNE100000Q35
PINTEREST INC		1.87E-05	US72352L1061
TOTO LTD		1.86E-05	JP3596200000
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM HS	1.86E-05	
PVTPL MAGALLANES INC 3.755%	03-15-2027	1.86E-05	US55903VAG86
ASIAN DEV BANK 4% SNR MTN 12/01/2033 USD		1.86E-05	US045167FV02
SUNCORP GROUP LTD		1.86E-05	AU000000SUN6
CANADA(GOVT OF) 2.25% DEB 01/06/2025	CAD1	1.85E-05	CA135087D507
ESM 0.01% SNR 04/03/30 EURO.01		1.85E-05	EU000A1299L8
HYUNDAI DOOSAN INFRACORE CO LTD		1.85E-05	KR7042670000
DAIMLER FIN N AMER 3.25% DUE 08-01-2024		1.85E-05	US233851BJ21
LINDT & SPRUENGLI AG-REG		1.85E-05	CH0010570759
JAPAN(GOVT OF) 2.2% SNR 20/06/29	JPY50000	1.85E-05	JP1201111968
BOLIDEN AB		1.85E-05	SE0017768716
SHAW COMMUNICATIONS INC-B		1.84E-05	CA82028K2002
ST CORPORATION		1.84E-05	JP3162800001
VERIZON COMMUNICATIONS 4.125% DUE	03-16-2027	1.84E-05	US92343VDY74
UNITED STATES OF AMER TREAS BONDS 2.0%	08-15-2051	1.83E-05	US912810S221
AUSNET SERVICES H. 5.375% GTD SNR	02/07/24 AUD	1.83E-05	XS1082471423
RICOH CO		1.83E-05	JP3973400009
PLC TECHNOLOGIES INC		1.83E-05	KYG6956N1034
CEMIG CIA ENERGETICA DE MINAS GERAIS - S		1.83E-05	US2044096012
GARMIN ORD		1.83E-05	CH0114405324
KURJITA WATER INDUSTRIES		1.83E-05	JP3270000007
AUSTRALIA(COMWLTH 2.0% 21/08/2035		1.83E-05	AU000XCLWAF4
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD		1.83E-05	NZLGFDT011C6
FLEETCOR TECHNOLOGIES INC		1.82E-05	US3390411052
FACTSET RESEARCH SYSTEMS INC		1.82E-05	US3030751057
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL		1.81E-05	
BOOKING HOLDINGS INC 4.0%	11-15-2026	1.81E-05	XS2555218291
NATL AUSTRALIA BK 6.322% 03/08/2032		1.81E-05	AU3CB0291284
MIRVAC GROUP FIN LTD 2.6% 18/09/2029		1.81E-05	AU3CB0278653
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023		1.81E-05	AU3CB0215796
DR ING HC F PORSCHE AG		1.80E-05	DE000PAG9113
COLOPLAST		1.80E-05	DK0060448595
NEXT PLC		1.79E-05	GB0032089863
AUSTRALIA PAC AIRP 4.55% SNR SEC	11/11/25 AUD	1.79E-05	AU3CB0233856
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35	EUR1000	1.79E-05	ES0000012E69
JOHN DEERE FINANCI 4.9% GTD SNR	28/07/2025 AUD	1.79E-05	AU3CB0291078
BRITISH COLUMBIA	PROV OF 4.25% 27/11/2024	1.79E-05	AU3CB0221232
7ROAD HOLDINGS LTD		1.79E-05	KYG806101013
FUSHAN INTERNATIONAL ENERGY		1.78E-05	HK0639031506
SWATCH GROUP AG		1.78E-05	CH0012255144
TRANSURBAN QUEENSL 3.75% NTS 12/10/23	AUD10000	1.78E-05	AU3CB0239929
NBN CO LIMITED 4.75% SNR MTN 28/09/26	AUD	1.78E-05	AU3CB0292597
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR		1.78E-05	DK0030506886
KYOCERA CORP		1.78E-05	JP3249600002
CANADA(GOVT OF) 1.75% BDS 01/12/2053	CAD1	1.78E-05	CA135087M680
BPCE SR NON PFD FLTG RT 1.652% DUE	10-06-2026	1.78E-05	US05584KAH14
QUEST DIAGNOSTICS		1.78E-05	US74834L1008
TOSHIBA CORP		1.77E-05	JP3592200004

TORONTO DOMINION FLTG RT 28/07/2025	1.77E-05 AU3FN0070173
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	1.77E-05 AU3CB0247971
BECTON DICKINSON.E 0.632% GTD SNR 04/06/23 EUR	1.77E-05 XS2002532567
BENDIGO & ADELAIDE FLTG 27/01/2027	1.77E-05 AU3FN0074563
TELEFONICA DEUTSCHLAND HOLDING AG	1.77E-05 DE000A1J5RX9
HYPOTHEKARBANK LENZBURG AG	1.77E-05 CH0001341608
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	1.77E-05 AU3CB0253581
MANITOBA (PROVINCE 4.25% 03/03/2025	1.77E-05 AU3CB0223584
AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	1.77E-05 AU3CB0248318
HSBC HLDGS PLC 5.21% DUE 08-11-2028	1.77E-05 US404280DG12
MANITOBA (PROVINCE 5.25% 13/09/2023	1.77E-05 AU3CB0213429
HOKKAN HOLDINGS LTD	1.77E-05 JP3846600009
BURLINGTON STORES INC	1.77E-05 US1220171060
KANRO INC	1.77E-05 JP3233400005
VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG	1.76E-05 US92857WBH25
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	1.76E-05 AU3FN0055695
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	1.76E-05 AU3CB0253417
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	1.76E-05 XS2058731717
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	1.75E-05 CH0002497458
PACCAR FINL PTY LTD 4.05% 02/06/2025	1.75E-05 AU3CB0289932
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	1.75E-05 AU3CB0244168
MIZUHO BK LTD CD FLTG RT 22/08/2025	1.75E-05 AU3FN0070918
ANZ GROUP HLDGS LI FRN LT2 02/2031 AUD1000'148	1.75E-05 AU3FN0055687
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	1.75E-05 AU3FN0064739
OPTUS FINANCE PTY 3.25% GTD SNR 06/09/23AUD	1.75E-05 AU3CB0256303
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	1.75E-05 FR0000187635
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	1.75E-05 AU3CB0249209
SUZUKI MOTOR CORP	1.75E-05 JP3397200001
DOMINICAN REPUBLIC 7.45% 30/04/2044	1.75E-05 USP3579EAY34
SARTORIUS STEDIM B EURO.1666	1.75E-05 FR0013154002
AT&T INC 4.35% DUE 03-01-2029	1.75E-05 US00206RHJ41
VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD	1.75E-05 AU3FN0059994
New Zealand Dollar Custodial Account â€“ MITNZ New Zealand	1.74E-05
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	1.74E-05 AU3CB0246544
UNITED STS TREAS NTS .5% 10-31-2027	1.74E-05 US91282CAU53
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	1.74E-05 US87031CAF05
ZALANDO SE NPV	1.74E-05 DE000ZAL1111
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	1.74E-05 AU3CB0261576
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	1.74E-05 AU3CB0247393
MMG LIMITED	1.74E-05 HK1208013172
ZEBRA TECHNOLOGIES CORP	1.73E-05 US9892071054
PILBARA MINERALS LTD	1.73E-05 AU000000PLS0
KOREA DEV BK BDS .8325% 25/08/2023	1.73E-05 AU3CB0273985
VERIZON FIXED 3.5% DUE 11-01-2024	1.73E-05 US92343VCR33
USS CO LTD	1.73E-05 JP3944130008
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	1.73E-05 US459058JF11
ABBVIE INC 2.6% DUE 11-21-2024 REG	1.73E-05 US00287YBZ16
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	1.73E-05 AU3CB0273365
UNI CHARM CORPORATION	1.73E-05 JP3951600000
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	1.72E-05 AU3CB0242139
GERMANY(FED REP) 1.8% BDS 15/08/2053 EUR0.01	1.72E-05 DE0001102614
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	1.72E-05 XS1316569638
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	1.72E-05 NO0006000801
MARRIOTT INTL INC NEW 4.9% 04-15-2029	1.72E-05 US571903BL69
CENTERPOINT ENERGY INC	1.72E-05 US15189T1079
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	1.72E-05 KR103501GB34
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	1.72E-05 XS1757394322
NEWCREST MINING LIMITED	1.72E-05 AU000000NCM7
SWEDBANK AB	1.72E-05 SE0000242455
BARCLAYS BANK PLC 20/05/2027	1.72E-05 AU3FN0060448
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	1.72E-05 AU3CB0239366
CIE FIN FONCIE-CFF 3.375% EMTN 16/09/2031 EUR	1.72E-05 FR001400GI73
ARES MANAGEMNT COR COM	1.71E-05 US03990B1017
ADVANTEST CORP	1.71E-05 JP3122400009
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	1.71E-05 AU3CB0237949
ALFA LAVAL AB	1.71E-05 SE0000695876
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	1.71E-05
INTL BK RECON & DEVELOP 3.3% 14/08/2028	1.71E-05 AU3CB0250652
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	1.71E-05 AU3CB0266013
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	1.71E-05 AU3CB0250132
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL	1.71E-05 US01F0204481
SPLUNK INC COM	1.71E-05 US8486371045

KOREA(REPUBLIC OF) 1.5% SNR 10/12/30	KRW10000
AUS GAS NET LTD FRN SNR SEC MTN 07/2026	AUD
AKZO NOBEL NV	
KBC BANK NV MTN 3.125% 22/02/2027	
EURO BK RECON&DEV FRN SNR MTN 04/2026	USD1000
VICINITY CENTRES 2.6% GTD SNR 27/06/2025	AUD
KOMMUNALBANKEN AS FRN EMTN 06/2026	USD200000
GOLDMAN SACHS WERT 0% MTN 10/06/2027	AUD
HYUNDAI CAP MTN 3.5% 21/03/2025	
UNITED STATES TREAS BDS 2.25% 08-15-2049	
EUROPEAN UNION 3.375% NTS 04/11/42	EUR1'37
TYLER TECHNOLOGIES INC	
PACCAR FINL PTY MTN .75% 24/05/2024	
CLEVELAND CLIFFS COM USD	
INTERCONTL HOTELS 1.625% GTD SNR	08/10/24 EUR
UNITED STS TREAS NTS 1.125% DUE	02-15-2031 REG
SINGAPORE TELECOMM NPV B/L 100	
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	
BNP PARIBAS 3.625% 01/09/2029	
CDN PAC RY CO NEW FIXED 1.35% DUE	12-02-2024
AKER BP ASA 1.125% SNR 12/05/2029	EUR
HANNOVER RUECK SE	
INTL BK RECON DEVELOP VAR RT DUE	11-22-2028 BEO
EISAI CO LTD JPY	
COOPERATIEVE RABOB 0.125%-FRN GTD	01/12/31 EUR
ASIAN DEVELOPMENT BANK FLTG RT DUE	08-27-2026 BEO
DEUTSCHE BK AG N Y BRH 6.119%	07-14-2026
BANK OF NEW ZEALAND	
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	
EURO INV BANK FR SNR 01/26	USD200000'REGS
SARTORIUS AG VORZUG	
EXPEDITORS INTL WASH INC	
OKTA INC	
JAPAN REAL ESTATE INVESTMENT	
VAIL RESORTS INC	
MEXICO(UTD MEX ST) 7.75% GTD SNR	23/11/34 MXN
WORLDLINE SA	
UNITED STATES OF AMER TREAS BILLS 0% T-BILL DUE 08-31-202	
POWER CORP OF CANADA CAD	
NORDSTROM INC	
JPMORGAN CHASE & CO 4.203%	07-23-2029
AUCKLAND CITY CO 2.9% MTN 16/09/27	AUD100000
LFPLTD 2.45% GTD SNR 20/11/26	AUD
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	
UNITED STATES TREAS NTS .375% DUE	04-30-2025 REG
NEW ZEALAND GOVT .5% 15/05/2024	
ANTOFAGASTA PLC	
LASERTEC CORP NPV	
HENNES & MAURITZ	
SHIMIZU CORPORATION	
BRAZIL(FED REP OF) 5% SNR 27/01/2045	USD1000
LIBERTY MEDIA CORP COM	
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	
NORDRH-WESTFALEN 1.75% SNR MTN 11/07/68	EUR
UNITED STATES TREAS NTS 30/11/2023 .5% DUE 11-30-2023 BE	
UNITED STATES TREAS NTS UNITED STATES TREAS NTS .75% DI	
AEVIS VICTORIA SA	
NETWORK FINANCE CO 2.25% GTD SNR	11/11/26 AUD
DOMINOS PIZZA INC	
DAH SING BANKING GRP LTD	
CIP FUNDING PTY LT 3.026% SNR 16/12/2027	AUD
KBC GROUP NV 1.625% 18/09/2029	
MAPFRE SA 4.375%-FRN SUB 31/03/47	EUR
BANK AMER CORP 3.705% BNDS	04-24-2028
ASSOCIATED BRITISH FOODS PLC	
EVERGY INC COM NPV	
UNITED STS TREAS NTS .25% DUE 05-15-2024	REG
ASTRAZENECA PLC 6.45% DUE 09-15-2037	
SANKYO FRONTIER CO LTD	
SNAP INC	
ROGERS COMMUNICATIONS INC-B	
NETHERLANDS KING 2.5% SNR 15/01/2033	EUR1
1.70E-05 KR103502GAC2	
1.70E-05 AU300ENL0021	
1.70E-05 NL0013267909	
1.70E-05 BE0002924059	
1.70E-05 US29874QEN07	
1.70E-05 AU3CB0264505	
1.70E-05 XS2408621238	
1.70E-05 AU3FN0060729	
1.69E-05 AU3CB0287530	
1.69E-05 US912810SJ88	
1.69E-05 EU000A3K4DVO	
1.69E-05 US9022521051	
1.69E-05 AU3CB0280402	
1.68E-05 US1858991011	
1.68E-05 XS2240494471	
1.68E-05 US91282CBL46	
1.68E-05 SG1T75931496	
1.68E-05 US96043FAG81	
1.68E-05 FR001400CFW8	
1.68E-05 US13645RBD52	
1.68E-05 XS2341269970	
1.68E-05 DE0008402215	
1.68E-05 US459058KD44	
1.67E-05 JP3160400002	
1.67E-05 XS2416563901	
1.67E-05 US04517PBG63	
1.67E-05 US25160PAJ66	
1.67E-05	
1.66E-05 US36179WDS44	
1.66E-05 XS2289587862	
1.66E-05 DE0007165631	
1.66E-05 US3021301094	
1.66E-05 US6792951054	
1.66E-05 JP3027680002	
1.66E-05 US91879Q1094	
1.66E-05 MX0MGO0000U2	
1.66E-05 FR0011981968	
1.65E-05 US912796Z517	
1.65E-05 CA7392391016	
1.65E-05 US6556641008	
1.65E-05 US46647PAV85	
1.65E-05 AU3CB0239754	
1.65E-05 AU3CB0268548	
1.65E-05 US03027XBV10	
1.65E-05 US912828ZL77	
1.64E-05 NZGOVDT524C5	
1.64E-05 GB0000456144	
1.64E-05 JP3979200007	
1.64E-05 SE0000106270	
1.64E-05 JP3358800005	
1.64E-05 US105756BW95	
1.64E-05 US5312298541	
1.64E-05 US36179WQA98	
1.64E-05 DE000NRWOLA3	
1.63E-05 US91282CDM01	
1.63E-05 US91282CDR97	
1.63E-05 CH0478634105	
1.63E-05 AU3CB0268035	
1.62E-05 US25754A2015	
1.62E-05 HK2356013600	
1.62E-05 AU3CB0285310	
1.62E-05 BE0002290592	
1.62E-05 ES0224244089	
1.61E-05 US06051GGL77	
1.61E-05 GB0006731235	
1.61E-05 US30034W1062	
1.60E-05 US91282CCC38	
1.60E-05 US046353AD01	
1.60E-05 JP3328200005	
1.60E-05 US83304A1060	
1.60E-05 CA7751092007	
1.59E-05 NL0010071189	

UNITED STATES TREAS NTS WIT 0 1/4	08/15/24 .375% DUE 0	1.59E-05	US91282CCT62
BENEFIT STR PARTNERS CLO XVII LTD / 0%	07-15-2032	1.58E-05	US08182BAL27
AGI FINANCE PTY LT 2.119% GTD SNR	24/06/27 AUD	1.58E-05	AU3CB0281145
LOEWS CORP		1.58E-05	US5404241086
SMITH & NEPHEW PLC		1.58E-05	GB0009223206
TAYLOR MARITIME INVESTMENTS LTD		1.57E-05	GG00BP2NJT37
VARIA US PROPERTIES AG		1.57E-05	CH0305285295
YASUDA LOGISTICS CORP		1.57E-05	JP3932820008
ROYALTY PHARMA PLC		1.57E-05	GB00BMVP7Y09
GNMA II JUMBOS 3.5% 30 YEARS SETTLES	APRIL	1.56E-05	US21H0326478
SYNCHRONY FINANCIAL		1.56E-05	US87165B1035
CAPCOM CO LTD		1.56E-05	JP3218900003
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR		1.55E-05	XS2434710799
PALANTIR TECHNOLOGIES INC		1.55E-05	US69608A1088
AMERICAN EXPRESS CO 3.375%	05-03-2024	1.55E-05	US025816CV93
RCI BANQUE 0.75% SNR EMTN 10/04/23 EUR		1.55E-05	FR0013412699
UNITED STS TREAS NTS 0.25%	11-15-2023	1.55E-05	US91282CAW10
SPK ORD SHS		1.55E-05	JP3163800000
FUTURES MARGIN-HKD		1.55E-05	
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-		1.55E-05	US40052VAC81
RESONA HOLDINGS INC		1.55E-05	JP3500610005
ORBIA ADVANCE CORP S A B DE CV 1.875%	DUE 05-11-2026	1.54E-05	USP7S81YAB11
UNITED STS TREAS NTS DTD	.875% 11-15-2030	1.53E-05	US91282CAV37
UNITED STATES OF AMER TREAS NOTES DTD	05/31/2021 .75%	1.53E-05	US91282CCF68
ELECTRANET PTY LTD 2.4737% 15/12/2028	AUD	1.53E-05	AU3CB0283034
METRO INC - A		1.53E-05	CA59162N1096
PARAMOUNT GLOBAL		1.52E-05	US92556H2067
UNITED STATES OF AMER TREAS NOTES DTD	11/15/2022 4.125	1.52E-05	US91282CFV81
CARNIVAL CORP USD		1.52E-05	PA1436583006
ROTHESAY LIFE PLC 3.375% T3 12/07/2026	GBP	1.51E-05	XS2027400063
SAINSBURY (J) PLC		1.51E-05	GB00B019KW72
VAT GROUP AG		1.51E-05	CH0311864901
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027		1.51E-05	US912828Z781
COMWLTH BK 3.214% DUE 05-27-2025		1.51E-05	US20271AAJ60
IGO LIMITED ORDINARY FULLY PAID		1.50E-05	AU000000IGO4
MONDELEZ INTL 2.25% DUE 09-19-2024		1.50E-05	US60920LAF13
ROTHESAY LIFE PLC 8% SUB 30/10/2025	GBP100000	1.50E-05	XS1312953596
TDK CORPORATION		1.50E-05	JP3538800008
Mexican peso		1.50E-05	
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR		1.50E-05	XS2082969655
CHUO MITSUI TRUST HOLDINGS INC		1.49E-05	JP3892100003
WESTERN DIGITAL CORP 2.85% DUE	02-01-2029 BEO	1.49E-05	US958102AQ89
CHINA LESSO GROUP		1.49E-05	KYG2157Q1029
NETAPP INC		1.49E-05	US64110D1046
COLOMBIA(REP OF) 7% GDN 30/06/32	COP'B"REGS	1.49E-05	USP28769AA86
ABC ARBITRAGE SA		1.49E-05	FR0004040608
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030	AUD100	1.48E-05	AU00000013740
HONG LEONG FINANCE LTD		1.48E-05	SG1M04001939
TITULOS DE TBOND 7.75% 18/09/2030		1.48E-05	COL17CT03342
Income Due - HKD		1.47E-05	
MICROSOFT CORP 5.2% DUE 06-01-2039		1.47E-05	US594918AD65
AT&T INC FIXED 1.6% DUE 05-19-2028		1.47E-05	XS2180007549
COOPERATIEVE 5.25% DUE 05-24-2041		1.47E-05	US21685WCJ45
UK(GOVT OF) 0.875% SNR 22/10/29	GBP1000	1.47E-05	GB00BJMHB534
THURGAUER KANTONALBANK		1.47E-05	CH0231351104
CHARTER HALL LWR P 2.656% GTD SNR	17/12/29 AUD	1.46E-05	AU3CB0280956
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW	SO270513AU	1.46E-05	
SVENSKA HANDELSBKN SER A NPV		1.46E-05	SE0007100599
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM JP	1.46E-05	
ICPF FINANCE PTY L 2.725% GTD SNR	11/10/30 AUD	1.46E-05	AU3CB0283646
SMURFIT KAPPA GROUP PLC		1.46E-05	IE00B1RR8406
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR		1.46E-05	FR0014007PV3
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032		1.45E-05	US91282CEP23
NESTLE HOLDINGS INC 5.25%	03-13-2026	1.45E-05	USU64106CD47
WPP PLC		1.45E-05	JE00B8KF9B49
AMUNDI SA		1.44E-05	FR0004125920
Australian Dollar Custodial Account â€” MMF Australian Direct		1.44E-05	
AVANTOR INC		1.44E-05	US05352A1007
SONIC HEALTHCARE LTD ORDINARY FULLY PAID		1.44E-05	AU000000SHL7
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024		1.44E-05	AU3CB0279289
ANTHEM INC 3.35% DUE 12-01-2024		1.44E-05	US036752AC75
ITOCHU-SHOKUHN CO LTD		1.43E-05	JP3143700007

ERSTE GROUP BANK AG	1.43E-05	AT00000652011
JAPAN POST BANK CO LTD	1.43E-05	JP3946750001
ST JAMESS PLACE PLC	1.43E-05	GB0007669376
UNITED STATES TREAS NTS 1.375% 11-15-2031	1.43E-05	US91282CDJ71
EUROPEAN UNION .45% 04/07/2041	1.42E-05	EU000A3KT681
PVTPL FRESENIUS MED CARE US FIN III INC GTD NT 1.875% DUE	1.41E-05	US35805BAC28
PTC INC	1.41E-05	US69370C1009
NISSAN MOTOR CO	1.41E-05	JP3672400003
CATALENT INC	1.41E-05	US1488061029
JOHNSON CTLS INTL 1% SNR 15/09/2023 EUR100000	1.41E-05	XS1580476759
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	1.41E-05	US38141GZM94
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	1.41E-05	XS2178769076
WYNNSTAY GROUP PLC	1.41E-05	GB0034212331
MMIT Midtown Holdings, LLC (â€œMidtownâ€)	1.41E-05	
SANTANDER UK GR 6.75%-FRN PERP GBP200000	1.41E-05	XS1592884123
EXACT SCIENCES CORP	1.41E-05	US30063P1057
ANEST IWATA CORP	1.40E-05	JP3122450004
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 250923 0.954	1.40E-05	NZCCBDT013C1
SINGAPORE(GOVT OF) 2.625% 01/05/2028	1.40E-05	SG31B7000002
CARMAX INC	1.40E-05	US1431301027
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	1.40E-05	US785592AV86
INTERCONTL HOTELS 3.75% GTD SNR 14/08/25GBP	1.40E-05	XS1275957121
BANK NOVA SCOTIA B C 1.35% 06-24-2026	1.40E-05	US0641594A17
ACS ACTIVIDADES CONS Y SERV	1.40E-05	ES0167050915
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	1.40E-05	US195325DP79
ARAMARK COM	1.40E-05	US03852U1060
BRL BNP PARIBAS A/C	1.40E-05	
PVTPL BERRY GLOBAL INC 5.5% DUE 04-15-2028	1.40E-05	US08576PAK75
VIATRIS INC	1.40E-05	US92556V1061
UDR INC	1.40E-05	US9026531049
BCO DE SABADELL 3.5% CVD BDS 28/08/2026 EUR	1.40E-05	ES0413860836
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	1.39E-05	
NANYO CORP	1.39E-05	JP3653700009
TWILIO INC	1.39E-05	US90138F1021
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	1.39E-05	US045054AN37
PAYLOCITY HOLDING CORP	1.39E-05	US70438V1061
DORIC NIMROD AIR THREE LTD	1.39E-05	GG00B92LHN58
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	1.39E-05	COL17CT03490
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	1.39E-05	JP1051501N14
TOYOTA TSUSHO CORP	1.39E-05	JP3635000007
CITIZENS FINANCIAL GROUP INC	1.38E-05	US1746101054
NATWEST GROUP PLC 5.847% DUE 03-02-2027	1.38E-05	US639057AJ71
APA GROUP	1.38E-05	AU0000000APA1
CBOE GLOBAL MARKET	1.38E-05	US12503M1080
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1.38E-05	US084670BK32
GPE BRUXELLES LAM NPV	1.38E-05	BE0003797140
TOYOTA INDUSTRIES CORPORATION	1.38E-05	JP3634600005
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	1.38E-05	
BANK AMER CORP 3.974% 02-07-2030	1.38E-05	US06051GHQ55
BANCO BPM SPA 6%-FRN SNR NPF 21/01/28 EUR	1.38E-05	XS2558591967
BROTHER INDUSTRIES LTD	1.38E-05	JP3830000000
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	1.37E-05	COL17CT02625
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2049	1.37E-05	US35564RBF01
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	1.37E-05	US912828YB05
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	1.37E-05	US36179VZS23
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2027	1.37E-05	US46647PBK12
AMGEN INC 5.25% DUE 03-01-2033	1.37E-05	US031162DR88
CHR HANSEN HOLDING A S	1.37E-05	DK0060227585
UNITED STS TREAS BILLS 0.0% DUE 05-09-2023	1.36E-05	US912797FD45
SUMITOMO METAL MINING CO LTD	1.36E-05	JP3402600005
BANK LEUMI LE-ISRAEL	1.36E-05	IL0006046119
Australian Dollar Custodial Account â€œ Absolute Return Bond f	1.36E-05	
KOREA HOUSING FIN CORP 3.714% 11/04/2027	1.36E-05	XS2545732484
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	1.36E-05	
ENDESA SA	1.36E-05	ES0130670112
HEIAN CEREMONY SERVICE CO LTD	1.36E-05	JP3834050001
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	1.36E-05	
SIEMENS ENERGY AG	1.36E-05	DE000ENER6Y0
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	1.36E-05	US071813CL19
M3 INC NPV	1.36E-05	JP3435750009
SOFINA SA	1.35E-05	BE0003717312
LIBERTY BROADBAND	1.35E-05	US5303073051

SMITHS GROUP PLC	1.35E-05	GB00B1WY2338
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM COMMON	1.35E-05	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR AR	1.35E-05	
TOKYO GAS CO LTD	1.35E-05	JP3573000001
OPEN TEXT CORP	1.34E-05	CA6837151068
LIVE NATION INC	1.34E-05	US5380341090
BROOKFIELD ASSET MNGMT CL A ORD	1.34E-05	CA1130041058
HUNTINGTON BANCSHARES INC	1.34E-05	US4461501045
NATL AUSTRALIA BK 3.5% DUE 06-09-2025	1.34E-05	US63254ABD90
BATH AND BODY WORKS INC	1.34E-05	US0708301041
TORO CO	1.34E-05	US8910921084
US TREASURY N/B 1.25% DUE 08-15-2031 REG	1.34E-05	US91282CCS89
NORDSON CORP	1.34E-05	US6556631025
KEYCORP	1.34E-05	US4932671088
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	1.34E-05	DE0001102473
DANSKE BANK A/S 4.625% 13/04/2027	1.34E-05	XS2586741543
SWATCH GROUP	1.34E-05	CH0012255151
VERIZON COMMUNICATIONS FLTGT RATE 03-20-2026	1.33E-05	US92343VGE83
BASELSTADTSCHE KANTONBANK	1.33E-05	CH0001473559
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	1.33E-05	XS2169281131
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	1.33E-05	US91282CEC10
POOL CORPORATION	1.33E-05	US73278L1052
DOCUSIGN INC	1.33E-05	US2561631068
INFORMA PLC	1.33E-05	GB00BMJ6DW54
BANK AMER CORP 2.496% 02-13-2031	1.33E-05	US06051GHZ54
CALL SVO EUR GSILGB2X P 6MEURIB / R 2.827% SO271027EU2	1.33E-05	
TELEFLEX INC	1.33E-05	US8793691069
STANDARD CHARTERED PLC 7.767% 11-16-2028	1.32E-05	USG84228FL77
BRAMBLES LIMITED	1.32E-05	AU000000BXB1
CARLISLE COS INC	1.32E-05	US1423391002
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	1.32E-05	AU3FN0069027
AT&T INC .9% DUE 03-25-2024 BEO	1.32E-05	US00206RMJ85
UNIBAIL RODAMCO WESTFIELD	1.32E-05	FR0013326246
YAMAYA CORPORATION	1.31E-05	JP3943800007
VOLKSWAGEN FIN MTN 5.5% 07/12/2026	1.31E-05	XS2562941927
JABIL INC	1.31E-05	US4663131039
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	1.31E-05	US912810RJ97
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	1.31E-05	US91282CDG33
UNICREDIT SPA 5.85%-FRN 15/11/2027 EUR	1.31E-05	XS2555420103
UNITED STS TREAS NTS .875% 06-30-2026	1.30E-05	US91282CCJ80
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	1.30E-05	US912810RT79
ENTEGRIS INC	1.30E-05	US29362U1043
MITSUBISHI UFJ FINL GROUP INC 5.422% 02-22-2029	1.30E-05	US606822CS14
NEXON CO LTD	1.30E-05	JP3758190007
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	1.30E-05	GB00BZB26Y51
RIO TINTO FIN USA 5.2 DUE 11-02-2040	1.30E-05	US767201AL06
GENERAL MTRS FINL CO INC 6.4% 01-09-2033	1.29E-05	US37045XED49
JAMES HARDIE INDUSTRIES PLC	1.29E-05	AU000000JHX1
WESTPAC NZD COLL	1.29E-05	
REPLIGEN CORPORATION	1.29E-05	US7599161095
AZBIL CORP	1.29E-05	JP3937200008
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	1.29E-05	US85208NAE04
STANLEY BLACK & DECKER INC	1.29E-05	US8545021011
VALEO SA	1.29E-05	FR0013176526
VOLVO CAR AB	1.29E-05	SE0016844831
BCE INC	1.29E-05	CA05534B7604
EUROPEAN UNION 3.25% NTS 04/07/34 EUR1'41'	1.28E-05	EU000A3K4D41
WEST JAPAN RAILWAY NPV	1.28E-05	JP3659000008
British pound sterling	1.28E-05	
PUMA SE	1.28E-05	DE0006969603
CARDINAL HLTH INC 3.41% DUE 06-15-2027	1.28E-05	US14149YBJ64
APT PIPELINES LTD 4.25% DUE 07-15-2027	1.28E-05	USQ04578AG72
BPCE SA FIXED 2.375% DUE 01-14-2025	1.28E-05	US05584KAG31
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	1.28E-05	XS1909177625
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR AR	1.28E-05	
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	1.28E-05	XS2333299324
REA GROUP LTD	1.28E-05	AU0000000REA9
TORONTO-DOMINION 0.5% SNR 18/01/27 EUR100000	1.28E-05	XS2432502008
ICOM INC	1.27E-05	JP3101400004
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	1.27E-05	XS1795261822
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	1.27E-05	CA135087B451
PRESS KOGYO CO	1.27E-05	JP3833600004

TRANSUNION	1.27E-05	US89400J1079
TECHTRONIC INDUSTRIES CO	1.27E-05	HK0669013440
MOODYS CORP 4.25% DUE 08-08-2032 BEO	1.27E-05	US615369AZ82
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	1.27E-05	FR0013254273
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	1.26E-05	BE0000338476
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	1.26E-05	JP1051491MA0
SNAP ON INC	1.26E-05	US8330341012
3M CO 4.0% 09-14-2048	1.26E-05	US88579YBD22
BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR	1.26E-05	XS2487770104
QUEBECOR INC CLASS B SUB VTG NPV	1.26E-05	CA7481932084
NEXTGEN HEALTHCARE COM USD0.01	1.26E-05	US65343C1027
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	1.26E-05	XS1936791612
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	1.26E-05	US38141GWZ35
UBS AG LONDON 0.5% SNR 31/03/31 EUR200000	1.25E-05	XS2326546350
WALLISER KTBK CHF10 REG	1.25E-05	CH0305951201
GILDAN ACTIVEWEAR INC	1.25E-05	CA3759161035
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	1.25E-05	US14040HCT05
NOVOZYMES A S	1.25E-05	DK0060336014
MATCH GRP INC	1.25E-05	US57667L1070
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	1.25E-05	US80281LAG05
VERIZON 5.5% DUE 03-16-2047	1.24E-05	US92343VDV36
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	1.24E-05	US91282CCR07
OCEAN SYSTEM CORP	1.24E-05	JP3172260006
CITIGROUP INC 4.65% DUE 07-30-2045	1.24E-05	US172967JU60
ALLIANT ENERGY CORP	1.24E-05	US0188021085
CELANESE CORP SERIES A	1.24E-05	US1508701034
EQT AB	1.24E-05	SE0012853455
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	1.24E-05	CA135087XG49
TRIMBLE INC FIXED 6.1% DUE 03-15-2033	1.23E-05	US896239AE08
CHARLES SCHWAB CORP 2.45% DUE 03-03-2027BEO	1.23E-05	US808513BY05
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	1.23E-05	GB00BN65R313
WESTERN DIGITAL CORP	1.23E-05	US9581021055
NORAM DRILLING ORD SHS	1.23E-05	NO0010360019
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	1.23E-05	USF1R15XK938
TRAVELERS COS INC 4.05% DUE 03-07-2048	1.23E-05	US89417EAN94
FRESENIUS MEDICAL CARE AG & CO	1.23E-05	DE0005785802
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	1.23E-05	JP1051541NA0
ALCOA CORP	1.22E-05	US0138721065
TRADEWEB MARKETS INC	1.22E-05	US8926721064
SCHINDLER-HLDG AG REG	1.22E-05	CH0024638212
IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	1.22E-05	DUIRSBNZ3488
EASTMAN CHEMICAL COM	1.22E-05	US2774321002
SYSMEX CORP	1.22E-05	JP3351100007
Outstanding Settlement Receipts - CHF	1.22E-05	
IVANHOE MINES LTD COM NPV CL A	1.22E-05	CA46579R1047
HALEON US CAPITAL LLC 3.625% 03-24-2032	1.22E-05	US36264FAM32
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	1.22E-05	US91282CCZ23
SOLVAY SA .5% 06/09/2029	1.22E-05	BE6315847804
ATHENE GLOBAL FDG MEDIUM TERM SR SECD NTBOOK ENTRY I	1.21E-05	US04686E3L49
CELANESE US HLDGS 4.777% 19/07/2026	1.21E-05	XS2497520705
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	1.21E-05	US91282CBM29
MAPFRE SA 1.625% 19/05/2026	1.20E-05	ES0224244071
NITTO DENKO CORPORATION	1.20E-05	JP3684000007
BANDAI NAMCO HLDGS NPV TEMP	1.20E-05	DU0B0JDQD4D0
VISTRA CORP	1.20E-05	US92840M1027
NOMURA HOLDINGS INC	1.20E-05	JP3762600009
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	1.20E-05	XS2102507600
PANDORA	1.20E-05	DK0060252690
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	1.20E-05	DK0009522062
UNITED STATES TREAS NTS .625% 11-15-2024	1.19E-05	US91282CDH16
MORGAN STANLEY 6.342% 10-18-2033	1.19E-05	US61747YFY77
AMGEN INC 4% SNR 13/09/2029 GBP100000	1.19E-05	XS0829324457
COMCAST CORP NEW 3.375% DUE 08-15-2025	1.19E-05	US20030NBN03
KIKKOMAN CORPORATION JPY	1.19E-05	JP3240400006
PUT SWO EUR GSILGB2X P 2.827% / R 6MEURIB SO271027EU28	1.19E-05	
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	1.18E-05	XS2343340852
BIO TECHNE CORP	1.18E-05	US09073M1045
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375	1.18E-05	US91282CBH34
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	1.18E-05	USQ8053LAA28
CN LT & PWR CO 4.3% DUE 04-15-2044	1.18E-05	US207597EG65
EQUITABLE HLDGS IN COM	1.18E-05	US29452E1010
CCSW MSLNGB2X 01/13/2024 CAD 3MCDOR /USD 1DSOFR ARR	1.18E-05	

POLAND(REP OF) 1.25% BDS 25/10/30	PLN1000	1.18E-05	PL0000112736
JPMORGAN CHASE & CO. 2.739% DUE	10-15-2030	1.18E-05	US46647PBE51
POLAND(REP OF) 3.875% SNR 14/02/2033	EUR	1.17E-05	XS2586944659
HALEON US CAPITAL LLC	3.024% 03-24-2024	1.17E-05	US36264FAH47
AUSTRALIA PACIFIC AIRPORTS 3.125%	26/09/2023	1.17E-05	XS0974122516
UNITED STATES OF AMER TREAS NOTES 2.875%	11-30-2023	1.17E-05	US9128285P13
EURAZEO		1.17E-05	FR0000121121
FRESENIUS SE CO KGAA		1.17E-05	DE0005785604
LEAR CORP		1.17E-05	US5218652049
FUT SEP 24 EURO DOLLARS		1.17E-05	
NOVARTIS CAP CORP 4.4% DUE 05-06-2044		1.17E-05	US66989HAH12
COOPERATIEVE RABOBANK 1.004% 09-24-2026		1.17E-05	US74977SDJ87
CALL BONDOPT GSILGB2X 04/06/2023 US TREASURY N/B 1. 62.7		1.16E-05	
CHARLES RIVER LABORATORIES INTERNATIONAL INC		1.16E-05	US1598641074
NISOURCE INC		1.16E-05	US65473P1057
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027	BEO	1.16E-05	US22536PAH47
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030		1.16E-05	US91282CAE12
FNMA POOL #CB5300 5.5% 12-01-2052	BEO	1.16E-05	US3140QQ3J21
OKAYA & COMPANY ORD SHS		1.16E-05	JP3193400003
DEUTSCHE TELEKOM STEP CPN 8.75% DUE	06-15-2030	1.16E-05	US25156PAC77
NATURGY FINANCE B. 1.5% GTD SNR	29/01/2028 EUR	1.16E-05	XS1755428502
BANK OF IRELAND GR 6.75%-FRN LT2	01/03/33 EUR	1.16E-05	XS2561182622
NEUROCRINE BIOSCIENCES INC		1.16E-05	US64125C1099
DISNEY WALT CO 3% DUE 07-30-2046		1.16E-05	US25468PDN33
ARES CAPITAL CORP 2.875% DUE 06-15-2027	BEO	1.16E-05	US04010LBD47
SYDNEY AIRPORT FINANCE 3.375%	DUE 04-30-2025	1.16E-05	USQ8809VAG43
ENEL CHILE SA 4.875% 06-12-2028		1.16E-05	US29278DAA37
TRITON CONTAINER INTL LTD / TAL 3.25%	03-15-2032	1.16E-05	US89681LAA08
UNITY SOFTWARE INC		1.16E-05	US91332U1016
MASSMUTUAL GLOBAL FIXED 5.05% DUE	12-07-2027	1.16E-05	US57629XCW65
COMMERZBANK AG	1.5% 22/11/2024	1.16E-05	XS2411541654
ANZ NAT INT LONDON 0.2% GTD SNR	23/09/2027 EUR	1.16E-05	XS2389757944
WING ON CO INTERNATIONAL LTD		1.16E-05	BMG970561087
VIVENDI SE		1.16E-05	FR0000127771
DNB BANK ASA 4%-FRN SNR NPF 17/08/27	GBP	1.15E-05	XS2521025408
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW		1.15E-05	DUIRSWBC3591
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024	MYR	1.15E-05	MYBMI1900030
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030		1.15E-05	US09659W2H65
LINDE FINANCE BV 0.25% GTD SNR 19/05/27	EUR	1.15E-05	XS2177021271
ENEL FINANCE INTL NV 12/07/2028 1.875%	07-12-2028	1.15E-05	USN30706VD93
ITALY(REP OF) 3.45% SNR 01/03/48	EUR1000	1.15E-05	IT0005273013
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030	NZD	1.14E-05	NZIIIBDT003C0
TFI INTERNATIONAL INC		1.14E-05	CA87241L1094
INTERTEK GROUP INC		1.14E-05	GB0031638363
ROKU INC		1.14E-05	US77543R1023
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023	GBP	1.14E-05	XS1514188488
NATIONALE-NEDERLAN MTN 3.25% 28/05/2027		1.14E-05	NL0015001BV1
MAGYAR NEMZETI BK 0% T-BILL 06/04/2023	HUF	1.14E-05	HU0000625496
FOX CORP		1.14E-05	US35137L1052
ASPEN TECHNOLOGY		1.14E-05	US29109X1063
JAPAN(GOVT OF) 0.005% SNR 20/06/2026	JPY	1.14E-05	JP1051481M76
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026		1.14E-05	US91282CCP41
MITSUBISHI CHEMICAL GROUP CORPORATION		1.13E-05	JP3897700005
SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026		1.13E-05	USP8674JAE93
ZSCALER INC		1.13E-05	US98980G1022
BCO DE SABADELL 5.375%-FRN LT2 12/12/28	EUR	1.13E-05	XS1918887156
UNITED STS TREAS NTS DTD	.125% 01-15-2024	1.13E-05	US91282CBE03
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31	EUR	1.13E-05	DE000DL19VB0
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW	SO240315AU2	1.13E-05	
ALLSTATE CORP 4.5% DUE 06-15-2043		1.13E-05	US020002BA86
TEVA PHARMACEUTICAL SP ADR		1.13E-05	US8816242098
AIR LEASE CORP MED 3.75% DUE 06-01-2026		1.13E-05	US00914AAB89
COCHLEAR LIMITED		1.13E-05	AU000000COH5
GLAXOSMITHKLINE 6.375% DUE 05-15-2038		1.13E-05	US377372AE71
UNICREDIT SPA 2.125% SNR 24/10/2026	EUR	1.13E-05	XS1508450688
BK OF IRELAND MTN .375% 10/05/2027		1.13E-05	XS2311407352
ENEL FIN INTL N V FIXED 3.625% DUE	05-25-2027	1.13E-05	USN30707AC23
INSURANCE AUSTRALIA GROUP LIMITED		1.12E-05	AU000000IAG3
CAP 1 FINL CORP FLTG RT 5.247% DUE	07-26-2030	1.12E-05	US14040HCV50
EQT CORPORATION 5.7%	DUE 04-01-2028 BEO	1.12E-05	US26884LAQ23
NITORI CO LTD		1.12E-05	JP3756100008
Income Due - CAD		1.12E-05	

KIMBERLY CLARK DE MEXICO S A B DE C V FO2.431% DUE 07-01	1.12E-05 USP60694AF68
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	1.12E-05 JP1201031877
ING GROEP N V FIXED 3.95% DUE 03-29-2027	1.12E-05 US456837AH61
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	1.12E-05 US86562MBP41
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	1.12E-05 US9128286B18
BRASKEM NETH FIN B V CORP 4.5% 01-31-2030	1.12E-05 USN15516AD40
RAIFFEISEN BK INTL 4.75%-FRN SNR 26/01/27 EUR	1.12E-05 XS2579606927
AMERCO COM	1.12E-05 US0235865062
HONG KONG CHINA GA	1.11E-05 HK0003000038
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	1.11E-05 FR0013408960
UGI CORP COM	1.11E-05 US9026811052
PAN PACIFIC INTL H NPV	1.11E-05 JP3639650005
WING TAI PROPERTIES LTD	1.11E-05 BMG9716V1000
SKANSKA AB	1.11E-05 SE0000113250
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-2C	1.11E-05 US55903VAU70
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	1.11E-05 US90265EAR18
CREDIT MUT. ARKEA 1.25%-FRN 11/06/2029 EUR	1.11E-05 FR0013517307
SINGAPORE GOVERNMENT 2.125% 01/06/2026	1.11E-05 SG31A8000003
SMITH A.O CORP	1.10E-05 US8318652091
ESM 0.01% SNR 15/10/31 EUR0.01	1.10E-05 EU000A1299P9
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR AR	1.10E-05
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	1.10E-05 BE0000304130
SS AND C TECHNOLOGIES HOLDINGS	1.10E-05 US78467J1007
OSAKA GAS CO LTD JPY	1.10E-05 JP3180400008
NIHON CHOUZAI CO LTD	1.10E-05 JP3729200000
AGC INC	1.10E-05 JP3112000009
CONTINENTAL AG	1.10E-05 DE0005439004
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	1.10E-05 FR0000045528
WOLFSPEED INC	1.10E-05 US9778521024
NORTHERN STAR RESOURCES LTD	1.09E-05 AU000000NST8
PVTPL INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO	1.09E-05 US46115HBU05
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	1.09E-05 XS1472663670
AMERICAN FINANCIAL GROUP INC	1.09E-05 US0259321042
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sov	1.09E-05
ACCOR SA	1.09E-05 FR0000120404
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	1.09E-05 XS1028941117
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	1.09E-05 XS2465984289
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	1.09E-05 US912828WE61
BANQUE CANT DE GENEV	1.09E-05 CH0350494719
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	1.09E-05
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	1.09E-05 ES0000012K46
CVS HEALTH CORP 6.125% DUE 09-15-2039	1.08E-05 US126650BR04
YASKAWA ELECTRIC CORP	1.08E-05 JP3932000007
NOMURA REAL ESTATE HOLDINGS INC	1.08E-05 JP3762900003
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323% 01-13-2I	1.08E-05 US09659X2N16
ADVANCE AUTO PARTS	1.08E-05 US00751Y1064
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	1.08E-05 US28414BAF31
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	1.08E-05 US898324AA61
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR AR	1.08E-05
JAPAN(GOVT OF) 0.1% SNR 20/03/28 JPY50000	1.08E-05 JP1103501J35
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	1.08E-05 US9128285M81
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR	1.08E-05
VERBUND AG	1.07E-05 AT0000746409
MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028	1.07E-05 US61747YEV39
VERIZON .85% DUE 11-20-2025	1.07E-05 US92343VFS88
QIAGEN NV	1.07E-05 NL0012169213
HCA INC 5.25% DUE 04-15-2025	1.07E-05 US404119BQ19
UNITED STATES TREAS BILLS 0% 08-10-2023 REG	1.07E-05 US912796XY07
FORTUM OYJ	1.06E-05 FI0009007132
HSBC HLDGS PLC 6.1% DUE 01-14-2042	1.06E-05 US404280AM17
M&G PLC 6.5%-FRN LT2 20/10/2048 USD	1.06E-05 XS1888930150
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028	1.06E-05 US46647PDG81
E.ON INTL FINANCE BV 6.65% 04-30-2038	1.06E-05 USN3033QAU69
WHIRLPOOL CORP USD	1.06E-05 US9633201069
KEPPEL CORP LTD	1.06E-05 SG1U68934629
KESKO OYJ-B SHS	1.06E-05 FI0009000202
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	1.06E-05 XS1499724638
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	1.06E-05 XS1513739760
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	1.06E-05 USC0219CAH00
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2C	1.06E-05 US60687YBL20
IGM FINANCIAL INC	1.06E-05 CA4495861060
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	1.06E-05 XS1584122763

UNITED STATES TREAS NTS	2.875% 08-15-2028	1.05E-05	US9128284V99
UNITED STATES TREAS BDS 00203 5% DUE	05-15-2037 REG	1.05E-05	US912810PU60
PVTPL OPEN TEXT CORP 6.9% DUE	12-01-2027/12-01-2027	1.05E-05	US683715AF36
SYSCO CORP 3.3% DUE	07-15-2026	1.05E-05	US871829BC08
UTD STATES TREAS 1.75% DUE	12-31-2024	1.05E-05	US912828YY08
CERIDIAN HCM HOLDINGS INC		1.05E-05	US15677J1088
UNITED STATES TREAS BDS DTD 00271 1.125% DUE	08-15-2040	1.05E-05	US912810SQ22
CORPORACION ACCIONA ENERGIAS RENOVABLES SA		1.05E-05	ES0105563003
WELLS FARGO & CO 4.808% DUE	07-25-2028	1.05E-05	US95000U3A91
FIDELITY NATL FINL FNF GROUP		1.05E-05	US31620R3030
ORSTED A/S 4.875% SNR	12/01/2032 GBP	1.05E-05	XS0730243150
COMCAST CORP 5.35% DUE	11-15-2027 BEO	1.05E-05	US20030NEA54
GNMA POOL #MA8487 3.5% DUE	12-20-2052 BEO	1.04E-05	US36179XNC64
IREN SPA 1% SNR EMTN	01/07/2030 EUR	1.04E-05	XS2197356186
UNITED STATES TREAS NTS 1.5% DUE	02-15-2025 REG	1.04E-05	US91282CDZ14
DYNATRACE INC		1.04E-05	US2681501092
BRIGHTHOUSE FINL INC 5.625% DUE	05-15-2030 REG	1.04E-05	US10922NAG88
BANCO SANTANDER S FIXED 5.179% DUE	11-19-2025	1.04E-05	US05971KAA79
TRYG AS		1.04E-05	DK0060636678
PPG INDUSTRIES 1.2% DUE	03-15-2026	1.04E-05	US693506BU04
PVTPL DANONE NT 144A 2.589% DUE	11-02-2023/11-02-20	1.04E-05	US23636TAD28
ELIA GROUP SA/NV		1.04E-05	BE0003822393
TEMASEK FINL I LTD 3.5% GTD SNR	15/02/2033 EUR	1.04E-05	XS2586780012
MINEBEA MITSUMI INC		1.03E-05	JP3906000009
COVENTRY BS 6.875%-FRN PERP	GBP200000	1.03E-05	XS1961836712
KNIGHT SWIFT TRANS CL A COM STK		1.03E-05	US4990491049
CITIGROUP INC 4.658% DUE	05-24-2028 BEO	1.03E-05	US172967NS68
SOCIETE GENERALE 0.875% SNR NPF	24/09/29EUR	1.03E-05	FR0013448859
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1	1DSONIA AR	1.03E-05	
UNITED STS TREAS	0.625% 12-31-2027	1.02E-05	US91282CBB63
SIEMENS 3.3% DUE	09-15-2046	1.02E-05	US82620KAM53
INTL BK RECON & DEVELOP 1.25% DUE	10/12/2030	1.02E-05	NZIBDDT017C5
ISRAEL DISCOUNT BANK		1.02E-05	IL0006912120
NORTHLAND POWER INC		1.02E-05	CA6665111002
WILMAR INTERNATIONAL LTD		1.02E-05	SG1T56930848
BARCLAYS PLC 5.2% DUE	05-12-2026	1.02E-05	US06738EAP07
YAKULT HONSHA		1.02E-05	JP3931600005
ABN AMRO BANK N.V. 4.375%-FRN PERP	EUR100000	1.02E-05	XS2131567138
AMER MOVIL SAB DE 3.625% DUE	04-22-2029	1.02E-05	US02364WBH79
STH AFRICA(REP OF) 8% SNR	31/01/2030 ZAR1000	1.02E-05	ZAG000106998
BBVA(BILB-VIZ-ARG) 0.125%-FRN SNR	24/03/27 EUR	1.02E-05	XS2322289385
AIB GROUP PLC 4.625%-FRN SNR	23/07/29 EUR	1.01E-05	XS2578472339
TRITAX EUROBOX PLC 0.95% GTD SNR	02/06/26 EUR	1.01E-05	XS2347379377
Futures Margin - AUD		1.01E-05	
EUROPEAN UNION 2.625% NTS	04/02/48 EUR1'31	1.01E-05	EU000A3K4DM9
UNITED STATES TREAS 2.75% DUE	02-15-2028	1.01E-05	US9128283W81
EMERA INC		1.01E-05	CA2908761018
JAPAN 2 YEAR .005% DUE	01/03/2024	1.01E-05	JP1024341N31
UNITED STATES TREAS BDS 2.25% DUE	05-15-2041 REG	1.01E-05	US912810SY55
Income Due - ZAR		1.01E-05	
BNP PARIBAS 0.875%-FRN	11/07/2030 EUR	1.01E-05	FR0014007LK5
UNION PACIFIC CORP FIXED 4.75% DUE	02-21-2026	1.01E-05	US907818GE22
COINBASE GLOBAL INC		1.01E-05	US19260Q1076
ITALY(REP OF) 0% BDS	15/08/2024 EUR1000	1.00E-05	IT0005452989
QNB FIN LTD 2.625% DUE	12/05/2025	1.00E-05	XS2162033729
FRANCE(GOVT OF) 2% SNR	25/05/2048 EUR1	1.00E-05	FR0013257524
TOYOTA FIN .85% DUE	09/09/2024	1.00E-05	AU3CB0282945
LIFCO AB SER B NPV		1.00E-05	SE0015949201
NEW ZEALAND GOVT 4.25% DUE	15/05/2034	9.99E-06	NZGOVDT534C4
FNMA POOL #BQ4491 2.0% DUE	02-01-2051	9.98E-06	US3140KP7D93
M&T BK CORPORATION FIXED 5.053% DUE	01-27-2034	9.98E-06	US55261FAR55
LA MONDIALE 5.875%-FRN SUB	26/01/47 USD	9.96E-06	XS1556395710
UNIBAIL-RODAMCO-WE 2% GTD SNR	29/06/2032EUR	9.96E-06	FR0013521267
DEUTSCHE BANK AG 1.875%-FRN GTD	22/12/28GBP	9.96E-06	XS2303762475
OMRON CORP		9.96E-06	JP3197800000
NIKE INC 3.375% DUE	11-01-2046	9.95E-06	US654106AG82
EUROPEAN UNION 0.45% SNR	04/07/41 EUR1'19'	9.95E-06	EU000A3KT6B1
UNITED STATES TREAS NTS DTD	11/15/2016 2.0% 11-15-2026 R	9.94E-06	US912828U246
ECOLAB INC 2.625% SNR	08/07/2025 EUR	9.94E-06	XS1255433754
PACIFIC GAS & ELEC CO 3.25% DUE	06-01-2031 REG	9.93E-06	US694308JT56
NORDEA BK ABP MED .625% DUE	05-24-2024	9.92E-06	US65559D2C22
Cash / Other		9.92E-06	

MCDONALDS CORP	4.45% DUE 03-01-2047 REG	9.90E-06	US58013MFC38
KIMBERLY-CLARK	6.625% DUE 08-01-2037	9.86E-06	US494368BC63
DEUTSCHE BANK AG	1.875%-FRN 23/02/2028 EUR	9.85E-06	DE000DL19WL7
ALTAGAS INCOME LTD		9.84E-06	CA0213611001
FERGUSON FIN PLC	FIXED 4.25% DUE 04-20-2027	9.84E-06	USG33760AE23
UNITED STATES TREAS NTS	2.125% 03-31-2024	9.83E-06	US912828W713
UNITED STATES TREAS NTS	2.875% DUE 05-15-2028	9.82E-06	US9128284N73
OBIC CO LTD		9.82E-06	JP3173400007
LEGAL & GENERAL GP	5.25%-FRN LT2 21/03/47 USD	9.81E-06	XS1580239207
POLAND(REP OF)	2.75% BDS 25/10/29 PLN1000	9.79E-06	PL0000111498
UNITED STATES TREAS NTS	DTD 04/30/2022 2.875% 04-30-2021	9.79E-06	US91282CEM91
PVTPL ENI S P A NT X	4.75% DUE 09-12-2028	9.77E-06	US26874RAE80
BALOISE HOLDING-REG		9.77E-06	CH0012410517
TRITAX BIG BOX REI	1.5% GTD SNR 27/11/2033 GBP	9.77E-06	XS2263535853
THERMO FISHER SCIENTIFIC INC	4.8% DUE 11-21-2027 BEO	9.76E-06	US883556CT77
PVTPL VAR ENERGI ASA	7.5% DUE 01-15-2028/11-15-2022	9.76E-06	US92212WAD20
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEC		9.76E-06	FR0010461053
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETT		9.76E-06	US01F0526495
JAPAN(GOVT OF)	0.1% SNR 20/09/25 JPY50000	9.75E-06	JP1051451LA6
T-MOBILE USA INC	3.375% DUE 04-15-2029 BEO	9.73E-06	US87264ABV61
DENTSPLY SIRONA FIXED	3.25% 06-01-2030	9.72E-06	US24906PAA75
ANHEUSER-BUSCH COS LLC CORP	4.9% 02-01-2046	9.72E-06	US03522AAJ97
FEDERAL HOME LN MTG CORP POOL #G05725	4.5% 11-01-203	9.70E-06	US3128M7VS28
UNITED STS TREAS	1.125% 02-29-2028	9.70E-06	US91282CBP59
URUGUAY(REP OF)	8.25% 21/05/2031 DUAL CURR	9.69E-06	US917288BM35
LOGICOR FINANCING	3.25% GTD SNR 13/11/28EUR	9.69E-06	XS1909057645
WOLTERS KLUWERS	.25% 30/03/2028	9.68E-06	XS2324836878
INFRASTRUTTURE WIR NPV		9.68E-06	IT0005090300
RELX CAP INC	4.0% 03-18-2029	9.67E-06	US74949LAC63
SEEK LIMITED		9.67E-06	AU000000SEK6
BOLIVIA(ESTADO PLU	4.5% SNR 20/03/28 USD200000	9.65E-06	USP37878AC26
NORTONLIFELOCK		9.63E-06	US6687711084
UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	9.63E-06	US9128286L99
CCSW MSLNGB2X	01/17/2024 CAD 3MCDOR /USD 1DSOFR ARR	9.62E-06	
MERCK & CO INC NEW	4.0% 03-07-2049	9.61E-06	US58933YAW57
RELIANCE INDS	3.667% SNR 30/11/2027 USD	9.61E-06	USY72570AN72
VIER GAS TRANSPORT	4.625% SNR 26/09/2032EUR	9.59E-06	XS2535725159
BBVA(BILB-VIZ-ARG)	0.5% SNR NPF 14/01/2027 EUR	9.58E-06	XS2101349723
NORFOLK SOUTHN	3.4% DUE 11-01-2049	9.57E-06	US655844CD87
COMPUTERSHARE LTD		9.53E-06	AU000000CPU5
INDONESIA(REP OF)	6.375% BDS 15/04/2032 IDR	9.53E-06	IDG000018706
KINTETSU GROUP HOLDINGS CO LTD		9.52E-06	JP3260800002
NEW ZEALAND LOCAL	3.5% BDS 14/04/2033 NZD1000	9.52E-06	NZLGFDT009C0
NEXI SPA ORD		9.52E-06	IT0005366767
BCO COM PORTUGUES	1.125%-FRN SNR 12/02/27 EUR	9.51E-06	PTBCPHOM0066
BOC HONG KONG (HOLDINGS) LIMITED		9.49E-06	HK2388011192
UNITED STATES TREAS BDS	00202 4.75% DUE 02-15-2037 REG	9.48E-06	US912810PT97
JAPAN (10 YR TBOND	.2% 20/09/2032	9.48E-06	JP1103681NA2
JAPAN (20 YR	.005% 20/03/2026	9.47E-06	JP1051471M45
GENERAL MILLS INC	0.45% SNR 15/01/2026 EUR	9.47E-06	XS2100788780
ISUZU MOTORS		9.46E-06	JP3137200006
TELE2 AB		9.45E-06	SE0005190238
SPAIN(KINGDOM OF)	0.6% SNR 31/10/2029 EUR1000	9.41E-06	ES0000012F43
MONDI PLC		9.35E-06	GB00B1CRLC47
STELLANTIS N.V	1.125% 18/09/2029	9.33E-06	FR0013447166
FNMA SINGLE FAMILY MORTGAGE	3.5% 15 YEARS SETTLES AF	9.32E-06	US01F0324438
FNMA POOL #MA4326	2.5% 05-01-2051 BEO	9.32E-06	US31418DYY20
ANGLO AMERICAN CAP	4.75% GTD SNR 21/09/32 EUR	9.31E-06	XS2536431617
IMCD NV		9.30E-06	NL0010801007
EBIQUITY PLC		9.30E-06	GB0004126057
JAPAN (10 YR TBOND	.1% 20/12/2031	9.29E-06	JP1103651N11
APPLE INC	3% DUE 06-20-2027	9.29E-06	US037833CX61
SK HYNIX INC	1.5% 19/01/2026 1.5% 01-19-2026	9.29E-06	USY8085FBA76
BARRY CALLEBAUT AG - REG		9.29E-06	CH0009002962
EMERSON ELEC CO	.875% DUE 10-15-2026	9.29E-06	US291011BP85
IRSNZD385 IRS ANZ NZD	070724 RFLT 3ZBSW PFXD 3.855	9.26E-06	DUIRSNZD3858
RYDER SYSTEM INC	2.85% 03-01-2027	9.25E-06	US78355HKT58
WEST FRASER TIMBER CO		9.24E-06	CA9528451052
BOLLORE SE		9.23E-06	FR0000039299
MCKESSON CORP	3.125% SNR 17/02/2029 GBP	9.23E-06	XS1567174526
New Zealand Dollar Custodial Account â€” MITNZ Absolute Reti		9.22E-06	
NEXTERA ENERGY CAP	1.9% DUE 06-15-2028	9.21E-06	US65339KBW99

NEW ZEALAND INDEX LINKED	2.5% 20/09/2040	9.20E-06	NZIIBDT005C5
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG		9.16E-06	US91282CBQ33
KYOWA KIRIN CO LTD		9.15E-06	JP3256000005
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .1259		9.15E-06	US91282CCN92
PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032		9.15E-06	US404119CF45
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034		9.14E-06	COL17CT03615
IPSEN PROMESSES SA		9.14E-06	FR0010259150
PERU REP 2.783% 23/01/2031		9.11E-06	US715638DF60
JARDINE MATHESON HOLDINGS LIMITED		9.11E-06	BMG507361001
TELUS CORP NON-CANANDIAN		9.10E-06	CA8791M9969
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000		9.09E-06	PL0000114393
GFL ENVIRONMENTAL INC		9.09E-06	CA36168Q1046
CCP DUE RECEIVABLE FROM CITIBANK		9.09E-06	
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG		9.09E-06	US912810TG31
KINDER MORGAN INC 4.3% DUE 06-01-2025		9.07E-06	US49456BAF85
NATL RURAL UTILS 3.4% DUE 02-07-2028		9.06E-06	US637432NP60
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI		9.05E-06	
BLACKSTONE 1.0% 05/10/2026		9.05E-06	XS1499602289
NATIONAL GRID 2.179% SNR 30/06/2026 EUR		9.03E-06	XS2486461010
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW		9.03E-06	KR103502G594
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026		9.03E-06	IDG000015108
MASCO CORP USD		9.02E-06	US5745991068
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000		9.02E-06	JP1103611M11
NRG ENERGY INC		9.00E-06	US6293775085
YAMAHA CORP JPY50		8.97E-06	JP3942600002
AMERN EXPRESS CO 8.15% DUE 03-19-2038		8.96E-06	US025816AZ26
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045		8.95E-06	US19416QEF58
Z HOLDINGS CORPORATION		8.93E-06	JP3933800009
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1.044% / R 1DSONIA AR		8.92E-06	
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG		8.91E-06	US912810SU34
MAMMY MART CORP		8.90E-06	JP3870200007
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG		8.90E-06	US9128282A70
AIB GROUP PLC 6.25%-FRN PERP EUR200000		8.87E-06	XS2010031057
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027		8.85E-06	US912828X885
JAPAN .1% 20/12/2023		8.84E-06	JP1051381K12
VOESTALPINE AG		8.82E-06	AT0000937503
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY		8.81E-06	JP1051531N75
Income Due - NOK		8.81E-06	
CITIGROUP INC NT 3.07% 02-24-2028		8.80E-06	US172967NG21
ABBVIE INC 3.2% 11-21-2029		8.80E-06	US00287YBX67
T-MOBILE USA INC 3.875% 04-15-2030		8.80E-06	US87264ABF12
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG		8.80E-06	US715638BD31
A2A SPA 1% SNR EMTN 02/11/2033 EUR		8.78E-06	XS2403533263
SCHLOSS WACHENHEIM AG		8.78E-06	DE0007229007
SUEZ SA 1.875% SNR 24/05/2027 EUR		8.78E-06	FR001400AFL5
SUMISHO COMPUTER SYSTEMS CORPORATION		8.78E-06	JP3400400002
FORD MTR CR CO LLC 3.81% DUE 01-09-2024		8.77E-06	US345397YG20
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO		8.75E-06	US251526CJ68
UNIVERSAL HEALTH SERVICES - CLASS B		8.74E-06	US9139031002
BILL COM HOLDINGS INC		8.74E-06	US0900431000
UNITED STATES OF AMER TREAS NOTES FLT DUE 07-31-2024 R		8.73E-06	US91282CFD83
SOCIETE GENERALE 4.351% DUE 06-13-2025		8.72E-06	US83368TBN72
ASCENDAS REAL ESTATE INVESTMENT TRUST		8.72E-06	SG1M77906915
HYDRO ONE LTD		8.70E-06	CA4488112083
JAPAN (GOVERNMENT OF) .1% 20/12/2028		8.69E-06	JP1103531K10
SCHINDLER HOLDING-PART CERT		8.68E-06	CH0024638196
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025		8.68E-06	US91282CFE66
PVTPL KBC GROUP NV 5.796% 01-19-2029		8.66E-06	US48241FAB04
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029		8.64E-06	US91282CFY21
ROYAL BK OF CANADA 5% SNR 24/01/2028 GBP100000		8.64E-06	XS2578939527
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT		8.64E-06	US22615MAW29
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022		8.62E-06	US92212WAE03
ORACLE CORP 4.5% 05-06-2028		8.61E-06	US68389XCM56
CARL ZEISS MEDITEC NPV		8.56E-06	DE0005313704
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000		8.55E-06	IDG000013806
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000		8.55E-06	PL0000107611
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf		8.55E-06	
AEON CREDIT SERVICES (ASIA) COMPANY LIM		8.55E-06	HK0900002681
WEBSTER FINANCIAL CORP		8.54E-06	US9478901096
NEWELL BRANDS INC		8.53E-06	US6512291062
SIG COMBIBLOC GROUP AG		8.48E-06	CH0435377954
US Treasury Notes/Bonds 1.5% 15/02/2030		8.48E-06	US912828Z948

TELEFONICA 7.045% DUE 06-20-2036	8.46E-06 US87938WAC73
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%	8.45E-06 US91282CAM38
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	8.44E-06
AURIZON HOLDINGS LIMITED	8.44E-06 AU0000000AZJ1
POLAND(REPUBLIC .25% 25/10/2026	8.42E-06 PL0000113460
UNITED STS TREAS 0.375% 12-31-2025	8.42E-06 US91282CBC47
ALGONQUIN POWER AND UTILITIES CORP	8.42E-06 CA0158571053
Australian Dollar Custodial Account â€” MMF Global Sovereign	8.41E-06
SALMAR ASA	8.41E-06 NO0010310956
CARLYLE GROUP INC	8.40E-06 US14316J1088
MORGAN STANLEY 4.431% 01-23-2030	8.40E-06 US6174468G77
METSO OUTOTEC OYJ	8.39E-06 FI0009014575
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	8.38E-06 US071813CH07
AZRIELI GROUP	8.38E-06 IL0011194789
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	8.37E-06 XS2418730995
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	8.35E-06 XS2121441856
QORVO INC	8.33E-06 US74736K1016
SCENTRE MGMT LTD 3.875% 16/07/2026	8.32E-06 XS1087821531
ASSURANT INC	8.31E-06 US04621X1081
THERMO FISHER FIXED 3.65% DUE 11-21-2034	8.31E-06 XS2557526345
UNITED STATES TREAS NTS 2.75% 04-30-2025	8.30E-06 US9128284M90
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	8.28E-06 US912828WJ58
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	8.28E-06 US912828B667
FNMA POOL #MA4281 2% 03-01-2051 BEO	8.26E-06 US31418DXK35
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	8.26E-06 US91282CEQ06
UNITED STATES TREAS NTS 2.25% 01-31-2024	8.25E-06 US912828V806
ABBVIE INC 4.05% DUE 11-21-2039 REG	8.24E-06 US00287YCA55
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	8.23E-06 JP1051461M13
PLUG POWER INC	8.23E-06 US72919P2020
COMCAST CORP NEW 4.75% DUE 03-01-2044	8.23E-06 US20030NBK63
LUNDIN MINING CORP	8.23E-06 CA5503721063
HANG SENG BANK	8.23E-06 HK0011000095
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	8.23E-06 JP1051441L76
BENTLEY SYSTEMS INC	8.22E-06 US08265T2087
AUTOSTRAD 2% SNR 04/12/2028 EUR1000	8.22E-06 XS2267889991
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	8.21E-06 JP1051391K44
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	8.21E-06 US912828XT22
UNITED STATES TREAS NTS WI TREASURY SEC..25% 09-30-2023	8.21E-06 US91282CDA62
UNITED STATES TREAS N/B 0.375% 10-31-2023	8.20E-06 US91282CDD02
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	8.18E-06 XS0512401976
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	8.18E-06 US912828XX34
US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG	8.18E-06 US9128283V09
ENTERPRISE PRODS 2.8% DUE 01-31-2030	8.18E-06 US29379VBX01
UTD STATES TREAS 2.125% DUE 07-31-2024	8.17E-06 US9128282N91
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	8.17E-06 JP1300521G93
INTEL CORP 5.82% 02-10-2053	8.17E-06 US458140CJ73
MEDIOBANCA BANCA DI ITL	8.16E-06 IT0000062957
BARCLAYS PLC VAR RT UNDATED BDS GBP20000	8.16E-06 XS2591803841
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	8.13E-06 XS2070192591
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD	8.13E-06 USPO6518AH06
EMS CHEMIE HLDS REG	8.13E-06 CH0016440353
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	8.11E-06 US91282CCV19
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	8.11E-06 XS2233154454
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	8.10E-06 XS2167007249
DIETEREN GROUP	8.08E-06 BE0974259880
MASIMO CORP	8.08E-06 US5747951003
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	8.07E-06 US606822AV60
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	8.07E-06 US912828YV68
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	8.06E-06 US31418DZW54
UTD STATES TREAS 1.5% DUE 09-30-2024	8.05E-06 US912828YH74
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	8.05E-06 US912828K742
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027	8.04E-06 US22535WAB37
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	8.03E-06 US9128286X38
US TREASURY 1.75% DUE 03-15-2025 REG	8.03E-06 US91282CED92
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.572% 02-11	8.03E-06 US95000U2J10
FNMA POOL #CA6902 2.0% DUE 09-01-2050	8.02E-06 US3140QEU424
MASCO CORP 2% DUE 02-15-2031	8.02E-06 US574599BQ83
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	8.02E-06 AU3FN0058145
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5%	8.01E-06 US91282CEF41
AMGEN INC FIXED 5.15% 03-02-2028	8.01E-06 US031162DP23
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	8.00E-06 US912828Z526
ROCHE HLDGS INC 2.132% 03-10-2025	8.00E-06 US771196BT89

NOK BNP PARIBAS A/C	7.98E-06
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	7.97E-06 US912828V988
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029	7.97E-06 US91282CFC01
TOTAL CAP INTL 3.455% 02-19-202	7.96E-06 US89153VAQ23
UNITED STATES TREAS NTS .5% 10-15-2024	7.96E-06 US91282CDB46
PRAXAIR INC NT 2% 08-10-2050	7.95E-06 US74005PBS20
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	7.94E-06 US9128287B09
UTD STATES TREAS 1.125% DUE 02-28-2025	7.94E-06 US912828ZC78
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	7.94E-06 US9128282R06
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	7.93E-06 US91282CCX74
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	7.92E-06 CA135087K940
AIB GROUP PLC 2.875%-FRN LT2 30/05/31 EUR	7.91E-06 XS2230399441
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	7.91E-06 US912828P469
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	7.91E-06 US912828R366
TORAY INDS INC	7.91E-06 JP3621000003
JOHN DEERE CAPITAL CORP 4.55% MTN 10-11-2024	7.90E-06 US24422EWM73
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	7.89E-06 AU000XCLWAS7
RITCHIE BROS AUCTIONEERS	7.88E-06 CA7677441056
PVTPL BPCE SR NON PFD 4.625% 09-12-2028	7.87E-06 US05583JAE29
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	7.85E-06 US912828YQ73
HANKYU HANSHIN HOLDINGS NPV	7.84E-06 JP3774200004
BPCE 4.375% SNR NPF 13/07/28 EUR	7.83E-06 FR001400F075
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	7.83E-06 US912828YU85
PROCTER & GAMBLE CO 4.1% DUE 01-26-2026	7.83E-06 US742718FV05
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030	7.83E-06 US06051GHX07
TELIA COMPANY AB	7.82E-06 SE0000667925
FEDERAL HOME LN BK CONS DISC NTS 04-20-2023	7.81E-06 US313384EP00
JAZZ PHARMACEUTICALS ORDINARY SHARES	7.80E-06 IE00B4Q5ZN47
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	7.79E-06 COL17CT02914
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	7.79E-06 US912810TF57
CJ CHEIKJEDANG CORP	7.78E-06 KR7097950000
FEDERAL HOME LN BK CONS DISC NTS 05-26-2023	7.77E-06 US313384GB95
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	7.77E-06 US912810TJ79
M AND G PRUDENTIAL PLC ORD	7.76E-06 GB00BKF81C65
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1	7.75E-06 CA136375CG50
NUTRIEN LTD 5.8% DUE 03-27-2053	7.75E-06 US67077MBB37
MINI TPX IDX 2306 F	7.74E-06 DU00JTM23062
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029	7.74E-06 US63861VAB36
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	7.73E-06 JP1300731N17
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	7.73E-06 US55903VAN38
AT&T INC FLTG RT 1.95% 09-15-2023	7.73E-06 XS1998902479
LEG IMMOBILIEN SE	7.73E-06 DE000LEG1110
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	7.73E-06 US87927YAA01
CHUBU ELECTRIC POWER CO INC	7.72E-06 JP3526600006
BQE FED CRED MUT 3.75% SNR EMTN 01/02/33EUR	7.72E-06 FR001400EAY1
PVTPL SEALED AIR CORP 1.573% 10-15-2026	7.72E-06 US81211KAZ30
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	7.72E-06 US36262TAA16
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.2	7.71E-06 US91282CDK45
PUT SWO AUD ANZBAU3M P 3.52% / R 6MBBSW SO300826AU:	7.71E-06
EMPIRE CO LIMITED	7.70E-06 CA2918434077
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	7.69E-06 US91282CDQ15
TELSTRA GROUP LTD 1% SNR 23/04/30 EUR1000'54'	7.69E-06 XS2160857798
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	7.69E-06 US91282CAJ09
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	7.68E-06 US91282CBW01
KINROSS GOLD CORP	7.66E-06 CA4969024047
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	7.66E-06 US91282CAT80
TORONTO-DOMINION 3.879%-FRN GTD 13/03/26EUR	7.66E-06 XS2597408439
SAPUTO INC	7.65E-06 CA8029121057
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	7.64E-06
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR	7.61E-06 XS2209023402
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	7.60E-06 US91282CDW82
NVIDIA CORP 3.5% SNR 01/04/2050 USD2000	7.58E-06 US67066GAH74
JAPAN(GOVT OF) 0.005% SNR 01/01/2024 JPY	7.57E-06 JP1024321N19
SVENSKA CELLULOSA AB - B SHARES	7.57E-06 SE0000112724
VERISK ANALYTICS INC 5.75% 04-01-2033	7.56E-06 US92345YAH99
NOMURA RESEARCH INSTITUTE LTD	7.56E-06 JP3762800005
MORGAN STANLEY 2.484% 09-16-2036	7.55E-06 US61747YEF88
JAPAN (10 YR TBOND 0.2% .2% 20/06/2032	7.54E-06 JP1103671N74
FNMA POOL #FS0434 2.5% 11-01-2051 BEO	7.54E-06 US3140XFPU97
UNITED STATES TREAS BDS 2.0% 02-15-2052	7.54E-06 US912810TD00
BK OF AMERICA CORP 1.734%-FRN SNR 22/07/27 USD	7.53E-06 US06051GJS93
HYUNDAI CAPITAL SERVICES 1.25% 08/02/2026 1.25% 02-0	7.52E-06 USY3815NBC49

JAPAN 1.5% T-BOND 20/03/2045	7.52E-06 JP1300461F39
HAMAMATSU PHOTONICS KK	7.52E-06 JP3771800004
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	7.51E-06 US3132DWBB81
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	7.51E-06 US91282CBZ32
JD SPORTS FASHION ORD	7.51E-06 GB00BM8Q5M07
CIE DE ST-GOBAIN 1.625% SNR MTN 10/08/25EUR	7.51E-06 XS2517103250
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	7.51E-06 XS1888179477
UNITED STATES TREAS BDS 1.875% 11-15-2051	7.50E-06 US912810TB44
UNITED STS TREAS 1.25% 05-31-2028	7.50E-06 US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	7.49E-06 US91282CDF59
EURONEXT NV	7.49E-06 NL0006294274
UNITED STS TREAS NTS 1.25% 03-31-2028	7.48E-06 US91282CBS98
ANNALY CAPITAL MGT COM	7.48E-06 US0357108390
ZOOMINFO TECHNOLOGIES INC	7.48E-06 US98980F1049
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	7.48E-06 FR0010466938
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL	7.46E-06 US01F0304471
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	7.46E-06 US91282CDP32
COVESTRO AG	7.46E-06 DE0006062144
SENSATA TECHNO	7.45E-06 GB00BFMBMT84
ALLY FINANCIAL INC	7.45E-06 US02005N1000
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	7.45E-06 JP1103621M43
PVTPL REGAL REXNORD CORP 6.3% DUE 02-15-2030/01-24-2	7.44E-06 US758750AE33
UTD STATES TREAS .625% DUE 03-31-2027	7.44E-06 US912828ZE35
JAPAN (10 YR TBOND .1% 20/06/2031	7.44E-06 JP1103631M74
PVTPL FANNIE MAE FLTGT RT SER 19-R02 CL 1B1 08-25-2031	7.42E-06 US20753KAF93
NIPPON PAINT HOLDINGS CO LTD	7.42E-06 JP3749400002
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	7.41E-06 US91324PCQ37
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	7.41E-06 FR0011317783
INVESTEC 6.75%-FRN PERP GBP200000	7.40E-06 XS1692045864
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	7.39E-06 GB0004893086
SAGAX AB	7.39E-06 SE0005127818
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	7.37E-06 JP1103401F97
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	7.36E-06
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	7.36E-06 US91282CCW91
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	7.36E-06 US05348EBF51
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	7.36E-06
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	7.35E-06 US12592BAM63
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	7.34E-06 ES00000120N0
BIO RAD LABORATORIES INC CLASS A	7.34E-06 US0905722072
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	7.34E-06 FR0013415627
PALIBURG HOLDINGS LTD	7.31E-06 BMG687662301
IRSBZN524 IRS BNZ NZD 111124 RFXD 5.245 PFLT 3ZBSW	7.31E-06 DUIRSBNZ5244
MOHAWK INDUSTRIES INC	7.30E-06 US6081901042
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	7.30E-06 US225401AF50
GENERAC HOLDINGS INC	7.29E-06 US3687361044
JAPAN 10 YEAR ISSUE .1% 20/09/2030	7.29E-06 JP1103601LA4
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	7.29E-06 US3140QKP280
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	7.28E-06 XS2051660509
GENERAL MILLS INC 4.95% DUE 03-29-2033	7.28E-06 US370334CT90
FRANCE GOVT OF 2% 2.0% 25/11/2032	7.27E-06 FR001400BKZ3
JAPAN (5 YR ISSUE) .1% 20/06/2024	7.27E-06 JP1051401K75
S&P GLOBAL INC 2.45% 03-01-2027	7.27E-06 US78409VBH69
TOKYU CORP NPV	7.24E-06 JP3574200006
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	7.24E-06 US91282CBV28
US TREAS SEC 4.5 DUE 08-15-2039 REG	7.21E-06 US912810QC53
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	7.21E-06 US918367AC71
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	7.21E-06 XS2496288593
JAPAN (10 YR 0.1% .1% 20/03/2030	7.20E-06 JP1103581L42
JAPAN (10 YR TBOND .2% 20/03/2032	7.20E-06 JP1103661N43
CIE DE ST-GOBAIN 3.5% SNR MTN 18/01/2029EUR	7.20E-06 XS2576245281
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	7.19E-06
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	7.18E-06 JP1103591L73
MORGAN STANLEY 5.123% DUE 02-01-2029	7.18E-06 US61747YFA82
ILS BNP PARIBAS A/C	7.17E-06
MICROCHIP TECH INC FIXED 4.333% DUE 06-01-2023	7.17E-06 US595017AP92
PVTPL ASHTEAD CAP INC 5.55% 05-30-2033	7.16E-06 US045054AQ67
NORDEA BANK ABP 2.5% SNR NPF 23/05/2029 EUR	7.16E-06 XS2482618464
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	7.15E-06 US3132WEYZ93
NOMURA REAL EST MA REIT	7.15E-06 JP3048110005
SKF AB	7.15E-06 SE0000108227
DROPBOX INC	7.12E-06 US26210C1045
Japanese yen	7.10E-06

CALL SWO USD MSLNGB2X P 1DSOFR / R 3.08% SO231013US3C	7.08E-06
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051	7.07E-06 US912810SP49
AMPLIFON SPA	7.07E-06 IT0004056880
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2051	7.06E-06 US912810SS87
ENAGAS	7.05E-06 ES0130960018
CK HUTCHISON INTL 3.5% DUE 04-05-2027	7.04E-06 USG2177UAB55
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR ARI	7.04E-06
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR ARI	7.04E-06
NISSAN CHEMICAL CORPORATION	7.03E-06 JP3670800006
AT&T INC 3.85% DUE 06-01-2060	7.03E-06 US00206RKB77
INTL PAPER CO	7.01E-06 US4601461035
SUMITOMO REALTY & DEVELOPMENT CO	7.00E-06 JP3409000001
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE	7.00E-06 US3132A9T641
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	6.98E-06
KLEPIERRE 1.625% 13/12/2032	6.98E-06 FR0013300605
KANSAI ELECTRIC POWER JPY	6.97E-06 JP3228600007
FEDERAL HOME LN MTG CORP 4.35% 01-25-2033	6.97E-06 US3137H9UD90
INVESTMENT AB LATOUR	6.96E-06 SE0010100958
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	6.96E-06 JP1051421L13
NEW ZEALAND (GOVT) 1.5% 15/05/2031	6.96E-06 NZGOVDT531C0
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	6.95E-06 XS1751004232
JSR CORP	6.95E-06 JP3385980002
FNMA 2.5% 08-01-2051	6.95E-06 US3140QLRC23
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	6.94E-06 JP3585800000
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31	6.94E-06 US91282CAB72
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	6.93E-06 US14309YBQ61
HOME DEPOT INC 3.125% DUE 12-15-2049	6.93E-06 US437076BZ43
VONOVIA SE 1.0% 16/06/2033	6.93E-06 DE000A3E5MJ2
VENTURE XXVIII CLO LTD / VENTURE SR SEC DNT CL A1R FLT G 14	6.93E-06 US92331AAU88
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	6.93E-06 MX0MGO0000Y4
OAKTREE CLO 2019-1 LTD / OAKTREE SR SEC DNT CL A-1-R FLT G	6.92E-06 US67401XAS09
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	6.92E-06 US67113DAW48
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	6.91E-06 US91282CBT71
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	6.90E-06 US912828M565
PVTPL MADISON PK FDG XXX LTD FLT G RT SER 18-30A CL A 04-1	6.90E-06 US55821TAA51
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLT G 07-20-2032	6.90E-06 US92558NAJ19
JAPANESE GOVT 10Y .1% 20/09/2029	6.90E-06 JP1103561KA2
SARANAC CLO VI LTD / SARANAC CLO VI 6.29371% 08-13-2031	6.90E-06 US80317LAJ26
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	6.90E-06 XS2441552192
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	6.89E-06 US97314JAA34
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	6.89E-06 US83609GBN43
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	6.88E-06 XS2243322976
FNMA POOL #FS2020 4% 04-01-2049 BEO	6.87E-06 US3140XHG687
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2022	6.87E-06 US91282CFZ95
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	6.86E-06 US912828ZB95
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	6.86E-06 US46647PBF27
DELIVERY HERO SE	6.85E-06 DE000A2E4K43
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2025	6.83E-06 US62482BAA08
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	6.82E-06 FR0000571218
STORA ENSO OYJ-R SHS	6.81E-06 FI0009005961
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2006	6.81E-06 US912810FT08
EMBRAER S.A.	6.80E-06 US29082A1079
CAMDEN PROPERTY TRUST	6.80E-06 US1331311027
IBIDEN CO LTD	6.80E-06 JP3148800000
ENTERGY ARK LLC 5.15% DUE 01-15-2033	6.78E-06 US29366MAD02
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 3.33% AROI	6.76E-06
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	6.75E-06 XS2527421668
APPLE INC BNDS 2.75% DUE 01-13-2025 REG	6.74E-06 US037833DF47
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	6.74E-06 FR0010916924
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	6.73E-06 US912810QS06
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	6.73E-06 US91282CCH25
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	6.73E-06 US912810RD28
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	6.72E-06 US55316VAL80
CCL INDUSTRIES INC	6.72E-06 CA1249003098
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 01-15-	6.70E-06 US912810TA60
PVTPL REGAL REXNORD CORP 6.05% DUE 04-15-2028/01-24-	6.67E-06 US758750AD59
NATIONWIDE B/S 6.178%-FRN 07/12/2027 GBP	6.67E-06 XS2562898143
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	6.66E-06 US3140FXG558
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	6.66E-06 US91282CCY57
KOBAYASHI PHARMACEUTICAL CO	6.65E-06 JP3301100008
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	6.63E-06 AU000000WTC3
BLOCK INC CDI	6.62E-06 AU0000187353

UNITED MIZRAHI BANK LIMITED	6.62E-06	IL0006954379
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	6.62E-06	GB00BL68HJ26
ONEOK INC 6.1% DUE 11-15-2032 BEO	6.60E-06	US682680BG78
FED HOME LN MTG 2.5% DUE 07-01-2050	6.59E-06	US3133KJJW36
AMCOR FIN USA INC 3.625% DUE 04-28-2026 REG	6.59E-06	US02343UAG04
INDUSTRIVARDEN AB	6.59E-06	SE0000190126
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	6.59E-06	US03880RAA77
MATSUKIYOCOCOKARA AND CO	6.59E-06	JP3869010003
ZILLOW GROUP INC	6.58E-06	US98954M2008
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	6.58E-06	
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	6.57E-06	US9128285C00
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	6.55E-06	FR0013154044
MAKITA CORPORATION	6.55E-06	JP3862400003
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% C	6.55E-06	US91282CEN74
PERSOL HOLDINGS CO NPV	6.55E-06	JP3547670004
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS\	6.54E-06	
ESSENTIAL UTILS	6.54E-06	US29670G1022
DOMINICAN REPUBLIC 6% SNR 19/07/2028 USD150000	6.53E-06	USP3579ECB13
SAUDI ARABIAN OIL 1.625% 24/11/2025	6.53E-06	XS2262853000
NOVOCURE LTD	6.53E-06	JE00BYSS4X48
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	6.53E-06	US11135FBL40
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	6.52E-06	US9128286Z85
BOOKING HOLDINGS INC 4.5% 11-15-2031	6.52E-06	XS2555220941
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	6.52E-06	US912810RE01
ALCON FINANCE CORP 5.375% 12-06-2032	6.51E-06	USU01386AE82
UNITED STATES OF AMER TREAS NOTES .875% DUE 01-31-2024	6.51E-06	US91282CDV00
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	6.50E-06	JP1103391F65
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	6.50E-06	US78485WAE93
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	6.49E-06	US828807DF17
CVS CAREMARK CORP 4 DUE 12-05-2023	6.49E-06	US126650CC26
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	6.49E-06	US912810SF66
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	6.49E-06	XS0252367775
ORANGE NT STEP UP 03-01-2031 02-28-2031	6.48E-06	US35177PAL13
COCA-COLA CO FIXED 1% DUE 03-09-2041	6.47E-06	XS2307864020
NIPPON BUILDING FUND INC	6.47E-06	JP3027670003
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	6.45E-06	FR0011619436
MORGAN STANLEY 5.789% 18/11/2033	6.45E-06	XS2558389891
BANK OF AMERICA CORPORATION 6.204% DUE 11-10-2028 BEC	6.44E-06	US06051GLC14
NIPPON SANSO HOLDINGS CORP	6.43E-06	JP3711600001
Income Due - ILS	6.43E-06	
JAPAN GOVT T-NOTE .5% 20/12/2032	6.42E-06	JP1103691P11
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	6.42E-06	FR0013131877
MONOTARO CO LTD	6.42E-06	JP3922950005
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	6.42E-06	CA135087K379
DCC PLC	6.42E-06	IE0002424939
MONDELEZ INTL INC 1.5% DUE 05-04-2025	6.41E-06	US609207AU94
UNITED STATES TREAS BDS 1.375% 11-15-2040	6.41E-06	US912810ST60
BAYCURRENT CONSULT NPV	6.40E-06	JP3835250006
JAPAN EXCHANGE GROUP INC	6.40E-06	JP3183200009
FRANCE(GOVT OF) 4.5% 25/04/2041	6.40E-06	FR0010773192
FNMA POOL #FS1172 3% 11-01-2051 BEO	6.40E-06	US3140XGJS98
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	6.39E-06	XS2301390089
APA CORPORATION 4.375% SNR 15/10/28 USD2000	6.38E-06	US037411BE40
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	6.37E-06	US36962G3P70
SBA TOWER TR 6.599% DUE 01-15-2028	6.37E-06	US78403DAZ33
SERBIA (REPUBLIC) 1% SNR MTN 23/09/28 EUR1000	6.37E-06	XS2388561677
BLUESCOPE STEEL LIMITED	6.37E-06	AU000000BSL0
APACHE CORP 4.375% 10-15-2028	6.36E-06	US037411BE40
JAPAN TBOND BDS 1.6% DUE 20/12/2033	6.36E-06	JP1201471DC6
GETINGE AB-B	6.35E-06	SE0000202624
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2	6.34E-06	US853254AX89
FNMA POOL #FM8535 4% 06-01-2048 BEO	6.34E-06	US3140XCPV40
DESCARTES SYSTEMS GROUP INC	6.34E-06	CA2499061083
LINCOLN FING S A R L 3.625% 01/04/2024	6.33E-06	XS1974797364
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	6.33E-06	US3140QKVB11
LOWES COS INC 4.0% 04-01-2032	6.30E-06	US548661EH62
JDE PEETS BV	6.29E-06	NL0014332678
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	6.29E-06	
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	6.28E-06	US65364UAS50
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	6.27E-06	US974153AB40
UNITED STATES TREAS NTS 2.375% 03-31-2029	6.27E-06	US91282CEE75
LCH_IRS BOFAGB2U 06/01/2030 AUD P 6MBBSW / R 4.572% AR	6.26E-06	

FUT DEC 23 90 DAY B-BILLS	6.26E-06
SHIZUOKA FINANCIAL NPV	6.25E-06 JP3351500008
CCP DUE FROM GOLDMAN SACHS	6.25E-06
INDUTRADE AB	6.25E-06 SE0001515552
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	6.25E-06 US20753QAF63
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	6.24E-06 US912810QN19
EVERSOURCE ENERGY 3.8% DUE 12-01-2023	6.24E-06 US30040WAG33
AGEAS NPV POST SPLIT	6.24E-06 BE0974264930
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	6.23E-06 US912810SK51
PVTPL MAGALLANES INC 5.141% 03-15-2052	6.22E-06 US55903VAQ68
CAJA AHORROS BARCELONA 3.875% 17/02/2025	6.22E-06 ES0414970204
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	6.21E-06 XS1506033239
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 8.43	6.20E-06 US53947XAN21
NEW S WALES TREAS GOVT 4.75% 20/02/2035	6.20E-06 AU35G0002702
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	6.20E-06 XS2390844780
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	6.20E-06 US912828ZT04
MONDELEZ INTL INC 0.25% 03-17-2028	6.19E-06 XS2312722916
ARES EUROPEAN CXII FRN CLO 04/2032 EUR 'A'	6.18E-06 XS2391578239
ABN AMRO BANK NV 5.125% 22/02/2028	6.18E-06 XS2590262296
AMINO TECHNOLOGIES PLC	6.17E-06 GB00B0135N63
HARVEST CLO XXII D FRN CLO 01/2032 EUR 'A'	6.17E-06 XS2395965416
HANG MINI 2304 FUT	6.14E-06 DU00HMI23044
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	6.14E-06 XS1558083652
MERCEDES-BENZ FIN 3.0% 23/02/2027	6.13E-06 DE000A3LBMY2
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	6.12E-06 IT0005240350
FREDDIE MAC POOL #SD2305 5.5% 02-01-2053	6.11E-06 US3132DPR264
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	6.11E-06 FR0012517027
WI TREASURY N/B 28/02/2029 1.875% 02-28-2029	6.11E-06 US91282CEB37
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	6.09E-06 GB00B24FF097
BK OF AMERICA CORP 1.667%-FRN SNR 02/06/29 GBP	6.08E-06 XS2348234936
S&P GLOBAL INC 2.7% 03-01-2029	6.08E-06 US78409VBJ26
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL	6.06E-06 US01F0406441
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	6.06E-06 US912810QZ49
BANK OF PHILIPPINE ISLANDS	6.06E-06 PHY0967S1694
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	6.04E-06 GB00BMGR2791
RECORDATI SPA - NEW	6.03E-06 IT0003828271
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	6.02E-06 XS2496028502
HEINEKEN NV 4.125% SNR 23/03/2035 EUR	6.01E-06 XS2599169922
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	6.01E-06 US98920MAA09
DENTSU GROUP INC	6.01E-06 JP3551520004
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	5.99E-06 GB00BDRHNP05
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	5.97E-06 IT0005024234
FNMA POOL #MA4045 2% 06-01-2040 BEO	5.96E-06 US31418DP710
ONEX CORP	5.96E-06 CA68272K1030
RIAL 2022-FL8 FLTG RT 7.99343% DUE 01-19-2037	5.95E-06 US76243NAE67
HENDERSON LAND DEVELOPMENT CO	5.95E-06 HK0012000102
LCH_IRS BOFAGB2U 29/11/2041 EUR P 2.089% / R 6MEURIB AR	5.94E-06
AMERN CR ACCEP 1.68% DUE 09-14-2026	5.94E-06 US02530WAC82
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	5.93E-06 USG65335AJ88
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	5.93E-06 US59217GEX34
JFE HOLDINGS INC	5.92E-06 JP3386030005
UNITED STATES OF AMER TREAS BILLS 0.0% TBILL 08-24-2023	5.91E-06 US912796Z442
DAIWA SECURITIES GROUP INC.	5.91E-06 JP3502200003
GOLDMAN SACHS MTN 4.0% 21/09/2029	5.90E-06 XS2536502227
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	5.90E-06 US912810SN90
NATWEST GROUP PLC 8%-FRN PERP USD200000	5.89E-06 US780099CK11
SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMM	5.88E-06
TRANSCANADA PIPELINES LIMITED 2.5% 10-12-2031	5.88E-06 US89352HBC25
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027	5.83E-06 US89236TJZ93
PVTPL DIAMOND ISSUER LLC 2021-1 SECD CELLULAR SITE REV	5.83E-06 US25267TAS06
UNITED STATES TREAS BDS 2% 11-15-2041	5.82E-06 US912810TC27
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	5.81E-06 US34706CAC38
CAIXABANK SA 6.25%-FRN LT2 23/02/33 EUR	5.81E-06 XS2558978883
WIX COM LTD	5.80E-06 IL0011301780
HON KWOK LAND INVESTMENT COMPANY LIMITED	5.80E-06 HK0160011786
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 5	5.80E-06 US87229WAQ42
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	5.78E-06 IT0001444378
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	5.78E-06 US55819GAL32
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO	5.78E-06 US87240UAR14
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE	5.77E-06 US00253XAA90
FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	5.77E-06 US3140QKRY69
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	5.77E-06 FR0013341682

OZLM IX LTD / OZLM IX LLC 5.90771%	10-20-2031	5.77E-06	US67109KBC71
PVTPL OCTAGON INVT PARTNERS XXI	LTD/OCTAGON SR SEI	5.77E-06	US67590QBK22
CODELCO INC 5.125% DUE 02-02-2033		5.76E-06	USP3143NBP89
FRANCE(GOVT OF) 0.75% SNR 25/05/2028	EUR1	5.76E-06	FR0013286192
LCH_OIS BOFAGB2U 03/19/2027 USD P 1DSOFR / R 3.11% AROI		5.76E-06	
SHEPHERD NEAME LTD		5.76E-06	GB00BMQX2R72
Income Due - MYR		5.75E-06	
JPMORGAN CHASE & .991% 28/04/2026		5.75E-06	XS2335966631
OAKTREE CLO 2019-4 LTD / OAKTREE	5.92771% 10-20-2032	5.74E-06	US67402CAQ96
CREDIT SUISSE GP 2.125%-FRN SNR 12/09/25GBP		5.74E-06	CH0379268722
CLARIANT AG REG		5.73E-06	CH0012142631
SINGAPORE AIRLINES LTD		5.73E-06	SG1V61937297
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000		5.72E-06	GB00BFX0ZL78
WINTERSHALL DEA FI 0.84% GTD SNR	25/09/25 EUR	5.72E-06	XS2054209833
PVTPL FS RIALTO 2022-FL4 ISSUER LLC SR	22-FL4 CL A VAR RT D	5.70E-06	US30326MAA36
NISSIN FOOD HOLDINGS CO LTD		5.70E-06	JP3675600005
OREILLY AUTOMOTIVE INC NEW 4.7%	06-15-2032	5.69E-06	US67103HAL15
PVTPL ATHENE GLOBAL FDG 2.514%	03-08-2024	5.69E-06	US04685A3J84
WELLS FARGO & CO 4.478% 04-04-2031		5.69E-06	US95000U2L65
ARGENTA SPAARBANK NV 5.375% 29/11/2027		5.68E-06	BE6339428904
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000		5.68E-06	GB00BMGR2916
REALTY INCOME CORP 1.625%	12-15-2030	5.68E-06	XS2238341080
RIVIAN AUTOMOTIVE INC		5.67E-06	US76954A1034
FTSE 100 IDX 2306 FU		5.67E-06	GB00K6ZJVVX49
ELECTROLUX AB SER B NPV		5.64E-06	SE0016589188
GNMAII POOL #MA7590 SER 2051 3% DUE	09-20-2051 REG	5.62E-06	US36179WNF13
ABBVIE INC 4.25% DUE 11-21-2049 REG		5.61E-06	US00287YCB39
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR		5.61E-06	FR001400AY79
SANTANDER HLDGS FIXED 4.5% DUE	07-17-2025	5.60E-06	US80282KAE64
BANK AMER CORP 5.015% DUE	07-22-2033/01-22-2023	5.60E-06	US06051GKY43
JAPAN(GOVT OF) 0.1% SNR 20/06/29	JPY50000	5.59E-06	JP1103551K72
GOLDMAN SACHS GROUP INC 4.482% DUE	08-23-2028 BEO	5.58E-06	US38141GZU11
US TREAS BDS 4.375 DUE 05-15-2040 REG		5.58E-06	US912810QH41
JAPAN (10 YR 0.1% .1% 20/12/2029		5.58E-06	JP1103571L10
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A		5.57E-06	US647622AA79
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'		5.56E-06	AU3FN0050126
US TREAS BDS DTD 05-16-2011 4.375 DUE	05-15-2041 REG	5.56E-06	US912810QQ40
FUT PUT JUN 23 T-NOTE OPTION 1140		5.56E-06	
AMERICAN TOWER CORP NEW 5.5%	03-15-2028	5.55E-06	US03027XBY58
UNITED STATES TREAS NTS 1.875% NTS	07/31/2026	5.54E-06	US912828Y958
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI		5.54E-06	
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2041		5.54E-06	US912810TK43
SINO LAND CO LTD HKG		5.53E-06	HK0083000502
WI TREASURY SEC 2.875% DUE 08-15-2045	REG	5.53E-06	US912810RN00
WILLIAMS PARTNERS 6.3% DUE 04-15-2040		5.52E-06	US96950FAF18
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C		5.52E-06	US39809LAJ35
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO		5.51E-06	US21871XAA72
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1		5.51E-06	US85236KAD46
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000		5.50E-06	GB00BLPK7227
STD CHARTERED PLC 2.819% DUE 01-30-2026		5.50E-06	US85325WAA62
MIZUHO FINL GROUP INC SUB NT 2.564%	09-13-2031	5.49E-06	US60687YBU29
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029		5.49E-06	US91282CES61
SANI/KOS FINL 15/12/2026 5.625%	15/12/2026	5.49E-06	XS2367107856
VMED O2 UK FING I 4.5% 15/07/2031		5.49E-06	XS2358483258
TRANSCANADA 6.203% DUE 03-09-2026		5.48E-06	US89352HBE80
GERMANY(FED REP) 0% SNR 15/02/2030	EUR0.01	5.48E-06	DE0001102499
JAPAN(GOVT OF) 0.1% SNR 20/03/29	JPY50000	5.47E-06	JP1103541K42
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035		5.47E-06	US3133L7V795
FNMA POOL #FS2033 2% 06-01-2036 BEO		5.47E-06	US3140XHHK63
FNMA POOL #BR3284 2.0% DUE 02-01-2051 REG		5.45E-06	US3140L1UJ23
GERMANY(FEDERAL REPUBLIC) 2.5% BDS	15/08/2046 EUR	5.45E-06	DE0001102341
FRANCE(GOVT OF) 0.25% SNR 25/11/2026	EUR1	5.44E-06	FR0013200813
Colombian peso		5.44E-06	
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2		5.44E-06	US056054AK52
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'		5.42E-06	XS2441643827
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR		5.42E-06	XS2125914833
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766%	SO230614US2	5.40E-06	
PVTPL IRON MTN INC NEW 4.5% DUE	02-15-2031/08-18-20	5.40E-06	US46284VAN10
TOWER SEMICONDUCTOR LTD		5.40E-06	IL0010823792
FNMA POOL #FS3027 2.5% 12-01-2051 BEO		5.40E-06	US3140XJLH45
BUPA FINANCE 1.75% 14/06/2027		5.40E-06	XS2183141717
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029		5.40E-06	US67105HBA23

CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	5.39E-06 XS1808351214
BARCLAYS PLC .877% 28/01/2028	5.38E-06 XS2430951660
HUMANA INC 5.875% DUE 03-01-2033	5.37E-06 US444859BV38
GERMANY(FED REP) 0% NTS 15/12/2023 EUR0.01	5.37E-06 DE0001104867
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	5.35E-06 JP1103521JA8
SHIMADZU CORP	5.35E-06 JP3357200009
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	5.35E-06 XS2046595836
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	5.34E-06 US912810SR05
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	5.33E-06 FR0000187635
PROTECTIVE LIFE GF 5.248% SNR 13/01/2028GBP	5.33E-06 XS2565082901
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG	5.32E-06 US805564QW46
ADMIRAL GROUP PLC	5.31E-06 GB00B02J6398
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	5.30E-06 IT0005321325
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	5.30E-06 US25755TAL44
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	5.30E-06 US20268JAG85
SMR 2022-IND MTG TR COML MTG PASS THRU CTF CL E 9.8270	5.29E-06 US78458MAJ36
COREBRIDGE FINL INC SR NT 144A 3.85% 04-05-2029	5.28E-06 US21871XAE94
SANTANDER BK N A 8.197% DUE 12-15-2032	5.28E-06 US80290CBH60
FNMA POOL #FM9027 2.5% 10-01-2051 BEO	5.27E-06 US3140XDA556
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	5.27E-06 US91282CDL28
PVTPL ROCHE HLDGS INC 1.882% 03-08-2024	5.25E-06 US771196BU52
UNITED STATES TREAS 2.75% 02-28-2025	5.25E-06 US9128283Z13
PENSKE TRUCK FIXED 1.7% DUE 06-15-2026	5.24E-06 USU71000BD16
LA BANQUE POSTALE 0.5%-FRN 17/06/2026 EUR	5.24E-06 FR0013518024
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	5.24E-06 XS1492680902
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	5.23E-06 FR0013407236
NEWS CORP	5.23E-06 US65249B1098
FNMA POOL #AS7843 3% 09-01-2036 BEO	5.22E-06 US3138WHWD01
ENGIE SA GBP 5.625% 03/04/2053	5.22E-06 FR001400H1V0
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	5.22E-06 US912810QE10
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	5.20E-06 GB00BTHH2R79
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	5.20E-06 US03522AAH32
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032	5.20E-06 US015271AW93
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	5.20E-06 FR0014002WK3
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	5.19E-06 AT0000A2JAF6
FOX CORP COM	5.19E-06 US35137L2043
MEIJI HOLDINGS CO TEMP	5.19E-06 DU0B60DQV3D9
FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	5.19E-06 US3140KYBS24
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	5.19E-06 US912810QK79
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	5.18E-06 US912810RM27
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	5.17E-06 US912810SE91
DAIFUKU CO LTD NPV TEMP	5.16E-06 DU06250025D4
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	5.16E-06 FR0013250560
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	5.16E-06 US03330AAC62
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	5.16E-06 US25389JAV89
WH GROUP LTD	5.16E-06 KYG960071028
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	5.16E-06 XS1189263400
ROHM CO LTD	5.15E-06 JP3982800009
HALEON UK CAPITAL PLC 3.125% 03-24-2025	5.14E-06 US36264NAB01
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	5.14E-06 XS2187646901
ORIENTAL LAND CO LTD	5.14E-06 JP3198900007
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	5.13E-06 GB00BNNGP775
BANKINTER SA MTN .875% 08/07/2026	5.13E-06 ES0213679HN2
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	5.13E-06 US852060AT99
LA MONDIALE 0.75% T3 20/04/26 EUR100000	5.12E-06 FR0014000774
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	5.12E-06 US912810QD37
HUSQVARNA AB - B SHARES	5.11E-06 SE0001662230
VOLVO TREASURY AB 4.75% GTD SNR 15/06/26GBP	5.11E-06 XS2565900854
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	5.11E-06 US744573AU04
LCH_IRS BOFAGB2U 17/03/2032 NZD P 3MBBR / R 4.56% ARIR2	5.10E-06
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	5.09E-06 US3140XAUM20
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	5.09E-06 US912810SH23
INDUSTRIVARDEN AB SER C NPV	5.09E-06 SE0000107203
FRANCE(GOVT OF) .75% 25/02/2028	5.08E-06 FR001400AIN5
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	5.08E-06 US91282CAL54
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	5.08E-06 US12510HAD26
FUT DEC 24 EURO DOLLARS	5.08E-06
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	5.08E-06 US912810SD19
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	5.08E-06 US3133KLTH05
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	5.07E-06 US17275RAD44
LCH_IRS BOFAGB2U 21/09/2042 EUR P 1.796% / R 6MEURIB AR	5.07E-06
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	5.07E-06 US3140QFB322

UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	5.06E-06 US91282CEV90
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	5.05E-06 XS1396285279
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	5.05E-06 DE0001102408
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	5.04E-06 JP1103511J74
PHOENIX GP HLDGS ORD	5.04E-06 GB00BGXQNP29
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	5.04E-06 XS2464407860
ORANGE 0% SNR EMTN 04/09/2026 EUR	5.04E-06 FR0013444676
JAPAN(GOVT OF) 0.005% SNR 20/03/2027 JPY	5.04E-06 JP1051511N46
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	5.04E-06 FR0000571150
UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2021	5.04E-06 US91282CGH88
OBERBANK AG	5.03E-06 AT0000625108
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	5.03E-06 JP1201691K75
TRANSURBAN FINANCE 1.45% SNR SEC 16/05/29 EUR	5.02E-06 XS1997077364
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	5.02E-06 US912810TH14
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	5.02E-06 US30227FAL40
QANTAS AIRWAYS LIMITED	5.02E-06 AU000000QAN2
Income Due - PHP	5.02E-06
BEYONDSOFT ORD SHS A	5.01E-06 CNE100001B56
DAMARTEX SA	5.00E-06 FR0000185423
GEN MTRS FINL CO FIXED 6% DUE 01-09-2028	5.00E-06 US37045XEB82
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'	4.99E-06 XS2459127739
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	4.99E-06 XS2265531181
UNITED STATES T NOTE 3.0% 10-31-2025	4.99E-06 US9128285J52
SEK BNP PARIBAS A/C	4.98E-06
HSBC HOLDINGS PLC 4.787%-FRN SNR 10/03/32 EUR	4.98E-06 XS2597114284
JAPAN(GOVT OF) 0% T-BILL 29/05/2023 JPY	4.97E-06 JP1741401P27
JAPAN (20 YR TBOND 0.9% .9% 20/06/2042	4.96E-06 JP1201811N77
ZOZO INC	4.96E-06 JP3399310006
OCADO GROUP PLC	4.96E-06 GB00B3MBS747
MTR CORP	4.95E-06 HK0066009694
NOMURA HLDGS INC 3.103% DUE 01-16-2030	4.95E-06 US65535HAQ20
FORTUNE BRANDS HOME AND SECURITY	4.95E-06 US34964C1062
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	4.95E-06 US912810RZ30
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	4.94E-06 US9128286G05
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	4.94E-06 FR0014003513
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	4.94E-06 COL17CT03813
UNITED STATES TREAS NTS 2.0% 04-30-2024	4.94E-06 US912828X703
MANULIFE FINL CORP 4.15% DUE 03-04-2026	4.94E-06 US56501RAC07
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	4.94E-06 US912810QL52
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	4.93E-06 JP1051431L45
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	4.93E-06 US912828XZ81
SANTANDER UK GROUP FLTGT RT 6.833% DUE 11-21-2026	4.93E-06 US80281LAS43
UNITED STATES TREAS 2.25% DUE 10-31-2024	4.93E-06 US9128283D01
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	4.92E-06 US35565WBD39
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	4.92E-06 US912810SA79
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	4.92E-06 XS1435374126
CREDIT SUISSE GROUP	4.92E-06 CH0012138530
BANK AMER CORP 2.687% DUE 04-22-2032	4.91E-06 US06051GJT76
JAPAN(GOVT OF) 0% T-BILL 22/05/2023 JPY	4.91E-06 JP1741381P21
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	4.91E-06 US912810RC45
PVTPL BNP PARIBAS 2.871% 04-19-2032	4.91E-06 US09659W2P81
ICL GROUP LTD	4.91E-06 IL0002810146
CALL BONDOPT ROYCGB2L 12/04/2023 QUEENSLAND TREASUR	4.90E-06
UNITED STATES TREAS NTS 2.375% 12-31-2024	4.90E-06 US9128283P31
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	4.89E-06
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	4.89E-06 US9128286A35
ORICA LIMITED	4.88E-06 AU0000000R11
UTD STATES TREAS 2.125% DUE 09-30-2024	4.88E-06 US9128282Y56
OMAN GOV INTERNTL 5.625% 5.625% 17/01/2028	4.87E-06 XS1750113661
HSBC HLDGS PLC 6.254% 03-09-2034	4.87E-06 US404280DV88
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	4.86E-06 GB00B52WS153
ONEMAIN FINANCIAL ISSUANCE TRU SER 22-3ACL A 5.94% 05-1	4.84E-06 US68269PAA57
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	4.83E-06 US91282CFJ53
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% DUE 03-30-	4.83E-06 US58769JAG22
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	4.83E-06 DE0001102358
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	4.83E-06 US912828YE44
XCEL ENERGY INC 3.5% DUE 12-01-2049	4.82E-06 US98389BAX82
FUT MAR 27 CME 3MO SOFR	4.82E-06
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	4.82E-06 XS2402428770
PVTPL BDS LTD FLTGT RT SER 19-FLV4 CL AS 08-15-2036 BEO	4.81E-06 US05492KAC36
FNMA POOL #FM3801 3.5% 12-01-2046 BEO	4.81E-06 US3140X7GK92
OWENS CORNING INC	4.81E-06 US6907421019

ELEMENT FINANCIAL CORP	4.80E-06	CA2861812014
CREDIT AGRI (LDN) 1.75% SNR NPF 05/03/29EUR	4.80E-06	XS1958307461
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 5.26529%	4.79E-06	US68389FJZ80
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	4.79E-06	
HELLOFRESH SE	4.78E-06	DE000A161408
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	4.78E-06	US89115A2H42
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	4.77E-06	XS2345190263
SAMHALLSBYGGNADSDO 2.625% 31/12/2049	4.77E-06	XS2272358024
VODAFONE GROUP 3.25% 04/06/2081	4.76E-06	US92857WBV19
GILEAD SCIENCES 5.65% DUE 12-01-2041	4.76E-06	US375558AS26
JAPAN TBOND BDS .6% DUE 20/12/2023	4.76E-06	JP1103321DC2
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	4.76E-06	US05492QAE61
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	4.76E-06	
UNITED STATES TREAS BDS 3.375 05-15-2044REG	4.75E-06	US912810RG58
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	4.75E-06	US68268VAA35
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	4.74E-06	US78485WAC38
CBRE GI OPEN END FUND .5% 27/01/2028	4.74E-06	XS2286044024
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	4.73E-06	XS1023626671
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	4.72E-06	FR0010070060
FNMA POOL #BQ7737 2.0% 03-01-2051	4.72E-06	US3140KTS304
FNMA POOL #MA4204 2% 12-01-2040 BEO	4.72E-06	US31418DU678
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031	4.71E-06	US03040WAY12
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	4.71E-06	XS1514149159
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	4.71E-06	US06738EBM66
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	4.69E-06	XS2207976783
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	4.69E-06	IT0003256820
WELLTOWER INC 4.125% DUE 03-15-2029	4.69E-06	US95040QAH74
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	4.68E-06	GB0030880693
PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030	4.68E-06	US853254BP47
SINGAPORE GOVERNMENT 2.75% 01/03/2046	4.68E-06	SG31A7000004
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	4.68E-06	JP1201751M13
BSTN PPTYS LTD 3.4% DUE 06-21-2029	4.67E-06	US10112RBB96
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031	4.66E-06	US74834LBC37
UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP	4.66E-06	XS2291328735
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	4.65E-06	IT0005217390
FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R	4.65E-06	US3132DNF736
AVIVA 3.875%-FRN LT2 03/07/44 EUR	4.65E-06	XS1083986718
ENGIE 4% SNR EMTN 11/01/2035 EUR	4.65E-06	FR001400F1I9
TEMENOS AG	4.64E-06	CH0012453913
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	4.64E-06	US958254AD64
BANK AMER CORP 3.194% 07-23-2030	4.63E-06	US06051GHV41
MEDTRONIC GLOBAL HLDGS 4.25% 03-30-2028	4.63E-06	US58507LBB45
IBERDROLA FINANZAS 3.125% 22/11/2028	4.63E-06	XS2558916693
HISCOX 6.0% 22/09/2027	4.63E-06	XS2524678666
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	4.63E-06	US3140XJAR46
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	4.62E-06	US08181VAN55
RCI BANQUE 4.875% SNR 21/09/2028 EUR	4.61E-06	FR001400CRG6
CVS HEALTH CORP 5.125% 02-21-2030	4.60E-06	US126650DT42
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	4.60E-06	US12433UAQ85
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	4.60E-06	US059165EP12
UK TSY 2.75% 07/09/2024	4.60E-06	GB00BHFH458
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	4.60E-06	US87264ABL89
EASTMAN CHEM CO 1.5% DUE 05-26-2023	4.59E-06	XS1405783983
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A 8.:	4.59E-06	US193051AS82
BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	4.58E-06	US10112RBF01
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027	4.58E-06	US785592AS57
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	4.58E-06	US1248EPBR37
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	4.58E-06	NL0000102317
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	4.57E-06	XS2294155739
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	4.57E-06	IT0001278511
STARBUCKS CORP 4.75% 02-15-2026	4.57E-06	US855244BE89
IIDA GROUP HOLDING NPV	4.56E-06	JP3131090007
JPMORGAN CHASE & CO 3.702% 05-06-2030	4.56E-06	US46647PBD78
PRUDENTIAL FDG ASIA PLC 3.125% 04-14-2030	4.55E-06	US744330AA93
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	4.54E-06	US05492QAL05
MCDONALDS HOLDINGS CO JAPAN	4.54E-06	JP3750500005
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	4.54E-06	US90932LAG23
CALL SWO GBP GSILGB2X P 1DSONIA / R 4.941% SO230412GB4	4.53E-06	
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	4.51E-06	FR0013313582
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	4.51E-06	USL6388GHX18
KINDER MORGAN INC 5.2% 06-01-2033	4.51E-06	US49456BAX91
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	4.51E-06	FR0011962398

CHROME BIDCO S A S 3.5% 31/05/2028	4.50E-06 XS2343000241
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	4.50E-06 FR0010371401
AUTOROUTES DU SUD 3.25% 19/01/2033	4.50E-06 FR001400F8Z8
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG	4.49E-06 US69318FAJ75
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO	4.48E-06 US210518DP81
PROLOGIS EURO FIN 4.25% 31/01/2043	4.48E-06 XS2580271752
ORSTED A/S 3.25% 3.25% 13/09/2031	4.48E-06 XS2531569965
CALL BONDOPT WPACAU2F 21/04/2023 AUSTRALIAN GOVERN	4.48E-06
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	4.47E-06 US30040WAS70
FNMA POOL #CB1146 3% DUE 07-01-2051 REG	4.47E-06 US3140QLHY52
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	4.46E-06 US056054AJ89
AUSTRALIAN GOVT .25% 21/11/2025	4.46E-06 AU0000095457
CALL BONDOPT BNPAGB22 04/21/2023 US TREASURY N/B 1. 72	4.46E-06
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	4.45E-06 JP1103351E98
Outstanding Settlement Receipts - NOK	4.45E-06
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	4.44E-06 GB00BFWFPL34
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	4.44E-06 US15033XAQ97
FNMA POOL #FS3621 2.5% 11-01-2051 BEO	4.44E-06 US3140XKAX86
CANADA GOVT BD 1.5% 01/06/2026	4.44E-06 CA135087E679
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	4.43E-06 US50201DAD57
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	4.43E-06 GB00B6460505
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	4.43E-06 FR0013344751
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 7.2914	4.42E-06 US53218CAL46
TOROMONT INDUSTRIES LTD	4.42E-06 CA8911021050
UTD STATES TREAS FIXED .5% DUE 06-30-2027	4.42E-06 US912828ZV59
CALL BONDOPT MSLNGB2X 15/05/2023 BUNDESREPUB. DEUTS	4.41E-06
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	4.40E-06 JP1201461D98
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	4.40E-06 XS2401704189
BUONI POLIENNALI DEL TES 2.00% 01/02/28	4.40E-06 IT0005323032
PVTPL BLACKSTONE HLDGS FIN CO L L C 5.9%DUE 11-03-2027/1	4.40E-06 US09261BAJ98
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	4.39E-06 ES00000122E5
ORACLE CORP 3.6% DUE 04-01-2040 REG	4.39E-06 US68389XBW48
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBBSW AR	4.39E-06
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	4.38E-06 US35564LBD82
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	4.37E-06 US3140FXJJ25
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	4.36E-06 US59001ABD37
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	4.36E-06 US91823ABA88
VISA INC 1.5% 15/06/2026	4.35E-06 XS2479941499
KROGER CO 1.7% DUE 01-15-2031 BEO	4.34E-06 US501044DQ10
SWIRE PROPERTIES L HKD1	4.34E-06 HK0000063609
JAPAN 20 YEARS .4% 20/06/2040	4.34E-06 JP1201731L76
CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	4.33E-06 XS2051667181
KOBE BUSSAN CO LTD	4.33E-06 JP3291200008
ICAHN ENTERPRISES LP/CORP 5.25% DUE 05-15-2027	4.33E-06 US451102BZ91
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	4.33E-06 JP1201231AC0
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	4.32E-06 DE0001141810
HCP INC 3.25% DUE 07-15-2026	4.32E-06 US40414LAQ23
JAPAN (GOVT OF) BDS .4% 20/09/2040	4.32E-06 JP1201741LA9
BLACKROCK INC NT 2.1% 02-25-2032	4.31E-06 US09247XAS09
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	4.31E-06 XS0276103156
BROOKFIELD FINANCE I (UK) PLC AND BROOKFIELD FINANCE INC	4.31E-06 US11272BAA17
ALLSTATE CORP 5.25% DUE 03-30-2033	4.30E-06 US020002BK68
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21	4.30E-06 US912810QX90
GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01	4.30E-06 DE0001135275
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	4.30E-06 US01751EAC21
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	4.30E-06 DE0001102432
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	4.30E-06 US46647PDK93
PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS SR 21-1A CL A;	4.30E-06 US33938MAA71
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	4.29E-06 JP1201281B64
FRANCE(GOVT OF) 0.0% 25/11/2030	4.28E-06 FR0013516549
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	4.28E-06 DE0001141828
HP ENTERPRISE CO 5.9% 10-01-2024	4.28E-06 US42824CBL28
FUJI ELECTRIC CO LTD	4.27E-06 JP3820000002
WOLTERS KLUWER 3.75% SNR 03/04/2031 EUR	4.27E-06 XS2592516210
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	4.27E-06 JP1201491E67
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	4.26E-06 ES0000011868
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	4.26E-06 US20754PAC41
YAMATO HOLDINGS CO LTD	4.26E-06 JP3940000007
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	4.26E-06 US3140FXGL08
INDONESIA GOVT TBOND 7.5% 15/04/2040	4.26E-06 IDG000014101
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 0 45	4.26E-06
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	4.26E-06 IT0003934657

BIOGEN INC 2.25% DUE 05-01-2030	4.25E-06 US09062XAH61
EXTRA SPACE FIXED 5.7% 04-01-2028	4.25E-06 US30225VAJ61
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	4.24E-06 US046353AX64
FNMA POOL #FS1386 3% 10-01-2051 BEO	4.24E-06 US3140XGRG68
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	4.24E-06 US89179XAL91
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	4.23E-06 PL0000113783
CALL SWO AUD ANZBAU3M P 6MBBSW / R 3.52% SO300826AU	4.23E-06
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183	4.23E-06 DE0001141836
SEALED AIR CORP	4.23E-06 US81211K1007
LUCID GROUP INC	4.23E-06 US5494981039
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	4.23E-06 XS1995781546
ORANGE 8.5% NTS 01/03/31 USD1000'4	4.22E-06 US35177PAL13
F&G GLOBAL FDG .9% DUE 09-20-2024	4.22E-06 US30321L2B72
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	4.21E-06 US654744AD34
GNMA REMIC SER 2014-012 CL ZB 3.0% 01-16-2044	4.21E-06 US38378PE790
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 5.2	4.21E-06 US78449MAB28
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15	4.21E-06 US912810QU51
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	4.20E-06 GB00BMGR2809
SWIRE PACIFIC	4.20E-06 HK0019000162
PAN AMERICAN SILVER CORP	4.19E-06 CA6979001089
VODAFONE INTERNATI 3.75% GTD SNR 02/12/34 EUR	4.19E-06 XS2560495116
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE 0	4.18E-06 US88240TAA97
GERMANY(FED REP) 0.5% SNR 15/02/2028 EURO.01	4.18E-06 DE0001102440
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	4.18E-06 JP1400091G59
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK O	4.18E-06
ENCANA CORP 6.5% DUE 02-01-2038	4.18E-06 US292505AG96
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	4.17E-06 XS1175846580
GERMANY(FED REP) 0% SNR 05/04/24 EURO.01'179	4.17E-06 DE0001141794
FEDERAL HOME LN MTG CORP 2% 12-01-2041	4.16E-06 US3133KTYL87
JFIN CLO 2017-II LTD / JFIN CLO 5.95257%09-20-2029	4.16E-06 US46593CAA71
KROGER CO 5.4% DUE 01-15-2049	4.16E-06 US501044DM06
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	4.16E-06 GB00BL68HH02
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	4.15E-06 DE0001135481
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	4.15E-06 JP1400041B55
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	4.14E-06 JP1201501E99
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	4.14E-06 US038779AB06
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	4.14E-06 GB00BJQWYH73
DTD 832 2.875% DUE 05-31-2025 REG	4.14E-06 US9128284R87
WI TREASURY N/B 3.125% 08-15-2044	4.14E-06 US912810RH32
COVIVIO	4.13E-06 FR0000064578
UNITED STATES TREAS NTS 2.625% 04-15-2025	4.13E-06 US91282CEH07
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050	4.13E-06 US3133KKND71
CREDIT SUISSE GP 2.875%-FRN SNR 02/04/32EUR	4.12E-06 CH1174335740
NEMETSCHKE AG	4.10E-06 DE0006452907
COLOGIX CANADIAN I 5.68% NTS 25/01/2027 CAD1	4.10E-06 CA19521DAJ06
TOBU RAILWAY CO LTD	4.10E-06 JP3597800006
FNMA POOL #MA4468 3.5% 11-01-2051 BEO	4.09E-06 US31418D6E75
GNMAII POOL #MA5077 3.5% DUE 03-20-2048	4.09E-06 US36179TUA14
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	4.09E-06 JP1300631K78
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	4.09E-06 US9128284Z04
CANADIAN PACIFIC R COM NPV	4.09E-06 CA13645T1003
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-2C	4.09E-06 US3133AUDY11
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	4.07E-06 US912810QW18
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	4.07E-06 ES00000127G9
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	4.07E-06 US3140X53W14
ANCHORAGE CAP CLO 11 LTD / 8.26529% 07-22-2032	4.07E-06 US03330NAM65
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	4.06E-06 IT0005274805
UNITED STS TREAS NTS 0.5% 08-31-2027	4.06E-06 US91282CAH43
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR	4.06E-06
HIROSE ELECTRIC JPY	4.06E-06 JP3799000009
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	4.05E-06
TOAST INC	4.05E-06 US8887871080
TARGA RES CORP 6.5% DUE 02-15-2053	4.05E-06 US87612GAD34
FNMA POOL #FM8597 1.5% 09-01-2051 BEO	4.05E-06 US3140XCRT75
BULGARIA(NAT REP) 4.5% SNR MTN 27/01/2033 EUR	4.05E-06 XS2579483319
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	4.04E-06 US912810RB61
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	4.03E-06 USY6142NAC21
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	4.03E-06 ES00000123C7
AMGEN INC FIXED 3.15% 02-21-2040	4.02E-06 US031162CR97
MITSUI CHEMICALS INC	4.00E-06 JP3888300005
BQE FED CRED MUT 4.125% SNR 13/03/2029 EUR	4.00E-06 FR001400GGZ0
CALL BONDOPT ROYCEB2L 11/04/2023 AUSTRALIAN GOVERN	4.00E-06

PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO	4.00E-06 US55903VAL71
FHLMC POOL #QC7206 1.5% 09-01-2051	4.00E-06 US3133ASAF03
JAPAN (20 YR TBOND .4% 20/06/2041	3.99E-06 JP1201771M76
STRYKER CORP 0% NTS 26/11/2027 EUR100000	3.99E-06 XS1914502304
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	3.99E-06 GB00BMBL1G81
GERMANY(FEDERAL REPUBLIC) 0.2% NTS EUR1000 14/06/2024	3.98E-06 DE0001104883
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	3.98E-06 US92329YAL02
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	3.97E-06 US912810PW27
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	3.97E-06 US31417VW330
GENERAL MILLS INC 3.907% 04-13-2029	3.97E-06 XS2605914105
PUT BONDOPT MSLNGB2X 06/06/2024 FRANCE (GOVT OF) 0 66	3.96E-06
PRIN FINL GROUP 2.125% DUE 06-15-2030	3.96E-06 US74251VAS16
EXOR NV EURO.01	3.95E-06 NL0012059018
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	3.95E-06 CA135087H722
AROUNDTOWN SA	3.94E-06 LU1673108939
UBS GROUP AG 4.625%-FRN SNR 17/03/28 EUR	3.94E-06 CH1255915006
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	3.94E-06 US3137G0PS26
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	3.93E-06 US3620AC4K71
FCA BANK S.P.A. NOTE .125% 16/11/2023	3.93E-06 XS2258558464
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	3.93E-06 IT0005413171
AKITA BIDCO S.A TERM LOAN 10/11/2025	3.93E-06 A00000039GKJ
UTD STATES TREAS 1.75% DUE 12-31-2026	3.92E-06 US912828YX25
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	3.92E-06 US842434CX83
ORACLE CORP 6.15% DUE 11-09-2029	3.92E-06 US68389XCH61
LAND SEC.CAP.MKTS. 4.875%-VAR 15/09/2034GBP	3.92E-06 XS2597544290
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20	3.91E-06 US912828ZF00
KOREA(REPUBLIC OF) 3% SNR 10/09/2024 KRW10000	3.91E-06 KR103502G495
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	3.91E-06 ES0000012411
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	3.91E-06 US437076CT73
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	3.90E-06 XS2254262285
STATE GRID OVERSEAS INV (BVI) MTN 1.303%DUE 05/08/2032	3.90E-06 XS2152935214
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	3.90E-06 USQ8940FAA23
NUH CIMENTO SANAYI AS	3.90E-06 TRANUHCM91F0
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2	3.90E-06 US78449MAA45
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	3.88E-06 FR0013404969
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	3.88E-06 DE0001102390
EVERSOURCE ENERGY 4.6% DUE 07-01-2027	3.88E-06 US30040WAR97
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBSBW / R 3.862% AR	3.88E-06
UTD STATES TREAS 1.375% DUE 08-31-2026	3.88E-06 US912828YD60
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	3.87E-06 US912810QT88
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	3.87E-06 DE0001102507
AT&T INC 4.8% DUE 06-15-2044	3.86E-06 US00206RCG56
OTSUKA CORPORATION	3.85E-06 JP3188200004
JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000	3.85E-06 JP1051371JA0
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	3.85E-06 US25265LAE02
REECE LIMITED	3.85E-06 AU000000REH4
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	3.84E-06 XAL5000DAC10
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	3.84E-06 IT0004923998
GOLDMAN SACHS FIXED 2.615% 04-22-2032	3.84E-06 US38141GYB49
JAPAN (20 YR T-BOND 1.1% 20/09/2042	3.84E-06 JP1201821NA5
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030	3.84E-06 US893574AP88
Indonesian rupiah	3.83E-06
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	3.83E-06 US912810RK60
DEMANT A S	3.83E-06 DK0060738599
TELECOM ITALIA SPA	3.83E-06 IT0003497168
KEIO CORP	3.82E-06 JP3277800003
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35 USD1	3.82E-06 XS2214238441
JUST EAT TAKEAWAY EURO.04	3.82E-06 NL0012015705
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	3.81E-06 GB00B16NNR78
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	3.81E-06 ES00000124W3
ROMANIA(REP OF) 6.625% SNR SEC 17/02/28 USD	3.81E-06 XS2571922884
FNMA POOL #CB4917 5.5% 10-01-2052 BEO	3.80E-06 US3140QQPB54
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	3.80E-06 CA135087L443
HARGREAVES LANSDOWN PLC	3.80E-06 GB00B1V20M25
MSTB03 WEST PAC	3.80E-06
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	3.80E-06 US30711X5V23
TOWA BANK LTD	3.80E-06 JP3622400004
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	3.79E-06 US912810SC36
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	3.79E-06 IT0001174611
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	3.79E-06 US36962G3P70
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	3.79E-06 DE0001102416
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	3.78E-06 US912810RY64

FRANCE(GOVT OF) 3.25% SNR 25/05/2045	EUR1	3.78E-06	FR0011461037
SSE PLC 2.875% SNR 01/08/2029	EUR	3.77E-06	XS2510903862
NEW WORLD DEVELOPMENT CO LTD		3.77E-06	HK0000608585
PVTPL KAISER ALUM CORP 4.625% DUE	03-01-2028/11-26-21	3.77E-06	US483007AJ91
DEUCE FINCO PLC 5.5% 15/06/2027	GBP	3.76E-06	XS2351480996
FASTIGHETS AB BALD SER B NPV POST SPLIT		3.76E-06	SE0017832488
ELANCO ANIMAL HEALTH INC		3.76E-06	US28414H1032
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	3.74E-06	IT0003535157
COTE D'IVOIRE 6.125% SNR 15/06/2033	USD	3.74E-06	XS1631415400
KINNEVIK AB		3.74E-06	SE0015810247
PVTPL EAST OHIO GAS CO 2.0%	06-15-2030	3.73E-06	US27409LAC72
FEDERAL HOME LOAN MORTGAGE CORP 2%	09-01-2051	3.73E-06	US3132DWC872
DEUTSCHE TELEKOM I 1.5% GTD SNR	03/04/2028 EUR	3.73E-06	XS1382791975
SUMCO CORPORATION		3.72E-06	JP3322930003
JAPAN(GOVT OF) 0.7% SNR 20/09/38	JPY50000	3.72E-06	JP1201661JA3
NATWEST GROUP PLC 3.619%-FRN SNR	29/03/29 GBP	3.72E-06	XS2449910921
CODELCO INC CORP 3.7% 01-30-2050		3.72E-06	USP3143NBF08
CMO SSER 15-DNA3 CL B DUE 04-25-2028	BEO	3.71E-06	US3137G0GZ69
UK(GOVT OF) 0.375% BDS 22/10/26	GBP1000	3.71E-06	GB00BNNGP668
UNITED STATES TREAS BDS 3% DUE	05-15-2047 REG	3.70E-06	US912810RX81
SBI HOLDINGS INC NPV		3.70E-06	JP3436120004
MARB BOND CO PLC 3.95% GTD SNR 29/01/31	USD	3.70E-06	USG5825AAC65
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032	EUR1000	3.70E-06	ES0000012K20
JAPAN (GOVERNMENT OF)	2.0% 20/03/2042	3.70E-06	JP1300361C33
ITALY(REP OF) 4.75% SNR 01/08/23	EUR1000	3.70E-06	IT0004356843
NESTLE HLDGS INC 2.125% GTD SNR 04/04/27	GBP	3.69E-06	XS2464407514
CENOVUS ENERGY INC 5.4%	06-15-2047	3.69E-06	US15135UAR05
KNORR BREMSE AG		3.68E-06	DE000KBX1006
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	3.68E-06	IT0005001547
KOSE CORP		3.68E-06	JP3283650004
INTERCONTINENTAL EXCHANGE INC 2.65%	09-15-2040	3.68E-06	US45866FAP99
CROWN CASTLE INC 5.0%	01-11-2028	3.68E-06	US22822VBA89
TRANE TECHNOLOGIES FING LTD 2.25%	03-03-2033	3.68E-06	US892938AA96
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24	EUR1000	3.68E-06	ES00000126B2
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO		3.67E-06	
HEINEKEN NV 3.875% SNR 23/09/2030	EUR	3.67E-06	XS2599730822
GRAB HOLDINGS LTD		3.67E-06	KYG4124C1096
BANK AMER CORP 2.482% 09-21-2036		3.67E-06	US06051GKC23
UNITED STATES TREAS BDS 3% DUE	02-15-2047 REG	3.67E-06	US912810RV26
GOLDMAN SACHS GROUP INC 3.814% DUE	04-23-2029	3.66E-06	US38141GWW21
CALL BONDOPT MSLNGB2X 08/05/2023	FRANCE (GOVT OF) 0 8%	3.66E-06	
FNMA POOL #FS0956 2% 01-01-2042	BEO	3.66E-06	US3140XGB243
BANIJAY ENTERTA 3.5% 01/03/2025	3.5% 01/03/2025	3.65E-06	XS2112340679
JAPAN (20 YR TBOND .8% 20/03/2042		3.65E-06	JP1201801N46
INTESA SANPAOLO 3.25% SNR MTN 23/09/24	USD	3.65E-06	US46115HBJ59
FNMA POOL #MA4120 2.5% 09-01-2050	BEO	3.64E-06	US31418DSJ27
ITALY(REP OF) 2.5% BDS 01/12/24	EUR1000	3.64E-06	IT0005045270
PVTPL HIGHBRIDGE LOAN MANAGEMENT LTD	SER 7A-2015 C	3.64E-06	US40437RAD17
ODAKYU ELECTRIC RAILWAY CO		3.64E-06	JP3196000008
CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031	BEO	3.64E-06	US209111GA54
FRANCE(GOVT OF) 1% SNR 25/11/2025	EUR1'REGS	3.63E-06	FR0012938116
FNMA POOL #BE5651 3% 02-01-2047	BEO	3.63E-06	US3140FRH574
CANADA GOVT 1.5% 01/12/2031		3.63E-06	CA135087N266
DEUTSCHE BK AG N Y FIXED 3.035% DUE	05-28-2032	3.63E-06	US251526CK32
SCHNEIDER ELECTRIC 3.125% SNR 13/10/2029	EUR	3.62E-06	FR001400F703
INTL PETROLEUM COR 7.25% SNR 01/02/2027	USD1	3.62E-06	NO0012423476
UNITED STATES TREAS BDS	2.875% DUE 11-15-2046	3.62E-06	US912810RU43
LCH_OIS CHASUS33 17/03/2052	GBP P 1.442% / R 1DSONIA 404	3.62E-06	
FABBRICA ITALIANA 5.625% 01/08/2027		3.62E-06	XS2436585355
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A		3.62E-06	US30212PAS48
AUTOZONE INC 4.75% 08-01-2032		3.62E-06	US053332BB79
FUT DEC 26 CME 3MO SOFR		3.61E-06	
PVTPL SUMMIT MIDSTREAM HLDGS LLC 8.5%	10-15-2026	3.61E-06	US86614WAE66
UK(GOVT OF) 4.5% SNR 07/12/2042	GBP1000	3.61E-06	GB00B1VWPJ53
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025	EUR1000	3.61E-06	ES00000126Z1
PVTPL CMO CHC COML MTG TR FLTGT RT SER 2019-CHC CL E 06-		3.61E-06	US162665AN31
FIRSTSERVICE CORP COM NPV		3.61E-06	CA33767E2024
BPCE 3.5% SNR EMTN 25/01/28	EUR	3.61E-06	FR001400FB06
UTD PARCEL SVC INC 6.2% DUE 01-15-2038		3.60E-06	US911312AJ59
UNITED STATES TREAS BDS DTD 11/15/2012	2.75% DUE 11-15-	3.60E-06	US912810QY73
FHLMC GOLD Q45872 3.0% 01-01-2047		3.60E-06	US3132WKQ275
SCOUT24 SE		3.59E-06	DE000A12DM80

MACQUARIE BANK 1.125% SNR 15/12/25	GBP1000	3.58E-06	XS2329146539
MONETARY AUTH OF SING 3.375%	01/09/2033	3.58E-06	SG3261987691
NETHERLANDS TBOND 2.0%	15/07/2024 TBOND	3.57E-06	NL0010733424
STRYKER CORP 0% NTS 26/11/2030	EUR100000	3.57E-06	XS1914502643
JAPAN(GOVT OF) 1.9% SNR 20/09/42	JPY50000	3.57E-06	JP1300371C98
JAPAN(GOVT OF) 2.1% SNR 20/12/29	JPY50000	3.57E-06	JP12011419C6
JAPAN(GOVT OF) 0% T-BILL 03/07/2023	JPY	3.57E-06	JP1741471P30
JPMORGAN CHASE & CO 4.565%	06-14-2030	3.57E-06	US46647PDF09
WASTE CONNECTIONS FIXED 2.95% DUE	01-15-2052	3.55E-06	US94106BAD38
MCDONALD'S CORP 0.25% SNR MTN 04/10/28	EUR	3.55E-06	XS2393236000
FRANCE(GOVT OF) 0% SNR 25/02/2024	EUR1'REGS	3.55E-06	FR0014001N46
PUT BONDOPT MSLNGB2X 15/08/2025	FRANCE (GOVT OF) 0 62	3.55E-06	
JAPAN(GOVT OF) 2.1% SNR 20/06/29	JPY50000	3.55E-06	JP1201121975
ITALY(REP OF) 2.65% BDS 01/12/27	EUR1000	3.55E-06	IT0005500068
JAPAN(GOVT OF) 2.1% SNR 20/09/29	JPY50000	3.54E-06	JP1201131990
CREDIT AGRICOLE SA 5.75%-FRN 29/11/2027	GBP	3.54E-06	FR001400E920
NATL EXPRESS GRP 4.25%-FR SUB PERP	GBP100000	3.54E-06	XS2259808702
FRAPORT AG 2.125% SNR 09/07/27	EUR1000	3.54E-06	XS2198879145
ELDORADO RESORTS 6.25% DUE 07-01-2025		3.54E-06	US28470RAH57
MEXICO CY ARPT TR 4.25% 31/10/2026		3.53E-06	USP6629MAA01
NORTHEASTERN UNIV 2.894%	10-01-2050	3.53E-06	US664675AT20
VENTURE CORPORATION LTD		3.53E-06	SG0531000230
GNMAII POOL #MA3736 SER 2046 3.5% DUE	06-20-2046 REG	3.53E-06	US36179SEH67
ITALY(REP OF) 3% SNR 01/08/2029	EUR1000	3.53E-06	IT0005365165
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE	12-25-2057	3.52E-06	US3136B02D78
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025	EUR0.01	3.52E-06	BE0000334434
GERMANY(FED REP) 1.3% BDS 15/10/2027	EUR0.01	3.52E-06	DE0001141869
CSL FIN PLC GTD SR NT 144A 3.85%	04-27-2027	3.51E-06	US12661PAA75
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC	SWU01	3.51E-06	
NOBEL BIOCARE AB 3.125% 15/06/2028		3.51E-06	XS2355515516
MARTIN MARIETTA 2.4% DUE 07-15-2031		3.51E-06	US573284AW62
BUNDESREPUB. DEUTSCHLAND TBOND .5%	15/02/2025	3.51E-06	DE0001102374
FEDERAL HOME LN MTG CORP POOL #G08741 3%	01-01-2047 BI	3.51E-06	US3128MJZF08
FEDERAL HOME LN MTG CORP POOL #RA3513	2.5% DUE 09-01	3.50E-06	US3133KJ3W01
UK(GOVT OF) 4.25% GILT GTD 07/09/39	GBP	3.50E-06	GB00B3KJDS62
JAPAN(GOVT OF) 2.1% SNR 20/09/28	JPY50000	3.49E-06	JP1201051891
OPEN HOUSE GROUP CO LTD		3.49E-06	JP3173540000
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040		3.48E-06	JP1201721L45
SPAIN(KINGDOM OF) BDS 5.15%	31/10/2044	3.48E-06	ES00000124H4
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026	EUR1000	3.48E-06	ES00000128H5
JAPAN (20 YR TBOND .5% 20/12/2041		3.47E-06	JP1201791N14
KON KPN NV 0.875% SNR MTN 15/11/33	EUR	3.47E-06	XS2406890066
JAPAN(GOVT OF) 2.3% SNR 20/06/27	JPY50000	3.47E-06	JP1200951760
KLEOPATRA FINCO 01/03/2026 4.25%	01/03/2026	3.46E-06	XS2298381307
BONOS Y 0.0% 31/01/2025		3.46E-06	ES0000012F92
NATIONAL GRID 4.275% SNR 16/01/2035	EUR	3.46E-06	XS2576067081
RAKUTEN GROUP INC		3.46E-06	JP3967200001
FRANCE(GOVT OF) 0% BDS 25/02/2025	EUR1'REGS	3.46E-06	FR0014007TY9
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM	ESCRO 7.75%	3.46E-06	US97382WAA18
PACCAR FIN EUROPE 3.25% SNR EMTN	29/11/25 EUR	3.46E-06	XS2559453431
AUTOSTRADE 4.75% SUST/LKD 24/01/31	EUR	3.46E-06	XS2579897633
JAPAN(GOVT OF) 2.3% SNR 20/03/40	JPY50000	3.46E-06	JP1300321A34
SP POWER ASSETS 3.25% 24/11/2025		3.45E-06	XS1323910254
SG HOLDINGS CO LTD		3.45E-06	JP3162770006
OCADO GROUP PLC 3.875% GTD SNR 08/10/26	GBP	3.45E-06	XS2393761692
LCH_IRS BOFAGB2U 20/12/2027 EUR P 2.595%	/ R 6MEURIB AR	3.44E-06	
HOSHIZAKI CORP		3.44E-06	JP3845770001
CALL BONDOPT ANZBAU3M 11/04/2023	TREASURY CORP VICT	3.43E-06	
10184100 IRS WBC NZD 020226 PFXD 4.56	RFLT 3BKBM	3.43E-06	DU0101841004
NATL AUSTRALIA BK 5.132% DUE 11-22-2024		3.43E-06	US63254ABG22
SPAIN(KINGDOM OF) 0% BDS 31/05/2025	EUR1000	3.43E-06	ES0000012K38
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE	22/01/2028	3.42E-06	GB00B84Z9V04
ENERGY TRANSFER LP 5.55% DUE 02-15-2028	BEO	3.42E-06	US29273VAP58
JAPAN(GOVT OF) 2.1% BDS 20/12/26	JPY10000000	3.41E-06	JP12009216C0
MARBLE PT CLO XX LTD 23/04/2034 0%	04-23-2034	3.41E-06	US566069AJ98
ENEL FIN INTL N V 2.25% DUE 07-12-2031		3.41E-06	US29278GAP37
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L	SER 20-1A CLS B	3.41E-06	US12510HAG56
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB	/ R 2.996% AR	3.41E-06	
SPAIN(KINGDOM OF) 0% BDS 31/01/2028	EUR1000	3.40E-06	ES0000012I08
CANADA(GOVT OF) 0.25% BDS 01/03/2026	CAD	3.40E-06	CA135087L518
GNMAII POOL #MA5263 3.5% DUE 06-01-2048	REG	3.40E-06	US36179TZ403
JAPAN(GOVT OF) 2% SNR 20/03/27	JPY50000'93	3.40E-06	JP1200931739

JAPAN(GOVT OF) 2.2% SNR 20/06/26	JPY50000	3.40E-06	JP1200891685
ITALY(REP OF) 1.25% SNR 01/12/26	EUR1000	3.40E-06	IT0005210650
FREDDIE MAC STACR REMIC TR SER 2022-DNA2CL M-1A 144A 5.		3.39E-06	US35564KRE19
GERMANY(FED REP) 5.5% SNR 04/01/2031	EUR0.01	3.39E-06	DE0001135176
CLOROX CO 4.6% 05-01-2032		3.39E-06	US189054AZ21
EXELON CORP 5.15% 03-15-2028		3.39E-06	US30161NB90
ITALY(REP OF) 4.75% SNR 01/09/28	EUR1000	3.39E-06	IT0004889033
GERMANY(FED REP) 0.5% SNR 15/08/2027	EUR0.01	3.38E-06	DE0001102424
DIRECT LINE INS GR 4.75%-FR SUB PERP	GBP200000	3.38E-06	XS1728036366
GNMAII POOL #MA8425 3.5%	DUE 11-20-2052 REG	3.38E-06	US36179XLE49
LOWES COS INC 3% DUE 10-15-2050		3.38E-06	US548661DZ79
WESTLAKE AUTOMOBILE RECEIVABLES TR AUTO RECEIVABLES E		3.38E-06	US96043FAF09
JAPAN(GOVT OF) 2.3% SNR 20/03/26	JPY50000	3.37E-06	JP1200861647
UK(GOVT OF) 0.5% SNR 22/10/2061	GBP1000	3.37E-06	GB008MBL1D50
CANADA(GOVT OF) 1.5% BDS 01/06/2031	CAD	3.37E-06	CA135087M276
INTEL CORP 5.625% 02-10-2043		3.37E-06	US458140CH18
BARCLAYS PLC 8.407%-FRN SUB 14/11/32	GBP	3.37E-06	XS2552367687
BONOS Y OBLIG DEL 0.0% 31/01/2026		3.36E-06	ES0000012G91
RENTOKIL INITIAL F 3.875% GTD SNR	27/06/27 EUR	3.36E-06	XS2494945939
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039	BE	3.36E-06	US59259YBY41
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202		3.36E-06	US842400HS51
NBN CO LIMITED 4.125% SNR MTN 15/03/29	EUR	3.36E-06	XS2590621103
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE1.55% DUE 01-C		3.36E-06	US59217HEP82
JAPAN(GOVT OF) 2.1% SNR 20/03/26	JPY50000	3.35E-06	JP1200851630
GIVAUDAN FINANCE 1.0% 22/04/2027		3.35E-06	XS2126169742
PUT SWO USD MSLNGB2X P 3.08% / R 1DSOFR	SO231013US30	3.35E-06	
GERMANY(FEDERAL 0.0% 09/10/2026		3.35E-06	DE0001141844
T-MOBILE USA INC 4.95% DUE 03-15-2028		3.35E-06	US87264ACZ66
KEISEI ELECTRIC RAILWAY CO		3.35E-06	JP3278600006
MORGAN STANLEY 3% SNR MTN 07/02/2024	CAD	3.35E-06	CA6174468D43
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	01-01-2052	3.35E-06	US3140M9X516
ABB FIN USA INC 3.8% DUE 04-03-2028		3.35E-06	US00037BAF94
UNITED STATES TREAS BDS DTD 00247 2.5%	DUE 02-15-2046 RI	3.34E-06	US912810RQ31
JAPAN(GOVT OF) 2% SNR 20/12/25	JPY50000'84	3.34E-06	JP1200841615
MORGAN STANLEY 4.656%-FRN SNR 02/03/29	EUR	3.34E-06	XS2595028536
FRANCE(GOVT OF) 4% SNR 25/04/2055	EUR1	3.34E-06	FR0010171975
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 0:		3.34E-06	US03328WAY49
BANK OF CN LTD HK 3.875% SNR MTN	30/06/25 USD	3.33E-06	XS1252209249
PVTPL COTY INC 5% DUE	04-15-2026/04-21-2021 BEO	3.33E-06	US222070AE41
AVOLON HLDGS FDG 4.375% DUE 05-01-2026		3.33E-06	US05401AAG67
WABTEC TRANSN NETH 1.25% 03/12/2027		3.33E-06	XS2345035963
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE	07-15	3.33E-06	US14316EAU38
UNITED STATES TREAS BDS DTD 02/15/2001	5.375 15 FEB 2031	3.33E-06	US912810FP85
SPI 200 2306 FUT		3.33E-06	DU00SPI23069
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32	AUD1000	3.32E-06	AU0000075681
INTERCONTINENTAL 2.1% DUE 06-15-2030		3.32E-06	US45866FAK03
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS	BOOK EN 5.5%	3.32E-06	US44891ACB17
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK		3.32E-06	
FUT MAR 25 CME 3MO SOFR		3.31E-06	
UK(GOVT OF) 4.25% SNR 07/03/36	GBP1000	3.31E-06	GB0032452392
UK(GOVT OF) 4% GILT 22/1/2060	GBP0.01	3.31E-06	GB00B54QLM75
JPMORGAN CHASE & CO SR NT FIXED/FLTG	2.595% 02-24-2021	3.31E-06	US46647PCV67
ITALY(REP OF) 5% SNR 01/03/2025	EUR1000	3.31E-06	IT0004513641
WESTERN MIDSTREAM OPERATING LP 6.15%	04-01-2033	3.31E-06	US958667AE72
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	3.30E-06	JP1200781563
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	3.30E-06	US912810RS96
MED TR 2021-MDLN COML MTG PASS THRU CTF CL G 9.935% 1:		3.30E-06	US58403YBA38
GOLDMAN SACHS GROUP INC NT FXD/FLTG	3.615% 03-15-20:	3.30E-06	US38141GZR81
OIS BOFAUS6S 15/12/2026 THB P 1% / R 1DTHBRO SWU01NRT4		3.30E-06	
UNION PAC CORP 3.375% DUE 02-01-2035		3.30E-06	US907818EB01
ECOPETROL S A 6.875% DUE 04-29-2030	REG	3.30E-06	US279158AN94
PVTPL VISTRA OPERATIONS CO LLC 5.125%	DUE 05-13-2025 BE	3.29E-06	US92840VAL62
MEM 2.955% DUE 01-01-2050		3.29E-06	US586054AD08
EXELON CORP SR NT 3.35% 03-15-2032		3.29E-06	US30161NBE04
VICI PPTYS LP 4.95% DUE	02-15-2030 BEO	3.29E-06	US925650AC72
UK(GOVT OF) 4.25% SNR 07/12/55	GBP1000	3.29E-06	GB00B06YGN05
LENDLEASE CORPORATION LIMITED		3.29E-06	AU000000LLC3
CANADA(GOVT OF) 0.25% BDS 01/04/2024	CAD1	3.28E-06	CA135087L690
DAVITA INC		3.28E-06	US23918K1088
GEORGIA PWR CO 4.75% DUE 09-01-2040		3.27E-06	US373334JS15
GERMANY(FED REP) 1% SNR 15/08/2025	EUR0.01	3.27E-06	DE0001102382
UNITED STATES TREAS NTS FIXED 2.625%	12-31-2025	3.27E-06	US9128285T35

AUSTRALIAN GOVERNMENT 4.25%	21/04/2026	3.27E-06	AU000XCLWAI8
EDP FINANCE BV 1.875% SNR 21/09/2029	EUR	3.27E-06	XS2459544339
ESB FINANCE DAC 1% GTD SNR 19/07/2034	EUR	3.26E-06	XS2432544349
VICI PROPERTIES LP NEW ISSUE 3YR	4.375% 05-15-2025	3.26E-06	US925650AA17
ITALY(REP OF) 5% SNR 01/08/2039	EUR1000	3.26E-06	IT0004286966
AMERICAN WTR CAP CORP SR NT 3.25%	06-01-2051	3.26E-06	US03040WAZ86
WIND RIV 2019-3 CLO LTD / WIND RIV	3.58431% 04-15-2031	3.25E-06	US97314JAG04
LCH_IRS BOFAGB2U 11/06/2026	CAD P 3.004% / R 3MCDOR ARI	3.25E-06	
JAPAN(GOVT OF) 1.6% SNR 20/06/32	JPY50000	3.25E-06	JP1201391C86
CALL SWO GBP GSILGB2X P 1DSONIA / R 4.24%	SO230419GB42	3.25E-06	
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	3.24E-06	JP1300331A99
LCH_IRS BOFAGB2U 09/08/2024	AUD P 3MBBSW / R 3.56% ARII	3.24E-06	
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR	SO250307JP26C	3.24E-06	
ITALY(REP OF) 4.5% SNR 01/03/2024	EUR1000	3.24E-06	IT0004953417
JAPAN (20 YEAR ISSUE) .4% 20/03/2039		3.24E-06	JP1201681K44
RENEAS ELECTRONICS CORP 2.17%	11-25-2026	3.23E-06	US75972BAB71
CHIBA BANK LTD JPY		3.21E-06	JP3511800009
KLEPIERRE 2% SNR EMTN 12/05/2029	EUR	3.21E-06	FR0013512233
BECHTLE AG		3.20E-06	DE0005158703
BX COML MTG TR FLTGT RT 7.04157% DUE	10-15-2037	3.20E-06	US12433YAN76
LCH_IRS BOFAGB2U 05/07/2023	EUR P 1.423% / R 6MEURIB AR	3.20E-06	
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	05-01-2051	3.20E-06	US3140QKN871
IHS NETH HOLDCO BV 8.0% 18/09/2027		3.19E-06	XS2051106073
JAPAN T-BOND 0.5% 20/12/2024		3.19E-06	JP1103361EC6
JAPAN (20 YR .5% 20/09/2041		3.19E-06	JP1201781MA3
FED HOME LN MTG 2.5% DUE 02-01-2051		3.19E-06	US3133KLA494
JAPAN(GOVT OF) 0.3% SNR 20/12/25	JPY50000	3.19E-06	JP1103411FC6
LCH_IRS BOFAGB2U 07/05/2024	AUD P 3MBBSW / R 3.728% AR	3.18E-06	
JAPAN(GOVT OF) 0.6% SNR 20/06/24	JPY50000	3.18E-06	JP1103341E67
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025		3.18E-06	JP1103381F34
BX COML MTG TR FLTGT RT 7.69157% DUE	10-15-2037	3.18E-06	US12433YAQ08
COFIROUTE 0.75% BDS 09/09/28	EUR10000	3.18E-06	FR0013201134
FNMA POOL #BN3625 4.0% DUE 01-01-2049		3.18E-06	US3140JLA384
LCH_IRS BOFAGB2U 22/12/2034	EUR P 2.895% / R 6MEURIB AR	3.18E-06	
ITALY(REP OF) 7.25% SNR 01/11/26	EURO.01	3.17E-06	IT0001086567
JAPAN(GOVT OF) 0.1% SNR 20/09/26	JPY50000	3.17E-06	JP1103441G98
TOSOH CORPORATION		3.17E-06	JP3595200001
LAS VEGAS SANDS 3.9% DUE 08-08-2029		3.16E-06	US517834AF40
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26	EUR1000	3.16E-06	ES0000012729
PERRIGO FIN UNLTD FIXED 3.15% DUE	06-15-2030	3.16E-06	US71429MAC91
ITALY(REP OF) 5% SNR 01/09/2040	EUR1000	3.16E-06	IT0004532559
ITALY(REP OF) 2.5% SNR 15/11/2025	EUR1000	3.16E-06	IT0005345183
TTM TECHNOLOGIES 4% DUE 03-01-2029		3.16E-06	US87305RAK59
GERMANY(FED REP) 4.75% SNR 04/07/28	EURO.01	3.16E-06	DE0001135085
SCHNEIDER ELECTRIC 3.5% SNR EMTN	09/11/32 EUR	3.15E-06	FR001400DTA3
LCH_IRS BOFAGB2U 05/05/2051	EUR P 1.32% / R 6MEURIB ARIF	3.15E-06	
PVTPL HYUNDAI CAPITAL SERVICES 3.625%	08-29-2027	3.15E-06	US44920UAL26
ITALY(REP OF) 1.75% SNR 01/07/24	EUR1000	3.15E-06	IT0005367492
CYBERAGENT INC		3.14E-06	JP3311400000
BQE FED CRED MUT 5.125% LT2 13/01/2033	EUR	3.14E-06	FR001400F323
DIAGEO CAP PLC 5.5% DUE 01-24-2033		3.14E-06	US25243YBH18
UNILEVER CAP CORP 2.625% DUE 08-12-2051	BEO	3.14E-06	US904764BR72
KBC GROEP NV 4.375%-FRN SNR 23/11/27	EUR	3.13E-06	BE0002900810
NATWEST GROUP PLC 2.105%-FRN LT2	28/11/31 GBP	3.13E-06	XS2346516250
UK(GOVT OF) 3.75% GILT 22/07/52	GBP	3.13E-06	GB00B6RNH572
BACHEM HOLDING AG CHFO.01 REGD SUBD		3.13E-06	CH1176493729
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030	USD	3.13E-06	US80007RAL96
ORACLE CORP FIXED 2.8% DUE 04-01-2027		3.13E-06	US68389XBU81
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	03-01-2051	3.12E-06	US3132DWBC64
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	3.12E-06	GB00B39R3707
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029		3.12E-06	US836205BA15
SNAM SPA 0.75% SNR EMTN 17/06/30	EUR	3.12E-06	XS2190256706
PVTPL MIZRAHI TEFAHOT BK 07/04/2031	3.077% 04-07-2031	3.12E-06	IL0069508369
NIHON M&A CENTER HOLDINGS INC		3.12E-06	JP3689050007
JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	3.12E-06	JP1201591GC4
SCHNEIDER ELECTRIC 3.25% SNR EMTN	09/11/27 EUR	3.12E-06	FR001400DT99
JAPAN(GOVT OF) 2.2% SNR 20/09/27	JPY50000	3.11E-06	JP1200971792
LCH_IRS BOFAGB2U 21/06/2031	CAD P 3MCDOR / R 3.61% ARIF	3.11E-06	
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035	.8231:	3.11E-06	US81375WGV28
ITALY(REP OF) 0.25% BDS 15/03/28	EUR1000	3.11E-06	IT0005433690
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029	AUD100	3.10E-06	AU3TB0000150
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026	AUD1000	3.10E-06	AU0000106411

CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	3.10E-06 US209111GD93
ENGIE 4.25% SNR EMTN 11/01/43 EUR	3.10E-06 FR001400F1M1
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	3.10E-06 BE0000291972
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29 USD	3.09E-06 US63861VAB36
PUT SWO USD MSLNGB2X P 3.63% / R 1DSOFR 4394190894 11,	3.09E-06
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	3.09E-06 IT0005340929
JAPAN(GOVT OF) 0.6% SNR 20/09/37 JPY50000	3.09E-06 JP1201621H91
ELI LILLY AND COMPANY .625% 11-01-2031	3.09E-06 XS2075937370
BUONI POLIENNALI 1.5 1.5% 01/06/2025	3.09E-06 IT0005090318
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	3.09E-06 AU3TB0000143
JAPAN (40 YR TBOND .7% 20/03/2061	3.08E-06 JP1400141M51
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	3.08E-06 FR0013234333
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	3.08E-06 IT0005370306
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	3.08E-06 JP1201581G90
FNMA POOL #FS1836 2.5% 05-01-2052 BEO	3.08E-06 US3140XHBE67
IBERDROLA FINANZAS 3.375% GTD SNR 22/11/32 EUR	3.08E-06 XS2558966953
GERMANY FED REP 1.7% 1.7% 15/08/2032	3.08E-06 DE0001102606
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	3.08E-06 US17327CAQ69
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	3.08E-06 USP5015VAM83
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	3.08E-06 US3137GOLF41
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE 02-(	3.08E-06 US709599BS26
BKW AG	3.08E-06 CH0130293662
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	3.07E-06 US03523TBV98
ENEL SPA 6.375% 31/12/2049	3.07E-06 XS2576550086
INTEL CORP 4.875% 02-10-2026	3.07E-06 US458140CD04
COMMERZBANK AG 5.125%-FRN 18/01/2030 EUR	3.07E-06 DE000CZ43ZN8
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	3.07E-06 GB00BD0XKH204
CANADIAN UTILITIES LTD A	3.07E-06 CA1367178326
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	3.07E-06 US91282CAZ41
STELLANTIS N.V 0.75% SNR EMTN 18/01/29 EUR	3.06E-06 XS2356040357
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	3.06E-06 US902104AC24
FNMA POOL #FS0043 3% 05-01-2051 BEO	3.05E-06 US3140XFBM28
BPCE 5.125%-FRN SUB 25/01/35 EUR	3.05E-06 FR001400FB22
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	3.05E-06 US26209XAC56
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	3.05E-06 AU0000101792
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	3.04E-06 IT0005170839
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	3.04E-06 US928668AU66
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	3.04E-06 IT0005094088
DANSKE BANK A/S 2.25% 14/01/2028	3.04E-06 XS2100904361
AMERN HONDA FIN .3% 07/07/2028	3.04E-06 XS2363117321
PVTPL RR LTD SER 22-24A CL A1 FLTG RT DUE 01-15-2032 BEO	3.03E-06 US75000HAA23
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	3.03E-06 US341081GM32
OISBNZ524 OIS BNZ NZD 130723 RFXD 5.24 PFLT NZIONA	3.03E-06 DUOISBNZ5247
ADEVINTA ASA	3.02E-06 NO0010844038
SOCIETE GENERALE 4.25%-FRN 06/12/2030 EUR	3.02E-06 FR001400EHG3
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	3.02E-06 US36181BKX72
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	3.01E-06 GB00BFWFPP71
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	3.01E-06 US00928QAU58
CANADA(GOVT OF) 0.75% BDS 01/02/2024 CAD1	3.01E-06 CA135087M920
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	3.01E-06 US67021CAT45
DIAGEO CAP PLC 5.3% DUE 10-24-2027	3.01E-06 US25243YBG35
NUVEI CORP	3.01E-06 CA67079A1021
GERMANY(FED REP) 4.75% SNR 04/07/34 EURO.01	3.01E-06 DE0001135226
FNMA POOL #CB1131 2.5% DUE 07-01-2051	3.01E-06 US3140QLHH20
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	3.01E-06 US571903BG74
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	3.01E-06 US57164PAH91
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	3.01E-06 ES0000012A89
GNMAII POOL #MA7535 3.0% 08-20-2051	3.01E-06 US36179WLQ95
PVTPL CREDIT SUISSE GROUP AG CREDIT 6.537% 08-12-2033	3.01E-06 US225401AZ15
FEDERAL HOME LN MTG CORP POOL #FR SD1708 2.5% 08-01-2	3.00E-06 US3132DN3R23
GERMANY(FED REP) 0.25% SNR 15/02/29 EURO.01	3.00E-06 DE0001102465
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	3.00E-06 ES00000127A2
ENEL SPA 6.625% 31/12/2049	3.00E-06 XS2576550243
ABU DHABI PORTS CO 2.5% SNR EMTN 06/05/31 USD	3.00E-06 XS2338173680
SQUARE ENIX HOLDINGS CO LTD	2.99E-06 JP3164630000
EQUINOR ASA 2.375% DUE 05-22-2030 REG	2.98E-06 US29446MAK80
VERISIGN INC FIXED 2.7% 06-15-2031	2.98E-06 US92343EAM49
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	2.98E-06 ES0000012B88
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	2.97E-06 XS1180063056
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	2.97E-06 CA135087K528
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	2.96E-06 AU0000047003
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	2.96E-06 ES0000012E51

BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR	2.96E-06 XS2496028924
CALL SWO GBP MSLNGB2X P 1DSONIA / R 3.764% SO230427GE	2.96E-06
SHARP CORP	2.96E-06 JP3359600008
MARVELL TECHNOLOGY INC 2.95% 04-15-2031	2.96E-06 US573874AJ32
PVTPL SEALED AIR CORP 6.125% DUE 02-01-2028	2.95E-06 US812127AA61
JABIL INC SR NT 4.25% 05-15-2027	2.95E-06 US466313AM58
PANCANADIAN PETE 7.2% DUE 11-01-2031	2.95E-06 US698900AG20
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	2.95E-06 NZGOVDT423C0
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 0:	2.94E-06 US83368RBS04
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/20!	2.94E-06 FR0014004J31
PVTPL DRIVEN BRANDS FDG LLC 2021-1A A2 2.791% 10-20-20!	2.94E-06 US26209XAD30
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 4.407% AR	2.94E-06
KOITO MFG CO LTD NPV	2.94E-06 JP3284600008
GNMA POOL #MA2602 4% 02-20-2045 BEO	2.94E-06 US36179Q3K59
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	2.93E-06 IT0005083057
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	2.93E-06 BE0000345547
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	2.93E-06 IT0005422891
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	2.93E-06 DUIRSJAN2143
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	2.92E-06 XS2417673022
GERDAU SA	2.92E-06 BRGGBRACNPR8
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	2.91E-06 ES0000012B39
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI	2.91E-06 US912810QA97
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	2.91E-06
NATWEST GROUP PLC 0.78% .78% 26/02/2030	2.91E-06 XS2307853098
CALL BONDOPT ANZBAU3M 17/04/2023 TREASURY CORP VICT 4	2.91E-06
JAPAN(GOVT OF) 0.8% SNR 20/12/47 JPY50000	2.91E-06 JP1300571HC4
FUTU HOLDINGS LTD	2.91E-06 US36118L1061
WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 0:	2.90E-06 US93142XR376
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	2.90E-06 JP1201251B37
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	2.90E-06 US58547DAD12
COMMONWEALTH BANK OF	2.89E-06
JAPAN (30YR) .8% 20/03/2048	2.89E-06 JP1300581J30
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A6.98543% 06-17-20:	2.89E-06 US00217VAA89
CANADA(GOVT OF) 1% BDS 01/09/2026 CAD1'L930	2.88E-06 CA135087L930
AT&T INC 2.55% DUE 12-01-2033	2.88E-06 US00206RMM15
SANTANDER BK N A 5.281% DUE 05-15-2032	2.88E-06 US80290CAS35
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	2.88E-06 US03040WAW55
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	2.88E-06 US404280CT42
MAPLETREE PAN ASIA COMMERCIAL TRUST	2.88E-06 SGD18969584
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	2.87E-06 AU0000087454
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17-	2.87E-06 US233853AN08
ITALY(REP OF) 0.95% SNR 01/12/31 EUR1000	2.87E-06 IT0005449969
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	2.87E-06 AU3TB0000168
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REC	2.87E-06 US345397WW97
TENNET HOLDING BV 4.25% SNR EMTN 28/04/32 EUR	2.86E-06 XS2549543226
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	2.85E-06 JP1201761M45
SIRIUS XM HLDGS INC	2.85E-06 US82968B1035
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	2.85E-06 XS1575992596
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	2.85E-06 JP1201451D66
ORANGE SA 1.25% 07/07/2027	2.85E-06 FR0013506292
FIRST REPUBLIC BANK	2.84E-06 US33616C1009
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG 04-25-2037	2.84E-06 US68403FAA49
PUT BONDOPT MSLNGB2X 22/05/2023 UNITED KINGDOM GIL 4	2.84E-06
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	2.84E-06 AU3TB0000135
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2	2.84E-06 US87166FAD50
ECOLAB INC 2.7% DUE 11-01-2026	2.84E-06 US278865AV25
RED ELECTRICA FIN 0.5% GTD SNR 24/05/2033 EUR	2.84E-06 XS2343540519
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.182% AR	2.83E-06
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	2.83E-06 IT0004644735
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	2.83E-06 US06738EBV65
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	2.83E-06 GB00BBJNQY21
FNMA 3.5% 09-01-2047	2.82E-06 US3140Q7QD28
PVTPL STACK INFRASTRUCTURE ISSUER LLC 4.54% DUE 02-25-2	2.82E-06 US85236KAA07
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	2.81E-06 XS2303819176
NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR	2.81E-06 XS2381853279
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	2.81E-06 JP1201431D38
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	2.81E-06 US3140QG4T11
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	2.81E-06 GB00B000NY175
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	2.81E-06 AU000XCLWAQ1
FNMA POOL #FS2598 3% 05-01-2052 BEO	2.80E-06 US3140XH3G03
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205	2.80E-06 US3132DVLW36
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	2.80E-06 NL0010721999

PVTPL JAB HLDGS B V 2.2% DUE	11-23-2030/11-23-2020 E	2.79E-06	US46653KAA60
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28	AUD1000	2.79E-06	AU000XCLWAU3
BNP PARIBAS 2.5%-FRN LT2 31/03/2032	EUR	2.79E-06	FR0014009HA0
JAPAN(GOVT OF) 1.5% BDS 20/03/2034	JPY50000	2.79E-06	JP1201481E36
MPT OPER 2.5% 24/03/2026		2.79E-06	XS2322419776
DELTA AIR LINES INC		2.78E-06	US2473617023
BARCLAYS PLC 0.577%-FRN SNR 09/08/29	EUR	2.78E-06	XS2373642102
FNMA POOL #FS0701 3% 12-01-2051	BEO	2.78E-06	US3140XFX710
DNB BANK ASA 2.625% 10/06/2026		2.78E-06	XS2465774474
FISERV INC 5.45% DUE 03-02-2028		2.78E-06	US337738BD90
ORACLE CORP 4.9% 02-06-2033		2.78E-06	US68389XCP87
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028		2.77E-06	US55951PBA49
GEORGIA PWR CO 3.7%	01-30-2050	2.77E-06	US373334KN09
BP CAP MKTS AMER INC 4.812% DUE	02-13-2033	2.77E-06	US10373QBU31
FNMA POOL #FS1107 2.5% 12-01-2051	BEO	2.77E-06	US3140XGGR43
RIOCAN REAL ESTATE INVESTMENT TRUST		2.77E-06	CA7669101031
TERNA SPA 1% SNR EMTN 10/04/2026	EUR	2.76E-06	XS1980270810
ITALY(REP OF) 2.45% BDS 01/10/23	EUR1000	2.76E-06	IT0005344335
HALEON US CAPITAL LLC	3.375% 03-24-2027	2.75E-06	US36264FAK75
LCH_IRS BOFAGB2U 20/09/2037	EUR P 2.65% / R 6MEURIB ARIF	2.75E-06	
GERMANY(FED REP) 5.625% SNR 04/01/28	EUR0.01	2.75E-06	DE0001135069
MARSH & MCLENNAN 4.375% DUE 03-15-2029		2.75E-06	US571748BG65
GERMANY(FED REP) 0% SNR 15/05/2035	EUR0.01	2.74E-06	DE0001102515
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24	AUD1000	2.74E-06	AU0000083768
ITALY(REP OF) 1.35% SNR 01/04/30	EUR1000	2.74E-06	IT0005383309
JAPAN (30 YR TBOND .7% 20/06/2051		2.74E-06	JP1300711M79
HCA INC 5.375% DUE 02-01-2025		2.74E-06	US404119BR91
JAPAN (30 YR TBOND .7% 20/03/2051		2.73E-06	JP1300701M48
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029		2.73E-06	US01166VAA70
SECURITAS AB		2.73E-06	SE0000163594
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% [		2.73E-06	US98981BAA08
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039	E	2.73E-06	DE0001135325
FHLMC GOLD G67702 4 01-01-2047		2.72E-06	US3132XCRX53
VERIZON COMMUNICATIONS INC NT 2.355%	03-15-2032	2.72E-06	US92343VGN82
GERMANY(FED REP) 1.75% BDS 15/02/24	EUR0.01	2.71E-06	DE0001102333
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF SER 17-12A C		2.71E-06	US08179HAD26
WELLS FARGO & CO 1.741%-FRN SNR 04/05/30	EUR	2.71E-06	XS2167007918
CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-1		2.71E-06	US161175BU77
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	DKK0.01	2.71E-06	DK0009922320
JAPAN T-BOND 1.2 20/12/2034		2.71E-06	JP1201511EC7
GENERAL MOTORS FIN 1% SNR EMTN	24/02/2025 EUR	2.71E-06	XS2444424639
FORD MTR CR CO LLC 6.95% DUE	03-06-2026	2.70E-06	US345397C437
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028		2.70E-06	US00774MAW55
CR AGRICOLE 2.625% 29/01/2048		2.70E-06	FR0013312154
JAPAN(GOVT OF) 2.4% SNR 20/03/37	JPY50000	2.70E-06	JP1300261748
NEXTERA ENERGY CAPITAL HOLDINGS INC	6.051% DUE 03-01-	2.70E-06	US65339KBP49
CLARIVATE PLC		2.70E-06	JE00BJJN4441
MARSH & MCLENNAN FIXED 6.25% DUE	11-01-2052	2.70E-06	US571748BS04
JAPAN	1.7% BDS 20/09/32	2.70E-06	JP1201401C92
GERMANY(FED REP) 0% SNR 13/10/23	EUR0.01'178	2.69E-06	DE0001141786
PROLOGIS L P 2.25% 30/06/2029		2.69E-06	XS1577961862
SANTANDER HLDGS USA INC 2.49%	01-06-2028	2.69E-06	US80282KBC99
FNMA POOL #MA2405 4% 09-01-2045	BEO	2.69E-06	US31418BU797
ANHEUSER-BUSCH 4.95% DUE 01-15-2042		2.69E-06	US035240AG57
UOL GROUP LIMITED		2.69E-06	SG1S83002349
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027		2.69E-06	XS2122485845
DELL INTL L L C/EMC CORP 5.75%	02-01-2033	2.69E-06	US24703DBL47
SEMPRA ENERGY 3.7% DUE 04-01-2029	BEO	2.69E-06	US816851BP33
FNMA POOL #FS3092 2.5% 04-01-2052	BEO	2.69E-06	US3140XJNJ82
JAPAN(GOVT OF) 2.3% SNR 20/03/39	JPY50000	2.69E-06	JP1300301940
BANK OF AMERICA CORP 2.299% 07-21-2032		2.68E-06	US06051GKA66
ITALY(REP OF) 1.45% SNR 15/11/24	EUR1000	2.68E-06	IT0005282527
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28	AUD1000	2.67E-06	AU000XCLWAR9
GMO PAYMENT GATEWAY NPV		2.67E-06	JP3385890003
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60	EUR1	2.67E-06	FR0010870956
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028	BI	2.67E-06	US911163AA17
PARAGUAY REP OF 3.849% 3.849% 28/06/2033		2.67E-06	USP75744AL92
JAPAN POST INSURANCE CO LTD		2.67E-06	JP3233250004
FNMA POOL #MA4256 2.5% 02-01-2051	BEO	2.67E-06	US31418DWS79
CALL SWO USD GSILGB2X P 1DSOFR / R 3.64%	SO230413US364	2.67E-06	
GENESIS ENERGY L P 8% DUE 01-15-2027		2.66E-06	US37185LAM46
BPCE 4.625%-FRN 02/03/2030	EUR	2.66E-06	FR001400G6Y4

FNMA POOL #FS3451 2.5% 03-01-2052 BEO	2.66E-06 US3140XJZR70
DUKE ENERGY CORP 4.3% DUE 03-15-2028	2.66E-06 US26441CBS35
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE	2.66E-06 US65364UAH95
COLOMBIA REP TBOND 4.5% 03-15-2029	2.66E-06 US195325DP79
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	2.65E-06 ES0000012932
FNMA POOL #FM1580 4% 09-01-2049 BEO	2.65E-06 US3140X4XJ06
BUONI POLIENNALI 0.0% 15/04/2024	2.65E-06 IT0005439275
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	2.65E-06 US38173MAA09
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG	2.65E-06 US36179TEZ49
SPAIN(KINGDOM OF) 0.25% SNR 30/07/24 EUR1000	2.65E-06 ES0000012E85
UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000	2.65E-06 GB00BL6C7720
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	2.64E-06 ES0000012H33
BANQUE CANTONALE VAUDOISE	2.64E-06 CH0531751755
PUT SWO USD MSLNGB2X P 3.63% / R 1DSOFR 4394633145 11,	2.64E-06
OMNICOM GROUP INC SR NT 2.6% 08-01-2031	2.64E-06 US681919BD76
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	2.64E-06 US91324PCD24
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	2.63E-06 USY9384RAA87
AMAZON.COM INC 3.95% 04-13-2052	2.63E-06 US023135CJ31
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 4.488% AR	2.63E-06
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	2.63E-06 US100743AM53
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	2.63E-06 ES00000128P8
GLOBAL PAYMENTS INC 4.875% 03-17-2031	2.63E-06 XS2597994065
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	2.62E-06 IT0005240830
GERMANY(FED REP) 0% GTD SNR 18/10/24 EUR0.01	2.62E-06 DE0001141802
RATIONAL AG	2.62E-06 DE0007010803
FNMA POOL #MA2371 4% 08-01-2045 BEO	2.61E-06 US31418BT559
VOLKSWAGEN INTL 3.875% 29/03/2026	2.61E-06 XS2604697891
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO	2.61E-06 US824348BR69
FUT SEP 25 EURO DOLLARS	2.60E-06
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	2.60E-06 NL0011220108
INTESA SANPAOLO 6.184% 20/02/2034	2.59E-06 XS2589361240
MPT OPER .993% 15/10/2026	2.59E-06 XS2390849318
PUT BONDOP MSLNGB2X 24/05/2023 UNITED KINGDOM GIL 6	2.58E-06
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-	2.58E-06 US91087BAV27
GNMAII POOL #MA6930 2.0% 10-20-2050	2.58E-06 US36179V VX53
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	2.58E-06 NL0009446418
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2.57E-06 US527298BQ51
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS	2.57E-06 NL0011819040
BONOS Y OBLIG DE 144A .5% 31/10/2031	2.57E-06 ES0000012I32
KENVUE INC 5.1% 03-22-2043	2.56E-06 US49177JAL61
HOME DEPOT INC 3.9% DUE 06-15-2047	2.56E-06 US437076BS00
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	2.56E-06 JP1300641KA3
AROUNDTOWN SA 0.375% SNR 15/04/2027 EUR	2.56E-06 XS2421195848
LIXIL CORPORATION	2.56E-06 JP3626800001
SPRINGLEAF FIN 7.125% DUE 03-15-2026	2.56E-06 US85172FAN96
FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO	2.55E-06 US345397C353
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	2.55E-06 AU000XCLWAX7
L E LUNDBERGFÖRETAGEN AB - B SHARES	2.55E-06 SE0000108847
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	2.55E-06 US3140J5MF35
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	2.55E-06 GB00B128DP45
JAPAN (30 YR 1.3% 20/06/2052	2.55E-06 JP1300751N79
CME_OIS SBSIUS33 12/21/2052 USD P 1.75% / R 1DSOFR SWUO	2.54E-06
SING INVESTMENTS FINANCE LTD	2.54E-06 SG1S02002305
JAPAN (40 YR TBOND 1% 1.0% 20/03/2062	2.53E-06 JP1400151N57
WENDEL INVESTISSEMENT	2.53E-06 FR0000121204
CALL BONDOP MSLNGB2X 15/05/2023 BUNDESREPUB. DEUTS	2.53E-06
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	2.53E-06 IT0005419848
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	2.52E-06 JP1103491HC4
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AU	2.52E-06 AU000XCLWAG2
BLACKSTONE 1.6% DUE 03-30-2031	2.52E-06 USU0925BAA27
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	2.52E-06 JP1201601H38
SPAIN(KINGDOM OF) .8% 30/07/2027	2.52E-06 ES0000012G26
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	2.51E-06 XS1577961862
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01	2.51E-06 BE0000353624
AUTOSTRIDE 2.25% SNR EMTN 25/01/32 EUR	2.51E-06 XS2434702853
GRIFOLS SA	2.51E-06 ES0171996087
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	2.51E-06 US09261HAB33
GNMA POOL #782565 5 DUE 02-15-2039 BEO	2.50E-06 US36241KZ681
MOROCCO(GOVT OF) 6.5% SNR 08/09/33 USD200000	2.50E-06 XS2595028700
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	2.50E-06 US3140X6GA38
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	2.49E-06 IT0005390874
FHLMC GOLD G60765 3 11-01-2046	2.49E-06 US31335AZ687

LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	2.49E-06
GERMANY(FED REP) 0% BDS 16/04/2027 EUR0.01	2.49E-06 DE0001141851
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	2.49E-06 US30711XEJ90
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	2.49E-06 NL0015031501
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	2.48E-06 JP1201611H69
COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR	2.48E-06 XS2534984716
ITALY(REPUBLIC OF) 0.0% 01/04/2026	2.47E-06 IT0005437147
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	2.47E-06 XS2178857954
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	2.47E-06 IT0005466013
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	2.47E-06 XS2229875989
PVTPL US FOODS INC 4.75% DUE 02-15-2029 BEO	2.46E-06 US90290MAD39
OJI HOLDINGS CORP	2.46E-06 JP3174410005
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	2.46E-06 DE0001102457
GERMANY(FED REP) 0% GTD SNR 15/11/27 EUR0.01	2.46E-06 DE0001102523
NBM US HLDGS INC FIXED 7% 05-14-2026	2.46E-06 USU63768AA01
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	2.45E-06 IT0005416570
MONGOLIA INTL BOND MONGOL 5 1/8 04/07/265.125% 07/04/	2.44E-06 USY6142NAC21
AMERN CR ACCEP RECEIVABLES TR 6.75% 10-13-2026	2.44E-06 US02529XAB10
UNIVISION 7.375% DUE 06-30-2030	2.44E-06 US914906AX08
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	2.43E-06 US694308JH19
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	2.43E-06 NL0000102234
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	2.43E-06 GB00BYYMZX75
ITALY(REP OF) 2.5% BDS 01/12/2032 EUR1000	2.43E-06 IT0005494239
SEIKO EPSON CORPORATION	2.43E-06 JP3414750004
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	2.43E-06 XS1824425182
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	2.43E-06 US05348EBA64
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	2.43E-06 JP12009917C3
CALL BONDOPT MSLNGB2X 21/04/2023 UNITED KINGDOM GIL	2.43E-06
JAPAN AIRLINES CO LTD	2.43E-06 JP3705200008
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	2.42E-06 GB00BDCHBW80
COSTA RICA GOVERNMENT 6.55% 04-03-2034	2.42E-06 USP3699PGM34
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	2.42E-06 US404119CG28
PVTPL TENET HEALTHCARE CORP 6.125% DUE 06-15-2030	2.42E-06 US88033GDP28
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	2.42E-06 JP1201651J76
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	2.42E-06 US842400FZ13
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	2.41E-06 ES0000012G34
SAUDI ARABIAN OIL FIXED 2.25% 24/11/2030	2.41E-06 XS2262853265
UNITED MEXICAN STS T NOTE 5.4% DUE 02-09-2028/01-09-21	2.41E-06 US91087BAU44
PVTPL FNMA SER 20-SBT1 CLS 1M2 FLTG RT DUE 02-25-2040	2.40E-06 US20753VBE74
PVTPL ALLIANT HLDGS INTER LLC/ALLIANT HLDGS 6.75% 04-15	2.40E-06 US01883LAE39
MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000	2.40E-06 USY6142NAF51
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052	2.40E-06 US3140MHUW73
THERMO FISHER SCIENTIFIC INC 4.95% 11-21-2032	2.40E-06 US883556CU41
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YOI	2.40E-06
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	2.39E-06 US45866FAW41
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	2.38E-06 XS2260426288
TOHO CO LTD JPY	2.38E-06 JP3598600009
OTC DER CASH COLL REC FROM BARCLAYS	2.38E-06
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	2.38E-06 JP1201571G68
PVTPL FMG RES AUGUST 2006 PTY LTD 5.875%04-15-2030	2.37E-06 US30251GBD88
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	2.37E-06 XAG7739PAM23
Malaysian ringgit	2.36E-06
NOVA KREDITNA BANKA MARIBOR 1.875% 27/01/2025	2.36E-06 XS2430442868
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	2.36E-06 JP1201541F90
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0	2.36E-06 US842400HQ95
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	2.36E-06 US912810PX00
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	2.36E-06 US91529YAU55
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	2.36E-06 JP1300601JA9
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	2.35E-06 US31556TAA79
PARK PL SECS INC FLTG RT 5.59529% DUE 03-25-2035	2.35E-06 US70069FGE16
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	2.35E-06 JP1201711L13
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	2.35E-06 JP1300281845
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	2.35E-06 US830867AB33
BOOKING HOLDINGS INC 4.75% 11-15-2034	2.35E-06 XS2555221246
PETROLEOS MEXICANOS 10.0% DUE 02-07-2033	2.34E-06 USP78625ED13
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	2.34E-06 US912828YG91
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	2.34E-06 JP1300231675
JAPAN (30 YR 0.6% .6% 20/06/2050	2.34E-06 JP1300671L78
FORD MTR CR CO LLC 4.95% 05-28-2027	2.34E-06 US345397C270
FEDERAL HOME LN MTG CORP POOL #RA4349 2.5% DUE 01-01	2.34E-06 US3133KKZN26
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	2.33E-06 SG3254976487
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 4.008% AR	2.33E-06

WELCIA HOLDINGS CO LTD	2.33E-06 JP3274280001
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	2.33E-06 JP13002918A0
SPAIN(KINGDOM OF) 0.0% 31/01/2027	2.33E-06 ES0000012J15
GERMANY(FED REP) 0% BDS 15/08/2030 EUR0.01	2.33E-06 DE0001030708
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	2.32E-06 XS2258827034
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	2.32E-06 FR0013480613
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	2.32E-06 US13645RBH66
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	2.31E-06 IT0005436693
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	2.31E-06 JP1201551FC0
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	2.31E-06 US36297CTN91
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	2.30E-06 JP1400021950
GERMANY(FED REP) 6.25% BDS 4/1/2030 EUR0.01 SER '00'	2.30E-06 DE0001135143
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	2.30E-06 US83368RBM34
ESR CAYMAN LTD	2.30E-06 KYG319891092
WASHINGTON MUT MTG PASS-THROUGH CTF5 WMALT SERS	2.30E-06 US93936HAA41
GERMANY(FED REP) 0% SNR 15/02/2031 EUR0.01	2.30E-06 DE0001102531
SAMSE SA	2.30E-06 FR0000060071
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	2.30E-06 IT0005273013
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBSW AR	2.30E-06
VMWARE INC SR NT 1.8% 08-15-2028	2.29E-06 US928563AK15
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	2.29E-06 US3132QRB902
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	2.29E-06 US75885WBA80
FREEPORT INDONESIA PT 5.315% 14/04/2032	2.29E-06 USY7141BAB90
FISERV INC 2.25% 06-01-2027	2.29E-06 US337738BB35
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU	2.28E-06 US53946JAC80
FUT DEC 25 CME 3MO SOFR	2.28E-06
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	2.28E-06 JP1201171A43
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	2.28E-06 US23291KAJ43
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	2.28E-06 DE000DL19VT2
NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 USD	2.28E-06 XS1717011982
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	2.27E-06 JP13003119A4
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	2.27E-06 US44920UAQ13
PVTPL MAGALLANES INC 3.528% 03-15-2024	2.27E-06 US55903VAB99
CAIXA BANK .75% 26/05/2028	2.27E-06 XS2346253730
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	2.27E-06 ES00000124C5
UNUM GROUP SR NT 4.125% 06-15-2051	2.27E-06 US91529YAR71
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	2.26E-06 US04649VBB53
NGK INSULATORS LTD	2.26E-06 JP3695200000
GERMANY(FED REP) 0% SNR 15/08/2050 EUR0.01	2.26E-06 DE0001102481
PVTPL NABORS INDS LTD 7.5% DUE 01-15-2028	2.26E-06 US629571AB69
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	2.26E-06 BE0000331406
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	2.26E-06 XS1910826996
JAPAN .7% 20/06/2048 JPY	2.26E-06 JP1300591J79
UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030	2.26E-06 US91324PEQ19
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	2.25E-06 US03523TBT43
FED HOME LN MTG 2.5% DUE 06-01-2050	2.25E-06 US3133KJGF30
MITSUBISHI HC CAPITAL INC	2.25E-06 JP3499800005
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI	2.25E-06 US3128M94W97
DJ EUR ST50 2306 FU	2.24E-06 DE000C6EV128
FUTURES MARGIN-SGD	2.24E-06
XINYI GLASS HOLDINGS CO LTD	2.24E-06 KYG9828G1082
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AR	2.23E-06
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR	2.23E-06 XS2198580271
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	2.23E-06 US36179TG585
BELGIUM KINGDOM 2.6% 22/06/2024	2.22E-06 BE0000332412
FEDERAL HOME LN MTG CORP POOL #SD-8089 2.5% 06-01-205	2.22E-06 US3132DV7A70
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	2.22E-06 US38122NA696
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	2.22E-06 US3137ADSQ11
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029	2.22E-06 US205768AS39
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	2.22E-06 IT0005127086
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	2.22E-06 JP1400131L54
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033	2.21E-06 US694308KJ55
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL F 1	2.21E-06 US30227FAN06
CDN NATL RY CO 2.45% DUE 05-01-2050	2.21E-06 US136375CZ30
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	2.21E-06 JP1201411CC4
JARDINE CYCLE & CARR	2.21E-06 SG1B51001017
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	2.20E-06 US87264ACW36
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 BE	2.20E-06 US31329QM403
PENSKE TRUCK LEASING CO LP/PTL FIN SR NT144A 5.875% 11-1!	2.20E-06 US709599BR43
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	2.20E-06 US548661DZ79
JAPAN (30 YR TBOND) .7% 20/12/2050	2.20E-06 JP1300691M16
NISSAN MTR LTD 4.345% DUE 09-17-2027	2.19E-06 US654744AC50

LCH_IRS BOFAGB2U 17/02/2026 AUD P 3MBBSW / R 3.735% AR	2.19E-06
PVTPL COTY INC SR SECD NT 4.75% 01-15-2029	2.19E-06 US222070AG98
Outstanding Settlement Receipts - SGD	2.19E-06
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR	2.18E-06 XS1872032799
NATL GAS TRANS PLC 1.625% SNR 14/01/2043GBP	2.18E-06 XS2284250441
HIKARI TSUSHIN INC	2.18E-06 JP3783420007
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	2.18E-06 US3133KYT901
MONGOLIA GOVT 5.125% 04-07-2026	2.17E-06 US60937LAC90
CALL SWO AUD CTBAU2SFXD P 3MBBSW / R 4.136% SO23082	2.17E-06
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	2.17E-06 BE0000320292
CITY DEVELOPMENTS	2.17E-06 SG1R89002252
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	2.17E-06 DE0001135366
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	2.17E-06 IT0005386245
JAPAN TBOND 1.2% 20/03/2035	2.16E-06 JP1201521F37
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	2.15E-06 ES0000012H41
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	2.15E-06 JP1201421D22
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033	2.15E-06 US87165BAU70
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	2.15E-06 XS1752894292
MONDELEZ INTL INC 0.25% 17/03/2028 DUAL CURR	2.15E-06 XS2312722916
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	2.15E-06 XS2289877941
FNMA POOL #FS2380 4% 08-01-2051 BEO	2.15E-06 US3140XHUE56
FUTURES MARGIN-EURO	2.15E-06
EXPERIAN FIN PLC MTN .739% 29/10/2025	2.14E-06 XS2237991240
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	2.14E-06 JP1201341C38
TOYOTA MOTOR CRED 4.05% SNR EMTN 13/09/29 EUR	2.14E-06 XS2597093009
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO	2.14E-06 US62886EBA55
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	2.14E-06 US48254CAN56
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.125% DUE 01-1	2.14E-06 US233853AQ39
HUMANA INC 5.75% DUE 03-01-2028	2.14E-06 US444859BU54
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	2.14E-06 US694308JN86
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	2.13E-06 US20914UAF30
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	2.13E-06 XS0410370919
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR	2.13E-06 XS2388557998
GNMAII POOL #MA0624 3 12-20-2042 REG	2.13E-06 US36179MVR86
HONGKONG LAND HOLDINGS LTD	2.13E-06 BMG4587L1090
DISH NETWORK CORP - A	2.13E-06 US25470M1099
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	2.13E-06 JP1201321BC7
CK INFRASTRUCTURE	2.13E-06 BMG2178K1009
INVITATION HOMES 4.15% 04-15-2032	2.13E-06 US46188BAD47
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EUR0.01	2.13E-06 BE0000341504
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	2.13E-06 XS2241610000
RWE AG 4.125% SNR 13/02/35 EUR1000	2.13E-06 XS2584685387
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EUR0.01	2.12E-06 BE0000350596
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	2.12E-06 ES00000128Q6
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	2.12E-06 US3140XHB894
CONCORDIA FINANCIAL GROUP LTD	2.12E-06 JP3305990008
JAPAN (30 YR TBOND .5% 20/03/2049	2.12E-06 JP1300621K47
Polish zloty	2.12E-06
UNION PAC CORP 3.55% DUE 08-15-2039	2.12E-06 US907818FD57
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	2.11E-06 JP1201101944
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	2.11E-06 MYBMO2000028
JAPAN 1.6% BDS 20/03/2032 JPY50000	2.11E-06 JP1201361C58
HAKUHODO DY HOLDING INC	2.11E-06 JP3766550002
OISBNZ541 OIS BNZ NZD 250523 RFXD 5.41 PFLT NZIONA	2.10E-06 DUOISBNZ5411
CME_OIS CHASUS33 03/29/2025 USD P 3.925% / R 1DSOFR 455	2.10E-06
CALL BONDOPT ROYCEGB2L 18/04/2023 AUSTRALIAN GOVERNMENT	2.10E-06
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	2.10E-06 ES00000128C6
KOSMOS ENERGY LTD 7.75% 05-01-2027	2.10E-06 USU5007TAD73
GNMA POOL #MA4263 4% 02-20-2047 BEO	2.10E-06 US36179SWY98
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	2.10E-06 US437076CQ35
PACIFIC GAS & ELEC CO 4.4% 03-01-2032	2.10E-06 US694308KC03
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	2.09E-06 NL0012818504
FRANCE(GOVT OF) BDS .5% 25/05/2040	2.09E-06 FR0013515806
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	2.09E-06 JP1103301D90
HOME DEPOT CANADA INC 2.7% 04-15-2025	2.08E-06 US437076CM21
JAPAN(GOVERNMENT OF) .6% 20/09/2050	2.08E-06 JP1300681LA7
MIZRAHI TEFAHOT BK 3.077%-FRN LT2 07/04/31 USD	2.08E-06 IL0069508369
PHP BNP PARIBAS A/C	2.08E-06
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	2.08E-06 US3133KMYL35
ROMANIA(REP OF) 6.625% SNR MTN 27/09/29 EUR	2.08E-06 XS2538441598
TREASURY NOTE 2.25% DUE 12-31-2023 REG	2.07E-06 US912828V236
CARS-DB4 LP / 4.95% DUE 02-15-2050	2.07E-06 US12510HAJ95

AT&T INC 3.5% DUE 09-15-2053 REG	2.06E-06 US00206RKJ04
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 3.123% ARI	2.06E-06
FNMA POOL #FM5423 2.5% 01-01-2051 BEO	2.06E-06 US3140X9AZ81
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	2.06E-06 XS2337326727
CANADA GOVT BD 2.0% 01/06/2032	2.06E-06 CA135087N597
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	2.06E-06 US912828Y792
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR	2.06E-06
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	2.05E-06 COL17CT03748
PVTPL KENVUE INC 4.9% 03-22-2033	2.05E-06 US491777JAJ16
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	2.05E-06 XS2370445921
CONSUMERS ENERGY 3.95% DUE 07-15-2047	2.05E-06 US210518DA13
OISCBAS40 OIS CBA NZD 250523 RFXD 5.40 PFLT NZIONA	2.05E-06 DUOISCBAS405
AMERICAN HOMES 4 RENT 3.625% 04-15-2032	2.05E-06 US02666TAE73
GEOPARK CHILE LTD 5.5% 17/01/2027	2.05E-06 USG38327AB13
CHEVRON CORP NEW 2.236% DUE 05-11-2030	2.05E-06 US166764BY53
HOME DEPOT CANADA INC 3.25% 04-15-2032	2.04E-06 US437076CP51
ALIAxis FINANCE SA .875% 08/11/2028	2.04E-06 BE6331562817
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	2.04E-06 US90351HAE80
ANA HOLDINGS INC	2.03E-06 JP3429800000
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	2.02E-06 XS1592647264
YOKOGAWA ELECTRIC JPY	2.02E-06 JP3955000009
EMBRACER GROUP AB SER`B`NPV	2.02E-06 SE0016828511
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	2.02E-06 US36179TLS23
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	2.02E-06 JP1400101H56
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	2.01E-06 XS2393001891
LCH_IRS BOFAGB2U 15/09/2023 AUD P 3.316% / R 3MBBSW AR	2.01E-06
PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/	2.01E-06 US46284VAE11
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	2.01E-06 DK0009923567
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	2.01E-06 CA135087F825
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	2.00E-06 US345397B512
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	2.00E-06 DE0001102549
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	2.00E-06 US912810FM54
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	1.99E-06 BE0000335449
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	1.99E-06 ES0000012B47
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7417	1.99E-06 US36179WG282
PVTPL ADIENT GLOBAL HLDGS LTD 8.25% 04-15-2031	1.99E-06 US00687YAC93
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	1.99E-06 US30313RAA77
HOMEBA NC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	1.99E-06 US43739ECR62
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	1.99E-06 XS1659112616
AT&T INC 3.5% DUE 06-01-2041	1.99E-06 US00206RJZ64
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	1.99E-06 XS1558450745
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	1.98E-06 BE0000347568
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	1.98E-06 US12529MAG33
SIRIUS REAL ESTATE 1.125% 22/06/2026	1.98E-06 XS2356076625
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	1.98E-06 US11135FBK66
FHLMC GOLD G08721 3 09-01-2046	1.98E-06 US3128MJYT11
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	1.97E-06 XS2106589471
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031	1.97E-06 US3128P8BJ90
LCH_IRS BOFAGB2U 31/05/2025 AUD P 6MBBSW / R 3.625% AR	1.96E-06
COCA-COLA FEMSA S A B DE C V 1.85% DUE 09-01-2032/09-01-	1.96E-06 US191241AJ70
FS KKR CAP CORP 1.65% 10-12-2024	1.95E-06 US302635AJ69
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.83% ARIF	1.95E-06
TRANSALTA CORP 7.75% DUE 11-15-2029 BEO	1.95E-06 US89346DAH08
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	1.95E-06 JP1201441D44
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR	1.95E-06 XS1641623381
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	1.94E-06 US62482BAB80
JAPAN (20 YR TBOND .5% 20/03/2038	1.94E-06 JP1201641J38
POST HLDGS INC 4.625% DUE 04-15-2030	1.93E-06 US737446AQ74
EDP FINANCE BV 3.875% SNR 11/03/2030 EUR	1.93E-06 XS2542914986
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	1.93E-06 JP1400051C51
DVI DT VERMOEGENS IMMVL 2.5% 25/01/2027	1.93E-06 XS2431964001
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051	1.93E-06 US3140M2CY64
TD SYNnex CORP 2.375% 08-09-2028	1.93E-06 US87162WAH34
SEVERN TRENT FIN 5.25% GTD SNR 04/04/36 GBP	1.92E-06 XS2607194086
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	1.92E-06 BE0000324336
HUARONG FIN 2017 4.75% 27/04/2027	1.92E-06 XS1596795358
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	1.92E-06 NO0010705536
HULIC CO LTD	1.91E-06 JP3360800001
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	1.91E-06 US12513GBG38
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	1.91E-06 GB008MBL1F74
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	1.91E-06 GB0002404191
FED HOME LN MTG 2.5% DUE 05-01-2050	1.91E-06 US3133KH4B90

FNMA POOL #BU7573 3% 01-01-2052 BEO	1.91E-06	US3140M9MX25
OWL ROCK CAP CORP 2.875% 06-11-2028	1.90E-06	US69121KAG94
JAPAN 1.9% BDS 20/06/43 JPY100000	1.90E-06	JP1300391D69
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	1.90E-06	GB00BJLR0J16
ROLLS ROYCE HLDGS ORD GBP 0.001 C	1.89E-06	GB00B669WX96
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	1.89E-06	XS2294495838
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD	1.88E-06	US00489TAA43
FEDERAL HOME LN MTG CORP POOL #SD1461 3%05-01-2052 B	1.88E-06	US3132DNST526
ALLY FINL INC 7.1% DUE 11-15-2027	1.88E-06	US02005NBR08
MPLX LP 2.65% DUE 08-15-2030	1.87E-06	US55336VBQ23
FNMA POOL #MA4446 2% 10-01-2041 BEO	1.87E-06	US31418D5G33
FHLMC GOLD G67709 3.5% DUE 03-01-2048	1.87E-06	US3132XCR641
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	1.87E-06	IT0005403396
JAPAN-38 1.8% BDS 20/03/2043	1.86E-06	JP1300381D38
FNMA POOL #BF0237 4% 06-01-2041 BEO	1.86E-06	US3140FXHP03
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	1.86E-06	US3138EA5Z64
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	1.85E-06	XS2291340433
PVTPL COTY INC SR NT 6.5% DUE 04-15-2026	1.85E-06	US222070AB02
REALTY INCOME CORP 1.75% DUE 07-13-2033	1.85E-06	XS2364124664
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	1.85E-06	US36179TCX19
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020	1.85E-06	US15135BAV36
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR	1.85E-06	
BPCE 2.125%-FRN LT2 13/10/46 EUR	1.84E-06	FR0014005V67
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	1.84E-06	JP1103331E36
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	1.84E-06	CA135087J397
BELGIUM(KINGDOM) 3% BDS 22/06/2033 EURO.01	1.84E-06	BE0000357666
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	1.83E-06	USG20038AA61
ISRAEL(STATE OF) 3.8% 13/05/2060	1.83E-06	XS2167193015
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	1.83E-06	IT0005177909
VOLVO TREASURY AB 3.5% GTD SNR 17/11/2025 EUR	1.82E-06	XS2583352443
NISSHIN SEIFUN GROUP INC	1.82E-06	JP3676800000
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028	1.82E-06	US866677AF41
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	1.82E-06	US36179Q6Q92
INGERSOLL-RAND LUXEMBOURG FIN S A 3.8% 03-21-2029	1.82E-06	US456873AD03
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	1.81E-06	US3128M84A95
HITACHI CONSTRUCTION MACHINE	1.81E-06	JP3787000003
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	1.80E-06	JP1201671K12
PETROLEOS MEXICANOS FIXED 5.35% 02-12-2028	1.80E-06	US71654QCK67
AMGEN INC 4.875% 03-01-2053	1.80E-06	US031162DK36
NE PROPERTY B.V. 2.0% 20/01/2030	1.80E-06	XS2434763483
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 F	1.80E-06	US375558BT99
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	1.80E-06	JP13002717A6
LCH_OIS BOFAGB2U 03/03/2038 USD P 1DSOFR / R 3.422% ARC	1.80E-06	
PVTPL REGAL REXNORD CORP 6.4% DUE 04-15-2033	1.80E-06	US758750AF08
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	1.79E-06	GB00BFMCMG52
BARCLAYS PLC 6.369%-FRN SNR 31/01/31 GBP	1.79E-06	XS2570940226
CANADA(GOVT OF) 2% SNR 01/06/2028 CAD1'H235	1.79E-06	CA135087H235
ING GROEP N.V. 4.875%-FRN PERP USD200000	1.79E-06	XS2122174415
JAPAN(GOVT OF) 1.8% BDS 20/12/31	1.79E-06	JP1201331C14
MPT OPER PARTNERS. 2.55% GTD SNR 05/12/23 GBP	1.78E-06	XS2085724073
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 7.35	1.78E-06	US35566AAH23
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	1.78E-06	XS1109950755
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	1.78E-06	JP1201531F68
BUONI POLIENNALI 1.85% 01/07/2025	1.78E-06	IT0005408502
AUSTRALIAN GOVERNMENT CGL 3.75% 21/05/2034	1.77E-06	AU0000249302
IRSBZ424 IRS BNZ NZD 030228 PFXD 4.24 RFLT 3ZBSW	1.77E-06	DUIRSBNZ4247
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	1.77E-06	JP1300501G30
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	1.77E-06	IT0005327306
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR	1.77E-06	XS2364199757
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	1.77E-06	JP1300411DC2
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	1.76E-06	BE0000342510
SAGAX AB 1.0% 1.0% 17/05/2029	1.76E-06	XS2342227837
KIMCO REALTY CORP 2.25% 12-01-2031	1.76E-06	US49446RAY53
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-202	1.76E-06	US58503UAC71
OISNZD527 OIS ANZ NZD 250523 RFXD 5.27 PFLT NZIONA	1.75E-06	DUOISNZD5278
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	1.75E-06	US90932JAA07
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.667% / R 6MEURIB AR	1.75E-06	
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	1.75E-06	JP1300561H93
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	1.75E-06	US05565ASK06
UNITED INTERNET AG-REG SHARE	1.74E-06	DE0005089031
ONEOK INC NEW 5.2% DUE 07-15-2048	1.74E-06	US682680AV54
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	1.74E-06	ES0000012K61

PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	1.74E-06	US35564WAA18
POLAND(REP OF) 4.25% SNR EMTN 14/02/43 EUR	1.73E-06	XS2586944147
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 82	1.73E-06	
CALL SWO GBP GSILGB2X P 1DSONIA / R 4% SO230420GB400G	1.73E-06	
DENMARK(KINGDOM) 0.5% SNR 15/11/2029 DKK0.01	1.72E-06	DK0009923807
CENTRAL AMER BOTTL 5.25% GTD SNR 27/04/29 USD	1.72E-06	USG20038AA61
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEC	1.72E-06	US68389XCJ28
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	1.71E-06	US36179TV519
AMER AIRLINES FIXED 3.15% 08-15-2033	1.71E-06	US02377LAA26
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	1.70E-06	ES0000012G00
FNMA POOL #FS1108 2.5% 09-01-2051 BEO	1.69E-06	US3140XGGS26
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	1.69E-06	US210518DJ22
CIE (Communications Investment Europe S.Ã r.l.)	1.69E-06	
SEVERN TRENT FIN 4.625% GTD SNR 30/11/34GBP	1.69E-06	XS2560756798
KOEI TECMO HOLDING NPV	1.68E-06	JP3283460008
LCH_OIS BOFAGB2U 12/17/2027 USD P 1DSOFR / R 3.026% ARC	1.68E-06	
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	1.68E-06	XS2288925568
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	1.68E-06	JP1300611K15
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	1.67E-06	NL0015000RP1
STANDARD CHART PLC 1.625%-FRN SNR 03/10/27 EUR	1.67E-06	XS1693281617
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6:	1.66E-06	
INGERSOLL-RAND 5.75% DUE 06-15-2043	1.65E-06	US45687AAG76
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	1.65E-06	US3138YL2D27
IRSNDZ395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	1.64E-06	DUIRSNDZ3957
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	1.64E-06	IT0005363111
DTD 822 2.625% DUE 03-31-2025 REG	1.63E-06	US9128284F40
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	1.63E-06	ES00000128E2
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 5.125299	1.63E-06	US69121TAA34
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	1.63E-06	JP1201211A94
CIGNA CORP 2.375% DUE 03-15-2031 BEO	1.62E-06	US125523CM05
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	1.62E-06	JP1300421E39
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	1.62E-06	DK0009923138
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	1.61E-06	
ITALY(REP OF) 3.25% BDS 01/03/38 EUR1000	1.61E-06	IT0005496770
LCH_OIS BOFAGB2U 27/01/2033 GBP P 1DSONIA / R 3.85% ARC	1.61E-06	
FNMA POOL #FM3914 3.5% 05-01-2047 BEO	1.61E-06	US3140X7K407
ENTEGRIS ESCROW CORP 5.95% 06-15-2030	1.60E-06	US29365BAB99
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	1.60E-06	GB00BM8Z2S21
SPAIN(KINGDOM) .8% 30/07/2029	1.60E-06	ES0000012K53
SHELL INTL FIN B V 2.875% DUE 11-26-2041	1.60E-06	US822582CK64
DIASORIN SPA	1.60E-06	IT0003492391
JAPAN (40 YR TBOND) .5% 20/03/2059	1.60E-06	JP1400121K57
ITALY(REP OF) 3.35% SNR 01/03/35 EUR1000	1.59E-06	IT0005358806
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	1.59E-06	JP1201561G37
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	1.59E-06	NL0013332430
CALL SWO GBP GSILGB2X P 1DSONIA / R 3.343% SO230727GB3	1.58E-06	
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202	1.58E-06	US12661PAD15
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	1.58E-06	US416518AD08
MORGAN STANLEY 2.943% DUE 01-21-2033	1.57E-06	US61747YEL56
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	1.57E-06	US110122DV75
South African rand	1.57E-06	
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	1.56E-06	ES0000012G42
FEDERAL HOME LOAN BANKS 3% 01-01-2052	1.56E-06	US3132DVL869
SIMON PROPERTY GROUP L.P. 5.5% DUE 03-08-2033	1.56E-06	US828807DU83
ENTERPRISE PRODS 6.45% DUE 09-01-2040	1.56E-06	US29379VAQ68
AIR CANADA VAR VTG SHS NPV	1.56E-06	CA0089118776
LCH_IRS CHASUS33 27/02/2025 NZD P 3MBBR / R 5.37% 45114:	1.55E-06	
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	1.55E-06	JP1300221643
INTEL CORP 6.02% 02-10-2063	1.55E-06	US458140CK47
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	1.54E-06	CA008911BJ76
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 80	1.54E-06	
UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000	1.54E-06	GB00BPCJD997
DOMINICAN REPUBLIC 4.875% SNR 23/09/2032USD	1.53E-06	USP3579ECH82
NAVIENT CORP 5.5% 03-15-2029	1.53E-06	US63938CAM01
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	1.53E-06	NL0012171458
AMGEN INC 5.25% 03-02-2030	1.53E-06	US031162DQ06
ITOCHU TECHNO SOLUTIONS CORP	1.53E-06	JP3143900003
KES BNP PARIBAS A/C	1.53E-06	
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	1.52E-06	NL0015000B11
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	1.52E-06	SE0005676608
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565:	1.52E-06	US69640GAG01
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	1.52E-06	XS2020670852

BUONI POLIENNALI CORPBOND .95%	01/03/2037	1.51E-06	IT0005433195
ITALY(REP OF) 1.8% SNR 01/03/2041	EUR1000	1.51E-06	IT0005421703
GERMANY(FED REP) 1% BDS 15/05/2038	EUR0.01	1.51E-06	DE0001102598
AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32	EUR	1.51E-06	FR001400CND2
FNMA POOL #CA5224 3% DUE 02-01-2050	REG	1.50E-06	US3140QCYW05
FHLMC POOL #SD8186 3.5% 11-01-2051		1.50E-06	US3132DWCX92
EUROGRID GMBH 1.113% GTD SNR 15/05/32	EUR	1.50E-06	XS2171713006
FEDERAL NATIONAL MORTGAGE ASSOC 3%	12-01-2051	1.49E-06	US3140QMV680
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971	3.0%	1.49E-06	US3133KJQ67
CALL SWO USD MSLNGB2X P 1DSOFR / R 3.114%	SO231010US3	1.49E-06	
AVINOR AS 0.75% SNR EMTN 01/10/30	EUR	1.49E-06	XS2239067379
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32	AUD1000	1.48E-06	AU0000143901
NETHERLANDS KING 0% BDS 15/07/2031	EUR1	1.48E-06	NL00150006U0
JAPAN(GOVT OF) 0.4% SNR 20/03/50	JPY50000	1.48E-06	JP1300661147
SOUTHN CAL EDISON 6% DUE 01-15-2034		1.47E-06	US842400ES88
FRANCE(GOVT OF) 1.75% SNR 25/05/2066	EUR1	1.47E-06	FR0013154028
BARCLAYS PLC 1.125%-FRN LT2 22/03/31	EUR	1.46E-06	XS2321466133
JAPAN(GOVT OF) 0.8% SNR 20/03/47	JPY50000	1.46E-06	JP1300541H31
JAPAN(GOVT OF) 0.8% SNR 20/06/47	JPY50000	1.46E-06	JP1300551H61
CPI PROPERTY GROUP 1.75% SNR EMTN	14/01/30 EUR	1.46E-06	XS2432162654
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281%	/ R 6MEURIB AR	1.46E-06	
GNMA SER 2014-91 CL CB	2.25% 01-16-2040	1.46E-06	US38379CRT52
BELGIUM(KINGDOM) 0% SNR 22/10/2027	EUR0.01	1.46E-06	BE0000351602
BELGIUM(KINGDOM .35% 22/06/2032		1.45E-06	BE0000354630
ANALOG DEVICES INC 2.1% 10-01-2031		1.45E-06	US032654AV70
TENET HEALTHCARE FIXED 4.625% DUE	06-15-2028	1.45E-06	US88033GDH02
SAN DIEGO G & E FIXED 2.95% DUE	08-15-2051	1.45E-06	US797440CA05
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053		1.44E-06	US91324PES74
ITALY(REP OF) 2.45% SNR 01/09/50	EUR1000	1.44E-06	IT0005398406
NEXTERA ENERGY CAP HLDGS INC 5.0%	07-15-2032	1.44E-06	US65339KCI79
NETHERLANDS KING 0.5% SNR 15/01/2040	EUR1	1.44E-06	NL0013552060
FNMA POOL #FS1911 3% 08-01-2051	BEO	1.44E-06	US3140XHDR52
ING GROEP N.V. 2.125%-FRN LT2 26/05/31	EUR	1.44E-06	XS2176621170
UNITEDHEALTH GROUP INC 5.2%	04-15-2063	1.44E-06	US91324PEX69
FNMA POOL #MA4255 2% 02-01-2051	BEO	1.44E-06	US31418DWR96
LCH_OIS BOFAGB2U 25/10/2024 JPY P 1DTONAR	/ R 0.228% AR	1.43E-06	
CHILDRENS HOSP CORP 2.585%	02-01-2050	1.43E-06	US16876BAB80
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031		1.43E-06	BE0000352618
ORACLE CORP 5.55%	02-06-2053	1.43E-06	US68389XCQ60
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031		1.43E-06	JP1201261B43
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050		1.43E-06	US03040WAX39
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050	EUR0.01	1.43E-06	BE0000348574
JAPAN(GOVT OF) 1.8% BDS 20/06/31	JPY1000	1.42E-06	JP1201291B88
UK(GOVT OF) 1.125% SNR 31/01/39	GBP1000	1.42E-06	GB00BLPK7334
FEDERAL HOME LN MTG CORP POOL #Q28456	4%09-01-2044 B	1.42E-06	US3132M9BZ64
CALL BONDOPT MSLNGB2X 25/04/2023	UNITED KINGDOM GIL	1.40E-06	
JAPAN(GOVT OF) 0.8% SNR 20/03/58	JPY50000	1.40E-06	JP1400111J52
AMGEN INC 5.6% DUE 03-01-2043		1.39E-06	US031162DS61
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO		1.39E-06	
CALL BONDOPT MSLNGB2X 24/04/2023	UNITED KINGDOM GIL	1.39E-06	
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029		1.39E-06	US20268JAB98
LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW	/ R 3.962% AR	1.39E-06	
LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW	/ R 4.38% ARII	1.38E-06	
HOME DEPOT INC 3.3% DUE 04-15-2040	REG	1.38E-06	US437076CC49
LCH_IRS BOFAGB2U 22/03/2024 AUD P 3MBBSW	/ R 4.367% AR	1.38E-06	
NIPPON SHINYAKU CO LTD		1.37E-06	JP3717600005
CALL BONDOPT BNPAGB22 21/04/2023	SOUTH AUST GOVT FI 7	1.37E-06	
JAPAN(GOVT OF) 2.1% SNR 20/09/24	JPY50000	1.37E-06	JP1200721494
ASAHI INTECC CO LTD NPV		1.36E-06	JP3110650003
NETHERLANDS KING 0% BDS 15/07/2030	EUR1'144A	1.36E-06	NL0014555419
KLEPIERRE 0.875% SNR 17/02/2031	EUR	1.36E-06	FR0014000KT3
LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW	/ R 4.362% AR	1.36E-06	
ITC HLDGS CORP SR NT 144A 4.95%	09-22-2027	1.36E-06	US465685AR63
TARGA RES CORP 4.2%	02-01-2033	1.35E-06	US87612GAA94
WILLIAMS COS INC 5.3% DUE 08-15-2052		1.35E-06	US969457CA67
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285	2.5%	1.35E-06	US3133KL2553
ABBVIE INC 4.45% DUE 05-14-2046		1.35E-06	US00287YAW93
ALLSTATE CORP 6.125% DUE 12-15-2032		1.34E-06	US020002AP64
SITC INTERNATIONAL		1.34E-06	KYG8187G1055
CANADA(GOVT OF) 2.25% BDS 01/03/2024	CAD	1.34E-06	CA135087J546
JAPAN(GOVT OF) 1.4% SNR 20/12/45	JPY50000	1.34E-06	JP1300491FC9
AMGEN INC 5.65% 03-02-2053		1.33E-06	US031162DT45

STELLANTIS N.V 4.375% SNR 14/03/2030 EUR	1.33E-06 XS2597110027
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	1.33E-06 IT0005162828
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	1.33E-06 IT0005377152
CITIGROUP INC 3.98% 03-20-2030	1.32E-06 US172967ME81
PETROLEOS MEXICANO FRN GTD SNR MTN 08/2023 EUR	1.31E-06 XS1824425265
HESS CORP 5.6% DUE 02-15-2041	1.31E-06 US42809HAD98
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	1.31E-06 JP1300151485
BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'	1.31E-06 BE0000337460
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	1.30E-06 XS2054210252
BECTON DICKINSON .334% 13/08/2028	1.30E-06 XS2375844144
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	1.30E-06 XS2290544068
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	1.30E-06 US3137ANKY09
PUT SWO USD GSILGB2X P 3.78% / R 1DSOFR 4403540107 12/0	1.30E-06
PUT SWO USD GSILGB2X P 3.78% / R 1DSOFR 4404843019 12/0	1.30E-06
MPLX LP 4.5% 04-15-2038	1.29E-06 US55336VAM28
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	1.29E-06 US31416XHP87
PUT BONDOPT BNPAGB22 03/04/2023 REPUBLIC OF AUSTRI 62.	1.28E-06
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	1.28E-06 ES0000012124
LCH_IRS BOFAGB2U 15/09/2034 EUR P 2.853% / R 6MEURIB AR	1.28E-06
PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028	1.28E-06 US00775PAA57
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU	1.28E-06
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	1.27E-06 JP1300431E60
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	1.26E-06 XS2298459426
LCH_IRS BOFAGB2U 24/02/2033 CAD P 3MCDOR / R 3.69% ARIF	1.26E-06
AMGEN INC 5.75% DUE 03-02-2063	1.26E-06 US031162DU18
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	1.25E-06 US3140X6WG24
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	1.25E-06 US35565JAH41
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	1.25E-06 BE0000331406
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	1.25E-06 US20030NDK46
PRA GROUP INC 5% DUE 10-01-2029	1.25E-06 US69354NAD84
CALL SWO USD GSILGB2X P 1DSOFR / R 3.68% SO230414US368	1.24E-06
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032	1.24E-06 BE0000326356
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	1.24E-06 CA135087ZS68
FUT JUN 26 EURO DOLLARS	1.24E-06
FNMA POOL #FS0973 3% 08-01-2050 BEO	1.23E-06 US3140XGCK36
GNMA POOL #AD4590 3 DUE 05-15-2043	1.23E-06 US36180GC324
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2	1.23E-06 US983133AC37
FNMA POOL #FM3067 3% 08-01-2033 BEO	1.23E-06 US3140X6MR98
PVTPL ENERFLEX LTD SR SECD NT 9.0% 10-15-2027	1.22E-06 US29269RAA32
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	1.20E-06 IT0005402117
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	1.20E-06 CA135087YQ12
FED HOME LN MTG 2% DUE 11-01-2051	1.19E-06 US3133KNA946
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	1.19E-06 US36179RNX34
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	1.19E-06 BE0000346552
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	1.18E-06 NL0015000LS8
TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000	1.18E-06 AU3SG0002017
ZAR BNP PARIBAS A/C	1.18E-06
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202	1.18E-06 US842400HT35
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	1.18E-06 IT0005480980
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	1.17E-06 US3133KMLL71
PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO	1.17E-06 US46115HBJ59
LCH_OIS BOFAGB2U 16/02/2033 JPY P 0.281% / R 1DTONAR AR	1.17E-06
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	1.17E-06 US694308KK29
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	1.16E-06
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	1.16E-06 JP1400061D58
FEDERAL HOME LN MTG CORP POOL #SB8048 2.0% DUE 06-01	1.16E-06 US3132D55H15
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	1.16E-06 XS2358483332
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1.15E-06 US91324PDT66
FNMA POOL #BE7213 4% 04-01-2047 BEO	1.15E-06 US3140FTAP63
ROCKWOOL A/S	1.15E-06 DK0010219153
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	1.14E-06 XS2385389551
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	1.14E-06 US694308JY42
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	1.14E-06
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	1.14E-06 XS2409096349
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 Bf	1.14E-06 US3128P8A840
SOUTHWEST AIRLINES CO USD	1.13E-06 US8447411088
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	1.13E-06 JP1300481F92
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	1.13E-06 BE0000349580
TRY BNP PARIBAS A/C	1.13E-06
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	1.13E-06 SE0004869071
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	1.13E-06 US91324PEK49
JAPAN(GOVT OF) 0.6% SNR 20/12/46 JPY50000	1.12E-06 JP1300531GCO

PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	1.12E-06	US04364VAR42
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01	1.12E-06	US3133AQUG00
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	1.12E-06	US594918CA09
ORACLE CORPORATION JAPAN	1.12E-06	JP3689500001
ADOBE INC 2.3% DUE 02-01-2030	1.12E-06	US00724PAD15
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	1.12E-06	US694308KH99
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	1.12E-06	US50209TAA88
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	1.11E-06	IT0005438004
WESTPAC	1.11E-06	
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	1.11E-06	JP1201201A88
MICROSOFT CORP 3.041% 03-17-2062	1.11E-06	US594918CF95
LCH_OIS BOFAGB2U 19/04/2033 GBP P 3.152% / R 1DSONIA AR	1.11E-06	
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	1.11E-06	DE0001135044
LCH_OIS BOFAGB2U 02/16/2043 USD P 1DSOFR / R 3.136% ARC	1.10E-06	
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	1.10E-06	IT0005425233
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1.10E-06	US694308JM04
FNMA POOL #MA3121 4% 09-01-2047 BEO	1.10E-06	US31418CPF58
BELGIUM KINGDOM 1.9% 22/06/2038	1.09E-06	BE0000336454
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	1.09E-06	FR0014002JM6
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	1.09E-06	XS2393701284
FNMA POOL #AV0022 4% 11-01-2043 BEO	1.08E-06	US3138XBAY07
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	1.08E-06	CA135087XW98
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% ARI	1.07E-06	
MORGAN STANLEY 5.948% DUE 01-19-2038	1.07E-06	US61747YFB65
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	1.06E-06	XS2393618389
NETO ME HOLDINGS LTD	1.06E-06	IL0001680136
FUT SEP 25 LIF 3M EURIBOR	1.06E-06	
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.613% ARI	1.06E-06	
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	1.06E-06	US432833AJ07
FUT JUN 23 ME 10Y CDN BND	1.05E-06	
GENESIS ENERGY L P / GENESIS ENERGY FIN CORP 8.875% DUE (	1.05E-06	US37185LAN29
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	1.05E-06	US824348BP04
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	1.04E-06	
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	1.04E-06	JP1400071E55
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1.04E-06	US594918CD48
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	1.04E-06	XS2383901761
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	1.04E-06	US69318FAG37
UNITED KINGDOM GOVT OF 3.75% 29/01/2038	1.04E-06	GB00BQC4R999
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	1.04E-06	US31409JTQ30
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	1.03E-06	US86361GAA40
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	1.03E-06	XS2385390724
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	1.02E-06	CA135087WL43
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	1.02E-06	US31417YVW54
ADLER GROUP S.A 1.875% 14/01/2026	1.02E-06	XS2283224231
HCA INC 5.125% 06-15-2039	1.01E-06	US404119BY43
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	1.01E-06	US3140E47L50
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	1.01E-06	US3140X63P45
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030	1.01E-06	US31556TAC36
CTP N.V 0.625% SNR 27/09/2026 EUR	1.01E-06	XS2390530330
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	1.01E-06	CA135087D358
WESTLAKE 2.01% DUE 07-15-2025	1.00E-06	US96042PAE25
PVTPL SYMPHONY CLO LTD FLTGT RT SER 16-17X CL AR 04-15-20	1.00E-06	USG8650YAG91
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	1.00E-06	US3140H6DQ93
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	9.99E-07	US3140X6YJ45
FNMA POOL #MA0667 4% 03-01-2031 BEO	9.92E-07	US31417YVW524
SOFINA SA 1% SNR 23/09/2028 EUR100000	9.88E-07	BE0002818996
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	9.85E-07	US599191AA16
PVTPL CMO CHC COML MTG TR FLTGT RT SER 2019-CHC CL F 06-	9.73E-07	US162665AQ61
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	9.72E-07	JP1400081F45
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	9.71E-07	US74965LAB71
SHELL INTL FIN B V 3.875% DUE 11-13-2028	9.70E-07	US822582CB65
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	9.68E-07	FR0014005E43
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	9.68E-07	
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	9.66E-07	XS2383508590
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	9.64E-07	US911312AJ59
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES APRIL	9.63E-07	US01F0404461
NAVIENT CORP 6.75% 06-15-2026	9.59E-07	US63938CAJ71
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	9.59E-07	XS1692485326
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	9.58E-07	XAL5000DAD92
FNMA POOL #AW3146 4% 06-01-2044 BEO	9.55E-07	US3138XSP846
PVTPL FMG RES AUGUST 2006 PTY LTD 6.125% 04-15-2032	9.55E-07	US30251GBE61
FUT SEP 24 90 DAY B-BILLS	9.51E-07	

SOUTHWESTERN ENERGY CO 4.75%	02-01-2032	9.48E-07	US845467AT68
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE	05-01-2029 BEC	9.46E-07	US806851AH43
LCH_IRS BOFAGB2U 16/06/2029 EUR P 2.282% / R 6MEURIB AR		9.34E-07	
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC		9.28E-07	
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC		9.28E-07	
CALL BONDOPT WPACAU2F 13/04/2023 AUSTRALIAN GOVERN		9.28E-07	
BELGIUM(KINGDOM) 3% SNR 22/06/34	EURO.01'73'	9.27E-07	BE0000333428
FEDERAL HOME LOAN MORTGAGE CORP 2.5%	07-01-2051	9.27E-07	US3132DPKP26
US TREAS BDS USD1000	5.25DUE 02-15-2029 REG	9.15E-07	US912810FG86
PVTPL NEW ENGLAND PWR CO 2.807% DUE	10-06-2050/10-0	9.15E-07	US644188BG83
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000		9.13E-07	GB00BM8Z2V59
FNMA POOL #FM9210 3% 10-01-2051 BEO		9.13E-07	US3140XDGU41
MARTIN MARIETTA MATLS INC 3.2% DUE	07-15-2051	9.11E-07	US573284AX46
LCH_OIS BOFAGB2U 07/02/2026 GBP P 3.323% / R 1DSONIA AR		9.07E-07	
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 4.92% ARIF		8.93E-07	
DENMARK(KINGDOM) 0% SNR SEC 15/11/31	DKK0.01	8.90E-07	DK0009924102
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052		8.88E-07	US02361DAZ33
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 Bf		8.87E-07	US3128P8BL47
BONOS Y OBLIG DEL 144A 3.45% 30/07/2043		8.86E-07	ES0000012K95
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.278% ARC		8.80E-07	
AEON STORES HK CO HKD0.20		8.77E-07	HK0000084183
CONSOLIDATED EDISON CO N Y INC 3.95%	04-01-2050	8.77E-07	US209111FY40
AUSTRALIA(COMMONWEALTH OF)	3.75% BDS 21/04/20:	8.77E-07	AU3TB0000192
MSCI SING 2304 FUT		8.77E-07	SGXDB1122207
LCH_OIS BOFAGB2U 12/04/2033 GBP P 3.14% / R 1DSONIA ARC		8.74E-07	
UNITED STATES TREAS BDS 6.125 BDS	08-15-2029 USD1000 I	8.68E-07	US912810FJ26
WMGUI3 Cash Sub-Acct		8.65E-07	
BROADCOM INC 4.3% DUE 11-15-2032 BEO		8.65E-07	US11135FAS02
FRANCE(GOVT OF) TBOND 1.25% 25/05/2038		8.61E-07	FR0014009O62
JAPAN(GOVT OF) 1.8% SNR 20/09/43	JPY50000	8.59E-07	JP1300401D91
PUT SWO GBP GSILGB2X P 3.343% / R 1DSONIA	SO230727GB3:	8.55E-07	
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BI		8.53E-07	US3128MJYY06
LCH_IRS BOFAGB2U 18/12/2029 EUR P 2.487% / R 6MEURIB AR		8.52E-07	
NETHERLANDS KING 0% BDS 15/01/2052 EUR1		8.49E-07	NL0015614579
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039	SEK5000	8.46E-07	SE0002829192
CTP N.V 1.5% SNR EMTN 27/09/31 EUR		8.37E-07	XS2390546849
THERMO FISHER SCIENTIFIC INC 2.0% DUE	10-15-2031 BEO	8.37E-07	US883556CL42
FEDERAL HOME LN MTG CORP POOL #QD3265	1.5% 11-01-205	8.35E-07	US3133B0TW34
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW	SO240402AU	8.34E-07	
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039		8.27E-07	US03523TBU16
SWEDEN(KINGDOM OF)	2.25% BDS 01/06/32 SEK500	8.26E-07	SE0004517290
PVTPL RITCHIE BROS AUCTIONEERS 7.75% DUE03-15-2031		8.23E-07	US76774LAC19
FEDERAL NATIONAL MORTGAGE ASSOC 1.5%	10-01-2051	8.23E-07	US3140M8W627
MERCEDES-BENZ 0.75% SNR EMTN 10/09/30	EUR	8.22E-07	DE000A289QR9
South Korean won		8.21E-07	
HOUSING NEW ZEALAND LTD 240430 2.183 CB		8.20E-07	NZHNZD0230L2
CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1:		8.18E-07	
LCH_IRS BOFAGB2U 22/11/2051 EUR P 1.596% / R 6MEURIB AR		8.16E-07	
AUSTRALIA GOVERNMENT BOND	3.25% BDS 21/06/203:	8.10E-07	AU000XCLWAP3
CALL BONDOPT WPACAU2F 11/04/2023 AUSTRALIAN GOVERN		8.04E-07	
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR		8.01E-07	
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026	SEK5000	8.01E-07	SE0007125927
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW	SO240402AU3	7.97E-07	
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051		7.94E-07	US3133KME924
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC		7.90E-07	US59259YGF07
UNITEDHEALTH GROUP INC 4.375 DUE	03-15-2042 REG	7.86E-07	US91324PBW14
FNMA POOL #MA2163 3.5% 02-01-2045 BEO		7.84E-07	US31418BMM53
FUT JUN 23 SGX MINI JGB		7.84E-07	
FNMA POOL #FS3026 2.5% 11-01-2051 BEO		7.83E-07	US3140XJLG61
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40	USD1	7.76E-07	XS2214239175
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO		7.73E-07	US3138LTX603
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR		7.73E-07	
TARGET CORP 4% DUE 07-01-2042		7.73E-07	US87612EBA38
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.875% AR		7.71E-07	
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP	4.5% DUE 08-15-	7.68E-07	US1248EPCE15
FUT MAR 24 LIF 3M EURIBOR		7.55E-07	
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28	SEK5000	7.52E-07	SE0009496367
GNMAII POOL #AB9182 SER 2042 3% DUE	11-20-2042 BEO	7.49E-07	US36178WFX20
BELGIUM(KINGDOM) 1.45% SNR 22/06/37	EURO.01	7.43E-07	BE0000344532
LCH_OIS BOFAGB2U 03/02/2038 GBP P 3.255% / R 1DSONIA AR		7.42E-07	
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.262% AR		7.40E-07	
GERMANY(FEDERAL TBOND 0.0% 15/08/2050		7.40E-07	DE0001030724

LCH_IRS BOFAGB2U 14/10/2041 EUR P 2.43% / R 6MEURIB ARIF	7.39E-07
NEW YORK & FIXED 2.606% DUE 08-01-2060	7.36E-07 US649322AJ38
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EUR0.01	7.33E-07 BE0000343526
DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033	7.31E-07 US26442EAJ91
PUT SWO USD MSLNGB2X P 3.63% / R 1DSOFR 4483353139 02,	7.30E-07
CONS EDISON CO N Y 3.2% DUE 12-01-2051	7.25E-07 US209111GC11
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.28% SO230803GB3	7.24E-07
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	7.10E-07
FUT JUN 23 EURO DOLLARS	7.05E-07
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	6.99E-07 US3138X5QA80
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	6.99E-07
FUT JUN 23 ICE SONIA SO3	6.98E-07
Australian Dollar Custodial Account â€œ MIF Global Unlisted Infi	6.97E-07
CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1:	6.96E-07
PUT BONDOPT MSLNGB2X 10/04/2023 UNITED KINGDOM GIL 4	6.95E-07
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	6.95E-07 US04364VAU70
FUT MAR 23 CME 3MO SOFR	6.85E-07
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.49% SO241104GB3	6.83E-07
THERMO FISHER 2.6% DUE 10-01-2029	6.75E-07 US883556BZ47
MYR BNP PARIBAS A/C	6.65E-07
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050	6.63E-07 US3140KLH478
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	6.60E-07 US11135FBT75
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	6.57E-07 US797440BX17
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	6.56E-07
LCH_OIS BOFAGB2U 12/19/2034 USD P 1DSOFR / R 3.283% ARC	6.54E-07
IRSBZN489 IRS BNZ NZD 160226 RFXD 4.89 PFLT 3ZBSW	6.52E-07 DUIRSBNZ4890
PUT BONDOPT MSLNGB2X 03/04/2023 REPUBLIC OF AUSTRI 50	6.50E-07
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	6.47E-07 US043436AX21
FUT SEP 23 CME 3MO SOFR	6.45E-07
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	6.44E-07 US3132WJEV96
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	6.42E-07 CA135087C939
FUT DEC 24 ICE SONIA SO3	6.41E-07
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	6.35E-07 US3140GT7A21
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	6.35E-07 AU000XCLWAM0
LCH_IRS BOFAGB2U 18/12/2029 EUR P 2.453% / R 6MEURIB AR	6.31E-07
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	6.29E-07 US36179TJX46
CLP BNP PARIBAS	6.25E-07
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 4.196% AR	6.20E-07
PUT SWO USD MSLNGB2X P 3.114% / R 1DSOFR SO231010US3:	6.20E-07
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	6.19E-07 US035240AM26
FUT MAR 26 CME 3MO SOFR	6.05E-07
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.6	6.05E-07 US842400HF31
BANK OF NOVA SCOTIA 4.85% DUE 02-01-2030	5.99E-07 US06417XAP69
CALL BONDOPT MSLNGB2X 08/05/2023 BUNDESREPUB. DEUTS	5.95E-07
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	5.95E-07 US842400FH15
BELGIUM(KINGDOM 144A 1.4% 22/06/2053	5.91E-07 BE0000355645
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI	5.87E-07 US31335CAH79
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	5.85E-07 GB00BLBDX619
MXN BNP PARIBAS A/C	5.84E-07
SPAIN(KINGDOM OF) 1% BDS 30/07/2042 EUR1000	5.83E-07 ES0000012J07
COLGATE-PALMOLIVE CO 3.25% DUE 08-15-2032 REG	5.82E-07 US194162AP89
GNMA POOL 5.5 09-15-2035 BEO	5.81E-07 US3622A2BQ42
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.465% / R 3MBBSW AR	5.80E-07
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3.416% / R 3MBBSW AR	5.78E-07
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	5.75E-07 SE0013935319
FHLMC GOLD C09063 4 08-01-2044	5.74E-07 US31292SB824
ENTERPRISE PRODS 4.45 DUE 02-15-2043	5.72E-07 US29379VAY92
CONSUMERS ENERGY 4.2% DUE 09-01-2052	5.63E-07 US210518DQ64
NETHERLANDS GOVERNMENT 2.0% 144A 15/01/2054	5.60E-07 NL00150012X2
JPMORGAN CHASE & CO 4.452% 12-05-2029	5.59E-07 US46647PAX42
JABIL INC 3.6% 01-15-2030	5.59E-07 US466313AJ20
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	5.59E-07 US36179TQP39
GNMA POOL #709861 5.5% 11-15-2039 BEO	5.55E-07 US36297ETS45
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	5.45E-07 FR0014001NN8
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	5.45E-07 US031162DF41
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	5.44E-07
PUT BONDOPT MSLNGB2X 13/04/2023 FRANCE (GOVT OF) 0 43	5.40E-07
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.638% SO231102GB	5.29E-07
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	5.28E-07 BE0000340498
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	5.28E-07 US3140FFLC38
WYNYARD GROUP LTD TEMP	5.25E-07 DU00WYNNZDZ1
ECOLAB INC 2.7% DUE 12-15-2051	5.25E-07 US278865BN99

Australian Dollar Custodial Account â€” MIF Direct Property	5.14E-07
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	5.08E-07 US58933YBF16
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 B	5.03E-07 US3128P8CC39
FHLMC GOLD Q41008 3.5 06-01-2046	5.03E-07 US3132WEDN92
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	5.02E-07 US36179TG411
PUT SWO GBP BARCGB22 P 3.28% / R 1DSONIA SO230803GB32	4.98E-07
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	4.97E-07 US3140H23B24
PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031	4.94E-07 US389286AA34
AMERCO INC	4.94E-07 US0235861004
TWD BNP PARIBAS A/C	4.91E-07
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	4.83E-07 US31418CG406
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	4.76E-07 US46647PCR55
FUT JUN 23 BANK ACCEPT 3M	4.69E-07
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	4.61E-07 DK0009924029
LCH_OIS BOFAGB2U 02/24/2030 USD P 1DSOFR / R 2.986% ARC	4.56E-07
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	4.53E-07 US36230NZR96
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031	4.51E-07 US55953HAQ65
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	4.50E-07 ES0000012H58
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	4.48E-07 US842400GK35
FHLMC GOLD J17644 3.5 01-01-2027	4.44E-07 US3128PXP595
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	4.41E-07
LCH_BASIS BOFAGB2U 03/02/2028 AUD P 1MBBSW / R 3MBBS	4.40E-07
CONS EDISON CO N Y 4.5% DUE 05-15-2058	4.38E-07 US209111FQ16
FUT JUN 27 CME 3MO SOFR	4.36E-07
FUT JUN 27 LIF 3M EURIBOR	4.34E-07
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	4.29E-07 US3140JGR800
PUT SWO GBP BARCGB22 P 3.49% / R 1DSONIA SO241104GB34	4.27E-07
FUT DEC 24 CME 3MO SOFR	4.26E-07
FUT SEP 23 BANK ACCEPT 3M	4.23E-07
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	4.11E-07 US3140H6C802
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	4.07E-07 US91324PET57
LCH_IRS BOFAGB2U 15/09/2034 EUR P 2.853% / R 6MEURIB AR	4.06E-07
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	4.05E-07 SE0011281922
FNMA 2.5% MBS 01/07/2050 USD'CA6347F' POOL #CA6347 2.5	4.04E-07 US3140QEBR23
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	4.03E-07
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	3.99E-07
CONS EDISON CO N Y 3.875% DUE 06-15-2047	3.98E-07 US209111FL29
LCH_OIS BOFAGB2U 13/01/2033 GBP P 1DSONIA / R 3.55% ARC	3.96E-07
LCH_OIS BOFAGB2U 02/23/2035 USD P 1DSOFR / R 3.39% AROI	3.96E-07
FUT SEP 24 ICE SONIA SO3	3.95E-07
NSTAR ELEC CO 1.95% DUE 08-15-2031 BEO	3.94E-07 US67021CAR88
FNMA POOL #MA2279 4% 05-01-2045 BEO	3.92E-07 US31418BQ902
FUT SEP 24 CME 3MO SOFR	3.91E-07
PUT SWO USD MSLNGB2X P 3.78% / R 1DSOFR 4483353124 02	3.88E-07
GNMA POOL #MA4585 3% 07-20-2047 BEO	3.85E-07 US36179TCW36
SAN DIEGO GAS & 4.15% DUE 05-15-2048	3.76E-07 US797440BW34
FNMA POOL #257025 6.5% 12-01-2027 BEO	3.76E-07 US31371NPJ80
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	3.68E-07 US210518CU85
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	3.65E-07 US3132WJEU14
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	3.65E-07 US3138MOCZ10
FUT MAR 24 EURO DOLLARS	3.63E-07
LCH_IRS BOFAGB2U 20/12/2027 EUR P 6MEURIB / R 3.044% AR	3.62E-07
CONS EDISON CO N Y 4.625% DUE 12-01-2054	3.61E-07 US209111FF50
JQW PLC ORD NPV	3.57E-07 JE00BGCZHC53
EUROPEAN UNION 2.5% NTS 04/10/2052 EUR1'36	3.41E-07 EU000A3K4DT4
CME_OIS CHASUS33 03/30/2025 USD P 4.07% / R 1DSOFR 4554	3.38E-07
FHLMC GOLD Q44452 3 11-01-2046	3.37E-07 US3132WH5N19
FUT JUN 23 EUX EURO-BTP	3.34E-07 DE000C671E06
FUT SEP 23 LIF 3M EURIBOR	3.32E-07
INVESCO LIMITED	3.28E-07 BMG491BT1088
LENDINGPOINT 2021-B AST 1.11% 02-15-2029	3.28E-07 US52607HAA86
FNMA POOL #BD0946 4% 06-01-2046 BEO	3.26E-07 US3140F8BQ97
PUT SWO AUD CTBAAU25FXD P 4.136% / R 3MBBSW SO230824	3.23E-07
FNMA POOL #BC8677 4% 05-01-2046 BEO	3.19E-07 US3140F4UB04
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	3.18E-07 US209111FD03
CALL BONDOPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL :	3.17E-07
FUT JUN 27 ICE SONIA SO3	3.16E-07
LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSONIA / R 3.76% ARC	3.12E-07
FNMA POOL #310048 6.5% 02-01-2038 BEO	3.12E-07 US31374CL534
FUT SEP 24 BANK ACCEPT 3M	3.08E-07
LCH_IRS CHASUS33 25/10/2027 CNY P 2.485% / R 7DCNRR0 322	3.05E-07
LCH_OIS BOFAGB2U 03/02/2043 GBP P 1DSONIA / R 3.51% ARC	3.04E-07

LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	3.04E-07
LCH_OIS BOFAGB2U 02/02/2033 GBP P 1DSOFR / R 3.75% ARC	3.02E-07
LCH_OIS BOFAGB2U 02/23/2030 USD P 1DSOFR / R 2.986% ARC	3.02E-07
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 4276981	3.01E-07
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.961% AR	2.99E-07
DUKE ENERGY OHIO INC 5.65% 04-01-2053	2.98E-07 US26442EAK64
CCO HOLDINGS LLC 4.5% 06-01-2033	2.96E-07 US1248EPCL57
PUT SWO GBP GSILGB2X P 3.2% / R 1DSOFR SO230428GB320	2.94E-07
PUT BONDOPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL 4	2.92E-07
CALL SWO GBP GSILGB2X P 1DSOFR / R 3.2% SO230428GB320	2.92E-07
LCH_OIS BOFAGB2U 25/10/2024 JPY P 1DTONAR / R 0.191% AR	2.89E-07
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	2.88E-07 US35565CAH97
PUT BONDOPT MSLNGB2X 17/04/2023 REPUBLIC OF AUSTRI 57	2.85E-07
LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSOFR / R 3.73% ARC	2.82E-07
LCH_OIS SBSIUS33 20/09/2033 GBP P 1DSOFR / R 3.5% SWU01	2.81E-07
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	2.78E-07 US31418BQL35
PUT BONDOPT MSLNGB2X 17/04/2023 UNITED KINGDOM GIL 8	2.77E-07
FINABLR PLC	2.75E-07 GB00BJ7HMMW26
PLN BNP PARIBAS A/C	2.74E-07
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	2.74E-07
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	2.73E-07 US3140FHLJ47
LCH_OIS BOFAGB2U 03/16/2038 USD P 3.17% / R 1DSOFR AROH	2.73E-07
FHLMC GOLD Q45094 3 12-01-2046	2.72E-07 US3132WJUJ30
MPLX LP 4% 03-15-2028	2.72E-07 US55336VAR15
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR	2.71E-07
PUT BONDOPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL 4	2.69E-07
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	2.67E-07 IT0005441883
SAN DIEGO GAS & 4.5% DUE 08-15-2040	2.65E-07 US797440BM51
PUT SWO GBP MSLNGB2X P 3.764% / R 1DSOFR SO230427GB3	2.61E-07
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	2.61E-07 US451102CC97
CALL BONDOPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL 1	2.60E-07
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBSW	2.55E-07
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	2.53E-07
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 3.613% AR	2.53E-07
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	2.50E-07
LCH_OIS BOFAGB2U 06/15/2023 USD P 3.677% / R 1DSOFR ARC	2.49E-07
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	2.46E-07 US20754FAK84
PUT SWO GBP BARCGB22 P 3.638% / R 1DSOFR SO231102GB3	2.43E-07
LCH_OIS BOFAGB2U 25/10/2024 JPY P 1DTONAR / R 0.238% AR	2.42E-07
PUT BONDOPT BNPAGB22 18/04/2023 UNITED KINGDOM GIL 4	2.41E-07
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	2.40E-07 US31417Y6Q53
SOUTHN CAL EDISON 4% DUE 04-01-2047	2.39E-07 US842400GG23
CALL BONDOPT MSLNGB2X 17/04/2023 UNITED KINGDOM GIL 1	2.36E-07
LCH_OIS BOFAGB2U 03/03/2053 USD P 1DSOFR / R 2.433% ARC	2.31E-07
FUT DEC 24 LIF 3M EURIBOR	2.27E-07
CALL BONDOPT MSLNGB2X 19/04/2023 BUNDESREPUB. DEUTS	2.25E-07
CME_IRS CHASUS33 09/12/2027 CAD P 3.34% / R 3MCDOR 441	2.23E-07
CALL BONDOPT MSLNGB2X 19/04/2023 UNITED KINGDOM GIL 1	2.20E-07
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	2.19E-07 XS2214239506
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	2.17E-07 US3137GOVCO0
NSTAR ELEC CO 3.25% DUE 05-15-2029	2.14E-07 US67021CAN74
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	2.10E-07 US36179RFXF18
PUT BONDOPT MSLNGB2X 21/04/2023 UNITED KINGDOM GIL 1	2.00E-07
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	1.96E-07 US31417CRL18
Swiss franc	1.96E-07
LCH_OIS BOFAGB2U 04/18/2024 USD P 1DSOFR / R 4.885% ARC	1.95E-07
PUT SWO GBP UBSWGB2L P 3.27% / R 1DSOFR SO230411GB3	1.94E-07
FNMA POOL #MA1023 4% 02-01-2027 BEO	1.93E-07 US31418AD548
FUT SEP 26 ICE SONIA SO3	1.92E-07
CME_IRS CHASUS33 09/12/2027 CAD P 3.382% / R 3MCDOR 441	1.92E-07
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	1.85E-07
CME_IRS CHASUS33 08/12/2027 CAD P 3.351% / R 3MCDOR 441	1.85E-07
PUT BONDOPT MSLNGB2X 19/04/2023 FRANCE (GOVT OF) 0 38	1.83E-07
FNMA POOL #AW7132 4% 10-01-2044 BEO	1.82E-07 US3138XW4S43
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	1.81E-07 US209111FV01
CME_IRS CHASUS33 09/12/2027 CAD P 3.39% / R 3MCDOR 440	1.81E-07
PUT BONDOPT MSLNGB2X 19/04/2023 UNITED KINGDOM GIL 8	1.80E-07
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B	1.79E-07 US3132Y2HF64
PUT BONDOPT MSLNGB2X 21/04/2023 UNITED KINGDOM GIL 6	1.79E-07
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1	1.76E-07
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	1.76E-07
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1.74E-07 US209111FH17

FUT CALL JUN 23 EURO DOLLARS 9950	1.73E-07
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	1.71E-07 US36180CRC54
FUT PUT JUN 23 T-NOTE OPTION 1115	1.68E-07
FUT SEP 25 ICE SONIA SO3	1.65E-07
LCH_IRS BOFAGB2U 30/03/2028 AUD P 6MBBSW / R 3.67% ARII	1.64E-07
FUT JUN 23 EUR FOAT	1.60E-07
LCH_OIS BOFAGB2U 02/24/2035 USD P 1DSOFR / R 3.248% ARC	1.59E-07
CALL BONDOPT MSLNGB2X 10/04/2023 UNITED KINGDOM GIL 1	1.54E-07
PUT BONDOPT MSLNGB2X 25/04/2023 UNITED KINGDOM GIL 1	1.50E-07
LCH_IRS BOFAGB2U 11/01/2033 EUR P 2.915% / R 6MEURIB AR	1.46E-07
CALL BONDOPT MSLNGB2X 03/04/2023 EUROPEAN UNION 2.7 1	1.45E-07
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.238% ARC	1.45E-07
PUT BONDOPT MSLNGB2X 24/04/2023 UNITED KINGDOM GIL 1	1.44E-07
LCH_OIS BOFAGB2U 08/02/2033 GBP P 1DSONIA / R 3.179% AR	1.41E-07
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	1.40E-07 US36180HSP46
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	1.37E-07
PUT BONDOPT MSLNGB2X 25/04/2023 UNITED KINGDOM GIL 6	1.35E-07
LCH_BASIS BOFAGB2U 01/03/2048 AUD P 6MBBSW / R 3MBBS\	1.30E-07
PUT BONDOPT MSLNGB2X 24/04/2023 UNITED KINGDOM GIL 6	1.30E-07
LCH_IRS BOFAGB2U 16/11/2027 EUR P 2.975% / R 6MEURIB AR	1.29E-07
LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSONIA / R 3.136% AR	1.19E-07
LCH_IRS BOFAGB2U 22/11/2027 EUR P 2.95% / R 6MEURIB ARIF	1.19E-07
SAN DIEGO GAS & 3.75% DUE 06-01-2047	1.17E-07 US797440BV50
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	1.17E-07
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	1.15E-07 US31417YW607
PUT BONDOPT MSLNGB2X 17/04/2023 REPUBLIC OF AUSTRI 44	1.10E-07
LCH_IRS BOFAGB2U 08/11/2027 EUR P 2.967% / R 6MEURIB AR	1.10E-07
LCH_BASIS BOFAGB2U 15/12/2032 AUD P 3MBBSW / R 6MBBS\	1.08E-07
LCH_BASIS BOFAGB2U 23/03/2053 AUD P 6MBBSW / R 3MBBS\	1.07E-07
NT Passive FX overlay 139% (ZMTLIP)	1.03E-07
CALL SWO GBP UBSWGB2L P 1DSONIA / R 3.27% SO230411GBE	1.01E-07
FUT PUT JUN 23 IMM MINI NSDQ 10700	9.91E-08
LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSONIA / R 3.119% AR	9.58E-08
CROCS, INC. TERM LOAN B 01-26-2029 BEO	9.57E-08
LCH_OIS BOFAGB2U 08/06/2023 AUD P 3.41% / R 1DRBACO AR	8.94E-08
GNMA POOL #644862 5.5% 06-15-2035 BEO	8.87E-08 US36292CMK70
FUT CALL JUN 23 EURO DOLLARS 9925	8.57E-08
LCH_IRS SBSIUS33 20/09/2033 EUR P 6MEURIB / R 3% SWU01P	8.14E-08
LCH_OIS BOFAGB2U 11/01/2052 USD P 2.986% / R 1DSOFR ARC	7.97E-08
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR AR	7.92E-08
LCH_OIS BOFAGB2U 02/08/2038 USD P 3.18% / R 1DSOFR ARO	7.68E-08
LCH_OIS BOFAGB2U 11/02/2033 GBP P 1DSONIA / R 3.111% AR	7.22E-08
LCH_IRS BOFAGB2U 30/03/2028 AUD P 6MBBSW / R 3.65% ARII	7.05E-08
FUT MAR 24 CME 3MO SOFR	7.05E-08
LCH_OIS BOFAGB2U 02/09/2053 USD P 2.3% / R 1DSOFR ARO	6.79E-08
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	6.27E-08 US373334JW27
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	5.83E-08
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	5.66E-08 US36296KPB25
FUT SEP 26 CME 3MO SOFR	5.63E-08
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	5.57E-08 SE0015193313
LCH_OIS SBSIUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU01	5.48E-08
SWEDISH GOVERNMENT 1.375% 23/06/2071	5.40E-08 SE0016102115
LCH_OIS BOFAGB2U 03/29/2043 USD P 2.985% / R 1DSOFR ARC	5.14E-08
LCH_OIS SBSIUS33 03/07/2033 USD P 1DSOFR / R 3.45% SWU01	4.63E-08
LCH_OIS BOFAGB2U 02/08/2043 USD P 1DSOFR / R 3.038% ARC	4.45E-08
LCH_OIS SBSIUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01C	4.18E-08
LCH_OIS SBSIUS33 02/27/2033 USD P 1DSOFR / R 3.43% SWU01	4.17E-08
Swedish krona	4.07E-08
LCH_BASIS BOFAGB2U 20/01/2028 AUD P 1MBBSW / R 3MBBS\	3.67E-08
LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\	3.59E-08
LCH_OIS SBSIUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01F	3.54E-08
FUT CALL SEP 23 EURO DOLLARS 9937	3.06E-08
LCH_IRS GOLDUS33 04/02/2048 EUR P 2.63% / R 6MEURIB 99D	2.72E-08
LCH_OIS SBSIUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01	2.42E-08
FUT JUN 24 BANK ACCEPT 3M	2.10E-08
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWUC	2.04E-08
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	2.01E-08
LCH_OIS BOFAGB2U 11/11/2032 GBP P 3.442% / R 1DSONIA AR	1.89E-08
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWUC	1.85E-08
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE C	1.77E-08 US3138ALKA40
Income Due - DKK	1.75E-08
LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\	1.67E-08

LCH_OIS SBSIU533 03/06/2033 USD P 1DSOFR / R 3.3% SWU01F	1.66E-08
LCH_BASIS BOFAGB2U 17/03/2033 AUD P 3MBBSW / R 6MBBSA	1.53E-08
Indian rupee	1.45E-08
FEDEX CORP 2.4% 05-15-2031	1.44E-08 US31428XCD66
FUT DEC 23 EURO DOLLARS	1.37E-08
PUT SWO USD GSILGB2X P 3.64% / R 1DSOFR SO230413US364C	1.36E-08
PUT SWO GBP GSILGB2X P 4% / R 1DSOFR SO230420GB400GS	1.35E-08
Danish krone	1.04E-08
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	9.45E-09 US525ESC2W88
New Israeli shekel	8.94E-09
GNMA POOL #634399 5.5% 10-15-2034 BEO	8.66E-09 US36291PX433
FUT DEC 25 LIF 3M EURIBOR	7.83E-09
PUT SWO USD GSILGB2X P 3.68% / R 1DSOFR SO230414US368C	4.75E-09
FUT PUT APR 23 IMM EOM M 5&P 3500	3.07E-09
PUT SWO GBP GSILGB2X P 4.24% / R 1DSOFR SO230419GB424C	2.47E-09
Singapore dollar	3.12E-10
Norwegian krone	1.98E-10
GAZPROM PJSC-SPON ADR	6.25E-11 US3682872078
Hungarian forint	3.99E-11
CZK BNP PARIBAS A/C	2.99E-11
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	1.39E-11 US80585Y3080
NK LUKOIL PAO	1.39E-11 US69343P1057
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	1.19E-11 US20754JAA25
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2	1.05E-11 US83405RAB33
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	1.02E-11 US35563KAA88
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	9.22E-12 US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-2	8.84E-12 US75907PAA84
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	8.55E-12 US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	8.31E-12 US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	8.23E-12 US30711XUS16
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	7.13E-12 US57109TAB26
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	6.95E-12 US6074091090
PHOSAGRO PJSC GDR	6.95E-12 US71922G3083
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	5.70E-12 US38137PAN06
NOVATEK PJSC	4.63E-12 US6698881090
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	4.19E-12 US35565JAA97
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	3.47E-12 US35564MAA36
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	3.47E-12 US67575BAL36
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	3.42E-12 US38137MAF41
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU	3.28E-12
NAAC REPERFORMING 2004-R1 REMIC PASSTHRUTF CL 144A A	3.15E-12 US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	2.50E-12 US61975FAG46
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	1.29E-12 US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	1.05E-12 US00162LCN55
HUF BNP PARIBAS A/C	7.19E-13
CALL BONDOPT MSLNGB2X 03/04/2023 FRANCE (GOVT OF) 4 1	5.25E-13
PUT SWO GBP GSILGB2X P 4.941% / R 1DSOFR SO230412GB4C	3.94E-13
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR C	3.23E-13 US89656GAA22
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	3.23E-13 US88315LAQ14
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	9.50E-14 US31418C4F86
PVTPL FNMA FLTG 01-25-2040 BEO	8.07E-14 US20754WAB19
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-4.66E-13
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	-1.20E-11 BE0000339482
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	-6.27E-11 US91282CAK71
MACIF .625% 21/06/2027	-7.92E-11 FR0014003Y09
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	-8.06E-11 US91282CAP68
CALL BONDOPT MSLNGB2X 03/04/2023 REPUBLIC OF AUSTRI 5C	-8.64E-11
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	-1.37E-10 IT0005215246
EQUINIX INC 1% 09-15-2025	-1.84E-10 US29444UBK16
CTP N.V .75% 18/02/2027	-1.87E-10 XS2303052695
KRW BNP PARIBAS A/C	-1.99E-10
DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	-2.15E-10 XS2225893630
TORONTO DOMINION BANK 5.156% 01-10-2028	-2.24E-10 US89115A2M37
CALL BONDOPT BNPAGB22 03/04/2023 REPUBLIC OF AUSTRI 62	-2.28E-10
COMCAST CORP NEW ISSUE GREEN 10YR 4.65%02-15-2033	-3.89E-10 US20030NEC11
CARRIER GLOBAL CORP 2.493% 02-15-2027	-4.72E-10 US14448CAP95
ROYAL BANK OF CANADA 4.9% DUE 01-12-2028	-5.99E-10 US78016FWZ75
GRAPHIC PACKAGING 2.625% GTD SNR 01/02/29 EUR	-7.38E-10 XS2407520936
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	-7.86E-10 XS2345050251
UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	-8.64E-10 US912810FE39
EUROPEAN UNION 2.75% NTS 04/12/37 EUR1000	-9.67E-10 EU000A3K4D09
UTD STATES TREAS 1.375% DUE 09-30-2023	-1.26E-09 US912828T263

DOMINICAN REPUBLIC 5.5% 22/02/2029	-1.29E-09	USP3579ECP09
POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	-1.63E-09	PL0000108866
ELEVANCE HEALTH INC 4.9% 02-08-2026	-1.85E-09	US28622HAA95
U S BANCORP MEDIUM VAR RT 4.839% DUE 02-01-2034	-2.17E-09	US91159HJL50
UNITED STATES TREAS NTS DTD 09/30/2018 2.875% DUE 09-30	-2.64E-09	US9128285D82
FUT PUT MAY 23 T-NOTE OPTION 1125	-3.63E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 10/	-3.77E-09	
FUT PUT MAY 23 T-NOTE OPTION 1120	-3.81E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-4.21E-09	
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4	-4.21E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 10/	-4.25E-09	
FUT CALL MAY 23 T-NOTE OPTION 1180	-4.35E-09	
FUT CALL MAY 23 T-NOTE OPTION 1190	-4.35E-09	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3L	-4.57E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10/	-4.87E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10/	-5.11E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-5.29E-09	
PUT BONDOPT WPACAU2F 11/04/2023 AUSTRALIAN GOVERNMENT	-5.99E-09	
LCH_OIS BOFAGB2U 07/02/2030 GBP P 3.005% / R 1DSONIA AR	-6.14E-09	
LCH_IRS CHASUS33 21/11/2027 CNY P 2.76% / R 7DCNRR0 3229	-9.15E-09	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/0	-1.01E-08	
FUT MAR 28 CME 3MO SOFR	-1.02E-08	
LCH_OIS BOFAGB2U 02/09/2053 USD P 2.36% / R 1DSOFR AROH	-1.05E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11/	-1.25E-08	
FUT JUN 25 ICE SONIA SO3	-1.26E-08	
CALL FXO CITIUS33 06/15/2023 USD/MXN 20.5 European 31750	-1.35E-08	
PUT BONDOPT CITIUS33 04/06/2023 FNCL 4.5% 04/13/20 98.35	-1.39E-08	
LCH_OIS BOFAGB2U 02/07/2038 USD P 3.23% / R 1DSOFR AROH	-1.42E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11/	-1.62E-08	
CALL BONDOPT MSLNGB2X 13/04/2023 FRANCE (GOVT OF) 0 4:	-1.64E-08	
FUT MAR 26 LIF 3M EURIBOR	-2.15E-08	
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 10/	-2.19E-08	
FUT MAR 27 ICE SONIA SO3	-2.22E-08	
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-2.25E-08	
FUT MAR 24 ICE SONIA SO3	-2.28E-08	
FUT CALL DEC 23 CME 3M SOFR O 9800	-2.34E-08	
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-2.34E-08	
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-2.56E-08	
PUT BONDOPT WPACAU2F 13/04/2023 AUSTRALIAN GOVERNMENT	-2.60E-08	
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-2.63E-08	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	-2.81E-08	
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 10	-2.83E-08	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6I	-2.94E-08	
LCH_BASIS BOFAGB2U 17/03/2033 AUD P 1MBBSW / R 3MBBSV	-3.26E-08	
FUT JUN 24 CME 3MO SOFR	-3.44E-08	
REDUCED INPUT TAX CREDIT (RITC) FE	-3.45E-08	
PUT BONDOPT ANZBAU3M 11/04/2023 TREASURY CORP VICT 4	-3.46E-08	
LCH_BASIS BOFAGB2U 22/03/2035 AUD P 3MBBSW / R 6MBBSV	-3.55E-08	
PUT BONDOPT MSLNGB2X 19/04/2023 BUNDESREPUB. DEUTS	-3.80E-08	
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 05	-3.89E-08	
LCH_OIS BOFAGB2U 07/12/2023 AUD P 3.505% / R 1DRBACO AI	-4.05E-08	
LCH_OIS BOFAGB2U 09/02/2030 GBP P 3.033% / R 1DSONIA AR	-4.16E-08	
ANZ BANK NZ 11AM A/C	-4.36E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-4.91E-08	
FUT JUN 25 CME 3MO SOFR	-5.02E-08	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	-5.24E-08	
PUT BONDOPT MSLNGB2X 08/05/2023 BUNDESREPUB. DEUTS	-5.31E-08	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-5.31E-08	
LCH_OIS BOFAGB2U 18/12/2025 GBP P 3.76% / R 1DSONIA ARC	-5.42E-08	
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-5.50E-08	
LCH_OIS BOFAGB2U 07/02/2030 GBP P 3.041% / R 1DSONIA AR	-5.50E-08	
LCH_IRS BOFAGB2U 15/12/2023 AUD P 3.63% / R 3MBBSW ARII	-5.56E-08	
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 26	-6.30E-08	
PUT BONDOPT ROYCGB2L 11/04/2023 AUSTRALIAN GOVERNMENT	-6.30E-08	
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-6.44E-08	
COP BNP PARIBAS A/C	-6.67E-08	
LCH_IRS BOFAGB2U 15/06/2023 CAD P 4.975% / R 3MCDOR ARII	-7.11E-08	
LCH_OIS BOFAGB2U 19/12/2032 GBP P 1DSONIA / R 3.012% AR	-7.33E-08	
FUT JUN 23 LIF 3M EURIBOR	-7.59E-08	
FUT DEC 26 ICE SONIA SO3	-7.68E-08	
FUT JUN 26 LIF 3M EURIBOR	-7.81E-08	
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.998% AR	-8.28E-08	

CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-8.41E-08
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	-8.77E-08
LCH_OIS BOFAGB2U 08/06/2023 AUD P 1DRBACO / R 3.41% AR	-8.94E-08
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.26% ARC	-9.34E-08
LCH_OIS BOFAGB2U 03/29/2033 USD P 3.109% / R 1DSOFR ARC	-9.70E-08
LCH_OIS BOFAGB2U 02/08/2043 USD P 1DSOFR / R 2.981% ARC	-9.75E-08
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-9.95E-08
PUT BOND OPT ROYCGB2L 12/04/2023 QUEENSLAND TREASUR	-1.06E-07
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	-1.17E-07
LCH_OIS BOFAGB2U 15/12/2032 GBP P 3.08% / R 1DSONIA ARC	-1.22E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	-1.26E-07
LCH_IRS CHASUS33 20/03/2025 NZD P 4.955% / R 3MBBR 3229	-1.28E-07
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	-1.30E-07
LCH_OIS CHASUS33 17/03/2053 GBP P 3.231% / R 1DSONIA 454	-1.46E-07
PUT BOND OPT MSLNGB2X 08/05/2023 FRANCE (GOVT OF) 0 89	-1.48E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.488% / R 1DRBACO AI	-1.57E-07
FUT JUN 24 ICE SONIA SO3	-1.58E-07
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	-1.66E-07
PUT BOND OPT MSLNGB2X 19/04/2023 UNITED KINGDOM GIL 8	-1.70E-07
FUT MAR 24 BANK ACCEPT 3M	-1.75E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.625% / R 1DRBACO AI	-1.85E-07
FUT DEC 25 EURO DOLLARS	-1.94E-07
LCH_OIS BOFAGB2U 04/18/2024 USD P 4.885% / R 1DSOFR ARC	-1.95E-07
LCH_OIS BOFAGB2U 04/18/2024 USD P 4.885% / R 1DSOFR ARC	-1.95E-07
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	-2.01E-07
LCH_OIS SBSIUS33 20/09/2028 GBP P 3.75% / R 1DSONIA SWUC	-2.01E-07
FUT JUN 25 LIF 3M EURIBOR	-2.04E-07
LCH_IRS CHASUS33 20/03/2025 NZD P 3MBBR / R 4.955% 3229	-2.09E-07
LCH_IRS BOFAGB2U 14/10/2033 EUR P 3.012% / R 6MEURIB AR	-2.13E-07
LCH_OIS BOFAGB2U 15/12/2042 GBP P 1DSONIA / R 3.031% AR	-2.21E-07
FUT PUT DEC 23 CME 3M SOFR O 9650	-2.27E-07
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	-2.32E-07
PUT BOND OPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL 1	-2.35E-07
FUT MAR 25 LIF 3M EURIBOR	-2.37E-07
LCH_OIS BOFAGB2U 03/17/2043 USD P 1DSOFR / R 2.892% ARC	-2.43E-07
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	-2.44E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.682% / R 1DRBACO AI	-2.45E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.682% / R 1DRBACO AI	-2.45E-07
FUT SEP 25 CME 3MO SOFR	-2.51E-07
LCH_IRS BOFAGB2U 29/03/2030 AUD P 4.197% / R 6MBBSW AR	-2.52E-07
CALL BOND OPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL	-2.58E-07
PUT BOND OPT MSLNGB2X 17/04/2023 UNITED KINGDOM GIL 8	-2.64E-07
LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR	-2.72E-07
CALL BOND OPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL	-2.73E-07
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	-2.79E-07
PUT BOND OPT MSLNGB2X 24/04/2023 UNITED KINGDOM GIL 7	-2.84E-07
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	-2.87E-07
PUT BOND OPT MSLNGB2X 12/04/2023 UNITED KINGDOM GIL 9	-2.88E-07
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.961% AR	-2.88E-07
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	-2.89E-07
LCH_IRS CHASUS33 21/03/2033 NZD P 4.404% / R 3MBBR 3229	-2.90E-07
LCH_OIS BOFAGB2U 07/09/2023 AUD P 3.882% / R 1DRBACO AI	-2.91E-07
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	-2.92E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-2.96E-07
PUT BOND OPT MSLNGB2X 25/04/2023 UNITED KINGDOM GIL 7	-2.96E-07
LCH_OIS BOFAGB2U 03/02/2033 GBP P 1DSONIA / R 3.35% ARC	-3.02E-07
CALL BOND OPT MSLNGB2X 10/04/2023 UNITED KINGDOM GIL	-3.04E-07
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	-3.04E-07
LCH_OIS BOFAGB2U 07/12/2023 AUD P 3.91% / R 1DRBACO AR	-3.05E-07
CALL BOND OPT MSLNGB2X 17/04/2023 REPUBLIC OF AUSTRI 4	-3.16E-07
LCH_OIS BOFAGB2U 03/29/2033 USD P 3.133% / R 1DSOFR ARC	-3.17E-07
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.843% / R 6MBBSW AR	-3.20E-07
LCH_OIS BOFAGB2U 06/20/2032 USD P 3.105% / R 1DSOFR ARC	-3.21E-07
ICE_CD X SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	-3.23E-07
PUT BOND OPT MSLNGB2X 10/04/2023 UNITED KINGDOM GIL 9	-3.26E-07
ICE_CD X SBSIUS33 06/20/2028 SELL CDX.EM.39 SWPC0LPL8	-3.32E-07
FUT JUN 26 CME 3MO SOFR	-3.33E-07
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	-3.38E-07
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 1.6% ARIR1	-3.41E-07
LCH_OIS BOFAGB2U 02/23/2028 USD P 3.142% / R 1DSOFR ARC	-3.48E-07
ICE_CD X CHASUS33 12/20/2027 BUY CDX.NA.HY.39 32299-7114	-3.50E-07
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	-3.57E-07

LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURIB	-3.61E-07
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	-3.64E-07
FUT SEP 26 LIF 3M EURIBOR	-3.68E-07
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.718% / R 1DSOFR ARC	-3.70E-07
PUT BONDOPT MSLNGB2X 21/04/2023 UNITED KINGDOM GIL 7	-3.76E-07
FUT MAR 27 LIF 3M EURIBOR	-3.87E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.635% / R 1DRBACO AI	-3.88E-07
FUT DEC 23 CME 3MO SOFR	-3.91E-07
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURIB	-3.97E-07
CALL BONDOPT MSLNGB2X 19/04/2023 UNITED KINGDOM GIL 1	-3.98E-07
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	-4.02E-07
LCH_IRS BOFAGB2U 29/03/2030 AUD P 4.217% / R 6MBBSW AR	-4.02E-07
LCH_OIS BOFAGB2U 08/02/2030 GBP P 3.073% / R 1DSONIA AR	-4.21E-07
CME_IRS SBSIUS33 13/10/2027 PLN P 7.156% / R 6MWIBOR SW	-4.23E-07
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.21% ARC	-4.26E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-4.32E-07
CALL BONDOPT BNPAGB22 18/04/2023 UNITED KINGDOM GIL 4	-4.35E-07
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.161% AR	-4.38E-07
CALL BONDOPT MSLNGB2X 17/04/2023 UNITED KINGDOM GIL 1	-4.42E-07
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.812% / R 3MCDOR ARI	-4.44E-07
PUT BONDOPT ANZBAU3M 17/04/2023 TREASURY CORP VICT 4	-4.66E-07
FUT DEC 27 CME 3MO SOFR	-4.71E-07
LCH_OIS BOFAGB2U 03/29/2043 USD P 3.045% / R 1DSOFR ARC	-4.75E-07
FUT JUN 23 90 DAY B-BILLS	-4.76E-07
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	-4.80E-07
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 2.25% AROI	-5.22E-07
PUT BONDOPT MSLNGB2X 03/04/2023 EUROPEAN UNION 2.7 9	-5.24E-07
FUT MAR 25 ICE SONIA SO3	-5.27E-07
PUT SWO USD MSLNGB2X P 4.5% / R 1DSOFR 4553253333 05/3	-5.28E-07
PUT BONDOPT ROYCGB2L 18/04/2023 AUSTRALIAN GOVERNMENT	-5.29E-07
LCH_IRS BOFAGB2U 09/02/2043 EUR P 6MEURIB / R 2.12% ARIF	-5.29E-07
LCH_IRS CHASUS33 10/02/2033 EUR P 6MEURIB / R 2.908% 449	-5.35E-07
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	-5.38E-07
LCH_OIS BOFAGB2U 03/02/2038 GBP P 1DSONIA / R 3.31% ARC	-5.42E-07
LCH_IRS BOFAGB2U 09/06/2052 AUD P 3.55% / R 6MBBSW ARII	-5.46E-07
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	-5.53E-07
LCH_OIS BOFAGB2U 19/04/2033 GBP P 1DSONIA / R 3.152% AR	-5.54E-07
CALL BONDOPT MSLNGB2X 17/04/2023 REPUBLIC OF AUSTRIA 5	-5.71E-07
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-5.78E-07
FUT CALL JUN 23 US 2YR T-NOTE 1045	-5.94E-07
CME_IRS SBSIUS33 11/10/2027 PLN P 7.015% / R 6MWIBOR SW	-6.00E-07
ICE_CDX GOLDUS33 20/06/2028 BUY ITRAXX EUROPE CROSSOVER	-6.16E-07
CALL BONDOPT MSLNGB2X 24/04/2023 UNITED KINGDOM GIL 1	-6.21E-07
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	-6.22E-07
CALL BONDOPT MSLNGB2X 25/04/2023 UNITED KINGDOM GIL 1	-6.27E-07
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEURIB	-6.36E-07
CALL BONDOPT MSLNGB2X 19/04/2023 FRANCE (GOVT OF) 0 38	-6.72E-07
FUT DEC 25 ICE SONIA SO3	-6.82E-07
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.998% ARC	-6.86E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.505% / R 1DRBACO AI	-7.20E-07
CME_IRS SBSIUS33 11/10/2027 PLN P 6.985% / R 6MWIBOR SW	-7.28E-07
LCH_OIS BOFAGB2U 02/24/2028 USD P 3.26% / R 1DSOFR AROI	-7.37E-07
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	-7.71E-07
LCH_RPI CHASUS33 15/02/2025 EUR P 2.835% / R CPTFE 451591	-7.83E-07
FUT PUT JUN 23 US 2YR T-NOTE 1025	-7.83E-07
FUT MAR 25 90 DAY B-BILLS	-7.84E-07
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF AMERICA	-7.87E-07
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.25% / R 1DSOFR AROI	-7.98E-07
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 4.58% ARIF	-8.28E-07
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	-8.53E-07
CALL BONDOPT MSLNGB2X 24/04/2023 UNITED KINGDOM GIL 1	-8.61E-07
RPI CITIUS33 15/12/2029 AUD P CPI / R 2.66% ARZC211122AB	-8.68E-07
CALL BONDOPT MSLNGB2X 25/04/2023 UNITED KINGDOM GIL 1	-8.68E-07
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	-8.83E-07
LCH_OIS BOFAGB2U 02/25/2033 USD P 3.285% / R 1DSOFR ARC	-8.99E-07
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.119% ARC	-9.10E-07
PUT BONDOPT BNPAGB22 21/04/2023 SOUTH AUST GOVT FI 75	-9.17E-07
LCH_OIS BOFAGB2U 04/18/2024 USD P 1DSOFR / R 3.712% ARC	-9.28E-07
LCH_OIS BOFAGB2U 04/18/2024 USD P 1DSOFR / R 3.712% ARC	-9.28E-07
FUT SEP 23 ICE SONIA SO3	-9.32E-07 GB00H3LG0670
FUT SEP 24 LIF 3M EURIBOR	-9.49E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	-9.51E-07

LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.814% / R 6MBBSW AR	-9.63E-07
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.165% AR	-9.75E-07
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.692% / R 1DRBACO AI	-9.77E-07
LCH_IRS BOFAGB2U 21/04/2027 CAD P 3.283% / R 3MCDOR AR	-9.81E-07
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	-9.97E-07
FUT JUN 23 CME 3MO SOFR	-1.02E-06
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	-1.02E-06
LCH_OIS BOFAGB2U 27/06/2052 JPY P 1.372% / R 1DTONAR AR	-1.03E-06
CALL BONDOPT MSLNGB2X 21/04/2023 UNITED KINGDOM GIL I	-1.04E-06
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	-1.08E-06
CALL BONDOPT MSLNGB2X 24/05/2023 UNITED KINGDOM GIL I	-1.12E-06
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR AR	-1.12E-06
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 3.021% ARC	-1.15E-06
LCH_IRS BOFAGB2U 21/04/2036 AUD P 4.876% / R 6MBBSW AR	-1.16E-06
OTC DERIVATIVE CASH COLL PAY TO HSBC	-1.16E-06
LCH_IRS BOFAGB2U 22/12/2034 EUR P 6MEURIB / R 2.865% AR	-1.23E-06
LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.177% / R 1DRBACO AI	-1.26E-06
LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.192% / R 1DRBACO AI	-1.28E-06
LCH_OIS BOFAGB2U 22/03/2024 AUD P 4.183% / R 1DRBACO AI	-1.28E-06
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 2.703% ARC	-1.33E-06
PUT BONDOPT WPACAU2F 21/04/2023 AUSTRALIAN GOVERN	-1.34E-06
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR	-1.34E-06
LCH_IRS BOFAGB2U 13/12/2032 AUD P 4.007% / R 6MBBSW AR	-1.35E-06
LCH_OIS CHASUS33 25/10/2024 INR P 7.039% / R 1DMIBOR 322	-1.38E-06
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.84% / R 1DRBACO AR	-1.39E-06
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	-1.40E-06 DUIRSNZD3395
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% AR	-1.44E-06
CALL BONDOPT MSLNGB2X 21/04/2023 UNITED KINGDOM GIL :	-1.46E-06
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	-1.46E-06
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	-1.47E-06
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	-1.52E-06
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	-1.54E-06
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-1.56E-06
CALL SWO USD MSLNGB2X P 1DSOFR / R 3.75% 4553253325 05	-1.58E-06
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	-1.59E-06
FUT JUN 24 90 DAY B-BILLS	-1.59E-06
LCH_IRS BOFAGB2U 18/06/2027 EUR P 6MEURIB / R 2.269% AR	-1.64E-06
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.789% / R 6MEURIB AR	-1.65E-06
FUT JUN 23 EURX E-SCHATZ	-1.66E-06
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 4.613% AR	-1.68E-06
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	-1.69E-06
LCH_IRS BOFAGB2U 15/09/2034 EUR P 6MEURIB / R 2.853% AR	-1.69E-06
ICE_CD X GOLDUS33 06/20/2028 BUY CDX.NA.HY.40 SPPG0BXQ	-1.73E-06
FUT JUN 23 EURO BUXL BND	-1.74E-06
LCH_OIS BOFAGB2U 11/01/2052 USD P 3.23% / R 1DSOFR AROI	-1.78E-06
LCH_IRS BOFAGB2U 07/07/2026 EUR P 3.091% / R 6MEURIB AR	-1.79E-06
LCH_OIS BOFAGB2U 02/25/2033 USD P 3.36% / R 1DSOFR AROI	-1.86E-06
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	-1.98E-06
LCH_IRS BOFAGB2U 17/03/2034 NZD P 4.594% / R 3MBBR ARIR	-1.98E-06
PUT BONDOPT MSLNGB2X 15/05/2023 BUNDESREPUB. DEUTS :	-1.98E-06
LCH_IRS BOFAGB2U 14/04/2041 AUD P 4.029% / R 6MBBSW AR	-2.00E-06
LCH_OIS BOFAGB2U 17/03/2053 GBP P 1DSONIA / R 2.913% AR	-2.02E-06
LCH_IRS BOFAGB2U 19/07/2051 AUD P 3.173% / R 6MBBSW AR	-2.04E-06
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	-2.06E-06
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.953% / R 3MCDOR AR	-2.06E-06
LCH_IRS BOFAGB2U 21/09/2042 EUR P 6MEURIB / R 2.122% AR	-2.06E-06
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	-2.16E-06 DUIRSNZD3593
FUT SEP 27 CME 3MO SOFR	-2.25E-06
LCH_OIS BOFAGB2U 03/03/2043 USD P 3.14% / R 1DSOFR AROI	-2.26E-06
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-2.28E-06
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.897% / R 6MEURIB AR	-2.31E-06
CALL BONDOPT MSLNGB2X 22/05/2023 UNITED KINGDOM GIL :	-2.38E-06
LCH_RPI BOFAGB2U 15/12/2047 GBP P RPI / R 3.264% ARZC011	-2.50E-06
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	-2.52E-06
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	-2.54E-06 DUIRSNZD3635
LCH_IRS BOFAGB2U 17/03/2031 NZD P 4.525% / R 3MBBR ARIR	-2.56E-06
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	-2.56E-06
LCH_IRS BOFAGB2U 28/11/2027 AUD P 3.995% / R 6MBBSW AR	-2.57E-06
LCH_IRS BOFAGB2U 07/01/2033 AUD P 4.72% / R 6MBBSW ARII	-2.60E-06
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	-2.60E-06
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 0.77% ARIF	-2.67E-06
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.823% / R 1DRBACO AI	-2.76E-06

New Zealand dollar	-2.81E-06	
LCH_OIS BOFAGB2U 06/17/2027 USD P 3.191% / R 1DSOFR ARC	-2.83E-06	
FUT JUN 25 EURO DOLLARS	-2.84E-06	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.955% / R 3MCDOR AR	-2.90E-06	
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	-2.93E-06	
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR	-3.06E-06	
LCH_IRS BOFAGB2U 19/01/2072 EUR P 6MEURIB / R 0.091% AR	-3.07E-06	
PUT BOND OPT MSLNGB2X 15/05/2023 BUNDESREPUB. DEUTS }	-3.09E-06	
OIS BOFAUS6S 15/12/2031 THB P 1DTHBRO / R 1.5% SWU01NR	-3.17E-06	
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.004% AR	-3.25E-06	
LCH_IRS BOFAGB2U 06/01/2030 AUD P 4.572% / R 6MBBSW AR	-3.32E-06	
OTC DERIVATIVE CASH COLL PAY TO RBC	-3.36E-06	
LCH_IRS SBSIUS33 15/12/2026 KRW P 3MKWCDC / R 2% SWU01	-3.42E-06	
FUT JUN 23 SFE 3Y T-BOND	-3.48E-06	
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	-3.51E-06	
LCH_IRS BOFAGB2U 06/01/2028 AUD P 4.154% / R 6MBBSW AR	-3.55E-06	
FUT JUN 23 EURX EUR-BUND	-3.60E-06	
LCH_IRS BOFAGB2U 11/02/2034 AUD P 4.927% / R 6MBBSW AR	-3.61E-06	
LCH_IRS BOFAGB2U 04/03/2027 AUD P 4.31% / R 6MBBSW AR	-3.63E-06	
PUT BOND OPT BNPAGB22 04/21/2023 US TREASURY N/B 1. 72.	-3.69E-06	
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01D	-3.69E-06	
LCH_OIS BOFAGB2U 11/23/2027 USD P 3.568% / R 1DSOFR ARC	-3.70E-06	
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.735% / R 3MCDOR AR	-3.70E-06	
FUT JUN 23 LIF LONG GILT	-3.75E-06	
LCH_IRS BOFAGB2U 09/12/2028 AUD P 6MBBSW / R 2.195% AR	-3.76E-06	
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	-3.83E-06	
LCH_IRS BOFAGB2U 21/09/2034 EUR P 6MEURIB / R 2.677% AR	-3.98E-06	
LCH_OIS BOFAGB2U 12/15/2029 USD P 3.76% / R 1DSOFR AROI	-4.12E-06	
Outstanding Settlement Payments - IDR	-4.21E-06	
FUT JUN 23 U.S. T-BONDS	-4.26E-06	
FUT DEC 24 90 DAY B-BILLS	-4.26E-06	
LCH_IRS BOFAGB2U 15/04/2072 EUR P 6MEURIB / R 0.816% AR	-4.26E-06	
FUT SEP 23 90 DAY B-BILLS	-4.40E-06	
FUT DEC 23 BANK ACCEPT 3M	-4.48E-06	
LCH_IRS BOFAGB2U 09/08/2024 AUD P 4.192% / R 3MBBSW AR	-4.72E-06	
PUT BOND OPT MSLNGB2X 03/04/2023 FRANCE (GOVT OF) 4 12	-4.92E-06	
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	-5.28E-06	
FUT MAR 24 90 DAY B-BILLS	-5.36E-06	
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	-5.36E-06	
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	-5.54E-06	
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	-5.54E-06	
FUT JUN 23 CBT UL T-BONDS	-5.75E-06	
FUT JUN 23 CBT UL T-NOTE	-5.79E-06	
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR AR	-6.07E-06	
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR AR	-6.07E-06	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	-6.17E-06	
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-6.94E-06	DUWC89284092
LCH_IRS BOFAGB2U 24/05/2027 CAD P 3MCDOR / R 2.332% AR	-7.04E-06	
LCH_IRS BOFAGB2U 24/05/2027 CAD P 3MCDOR / R 2.332% AR	-7.04E-06	
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	-7.18E-06	DUIRSNZD1993
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.61% / R 3MCDOR ARIF	-7.21E-06	
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	-7.24E-06	DUIRSNZD4054
LCH_IRS SBSIUS33 09/02/2024 EUR P 3MEURIB / R 0.5% SWU01	-7.27E-06	
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-7.40E-06	DUIRSNZD1241
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	-7.41E-06	DUIRSNZD1936
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% AR	-7.49E-06	
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-7.86E-06	DUIRSNZD1811
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.923% / R 6MBBSW AR	-8.01E-06	
LCH_IRS BOFAGB2U 19/04/2032 AUD P 4.103% / R 6MBBSW AR	-8.06E-06	
Canadian dollar	-8.12E-06	
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBBSW AR	-8.41E-06	
LCH_IRS BOFAGB2U 16/11/2028 EUR P 6MEURIB / R 2.12% ARIF	-8.44E-06	
LCH_IRS BOFAGB2U 16/11/2028 EUR P 6MEURIB / R 2.12% ARIF	-8.44E-06	
FUT JUN 23 10 YR T-NOTES	-8.58E-06	
FUT JUN 23 SFE 20Y BONDLT	-8.63E-06	
FUT JUN 23 US 2YR T-NOTE	-8.75E-06	
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-8.87E-06	
ANZ COLLATERAL	-8.88E-06	
FUT JUN 23 SFE 10Y T-BOND	-9.09E-06	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	-9.32E-06	
LCH_RPI BOFAGB2U 03/23/2026 USD P 4.453% / R CPI ARZC080	-9.37E-06	
CCSW MSLNGB2X 17/01/2024 CAD 3MCDOR /USD 1DSOFR ARR	-9.50E-06	

LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	-9.61E-06
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 2.015% AR	-9.62E-06
LCH_IRS BOFAGB2U 15/02/2041 AUD P 4.54% / R 6MBBSW ARII	-9.73E-06
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-9.75E-06
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-9.78E-06
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBSV	-9.91E-06
LCH_OIS BOFAGB2U 06/22/2025 USD P 4.744% / R 1DSOFR ARC	-1.06E-05
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AF	-1.08E-05
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-1.09E-05
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.272% AR	-1.17E-05
CCSW MSLNGB2X 13/01/2024 CAD 3MCDOR /USD 1DSOFR ARR	-1.17E-05
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-1.20E-05
FUT JUN 23 CBT 5Y T-NOTE	-1.27E-05
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	-1.27E-05
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-1.30E-05
FUT JUN 23 EURX EUR-BOBL	-1.30E-05
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	-1.31E-05
Outstanding Settlement Payments - SEK	-1.34E-05
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	-1.35E-05
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-1.40E-05
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-1.40E-05
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-1.43E-05
CCP DUE TO/FROM MORGAN STANLEY	-1.43E-05
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	-1.46E-05
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	-1.52E-05
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-1.54E-05
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-2.03E-05
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-2.03E-05
LCH_OIS BOFAGB2U 06/18/2026 USD P 3.505% / R 1DSOFR ARC	-2.11E-05
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	-2.29E-05
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-2.41E-05
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-2.50E-05
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-2.75E-05
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-2.76E-05
Outstanding Settlement Payments - BRL	-2.85E-05
CCSW ROYCGB2L 04/01/2033 CAD 3MCDOR /USD 1DSOFR ARR	-2.85E-05
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	-3.00E-05
CCSW MSLNGB2X 19/01/2033 CAD 3MCDOR /USD 1DSOFR ARR	-3.00E-05
CCSW MSLNGB2X 20/01/2033 CAD 3MCDOR /USD 1DSOFR ARR	-3.01E-05
Outstanding Settlement Payments - ZAR	-3.51E-05
CCSW MSLNGB2X 13/01/2033 CAD 3MCDOR /USD 1DSOFR ARR	-3.58E-05
CCSW MSLNGB2X 17/01/2033 CAD 3MCDOR /USD 1DSOFR ARR	-3.95E-05
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	-4.07E-05
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	-4.22E-05
CCSW MSLNGB2X 01/13/2027 USD 1DSOFR /CAD 3MCDOR ARR	-4.78E-05
Outstanding Settlement Payments - SGD	-4.87E-05
CCSW MSLNGB2X 01/17/2027 USD 1DSOFR /CAD 3MCDOR ARR	-4.95E-05
STANDARD CHARTERED C	-5.34E-05
BNZ NZD COLL	-5.40E-05
Cross currency swap	-5.64E-05
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BA	-6.11E-05
CCSW MSLNGB2X 20/01/2024 CAD 3MCDOR /USD 1DSOFR ARR	-6.65E-05
CCSW MSLNGB2X 19/01/2024 CAD 3MCDOR /USD 1DSOFR ARR	-6.79E-05
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-6.92E-05
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-7.15E-05
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-7.17E-05
Outstanding Settlement Payments - GBP	-7.89E-05
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-8.06E-05
CCSW ROYCGB2L 04/01/2024 CAD 3MCDOR /USD 1DSOFR ARR	-8.63E-05
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-9.26E-05
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-9.26E-05
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-9.26E-05
CCSW MSLNGB2X 01/20/2027 USD 1DSOFR /CAD 3MCDOR ARR	-9.67E-05
CCSW MSLNGB2X 01/19/2027 USD 1DSOFR /CAD 3MCDOR ARR	-9.74E-05
CCSW ROYCGB2L 01/04/2027 USD 1DSOFR /CAD 3MCDOR ARR	-0.000114774
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.000169294
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.000183817
Outstanding Settlement Payments - CHF	-0.000185388
Outstanding Settlement Payments - TWD	-0.00021825
Outstanding Settlement Payments - CNY	-0.000241886
RBS COLLATERAL AC	-0.000245523
BNY USD COLLATERAL	-0.000247861

Outstanding Settlement Payments - KRW	-0.00033504
CCSW NATAAU33033 30/01/2025 AUD 3MBBSW /USD 1DSOFR	-0.000461515
CCSW NATAAU33033 01/30/2026 USD 1DSOFR /AUD 3MBBSW	-0.000487017
CCSW GSILGB2X 03/13/2025 USD 1DSOFR /JPY 1DTONAR ARRCI	-0.000501272
Outstanding Settlement Payments - HKD	-0.000561904
Outstanding Settlement Payments - JPY	-0.000572458
SOC GEN COLLATERAL	-0.000644317
Outstanding Settlement Payments - CAD	-0.000672279
JP MORGAN COLAT	-0.001101335
Outstanding Settlement Payments - EUR	-0.001131125
MORGAN STANLEY COLAT	-0.001439317
Outstanding Settlement Payments - AUD	-0.002670557
Outstanding Settlement Payments - USD	-0.004831792
Outstanding Settlement Payments - NZD	-0.012676996