

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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| Offer name | New Zealand Defence Force FlexiSaver Scheme | Offer number | OFR10288 |
|--|---|---------------|----------|
| Fund name | Mercer Balanced fund | Fund number | FND56 |
| Period disclosure applies [dd/mm/yyyy] | 31/03/2020 | | |
| | | Security code | |
| Asset name | % of fund net assets | | |
| AMP Capital Investors NZ Cash Fund | 11.71% | | |
| Robeco Global Credit Fund | 2.03% | | |
| First State Investments Global Listed Infrastructure Fund | 1.90% | | |
| THE A2 MILK COMPANY LIMITED | 1.24% | NZATME0002S8 | |
| Fisher & Paykel Healthcare Corporation Limited | 1.24% | NZFAPE0001S2 | |
| Aviva Investors Multi-Strategy Fixed Income Fund | 1.17% | | |
| NEW ZEALAND GOVERNMENT 5.5% 15/04/2023 | 1.17% | NZGOVDT423C0 | |
| NEW ZEALAND GOVERNMENT 6% 15/05/2021 | 1.08% | NZGOVD0521C2 | |
| BNP Paribas New Zealand Dollar Account | 1.05% | | |
| Westpac Business Interest Account | 1.05% | | |
| NEW ZEALAND GOVERNMENT 3.5% 14/04/2033 | 1.03% | NZGOVDT433C9 | |
| United States dollar | 0.92% | | |
| NEW ZEALAND GOVERNMENT 2.75% 15/04/2037 | 0.90% | NZGOVDT437C0 | |
| Fisher Institutional Property Fund | 0.89% | | |
| KKR Global Infrastructure Investors II L.P. (& NT overlay) | 0.84% | | |
| Housing New Zealand Ltd Bond 3.42% 18/10/2028 | 0.82% | NZHNZD0628L7 | |
| Investa Commercial Property Fund | 0.71% | | |
| NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025 | 0.70% | NZIIBDT002C2 | |
| New Forests Australia NZ Forest Investment Fund | 0.69% | | |
| BNP Paribas US Dollar Account | 0.69% | | |
| MERCER MITNZ | 0.61% | | |
| SPARK NEW ZEALAND LIMITED | 0.55% | NZTELE0001S4 | |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 3.5% 1 | 0.54% | NZLGFDT009C0 | |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB | 0.54% | NZHNZD0001L7 | |
| MICROSOFT CORP USD0.00005 | 0.54% | US5949181045 | |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB | 0.52% | NZGOVDT429C7 | |
| Euro | 0.51% | | |
| NEW ZEALAND GOVERNMENT 4.5% 15/04/2027 | 0.50% | NZGOVDT427C1 | |
| Charter Hall Core Plus Industrial Fund (CPIF) | 0.49% | | |
| CONTACT ENERGY LIMITED | 0.48% | NZCENE0001S6 | |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB | 0.46% | NZGOVDT531C0 | |
| COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND | 0.46% | | |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75% | 0.46% | NZLGFDT008C2 | |
| FUTURE MARGINS-USD | 0.44% | | |
| Dexus Wholesale Property Fund | 0.43% | | |
| Taconic | 0.42% | | |
| IFM Australian Infrastructure Wholesale Fund | 0.42% | | |
| BELGIUM(KINGDOM) 0% T-BILL 14/05/20 EURO.01 | 0.41% | BE0312770424 | |
| ALIBABA GROUP HOLDING LTD | 0.41% | US01609W1027 | |
| MAINFREIGHT LIMITED | 0.41% | NZMFTE0001S9 | |
| Cash / Other | 0.41% | | |
| GERMANY(FED REP) 0% GTD 12/06/2020 EURO.01 | 0.39% | DE0001104727 | |
| Australian Dollar Custodial Account – MMF Global Credit Fund | 0.38% | | |
| Meridian Energy Limited | 0.37% | NZMELE0002S7 | |
| EBOS GROUP LIMITED | 0.36% | NZEBOE0001S6 | |
| MMIT Midtown Holdings, LLC (“Midtown”) | 0.36% | | |
| Macquarie Asian Investment Fund LP (& NT overlay) | 0.34% | | |
| NOVARTIS AG - CHF0.50 (REGD) | 0.33% | CH0012005267 | |
| CSL LIMITED | 0.32% | AU000000CSL8 | |
| Man | 0.30% | | |
| Auckland International Airport Limited | 0.29% | NZAIAE0002S6 | |
| APPLE INC | 0.28% | US0378331005 | |
| TENCENT HLDGS LIMITED | 0.26% | KYG87521634 | |
| AMERICAN TWR REIT INC | 0.26% | US03027X1000 | |
| AQR Style Premia | 0.26% | | |
| GMO | 0.25% | | |
| Brevan Howard | 0.25% | | |
| Charter Hall Retail Partnership | 0.24% | | |
| AMAZON COM INC | 0.24% | US0231351067 | |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25% | 0.23% | NZLGFDT011C6 | |
| GOODMAN GROUP | 0.23% | AU000000GMG2 | |
| AIA GROUP LTD | 0.23% | HK0000069689 | |
| FRANCE(GOVT OF) 0% T-BILL 27/05/2020 EUR1 | 0.21% | FR0125848616 | |
| TAIWAN SEMICON MANUFACTURING CO LTD | 0.21% | TW0002330008 | |
| INTEL CORP USD0.001 | 0.20% | US4581401001 | |
| Engadine | 0.20% | | |

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| Elementum | 0.20% |
| INTACT FINANCIAL CORPORATION | 0.20% CA45823T1066 |
| Ceské Radiokomunikace ("CRa") | 0.20% |
| UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30 | 0.20% US912828K585 |
| SAMSUNG ELECTRONICS CO LTD | 0.19% KR7005930003 |
| NEW ZEALAND GOVERNMENT 3% 15/04/2020 | 0.19% NZGOVDT420C6 |
| RYMAN HEALTHCARE LTD | 0.19% NZRYME0001S4 |
| NEW ZEALAND GOVERNMENT 2.75% 15/04/2025 | 0.19% NZGOVDT425C5 |
| JAPAN(GOVT OF) 0% T-BILL 27/04/2020 JPY | 0.19% JP1748841L16 |
| ALPHABET INC COM CL C | 0.19% US02079K1079 |
| PORT OF TAURANGA LTD | 0.19% NZPOTE0003S0 |
| JOHNSON & JOHNSON COM US\$1 | 0.18% US4781601046 |
| IPM | 0.18% |
| SUMMERSET GROUP HOLDINGS LTD | 0.17% NZSUME0001S0 |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND | 0.17% NZIIBDT003C0 |
| Fletcher Building Limited | 0.17% NZFBUE0001S0 |
| ROCHE HLDGS AD GENUSSCHEINE NPV | 0.17% CH0012032048 |
| MASTERCARD INC - CLASS A | 0.17% US57636Q1040 |
| OTC DER CASH COLL REC FROM BARCLAYS | 0.17% |
| Investa SPV Aust Property Fund | 0.17% |
| UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20 | 0.16% GB00B84Z9V04 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Share: | 0.16% |
| FIDELITY NATIONAL INFORMATION SERVICES I | 0.16% US31620M1062 |
| Stonepeak Infrastructure Fund II | 0.16% |
| NASPERS LTD | 0.16% ZAE000015889 |
| New Zealand Dollar Custodial Account – MITNZ Global Credit Pc | 0.16% |
| MALAYSIA (GOVT OF) 3.8% SNR 17/08/23 MYR1000'1 | 0.16% MYBML1600014 |
| FUTURES MARGIN-NZD | 0.15% |
| UNITED STATES TREAS 1.625% DUE 11-15-2022 | 0.15% US912828TY62 |
| Axium Infrastructure LP | 0.15% |
| RESMED INC | 0.15% AU000000RMD6 |
| MERCURY NZ LIMITED | 0.15% NZMRPE0001S2 |
| FREIGHTWAYS LIMITED | 0.15% NZFREE0001S0 |
| PROLOGIS INC COM | 0.15% US74340W1036 |
| VISA INC - A | 0.14% US92826C8394 |
| SANOFI | 0.14% FR0000120578 |
| Outstanding Settlement Receipts - USD | 0.14% |
| MOTOROLA SOLUTIONS INC | 0.14% US6200763075 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI | 0.14% |
| MERCK & CO INC NEW COM | 0.14% US58933Y1055 |
| CHORUS LIMITED ORDINARY FULLY PAID | 0.14% NZCNU0001S2 |
| Tiger Eye | 0.13% |
| CANADIAN NATL RAILWAY CO | 0.13% CA1363751027 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MLI | 0.13% |
| HCA HEALTHCARE INC | 0.13% US40412C1018 |
| VINCI SA | 0.13% FR0000125486 |
| FORTIVE CORP | 0.12% US34959J1088 |
| GSA | 0.12% |
| NETHERLANDS KING 0% T-BILL 30/04/2020 EUR1 | 0.12% NL0014040347 |
| Z ENERGY LTD | 0.12% NZZELE0001S1 |
| UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG | 0.12% US9128282A70 |
| JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025 | 0.12% JP1103381F34 |
| GLOBE LIFE INC COM USD1.00 | 0.12% US37959E1029 |
| BELGIUM(KINGDOM) 0% T-BILL 09/07/20 EURO.01 | 0.12% BE0312771430 |
| CISCO SYSTEMS INC | 0.12% US17275R1023 |
| WASTE CONNECTIONS COM NPV | 0.12% CA94106B1013 |
| New Zealand Dollar Custodial Account – MITNZ Listed Property | 0.12% |
| VONOVIA SE NPV | 0.12% DE000A1ML7J1 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000 | 0.12% JP1051411KA2 |
| Australian Dollar Custodial Account – MIF Global Unlisted Infr | 0.11% |
| BUONI POLIENALI TBOND 144A 3.85% 01/09/2049 | 0.11% IT0005363111 |
| ABBVIE INC COM USD0.01 | 0.11% US00287Y1091 |
| FRANCE(GOVT OF) 0% T-BILL 10/06/2020 EUR1 | 0.11% FR0125848624 |
| ARTHUR J GALLAGHER CO | 0.11% US3635761097 |
| GERMANY(FED REP) 0% T-BILL 08/04/20 EURO.01 | 0.11% DE0001137826 |
| JP MORGAN CHASE & CO | 0.11% US46625H1005 |
| COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUNI | 0.11% |
| FORTESCUE METALS GROUP LTD | 0.11% AU000000FMG4 |
| WESTPAC TERM DEPOSIT 1.90% MATURING 20/06/2020 | 0.11% |
| XERO LIMITED ORDINARY FULLY PAID | 0.11% NZXROE0001S2 |
| DIVERSIFIED MITNZ - NZDCASH | 0.11% |
| UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31 | 0.11% US912828S760 |
| RUBIS EUR1.25 | 0.11% FR0013269123 |
| BALL CORP COM NPV | 0.10% US0584981064 |
| PING AN INSURANCE GROUP OF CHINA LIMITED | 0.10% CNE1000003X6 |
| MOODYS CORPORATION | 0.10% US6153691059 |
| TD AMERITRADE HOLDING CORP | 0.10% US87236Y1082 |
| COCA COLA CO USD | 0.10% US1912161007 |
| FRANCE(GOVT OF) 0% T-BILL 06/05/2020 EUR1 | 0.10% FR0125848566 |
| RAMSAY HEALTH CARE | 0.10% AU000000RHC8 |

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| AVALONBAY COMMUNITIES INC | 0.10% | US0534841012 |
| UNITED STATES OF AMERICA TBILL 05-28-2020 | 0.10% | US912796TW96 |
| JAPAN(GOVT OF) 0.6% SNR 20/09/37 JPY50000 | 0.10% | JP1201621H91 |
| BIOGEN INC | 0.10% | US09062X1037 |
| PROCTER & GAMBLE COMPANY | 0.10% | US7427181091 |
| ANTHEM INC | 0.10% | US0367521038 |
| ISHARES MSCI SAUDI ARABIA ETF | 0.10% | US46434V4234 |
| NEW ZEALAND GOVT 200940 2.50 INDEXED BOND | 0.10% | NZIIBDT005C5 |
| SONY FINANCIAL HOLDINGS INC | 0.10% | JP3435350008 |
| H2O | 0.10% | |
| Greenvale | 0.10% | |
| AT & T INC | 0.10% | US00206R1023 |
| DDI Y5000 | 0.10% | JP3496400007 |
| COPART INC | 0.09% | US2172041061 |
| SECRETARIA TESOURO 10% GTD SNR 01/01/27 BRL'F | 0.09% | BRSTNCNTF1P8 |
| FACEBOOK INC | 0.09% | US30303M1027 |
| SKYCITY ENTERTAINMENT GROUP LIMITED | 0.09% | NZSKCE000152 |
| CFS Finerge & NT overlay | 0.09% | |
| DANAHER CORP | 0.09% | US2358511028 |
| MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN | 0.09% | MX0MGO0000H9 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC | 0.09% | |
| UNITED STATES TREAS BILLS 04-30-2020 | 0.09% | US912796TS84 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER | 0.09% | |
| VERIZON COMMUNICATIONS | 0.09% | US92343V1044 |
| JAPAN(GOVT OF) 1.1% BDS 20/09/21 JPY1000 | 0.09% | JP1103171B99 |
| NETHERLANDS KING 0% T-BILL 29/06/2020 EUR1 | 0.09% | NL0014157844 |
| SCALES CORP LTD | 0.09% | NZSCL00002S8 |
| New Zealand Dollar Custodial Account – MITNZ Hedged Overse | 0.09% | |
| MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN | 0.09% | MX0MGO0000D8 |
| SEGRE PLC | 0.09% | GB00B52N1N88 |
| UNITED STATES TREAS BILLS DUE 04-09-2020REG | 0.09% | US912796TQ29 |
| NESTLE SA | 0.08% | CH0038863350 |
| KIWI PROPERTY GROUP LIMITED | 0.08% | NZKPG000159 |
| PRUDENTIAL PLC | 0.08% | GB0007099541 |
| GERMANY(FED REP) 0% T-BILL 08/07/20 EUR0.01 | 0.08% | DE0001137842 |
| PEPSICO INC CAP US\$0.01 2/3 | 0.08% | US7134481081 |
| BNP New Zealand Dollar Custodial Account Indexed Cash Portfo | 0.08% | |
| ALEXANDRIA REAL ESTATE EQUITIES | 0.08% | US0152711091 |
| NIPPON TEL AND TEL CP NPV | 0.08% | JP3735400008 |
| BNP PARIBAS NOMINEES | 0.08% | |
| ENSTAR GROUP LTD | 0.08% | BMG3075P1014 |
| JAPAN .1% 20/12/2023 | 0.08% | JP1051381K12 |
| RUSSIAN FEDERATION MINISTRY FINANCE 8.15% BDS 03/02/; | 0.08% | RU000A0J53W6 |
| NTT DOCOMO INC | 0.08% | JP3165650007 |
| SANFORD LTD | 0.08% | NZSANE000150 |
| UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB (| 0.08% | US912828H458 |
| INVITATION HOMES INC | 0.08% | US46187W1071 |
| Outstanding Settlement Receipts - EUR | 0.08% | |
| JAPAN (2 YR ISSUE) .1% 01/06/2021 | 0.08% | JP1024011K66 |
| PFIZER INC COM US\$0.05 | 0.08% | US7170811035 |
| UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028 | 0.08% | US912828Y388 |
| SAP AG | 0.08% | DE0007164600 |
| AVANGRID INC COM NPV | 0.08% | US05351W1036 |
| MACQUARIE GROUP LTD | 0.08% | AU000000MQG1 |
| GUANGDONG INVESTMENT LIMITED | 0.08% | HK0270001396 |
| UNITED STATES TREAS BDS 2.125 2-15-2041 | 0.08% | US912810QP66 |
| RIO TINTO LIMITED | 0.08% | AU000000RIO1 |
| TERADYNE INC | 0.08% | US8807701029 |
| STERIS PLC | 0.08% | IE00BFY8C754 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5% 1 | 0.08% | NZLGFDT007C4 |
| FRANCE(GOVT OF) 0% T-BILL 29/07/2020 EUR1 | 0.08% | FR0125848657 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS | 0.08% | |
| BRENNTAG AG | 0.08% | DE000A1DAH00 |
| OLYMPUS CORP | 0.08% | JP3201200007 |
| MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 | 0.08% | MX0MGO000078 |
| MEDICAL PROPERTIES TRUST INC - REAL ESTA | 0.07% | US58463J3041 |
| AMGEN INC | 0.07% | US0311621009 |
| JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000 | 0.07% | JP1103281D37 |
| YUM CHINA HOLDINGS INC | 0.07% | US98850P1093 |
| HOME DEPOT USD0.05 | 0.07% | US4370761029 |
| NK LUKOIL PAO | 0.07% | US69343P1057 |
| SUN HUNG KAI PROPERTY HKD | 0.07% | HK0016000132 |
| BANK OF AMERICA CORPORATION | 0.07% | US0605051046 |
| NETHERLANDS KING 0% T-BILL 30/07/2020 EUR1 | 0.07% | NL0014270324 |
| FRANCE(GOVT OF) 0% T-BILL 20/05/2020 EUR1 | 0.07% | FR0125533135 |
| Japanese yen | 0.07% | |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 R | 0.07% | US912810QA97 |
| UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 R | 0.07% | US912828D564 |
| MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN | 0.07% | MX0MGO0000U2 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 20042: | 0.07% | NZLGFDT012C4 |

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| CHINA CONSTRUCTION BANK | 0.07% | CNE1000002H1 |
| ESSEX PROPERTY TRUST INC | 0.07% | US2971781057 |
| ATMOS ENERGY CORP | 0.07% | US0495601058 |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1 | 0.07% | FR0011461037 |
| ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000 | 0.07% | IT0004923998 |
| CITIGROUP INC USD | 0.07% | US1729674242 |
| ORACLE CORP USD0.01 | 0.07% | US68389X1054 |
| PERNOD-RICARD SA | 0.07% | FR0000120693 |
| MALAYSIA (GOVT OF) 3.882% BDS 10/03/2022MYR | 0.07% | MYBMM1700018 |
| MS & AD INSURANCE GROUP HOLDINGS | 0.07% | JP3890310000 |
| REXFORD INDUSTRIAL REALTY INC | 0.07% | US76169C1009 |
| INTL BANK RECON&DV 6% SNR 16/01/2025 DUAL CURR | 0.06% | XS2102927725 |
| SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR1000 | 0.06% | ES0000011868 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TOI | 0.06% | |
| SPAIN(KINGDOM OF) 2.15% SNR 31/10/25 EUR1000 | 0.06% | ES00000127G9 |
| Lend Lease APPF Retail | 0.06% | |
| CITRIX SYSTEMS INC | 0.06% | US1773761002 |
| BHP GROUP PLC | 0.06% | GB00BH0P3291 |
| TAIWAN SEMICONDUCT MANUFACTURING USD | 0.06% | US8740391003 |
| EDENRED | 0.06% | FR0010908533 |
| AMETEK INC | 0.06% | US0311001004 |
| SNAM SPA | 0.06% | IT0003153415 |
| VISTA GROUP INTERNATIONAL LTD | 0.06% | NZVGL000351 |
| Income Due - NZD | 0.06% | |
| FERGUSON PLC NEW ORD GBP 0.10 | 0.06% | JE00BJVNSS43 |
| CLEAN HARBORS INC | 0.06% | US1844961078 |
| UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 | 0.06% | US912828J272 |
| VISCOFAN SA | 0.06% | ES0184262212 |
| THE LINK REAL ESTATE INVESTMENT TRUST | 0.06% | HK0823032773 |
| MARUI GROUP CO LTD | 0.06% | JP3870400003 |
| CHILE(REP OF) 4.5% BDS 01/03/2026 CLP | 0.06% | CL0002172501 |
| CHEMED CORPORATION | 0.06% | US16359R1032 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.12 | 0.06% | US912828XB14 |
| I-Squared capital Co-Investment | 0.06% | |
| SUN COMMUNITIES INC | 0.06% | US8666741041 |
| RED ELECTRICA DE ES | 0.06% | ES0173093024 |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES AF | 0.06% | US01F0224448 |
| METLIFE INC | 0.06% | US59156R1086 |
| FRANCE(GOVT OF) 0% T-BILL 13/05/2020 EUR1 | 0.06% | FR0125848608 |
| COMCAST CORP | 0.06% | US20030N1019 |
| PRUDENTIAL FINANCIAL INC | 0.06% | US7443201022 |
| ENEL SPA | 0.06% | IT0003128367 |
| AMERICAN HOMES 4 RENT | 0.06% | US02665T3068 |
| BRISTOL MYERS SQUIBB COMPANY | 0.06% | US1101221083 |
| NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli | 0.06% | |
| NET Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli | 0.06% | |
| MITSUI FUDOSAN CO Y50 | 0.06% | JP3893200000 |
| EQUINIX INC COM | 0.06% | US29444U7000 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000 | 0.06% | JP1103431G66 |
| MORGAN STANLEY | 0.05% | US6174464486 |
| GNMA II JUMBOS 3% 30 YEARS SETTLES APRIL | 0.05% | US21H0306413 |
| RAYTHEON COMPANY | 0.05% | US7551115071 |
| WELLS FARGO NA | 0.05% | |
| SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000 | 0.05% | ES00000128Q6 |
| AMDOCS LIMITED | 0.05% | GB0022569080 |
| RIO TINTO PLC ORD 10P GBP | 0.05% | GB0007188757 |
| NT Passive FX overlay 100% (Absolute Return Bond) | 0.05% | |
| TARGET CORPORATION | 0.05% | US87612E1064 |
| GERMANY(FED REP) 3% GTD 04/07/2020 EURO.01 | 0.05% | DE0001135408 |
| HOLOGIC INC | 0.05% | US4364401012 |
| THERMO FISHER SCIENTIFIC INC | 0.05% | US8835561023 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | 0.05% | |
| RECKITT BENCKISER GROUP PLC | 0.05% | GB00B24CGK77 |
| WATERS CORPORATION | 0.05% | US9418481035 |
| CROWN CASTLE INTL CORP | 0.05% | US22822V1017 |
| NEW WORLD DEVELOPMENT COMPANY LTD | 0.05% | HK0017000149 |
| SWISSCOM AG - CHF17 REGISTERED SHARES | 0.05% | CH0008742519 |
| GLAXOSMITHKLINE PLC | 0.05% | GB0009252882 |
| DIAGEO ORD 28 101/108P | 0.05% | GB0002374006 |
| HEALTHCARE TRUST OF AMERICA INC | 0.05% | US42225P5017 |
| EVERSOURCE ENERGY COM | 0.05% | US30040W1080 |
| JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000 | 0.05% | JP1201691K75 |
| FNMA POOL #MA3902 2.5% 01-01-2050 BEO | 0.05% | US31418DKQ42 |
| INDONESIA(REP OF) 8.25% SNR 15/05/2029 IDR | 0.05% | IDG000012907 |
| ENBRIDGE INC | 0.05% | CA29250N1050 |
| INFRATIL LIMITED | 0.05% | NZIFTE0003S3 |
| NT Passive FX overlay 139% (Unlisted Infrastructure Portfolio) | 0.05% | |
| WELLS FARGO & COMPANY | 0.05% | US9497461015 |
| XCEL ENERGY INC | 0.05% | US98389B1008 |
| KONINKLIJKE VOPAK NV | 0.05% | NL0009432491 |
| UNION PACIFIC CORP | 0.05% | US9078181081 |

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| SIGNIFY NV EURO.01 | 0.05% | NL0011821392 |
| COSTCO WHOLESALE CORP | 0.05% | US22160K1051 |
| WALMART INC | 0.05% | US9311421039 |
| FNMA POOL #MA3872 3.5% 12-01-2049 BEO | 0.05% | US31418DJS27 |
| HUMANA INC | 0.05% | US4448591028 |
| JAPAN(GOVT OF) 0% T-BILL 07/05/2020 JPY | 0.05% | JP1748851L21 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECU | 0.05% | AU000000TCL6 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US | 0.05% | |
| AMP Shopping Centre Fund | 0.05% | |
| MEDTRONIC PLC | 0.05% | IE008TNIY115 |
| FRANCE(GOVT OF) 0% T-BILL 08/04/2020 EUR1 | 0.05% | FR0125848558 |
| NORWAY(KINGDOM OF) 1.75% SNR 17/02/27 NOK1000 | 0.05% | NO0010786288 |
| ROSS STORES INC | 0.05% | US7782961038 |
| LEGRAND SA | 0.05% | FR0010307819 |
| WESTPAC BANKING CORP 280720 2.0 TD | 0.05% | |
| AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000 | 0.05% | AU000XCLWAS7 |
| PERFORMANCE FOOD GROUP CO | 0.05% | US71377A1034 |
| INM COLONIAL SOCIM EUR | 0.05% | ES0139140174 |
| EXTRA SPACE STORAGE INC | 0.05% | US30225T1025 |
| ADOBE INC COM USD0.0001 | 0.05% | US00724F1012 |
| FRANCE(GOVT OF) 0% T-BILL 12/08/2020 EUR1 | 0.05% | FR0125692469 |
| CTS EVENTIM AG AND CO. KGAA | 0.05% | DE0005470306 |
| UNITED STATES OF AMER TREAS NOTES INFL IDX 0.125% 04-15- | 0.05% | US912828Q608 |
| NOVO NORDISK ADR | 0.05% | US6701002056 |
| SEMPRA ENERGY USD | 0.05% | US8168511090 |
| GNMAII POOL #MA6411 4.0% 01-20-2050 | 0.05% | US36179VDQ05 |
| WESTPAC TERM DEPOSIT 1.675% MATURING 16/04/2020 | 0.04% | |
| SOFTBANK CORP | 0.04% | JP3732000009 |
| US BANCORP | 0.04% | US9029733048 |
| NT Passive FX overlay 100% (Global Credit Portfolio) | 0.04% | |
| TELADOC HEALTH INC | 0.04% | US87918A1051 |
| COLES GROUP LTD | 0.04% | AU0000030678 |
| ALPHABET INC CAP STK USD0.001 CL A | 0.04% | US02079K3059 |
| CARLSBERG AS - B | 0.04% | DK0010181759 |
| ROCHE HOLDING AG | 0.04% | CH0012032113 |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 | 0.04% | US912810SD19 |
| CRH PLC LONDON LISTING | 0.04% | IE0001827041 |
| UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15- | 0.04% | US912828K338 |
| ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000 | 0.04% | IT0004953417 |
| WESTPAC NEW ZEALAND 070720 2.045 TD | 0.04% | |
| ICICI BANK SPON ADR | 0.04% | US45104G1040 |
| SHOPIFY INC | 0.04% | CA82509L1076 |
| CONSTELLATION SOFTWARE COM | 0.04% | CA21037X1006 |
| ROYAL GOLD INC COM USD0.01 | 0.04% | US7802871084 |
| INTUIT INC | 0.04% | US4612021034 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS | 0.04% | |
| TURKEY(REP OF) 3.25% SNR 23/03/2023 USD | 0.04% | US900123CA66 |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 | 0.04% | US912810RB61 |
| WESTPAC NEW ZEALAND 070720 2.020 TD | 0.04% | |
| LAM RESEARCH CORPORATION | 0.04% | US5128071082 |
| IBERDROLA SA | 0.04% | ES0144580Y14 |
| ASML HOLDING NV | 0.04% | NL0010273215 |
| SYSTEMS CORP | 0.04% | JP3351100007 |
| ITALY(REP OF) 4.5% BDS 01/05/2023 EUR1000 | 0.04% | IT0004898034 |
| ADVANTEST CORP | 0.04% | JP3122400009 |
| SINGAPORE GOVERNMENT 2.25% 01 JUN 2021 | 0.04% | SG7Y76964295 |
| CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000 | 0.04% | CA135087B451 |
| NOMURA REAL EST MA REIT | 0.04% | JP3048110005 |
| DIGITAL REALTY TRUST INC | 0.04% | US2538681030 |
| MARTIN MARIETTA MATERIALS | 0.04% | US5732841060 |
| ENGIE AUG5 | 0.04% | FR0010208488 |
| CVS HEALTH CORP | 0.04% | US1266501006 |
| TOWER LIMITED | 0.04% | NZTWRE001152 |
| ALNYLAM PHARMACEUTICALS INC | 0.04% | US02043Q1076 |
| UNITED MEXICAN STATES 7.75% 29/05/31 | 0.04% | MX0MGO0000P2 |
| PROSUS NV | 0.04% | NL0013654783 |
| ROCHE HLDGS AG SPN ADR EACH REP | 0.04% | US7711951043 |
| JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000 | 0.04% | JP1201591GC4 |
| APPLIED MATERIALS US | 0.04% | US0382221051 |
| CLP HOLDINGS LIMITED HKD | 0.04% | HK0002007356 |
| SMC CORP JPY50 | 0.04% | JP3162600005 |
| UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026 | 0.04% | US912828N712 |
| TOKYO ELECTRON LTD JPY | 0.04% | JP3571400005 |
| TOTAL SA | 0.04% | FR0000120271 |
| JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000 | 0.04% | JP1201631HC6 |
| MITSUBISHI ESTATE JPY50 | 0.04% | JP3899600005 |
| GENESIS ENERGY LTD | 0.04% | NZGNEE000157 |
| BANK OF MONTREAL CAD | 0.04% | CA0636711016 |
| BCE INC COM NPV | 0.04% | CA05534B7604 |
| MEITUAN DIANPING | 0.04% | KYG596691041 |

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| Goodman Australia Industrial Fund | 0.04% |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 I | 0.04% US912810QB70 |
| BERKSHIRE HATHAWAY INC - CLASS B | 0.04% US0846707026 |
| AMERICAN WATER WORKS CO INC | 0.04% US0304201033 |
| MIZUHO FINANCIAL GROUP INC | 0.04% JP3885780001 |
| KATHMANDU HOLDINGS LTD | 0.04% NZKMDE000153 |
| CHINA MOBILE LTD | 0.04% HK0941009539 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA | 0.04% CNE1000003G1 |
| CHUO MITSUI TRUST HOLDINGS INC | 0.04% JP3892100003 |
| WESTPAC NEW ZEALAND 200520 1.855 TD | 0.04% |
| JAPAN(GOVT OF) 0% T-BILL 13/04/2020 JPY | 0.04% JP1748811112 |
| COLGATE PALMOLIVE USD1 | 0.04% US1941621039 |
| JAPAN(GOVT OF) 0.1% SNR 01/04/21 JPY50000 | 0.04% JP1023991K47 |
| PHILIPPINES(REP OF 3.9% SNR 26/11/22 DUAL CURR | 0.04% US718286BX44 |
| VEOLIA ENVIRONMENT | 0.04% FR0000124141 |
| NEWCREST MINING LIMITED | 0.04% AU000000NCM7 |
| CUBESMART COM | 0.04% US2296631094 |
| XCEL ENERGY INC 2.6% DUE 12-01-2029 | 0.04% US98389BAW00 |
| SEATTLE GENETICS INC | 0.04% US8125781026 |
| GENERAL ELECTRIC CO | 0.04% US3696041033 |
| LINCOLN NATL CORPORATION IND USD | 0.04% US5341871094 |
| SCHNEIDER ELECTRIC SE | 0.04% FR0000121972 |
| SERVICE CORPORATION INTERNATIONAL | 0.04% US8175651046 |
| STORE CAPITAL CORP | 0.04% US8621211007 |
| JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000 | 0.04% JP1103491HC4 |
| ACTIVISION BLIZZARD INC | 0.04% US00507V1098 |
| TESLA INC | 0.04% US88160R1014 |
| VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/ | 0.04% NZVHTE0001S6 |
| SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044 | 0.04% ES00000124H4 |
| HUNGARY(REP OF) 2.5% BDS 24/10/24 HUF10000 | 0.04% HU0000403571 |
| TJX COS INC | 0.04% US8725401090 |
| DA OFFICE INVESTMENT CORPORATION | 0.04% JP3046310003 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP | 0.04% US4592001014 |
| UNITED KINGDOM(GOVERNMENT OF) 0.125% IDX/LKD 22/03, | 0.04% GB00BYY5F144 |
| GENPACT LTD | 0.04% BMG3922B1072 |
| FRANCE(GOVT OF) 0% T-BILL 15/07/2020 EUR1 | 0.04% FR0125692451 |
| Outstanding Settlement Receipts - AUD | 0.03% |
| EBAY INC | 0.03% US2786421030 |
| ATLAS COPCO AB SER B NPV POST SPLIT | 0.03% SE0011166628 |
| APARTMENT INVESTMENT AND MANAGEMENT CO | 0.03% US03748R7540 |
| UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 | 0.03% US912810RH32 |
| AMERIPRISE FINANCIAL INC | 0.03% US03076C1062 |
| ASR NEDERLAND NV | 0.03% NL0011872643 |
| MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN | 0.03% MX0MGO0000J5 |
| QUEST DIAGNOSTICS | 0.03% US74834L1008 |
| MDU RESOURCES GROUP INC | 0.03% US5526901096 |
| NISSIN FOOD HOLDINGS CO LTD | 0.03% JP3675600005 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES A/ | 0.03% US01F0326417 |
| OMNICOM GROUP | 0.03% US6819191064 |
| BOSTON PROPERTIES INC | 0.03% US1011211018 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000 | 0.03% JP1103481H98 |
| GECINA SA | 0.03% FR0010040865 |
| RELX PLC | 0.03% GB00B2B0DG97 |
| UTD STATES TREAS 1.875% DUE 07-31-2022 | 0.03% US9128282P40 |
| ICA GRUPPEN AB | 0.03% SE0000652216 |
| JAPAN(GOVT OF) 0% T-BILL 01/06/2020 JPY | 0.03% JP1748911137 |
| Outstanding Settlement Receipts - GBP | 0.03% |
| HAWAIIAN ELECTRIC INDUSTRIES | 0.03% US4198701009 |
| DUKE REALTY CORP | 0.03% US2644115055 |
| BHP GROUP LIMITED ORDINARY FULLY PAID | 0.03% AU000000BHP4 |
| WESTPAC TERM DEPOSIT 1.705% MATURING 21/04/2020 | 0.03% |
| JAPAN POST HOLDINGS CO LTD | 0.03% JP3752900005 |
| SBERBANK OF RUSSIA DEPOSITARY RECEIPT | 0.03% US80585Y3080 |
| EXELON CORPORATION | 0.03% US30161N1019 |
| REGENCY CENTERS CORPORATION | 0.03% US7588491032 |
| NT Passive FX overlay 139% (Unlisted Property Portfolio B) | 0.03% |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY | 0.03% US01F0306526 |
| JAPAN(GOVT OF) 0% T-BILL 06/04/2020 JPY | 0.03% JP1748791L16 |
| MARKEL CORPORATION | 0.03% US5705351048 |
| GNMAII POOL #MA6154 3.5% DUE 09-20-2049 REG | 0.03% US36179U2T23 |
| DEUTSCHE TELEKOM AG DEM | 0.03% DE0005557508 |
| Anchorage SC | 0.03% |
| UNIVERSAL HEALTH SERVICES - CLASS B | 0.03% US9139031002 |
| FIRSTENERGY CORP USD | 0.03% US3379321074 |
| WELLTOWER INC | 0.03% US95040Q1040 |
| BKW AG | 0.03% CH0130293662 |
| INTL MASTER FWD COLL RECEIVABLE FROM:STATE STREET | 0.03% |
| SCHINDLER HOLDING-PART CERT | 0.03% CH0024638196 |
| RELIANCE INDS SPONS GDR 144A | 0.03% US7594701077 |
| PAYPAL HOLDINGS INC | 0.03% US70450Y1038 |

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| KILROY REALTY CORP | 0.03% | US49427F1084 |
| TELENOR ASA | 0.03% | NO0010063308 |
| HEALTHPEAK PROPERTIES INC | 0.03% | US42250P1030 |
| METTLER TOLEDO INTL | 0.03% | US5926881054 |
| ROMANIA 5% BDS 12/02/2029 RON5000 | 0.03% | ROVRZSEM43E4 |
| SAMSUNG ELECTRONICS CO LTD-GDR 144A | 0.03% | US7960508882 |
| NETFLIX INC | 0.03% | US64110L1061 |
| UNITE GROUP PLC | 0.03% | GB0006928617 |
| STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1 | 0.03% | ZAG000016320 |
| NOVO NORDISK A S | 0.03% | DK0060534915 |
| New Zealand Dollar Custodial Account – MITNZ Unlisted Proper | 0.03% | |
| NIPPON PROLOGIS REIT INC | 0.03% | JP3047550003 |
| PNC FINANCIAL SERVICES GROUP | 0.03% | US6934751057 |
| DEUTSCHE BOERSE AG | 0.03% | DE0005810055 |
| Income Due - JPY | 0.03% | |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL | 0.03% | US01F0306450 |
| COUSINS PROPERTIES INC | 0.03% | US2227955026 |
| ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000 | 0.03% | IT0005240350 |
| UNITED STATES TREAS NTS 2.0% DUE 02-15-2022 REG | 0.03% | US9128285F82 |
| UTD STATES TREAS 2.25% DUE 04-30-2021 | 0.03% | US912828WG10 |
| CANADIAN APARTMENT PROPERTIES REITS | 0.03% | CA1349211054 |
| US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG | 0.03% | US912828RC60 |
| POHANG IRON & STEEL COMPANY LIMITED | 0.03% | KR7005490008 |
| DEXUS | 0.03% | AU000000DXS1 |
| WEC ENERGY GROUP INC | 0.03% | US92939U1060 |
| JAPAN(GOVT OF) 0% T-BILL 18/05/2020 JPY | 0.03% | JP1748881L25 |
| CINTAS CORP | 0.03% | US1729081059 |
| PVTP ABV INC 3.2% DUE 11-21-2029 | 0.03% | US00287YBW84 |
| BUREAU VERITAS SA | 0.03% | FR0006174348 |
| SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000 | 0.03% | SG3263998209 |
| CENTAMIN PLC | 0.03% | JE0085TT1872 |
| DAIICHI SANKYO COMPANY LIMITED | 0.03% | JP3475350009 |
| CERNER CORP COM USD0.01 | 0.03% | US1567821046 |
| ASSICURAZIONI GENERALI SPA | 0.03% | IT0000062072 |
| WMGIU3 Collateral Account | 0.03% | |
| TRINSEO SA | 0.03% | LU1057788488 |
| ZILLOW GROUP INC COM USD0.0001 CLASS C | 0.03% | US98954M2008 |
| FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL | 0.03% | US01F0304471 |
| LILLY (ELI) & CO USD | 0.03% | US5324571083 |
| HON HAI PRECISION INDUSTRY | 0.03% | TW0002317005 |
| JAPAN(GOVT OF) 0% T-BILL 29/06/2020 JPY | 0.03% | JP1748971L34 |
| WASTE MANAGEMENT INC COM USD0.01 | 0.03% | US94106L1098 |
| DIC CORPORATION | 0.03% | JP3493400000 |
| SOC GEN COLLATERAL | 0.03% | |
| STATE STREET | 0.03% | |
| ATLAS ARTERIA ORDINARY STAPLED SECURITIES | 0.03% | AU0000013559 |
| TRADE DESK INC | 0.03% | US88339J1051 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Small | 0.03% | |
| ITOCHU CORP JPY | 0.03% | JP3143600009 |
| PAYCHEX INC | 0.03% | US7043261079 |
| FRANCE(GOVT OF) 0% T-BILL 01/07/2020 EUR1 | 0.03% | FR0125848640 |
| DOLLAR GENERAL | 0.03% | US2566771059 |
| RELIANCE STEEL & ALUMINUM CO | 0.03% | US7595091023 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC | 0.03% | US11133T1034 |
| CCP DUE FROM MORGAN STANLEY CO LL C | 0.03% | |
| BANK OF CHINA LTD HK | 0.03% | CNE1000001Z5 |
| BANCO BRADESCO SA-PREF | 0.03% | BRBBDACNPR8 |
| VALE SA | 0.03% | BRVALEACNOR0 |
| KROGER CO COM USD1.00 | 0.03% | US5010441013 |
| HEWLETT PACKARD CO | 0.03% | US40434L1052 |
| ASTM SPA | 0.03% | IT0000084027 |
| ROYAL DUTCH SHELL PLC-B SHS | 0.03% | GB00B03MM408 |
| Australian Dollar Custodial Account – MIF Direct Property | 0.03% | |
| EDWARDS LIFESCIENCES CORP | 0.03% | US28176E1082 |
| HUBBELL INC COM USD0.001 | 0.03% | US4435106079 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000 | 0.03% | JP1103541K42 |
| NOMURA RESEARCH INSTITUTE LTD | 0.03% | JP3762800005 |
| CANADA HOUSING TRUST 1.25% DUE 15/06/2021 | 0.03% | CA13509PFJ71 |
| NEMETSCHKE AG | 0.03% | DE0006452907 |
| SERKO LTD | 0.03% | NZSKOE000157 |
| KIRBY CORP | 0.03% | US4972661064 |
| CUMMINS INC | 0.03% | US2310211063 |
| CHARTER COMMUN INC COM | 0.03% | US16119P1084 |
| MORGAN STANLEY 4.431% 01-23-2030 | 0.03% | US6174468G77 |
| UNILEVER PLC | 0.03% | GB00B10RZP78 |
| 3I GROUP PLC | 0.03% | GB00B1YW4409 |
| CYBERAGENT INC | 0.03% | JP3311400000 |
| ORKLA ASA | 0.03% | NO0003733800 |
| AVISTA CORP | 0.03% | US05379B1070 |
| BRUKERS CORPORATION | 0.03% | US1167941087 |

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| KLA TENCOR CORPORATION COM USD 0.01 | 0.03% | US4824801009 |
| ITAU UNIBANCO HOLDING SA | 0.03% | BRITUBACNPR1 |
| JD COM INC | 0.03% | US47215P1066 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Low V | 0.03% | |
| THAILAND(KINGDOM) 2.875% SNR 17/12/28 THB1000 | 0.03% | TH0623038C04 |
| HDFC BANK LTD | 0.03% | US40415F1012 |
| ROMANIA 4.25% BDS 28/06/23 RON5000 | 0.03% | RO1823DBN025 |
| THAILAND(KINGDOM) 1.25% IDX/LKD 12/03/28THB | 0.03% | TH0623A38308 |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15 | 0.03% | US912828YB05 |
| INDUSTRIAL AND INFRAREIT | 0.03% | JP3046500009 |
| UNITEDHEALTH GROUP INC COM STK US0.01 | 0.03% | US91324P1021 |
| CHILE(REP OF) 4.7% SNR 01/09/2030 CLP | 0.03% | CL0002454248 |
| FIFTH THIRD BANCORP | 0.03% | US3167731005 |
| Australian dollar | 0.02% | |
| SINGAPORE(GOVT OF) 1.25% SNR 01/10/21 SGD1000 | 0.02% | SG31B0000009 |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG | 0.02% | US9128286B18 |
| VICI PROPERTIES INC | 0.02% | US9256521090 |
| Income Due - USD | 0.02% | |
| BANCO SANTANDER SA .125% 04/06/2030 | 0.02% | ES0413900574 |
| WESTPAC BANKING CORPORATION 020720 2.525 TD | 0.02% | |
| ILLUMINA INC | 0.02% | US4523271090 |
| VOLVO AB - B | 0.02% | SE0000115446 |
| RYANAIR LTD ADR EACH REPR 5 ORD EUR 0.01 | 0.02% | US7835132033 |
| JAPAN HOTEL REIT INVESTMENT CORP | 0.02% | JP3046400002 |
| SENSATA TECHNO PLC COM EURO | 0.02% | GB00BFMBMT84 |
| FABEGE AB NPV POST SPLIT | 0.02% | SE0011166974 |
| THE JM SMUCKER COMPANY | 0.02% | US8326964058 |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL | 0.02% | US01F0406441 |
| WALGREENS BOOTS AL COM US00.01 | 0.02% | US9314271084 |
| AMERICOLD REALTY TRUST | 0.02% | US03064D1081 |
| NETEASE INC ADR | 0.02% | US64110W1027 |
| UTD STATES TREAS .5% DUE 03-15-2023 | 0.02% | US912828ZD51 |
| KONINKLIJKE AHOLD DELHAIZE NV | 0.02% | NL0011794037 |
| LYONDELLBASELL INDUSTRIES | 0.02% | NL0009434992 |
| SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000 | 0.02% | SG7160932174 |
| BAIDU INC -SPON ADR | 0.02% | US0567521085 |
| ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000 | 0.02% | IT0005024234 |
| COMPAGNIE FINANCIERE RICHEMONT SA | 0.02% | CH0210483332 |
| MERCK & CO INC NEW 4.0% 03-07-2049 | 0.02% | US58933YAW57 |
| BUONI POLIENNALI DEL TES 2.00% 01/02/28 | 0.02% | IT0005323032 |
| US TSY INFL IX TREAS BD 0.625 01-15-2024 | 0.02% | US912828B253 |
| SEA LTD | 0.02% | US81141R1005 |
| UNI-PRESIDENT ENTERPRISES CORPORATION | 0.02% | TW0001216000 |
| SK HYNIX INC | 0.02% | KR7000660001 |
| LEG IMMOBILIEN GMBH | 0.02% | DE000LEG1110 |
| JUNIPER NETWORK INC | 0.02% | US48203R1041 |
| SPARK INFRASTRUCTURE LTD | 0.02% | AU000000SK17 |
| GILEAD SCIENCES INC | 0.02% | US3755581036 |
| HEWLETT PACKARD ENTERPRISE CO | 0.02% | US42824C1099 |
| REGENERON PHARMACEUTICALS INC | 0.02% | US75886F1075 |
| MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 | 0.02% | MX0MGO0000R8 |
| US TREASURY N/B 2.375% 05-15-2029 | 0.02% | US9128286T26 |
| UNITED STATES TREAS BILLS 04-21-2020 UNITED STATES TREAS | 0.02% | US9127962C28 |
| ALLIED PROPERTIES REAL ESTATE INVESTMENT | 0.02% | CA0194561027 |
| HIGHLAND GOLD MINING LIMITED | 0.02% | GB0032360173 |
| CHINA PETROLEUM & CHEMICAL | 0.02% | CNE1000002Q2 |
| SITEONE LANDSCAPE SUPPLY INC | 0.02% | US82982L1035 |
| EMERSON ELECTRIC CO | 0.02% | US2910111044 |
| KOMMUNALBANKEN AS 6.5% BDS DUE 12/04/2021 | 0.02% | AU3CB0173748 |
| BRILLIANCE CHINA AUTOMOTIVE HDLGS LTD | 0.02% | BMG1368B1028 |
| NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000 | 0.02% | NO0010821598 |
| NEW ZEALAND LOCAL 4.5% SNR 15/04/2027 NZD1000 | 0.02% | NZLGFDT007C4 |
| FAIRFAX FINL HOLDINGS LTD CAD | 0.02% | CA3039011026 |
| DIASORIN SPA | 0.02% | IT0003492391 |
| EOG RESOURCES INC | 0.02% | US26875P1012 |
| TERNA SPA | 0.02% | IT0003242622 |
| ENTRA ASA | 0.02% | NO0010716418 |
| GOLDMAN SACHS COLLAT | 0.02% | |
| PVTP COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2021 | 0.02% | US224044CJ43 |
| GNMA II JUMBOS 4.5% 30 YEARS SETTLES APRIL | 0.02% | US21H0426468 |
| TRIP DOT COM GROUP LTD | 0.02% | US89677Q1076 |
| SAGE GROUP GBPO.01051948 | 0.02% | GB00B8C3BL03 |
| UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2 | 0.02% | US912828VS66 |
| British pound sterling | 0.02% | |
| BRAZIL(FEDERATIVE REPUBLIC OF) 6.00% IDX/LKD BDS 15/05/15 | 0.02% | BRSTNCNTB0A6 |
| AXON ENTERPRISE I COM USD 0.00001 | 0.02% | US05464C1018 |
| AENA SME S.A. | 0.02% | ES0105046009 |
| JAZZ PHARMACEUTICALS ORDINARY SHARES | 0.02% | IE00B4Q5ZN47 |
| SIMON PROPERTY GROUP INC USD | 0.02% | US8288061091 |
| SGX NIFTY50 2004 FUT | 0.02% | |

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| AUTOMATIC DATA PROC. | 0.02% | US0530151036 |
| SUMITOMO MITSUI FINANCIAL GROUP | 0.02% | JP3890350006 |
| TSY CORP VICTORIA 1% GTD SNR 20/11/2023 AUD | 0.02% | AU0000075624 |
| PRESTIGE CONSUMER HEALTHCARE INC | 0.02% | US74112D1019 |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AF | 0.02% | US01F0426407 |
| SUNAC CHINA HLDGS | 0.02% | KYG8569A1067 |
| TERANGA GOLD CORP COM | 0.02% | CA8807972044 |
| US TREASURY N/B 2% DUE 02-15-2050 REG | 0.02% | US912810SL35 |
| UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-20; | 0.02% | US912828XQ82 |
| CSX CORP | 0.02% | US1264081035 |
| SUEZ | 0.02% | FR0010613471 |
| GNMA II JUMBOS 3.5% 30 YEARS SETTLES APRIL | 0.02% | US21H0326478 |
| KIMBERLY CLARK CORP COM USD1.25 | 0.02% | US4943681035 |
| SAFESTORE HOLDINGS PLC | 0.02% | GB00B1N7Z094 |
| UTD STATES TREAS 1.75% DUE 05-15-2022 | 0.02% | US912828SV33 |
| SEAGATE TECHNOLOGY | 0.02% | IE00B58JVZ52 |
| UTD STATES TREAS 1.75% DUE 06-30-2022 | 0.02% | US912828XW50 |
| AROUNDTOWN SA | 0.02% | LU1673108939 |
| AUTOHOME INC | 0.02% | US05278C1071 |
| CITIZENS FINANCIAL GROUP INC | 0.02% | US1746101054 |
| UNUMPROVIDENT CORPORATION | 0.02% | US91529Y1064 |
| UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15 | 0.02% | US912828TJ95 |
| ANGLO AMERICAN PLC | 0.02% | GB00B1XZS820 |
| COLUMBIA SPORTSWEAR CO | 0.02% | US1985161066 |
| AXFOOD AB NPV POST SPLIT | 0.02% | SE0006993770 |
| NAPIER PORT HOLDINGS LTD | 0.02% | NZNPHE000552 |
| TRITON INTL LTD COM USD0.01 CL A | 0.02% | BMG9078F1077 |
| JAPAN(GOVT OF) 0% T-BILL 20/04/2020 JPY | 0.02% | JP1748831L18 |
| BOOKING HLDGS INC COM USD0.008 | 0.02% | US09857L1089 |
| RITCHIE BROS AUCTIONEERS INC | 0.02% | CA7677441056 |
| UBISOFT ENTERTAINMENT | 0.02% | FR0000054470 |
| CATERPILLAR INC | 0.02% | US1491231015 |
| GERMAN POSTAL PENS 3.75% A/BKD 18/01/2021 EUR | 0.02% | XS0222474339 |
| MURPHY USA INC | 0.02% | US6267551025 |
| FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203 | 0.02% | US3128M7VS28 |
| MERLIN PROPERTIES SOCIMI SA | 0.02% | ES0105025003 |
| WESTERN UNION CO | 0.02% | US9598021098 |
| EPIROC AB SER B NPV | 0.02% | SE0011166941 |
| SEKISUI HOUSE REIT INC | 0.02% | JP3047820000 |
| GAZPROM PJSC SPON ADR | 0.02% | US3682872078 |
| BRANDYWINE REALTY TRUST | 0.02% | US1053682035 |
| PHILLIPS 66 COM USD0.01 | 0.02% | US7185461040 |
| ECHOSTAR CORP - A | 0.02% | US2787681061 |
| ORIX CORPORATION JPY50 | 0.02% | JP3200450009 |
| NIKE INC CL B | 0.02% | US6541061031 |
| TAIWAN MOBILE CO LTD | 0.02% | TW0003045001 |
| EQUITY RESIDENTIAL | 0.02% | US29476L1070 |
| EXPEDIA GROUP INC | 0.02% | US30212P3038 |
| STERICYCLE INC | 0.02% | US8589121081 |
| NOVOOCURE LTD | 0.02% | JE00BYSS4X48 |
| NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD | 0.02% | NZII8DT003C0 |
| UNILEVER NV | 0.02% | US9047847093 |
| ENCOMPASS HLTH CRP COM USD | 0.02% | US29261A1007 |
| NORTHWESTERN CORPORATION | 0.02% | US6680743050 |
| TEXAS INSTRUMENTS USD1 | 0.02% | US8825081040 |
| KULICKE & SOFFA INDUSTRIES | 0.02% | US5012421013 |
| MEDIATEK INC | 0.02% | TW0002454006 |
| CELANESE CORP SERIES A | 0.02% | US1508701034 |
| 58 COM INC | 0.02% | US31680Q1040 |
| CASTELLUM AB | 0.02% | SE0000379190 |
| CORESITE REALTY CORP | 0.02% | US21870Q1058 |
| FUT JUN 20 U.S. T-BONDS | 0.02% | |
| FIRST INDUSTRIAL REALTY TRUST | 0.02% | US32054K1034 |
| NATIONAL GRID ORD GBP0.12431289 | 0.02% | GB00BDR05C01 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST | 0.02% | SG1M77906915 |
| INTER-AMER DEV BK FRN SNR 09/2022 USD1000 | 0.02% | US45818WCP95 |
| TAL EDUCATION GROUP ADR | 0.02% | US8740801043 |
| GEORGE WESTON LTD | 0.02% | CA9611485090 |
| UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG | 0.02% | US912828WE61 |
| PACIFIC EDGE LTD NPV | 0.02% | NZPEBE000251 |
| PETROCHINA CO LTD H | 0.02% | CNE1000003W8 |
| CHINA LIFE INSURANCE CO LTD | 0.02% | CNE1000002L3 |
| TSY CORP VICTORIA 2.25% GTD SNR 20/11/34AUD | 0.02% | AU0000048274 |
| MICRON TECHNOLOGY INC USD | 0.02% | US5951121038 |
| TYSON FOODS INC CLASS A | 0.02% | US9024941034 |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15- | 0.02% | US912810QY73 |
| KONINKLIJKE KPN NV | 0.02% | NL0000009082 |
| ALBERMARLE CORP | 0.02% | US0126531013 |
| US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG | 0.02% | US912810QQ40 |
| CANADA HOUSING TST 2.1% GTD 15/09/2029 CAD | 0.02% | CA13509PHD83 |

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| ENERGIAS DE PORTUGAL SA | 0.02% | PTEDP0AM0009 |
| MOLSON COORS BEVERAGE CO | 0.02% | US60871R2094 |
| INTER AMERN DEV BK 3.875% DUE 28/10/2041 | 0.02% | US4581X0BT40 |
| UNITED STATES TREAS NTS 2.125% 03-31-2024 | 0.02% | US912828W713 |
| HKT TRUST AND HKT SHARE STAPLED UNIT | 0.02% | HK0000093390 |
| PHILIPPINES REP GLOBAL 4.95% 15/01/2021 | 0.02% | US718286B59 |
| ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000 | 0.02% | IL0011401937 |
| UNITED URBAN INVESTMENT CORP | 0.02% | JP3045540006 |
| SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000 | 0.02% | ES00000124C5 |
| MEX BONOS DESARR FIX RT 6.5% 10/06/2021 | 0.02% | MX0MGO0000N7 |
| GENMAB AS | 0.02% | DK0010272202 |
| MEX BONOS DESARR FIX RT 8.0% 07/12/23 | 0.02% | MX0MGO000003 |
| ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01 | 0.02% | IT0001174611 |
| ESSENTIAL PROPERTIES REALTY TRUST INC | 0.02% | US29670E1073 |
| MORI HILLS REAL ESTATE INVESTMENT CORPOR | 0.02% | JP3046470005 |
| UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2028 | 0.02% | US912828QN35 |
| USANA HELATH SCIENCES INC | 0.02% | US90328M1071 |
| SINGAPORE(GOVT OF) 1.75% BDS 01/04/22 SGD1000 | 0.02% | SG3185000004 |
| ENTERPRISE PRODUCTS PARTNERS LP | 0.02% | US2937921078 |
| HEALTHCARE REALTY TRUST INC | 0.02% | US4219461047 |
| KFC HOLDINGS JAPAN LTD | 0.02% | JP3702200001 |
| UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG | 0.02% | US912828W556 |
| FIAT CHRYSLER AUTOMOBILES NV | 0.02% | NL0010877643 |
| 3M CO | 0.02% | US88579Y1010 |
| SECRETARIA TESOURO 6% GTD SNR 15/08/2050BRL'B | 0.02% | BRSTNCNTB3D4 |
| FUT JUN 20 CBT UL T-BONDS | 0.02% | |
| BRIT COLUMBIA(PROV) 0.875% SNR 08/10/2025EUR | 0.02% | XS1303312034 |
| AMERICA MOVIL SA DE CV - SER L | 0.02% | MXP001691213 |
| US TREAS NTS DTD 03-31-2014 2.25% DUE 03-31-2021 REG | 0.02% | US912828C574 |
| EURONEXT NV | 0.02% | NL0006294274 |
| EBARA CORP | 0.02% | JP3166000004 |
| AMERICAN FINANCIAL GROUP INC | 0.02% | US0259321042 |
| LANDSBANKINN HF. 1.375% SNR 14/03/2022 EUR | 0.02% | XS157677566 |
| UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 I | 0.02% | US912828U246 |
| COMCAST CORP NEW 4.75% DUE 03-01-2044 | 0.02% | US20030NBK63 |
| UNISYS CORP | 0.02% | US9092143067 |
| ZURICH FINANCIAL SERVICES | 0.02% | CH0011075394 |
| E.ON SE MTN .25% 24/10/2026 | 0.02% | XS2069380991 |
| VALERO ENERGY CORP | 0.02% | US91913Y1001 |
| UNITED NATURAL FOODS INC | 0.02% | US9111631035 |
| MALAYSIA (GOVT OF) 3.441% GTD 15/02/2021MYR | 0.02% | MYBMH1700051 |
| HYUNDAI MOTOR CO LTD | 0.02% | KR7005380001 |
| LEGAL & GENERAL GROUP PLC | 0.02% | GB0005603997 |
| UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 | 0.02% | US9128284N73 |
| BEST BUY CO INC | 0.02% | US0865161014 |
| JAPAN RETAIL FUND REIT | 0.02% | JP3039710003 |
| ALLY FINANCIAL INC | 0.02% | US02005N1000 |
| SWEDBANK MORTGAGE 1% SNR 15/06/2022 SEK100000 | 0.02% | SE0007525654 |
| NEW S WALES TREASURY CRP 3.0% 20-03-2028 | 0.02% | AU35G0001514 |
| SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000 | 0.02% | SG7530941627 |
| TEIJIN LTD JPY50 | 0.02% | JP3544000007 |
| CR SUISSE GUERNSEY MTN 1.75% 15/01/2021 | 0.02% | XS1015884833 |
| SUMISHO COMPUTER SYSTEMS CORPORATION | 0.02% | JP3400400002 |
| CHIPOTLE MEXICAN GRILL INC - CLASS A | 0.02% | US1696561059 |
| WD 40 CO | 0.02% | US9292361071 |
| ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-202 | 0.02% | US68267BAA89 |
| NEW ORIENTAL EDUCATIO-SP ADR | 0.02% | US6475811070 |
| UNITED STATES TREAS 2.75% 02-15-2028 | 0.02% | US9128283W81 |
| PUSHPAY HOLDINGS LTD | 0.02% | NZPAYE000359 |
| VOYA FINANCIAL INC | 0.02% | US9290891004 |
| TOHO CO LTD JPY | 0.02% | JP3598600009 |
| FISERV INC COM | 0.02% | US3377381088 |
| CITY DEVELOPMENTS SGD0.50 | 0.02% | SG1R89002252 |
| BUNKA SHUTTER CO LTD | 0.02% | JP3831600006 |
| IRELAND(REP OF) 1.1% SNR 15/05/2029 EUR0.01 | 0.02% | IE00BH3SQ895 |
| GN STORE NORD A/S | 0.02% | DK0010272632 |
| CP ALL PCL NVDR | 0.02% | TH0737010R15 |
| APA GROUP | 0.02% | AU0000000APA1 |
| ABIOMED INC | 0.02% | US0036541003 |
| HOSHIZAKI CORP | 0.02% | JP3845770001 |
| JUST EAT TAKEAWAY.COM NV | 0.02% | NL0012015705 |
| RIO TINTO PLC | 0.02% | US7672041008 |
| KONINKLIJKE PHILIPS NV | 0.02% | US5004723038 |
| New Zealand Dollar Custodial Account – MITNZ Emerging Markets | 0.02% | |
| BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 | 0.02% | US084670BK32 |
| COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028 | 0.02% | US195325BZ79 |
| QINETIQ PLC | 0.02% | GB00B0WMWD03 |
| CYPRUS(REP OF) 2.75% SNR EMTN 03/05/49 EUR | 0.02% | XS1989383788 |
| UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025 | 0.02% | US9128285C00 |
| ASTELLAS PHARMA NPV | 0.02% | JP3942400007 |

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| UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 | 0.02% | US912828X885 |
| KREDITANST FUR WIE 1.5% GTD SNR 15/06/2021 USD | 0.02% | US500769GZ11 |
| UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025 | 0.02% | US912828Y792 |
| AFLAC INC | 0.02% | US0010551028 |
| HITACHI LTD | 0.02% | US4335785071 |
| ROYAL BANK OF CANADA | 0.02% | CA7800871021 |
| NCR CORPORATION | 0.02% | US62886E1082 |
| HB FULLER CO | 0.02% | US3596941068 |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2027 | 0.02% | US912828ZR06 |
| MAGNA INTERNATIONAL INC COM NPV | 0.02% | CA5592224011 |
| JEFFERIES FINL GRP COM USD0.0001 | 0.02% | US47233W1099 |
| NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029 | 0.02% | US65339KBM18 |
| JARDINE MATHESON HOLDINGS LIMITED | 0.02% | BMG507361001 |
| UNITED STATES TREAS 2.25% DUE 02-15-2027 REG | 0.02% | US912828V988 |
| GENERAL MOTORS CO | 0.02% | US37045V1008 |
| THE HERSHEY COMPANY | 0.02% | US4278661081 |
| SIMPLO TECHNOLOGY CO LTD | 0.02% | TW0006121007 |
| SMURFIT KAPPA GROUP PLC | 0.02% | IE00B1RR8406 |
| UNITED STATES TREAS NTS DTD 01/31/2018 2.5% DUE 01-31-2 | 0.02% | US9128283V09 |
| US TREASURY N/B 2.875% DUE 11-30-2023 REG | 0.02% | US9128285P13 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED | 0.02% | NZAPTE0001S3 |
| THAILAND(KINGDOM) 2.125% SNR 17/12/26 THB1000 | 0.02% | TH0623036C06 |
| GNMAII POOL #MA6284 3.5% 11-20-2049 | 0.02% | US36179U6V97 |
| ATCO LTD | 0.02% | CA0467894006 |
| FDX CORP COM USD0.10 | 0.02% | US31428X1063 |
| UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2 | 0.02% | US912828WJ58 |
| UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG | 0.02% | US912828B667 |
| UNILEVER NV EURO.16 | 0.02% | NL0000388619 |
| ENN ENERGY HOLDINGS LTD | 0.02% | KYG3066L1014 |
| GUMI INC | 0.02% | JP3273810006 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV | 0.02% | MXP320321310 |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 | 0.02% | US38141GWZ35 |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 | 0.02% | US912810SF66 |
| US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG | 0.02% | US9128285D82 |
| JAPAN(GOVT OF) 0% T-BILL 11/05/2020 JPY | 0.02% | JP1748871L27 |
| SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025 | 0.02% | USQ8809VAG43 |
| USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG | 0.02% | US912828Y610 |
| UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-20; | 0.02% | US912828K742 |
| SEI INVESTMENTS COMPANY | 0.02% | US7841171033 |
| AEROPORTS DE PARIS (ADP) | 0.02% | FR0010340141 |
| JPMORGAN CHASE & CO 2.739% DUE 10-15-2030 | 0.02% | US46647PBE51 |
| UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30 | 0.02% | US9128284U17 |
| UTD STATES TREAS 2.125% DUE 07-31-2024 | 0.02% | US9128282N91 |
| BAXTER INTL INC COM US\$1 | 0.02% | US0718131099 |
| F5 NETWORKS INC | 0.02% | US3156161024 |
| ADOBE INC 2.3% DUE 02-01-2030 | 0.02% | US00724PAD15 |
| UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31- | 0.02% | US912828V236 |
| UNITED STATES TREAS NTS 2.25% 01-31-2024 | 0.02% | US912828V806 |
| MALAYSIA (GOVT OF) 4.921% GTD 06/07/48 MYR1000 | 0.02% | MYBMZ1800051 |
| UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024 | 0.02% | US912828XT22 |
| MUENCHENER RUECKVER RG-REG | 0.02% | DE0008430026 |
| UNITED STATES TREAS TNOTE 2.0% 06-30-2024 | 0.02% | US912828XX34 |
| TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATEC | 0.02% | JP3585800000 |
| UNITED STATES TREAS NTS 1.625% DUE 05-15-2026 | 0.02% | US912828R366 |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049 | 0.02% | US655844CD87 |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044 | 0.02% | US66989HAH12 |
| JAPAN (GOVERNMENT OF) 2.0% 20/03/2042 | 0.02% | JP1300361C33 |
| WH GROUP LTD | 0.02% | KYG960071028 |
| UTD STATES TREAS 2.625% 02-28-2023 | 0.02% | US9128284A52 |
| EXXON MOBIL CORPORATION | 0.02% | US30231G1022 |
| NAVER CORP | 0.02% | KR7035420009 |
| ASSIC GENERALI SPA 5.125% GTD SNR 16/09/24 EUR | 0.02% | XSO452314536 |
| UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 R | 0.02% | US912828P469 |
| UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-2 | 0.02% | US9128284D91 |
| LANDWIRT RENTENBK 5.5% GTD SNR 29/03/2022 AUD | 0.02% | AU3CB0192276 |
| UNITED STATES TREAS NTS 2.375% DUE 01-31-2023 | 0.02% | US9128283U26 |
| CHEGG INC | 0.02% | US1630921096 |
| TERADATA CORP | 0.02% | US88076W1036 |
| OAO GAZPROM SPON ADR REG S | 0.02% | US3682872078 |
| Charter Hall Core Plus Office Fund | 0.02% | |
| AMCOR FINANCE (USA) INC. 3.625% 04-28-2026 | 0.02% | USU02411AC73 |
| T ROWE PRICE GROUP | 0.02% | US74144T1088 |
| UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31 | 0.02% | US912828N308 |
| ALLISON TRANSMISSION HOLDINGS INC | 0.02% | US01973R1014 |
| UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022 | 0.02% | US912828M805 |
| UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-20; | 0.02% | US912828UN88 |
| UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023 | 0.02% | US912828VB32 |
| NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024 | 0.02% | NO0010705536 |
| UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG | 0.02% | US9128285R78 |
| EASTMAN CHEMICAL COM | 0.02% | US2774321002 |

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| CYBOZU INC | 0.02% | JP3312100005 |
| SOFTBANK GROUP CORP | 0.02% | JP3436100006 |
| UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2 | 0.02% | US9128285V80 |
| UNICREDIT SPA 2.125% SNR 24/10/2026 EUR | 0.02% | XS1508450688 |
| BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027 | 0.02% | US10373QAV23 |
| FNMA POOL #AC8765 5.5% 01-01-2040 BEO | 0.02% | US31417VW330 |
| HSBC HLDGS PLC 6.1% DUE 01-14-2042 | 0.02% | US404280AM17 |
| UNITED STATES TREAS NTS 1.875% 09-30-2022 | 0.02% | US9128282W90 |
| GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG | 0.02% | US37940XAB82 |
| UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30- | 0.02% | US912828WZ90 |
| FIRSTENERGY CORP 3.9% 07-15-2027 | 0.02% | US337932AH00 |
| WI TREASURY N/B 3.125% 08-15-2044 | 0.02% | US912810RH32 |
| SAUDI ARABIAN OIL 3.5% SNR MTN 16/04/2029 USD | 0.02% | XS1982113208 |
| FNMA POOL #MA3873 4% 12-01-2049 BEO | 0.02% | US31418DJT00 |
| UNION PAC CORP 3.375% DUE 02-01-2035 | 0.02% | US907818EB01 |
| UNITED STATES TREAS NTS 2 DUE 11-15-2021 | 0.02% | US912828RR30 |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 | 0.02% | US9128285M81 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP | 0.02% | |
| UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31 | 0.01% | US912828W895 |
| ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000 | 0.01% | IT0005273013 |
| UTD STATES TREAS 2.25% DUE 07-31-2021 | 0.01% | US912828WY26 |
| NOVATEK PJSC | 0.01% | US6698881090 |
| GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025 | 0.01% | US37045XCV64 |
| MOBILE TELESYSTEMS PJSC ADR | 0.01% | US6074091090 |
| UTD STATES TREAS 2.125% DUE 06-30-2021 | 0.01% | US912828WR74 |
| BRAVIDA HOLDING AB | 0.01% | SE0007491303 |
| UNITED STATES TREAS NTS 2.0% DUE 08-31-2021 | 0.01% | US912828D721 |
| FNB CORP | 0.01% | US3025201019 |
| NUTRIEN LTD 3.375% DUE 03-15-2025 | 0.01% | US67077MAL28 |
| UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG | 0.01% | US912828T677 |
| WASTE CONNECTIONS 2.6% DUE 02-01-2030 | 0.01% | US941068AA98 |
| DONALDSON COMPANY INC | 0.01% | US2576511099 |
| HERMAN MILLER INC | 0.01% | US6005441000 |
| A2A SPA | 0.01% | IT0001233417 |
| UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31 | 0.01% | US912828R770 |
| UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30 | 0.01% | US912828Q780 |
| SKYWORKS SOLUTIONS INC | 0.01% | US83088M1027 |
| ACCENTURE PLC | 0.01% | IE00B4BNMY34 |
| SUMITOMO CORP JPY | 0.01% | JP3404600003 |
| AVAYA HOLDINGS CORP | 0.01% | US05351X1019 |
| REPUBLIC SERVICES INC | 0.01% | US7607591002 |
| APT PIPELINES LTD 4.25% DUE 07-15-2027 | 0.01% | USQ04578AG72 |
| LG HOUSEHOLD HEALTH CARE | 0.01% | KR7051900009 |
| UTD STATES TREAS 1.125% DUE 09-30-2021 | 0.01% | US912828T347 |
| EXXON MOBIL CORP 3.043% DUE 03-01-2026 | 0.01% | US30231GAT94 |
| US TREASURY N/B 2.25% 11-15-2024 | 0.01% | US912828G385 |
| CELLTRION INC | 0.01% | KR7068270008 |
| ORACLE CORP 6.5% DUE 04-15-2038 | 0.01% | US68389XAE58 |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 | 0.01% | US03522AAH32 |
| GRUBHUB INC | 0.01% | US4001101025 |
| US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG | 0.01% | US912810QN19 |
| AVINOR AS 1.25% SNR EMTN 09/02/27 EUR | 0.01% | XS1562601424 |
| TOFAS TURK OTOMOBIL FABRIKASI AS | 0.01% | TRATOASO91H3 |
| KIMCO RLTY CORP 3.3% DUE 02-01-2025 | 0.01% | US49446RAU32 |
| BAYER AG | 0.01% | DE000BAY0017 |
| ISRAEL ELECTRIC 4.25% SNR SEC 14/08/28 USD | 0.01% | IL0060002446 |
| EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR | 0.01% | XS1396285279 |
| HK ELECTRIC INVESTMENTS LTD | 0.01% | HK0000179108 |
| INTERACTIVE BROKERS GRO-CL | 0.01% | US45841N1072 |
| STATOIL ASA 2.65% DUE 01-15-2024 | 0.01% | US85771PAK84 |
| SCHIBSTED ASA SER A | 0.01% | NO0003028904 |
| CNOOC LTD | 0.01% | HK0883013259 |
| NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR | 0.01% | DK0009522062 |
| EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD | 0.01% | XS1513739760 |
| B AND M EUROPEAN VALUE RETAIL SA | 0.01% | LU1072616219 |
| SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000 | 0.01% | ES0000012157 |
| SABIC CAPITAL II B 4% GTD SNR 10/10/2023USD | 0.01% | XS1890684688 |
| FNMA POOL #MA3836 4% 11-01-2049 BEO | 0.01% | US31418DHN57 |
| CLOROX CO DEL | 0.01% | US1890541097 |
| CHARTER HALL GROUP | 0.01% | AU000000CHCO |
| WABTEC CORP | 0.01% | US9297401088 |
| BANK CENTRAL ASIA PT | 0.01% | ID1000109507 |
| FASTENAL CO | 0.01% | US3119001044 |
| HCP INC 3.25% DUE 07-15-2026 | 0.01% | US40414LAQ23 |
| ROYAL DUTCH SHELL PLC - A SHARES | 0.01% | GB00B03MLX29 |
| MAPFRE SA 1.625% 19/05/2026 | 0.01% | ES0224244071 |
| ALLIANZ SE-REG | 0.01% | DE0008404005 |
| BARCLAYS PLC 3.25% SNR 12/02/2027 GBP | 0.01% | XS1472663670 |
| ISHARES II PLC JPMORGAN US EM BND UCITS ET | 0.01% | IE00B2NPKV68 |
| NOVARTIS ADR SPONSORED | 0.01% | US66987V1098 |

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| SES 3.6 DUE 04-04-2023 | 0.01% | USL8175MAB65 |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG | 0.01% | US912810SE91 |
| LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP | 0.01% | XS0422704071 |
| JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033 | 0.01% | JP1201451D66 |
| PETROLEO BRASILEIRO PETROBRAS SA | 0.01% | BRPETRACNPR6 |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037 | 0.01% | US046353AD01 |
| US TREAS NTS DTD 02-28-2019 2.5% DUE 02-28-2021 REG | 0.01% | US9128286D73 |
| WANT WANT CHINA HOLDINGS LTD | 0.01% | KYG9431R1039 |
| BNP PARIBAS SA | 0.01% | FR0000131104 |
| SIEMENS 3.3% DUE 09-15-2046 | 0.01% | US82620KAM53 |
| ASM INTERNATIONAL NV | 0.01% | NL0000334118 |
| MALAYSIA (GOVT OF) 3.906% GTD 15/07/2026MYR | 0.01% | MYBML1900018 |
| CHINA MERCHANTS BANK CO LIMITED | 0.01% | CNE1000002M1 |
| UNITED STATES T-BOND 2.875% 05-15-2049 | 0.01% | US912810SH23 |
| AT&T INC FLTGT RT 1.95% 09-15-2023 | 0.01% | XS1998902479 |
| CROWN HOLDINGS INC | 0.01% | US2283681060 |
| DOW INC | 0.01% | US2605571031 |
| UTD PARCEL SVC INC 6.2% DUE 01-15-2038 | 0.01% | US911312AJ59 |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 | 0.01% | US912810QD37 |
| HELLENIC TELECOMMUNICATIONS | 0.01% | GRS260333000 |
| FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL | 0.01% | US01F0506430 |
| CONSOLIDATED EDISON INC COM USDO.10 | 0.01% | US2091151041 |
| ENPHASE ENERGY INC | 0.01% | US29355A1079 |
| SOPRA STERIA GROUP SA | 0.01% | FR0000050809 |
| JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000 | 0.01% | JP1103271D13 |
| PVTPL ENI S P A NT X 4.75% DUE 09-12-2028 | 0.01% | US26874RAE80 |
| DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR | 0.01% | XS1883878966 |
| AT&T INC 1.45% 01/06/2022 | 0.01% | XS1144086110 |
| CIMB GROUP HOLDINGS BERHAD | 0.01% | MYL10230O0000 |
| SPOTIFY TECHNOLOGY COM | 0.01% | LU1778762911 |
| GOLDEN OCEAN GROUP LTD | 0.01% | BMG396372051 |
| US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG | 0.01% | US9128286U98 |
| TEEKAY LNG PARTNERS LP | 0.01% | MHY8564M1057 |
| JACK HENRY & ASSOCIATES INC | 0.01% | US4262811015 |
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 | 0.01% | US91324PCQ37 |
| MANHATTAN ASSOCIATES INC | 0.01% | US5627501092 |
| CATHAY FINANCIAL HOLDING CO | 0.01% | TW0002882008 |
| COFIROUTE 0.75% BDS 09/09/28 EUR10000 | 0.01% | FR0013201134 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000 | 0.01% | JP1051391K44 |
| NEXTERA ENERGY PARTNERS LP | 0.01% | US6534181061 |
| CHINA TELECOM -H SHARE | 0.01% | CNE1000002V2 |
| CHECK POINT SOFTWARE TECH | 0.01% | IL0010824113 |
| ESSITY AB 1.625% GTD SNR 30/03/27 EUR | 0.01% | XS1584122763 |
| DTE ENERGY CO USD | 0.01% | US2333311072 |
| ILLINOIS TOOL WORKS | 0.01% | US4523081093 |
| CVS HEALTH CORP 4.3% DUE 03-25-2028 | 0.01% | US126650CX62 |
| COMPAGNIE DE SAINT-GOBAIN | 0.01% | FR0000125007 |
| AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023 | 0.01% | XS0974122516 |
| HYUNDAI CAPITAL SERVICES 3.0% BNDS 03-06-2022 | 0.01% | USY3815NAX94 |
| EVEREST RE GROUP LTD | 0.01% | BMG3223R1088 |
| NEW ZELAND GOVT 200935 2.50 INDEXED BOND | 0.01% | NZIIBDT004C8 |
| AGUAS ANDINAS S.A. | 0.01% | CL0000000035 |
| JAPAN(GOVT OF) 0.1% SNR 01/01/22 JPY50000 | 0.01% | JP1024081L11 |
| PICC PROPERTY & CASUALTY COMPANY LIMITED | 0.01% | CNE100000593 |
| KLEPIERRE- EUR4 | 0.01% | FR0000121964 |
| ISUZU MOTORS JPY50 | 0.01% | JP3137200006 |
| STRYKER CORP | 0.01% | US8636671013 |
| TURKCELL ILETISIM HIZMET AS | 0.01% | TRATCELL91M1 |
| PHILIPPINES(REP OF) OF 4.95% MTN 15/01/2021 PHP | 0.01% | US718286BJ59 |
| LG INNOTEK CO LTD | 0.01% | KR7011070000 |
| BK OF AMERICA CORP 3.228% SNR MTN 22/06/22 CAD | 0.01% | CA060505ES91 |
| KIMBERLY CLARK DE MEXICO A | 0.01% | MXP606941179 |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022 | 0.01% | US68268NAJ28 |
| BORGWARNER INC | 0.01% | US0997241064 |
| ALTRA INDUSTRIAL MOTION CORP | 0.01% | US02208R1068 |
| CN LT & PWR CO 4.3% DUE 04-15-2044 | 0.01% | US207597EG65 |
| UNION CHIMIQUE UCB SA | 0.01% | BE0003739530 |
| SACI FALABELLA 3.75% 10-30-2027 | 0.01% | USP82290AR17 |
| SOJITZ CORPORATION | 0.01% | JP3663900003 |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 | 0.01% | US912810QK79 |
| Outstanding Settlement Receipts - NZD | 0.01% | |
| FRANCE (GOVT OF) 1.5% 25/05/2031 | 0.01% | FR0012993103 |
| OWENS & MINOR INC | 0.01% | US6907321029 |
| INTER-AMER DEV BK 3.125% SNR MTN 18/09/28 USD | 0.01% | US4581XODC96 |
| WESTERN ALLIANCE BANCORPORATION | 0.01% | US9576381092 |
| OMV AG | 0.01% | AT0000743059 |
| LENLEASE CORPORATION LIMITED | 0.01% | AU000000LLC3 |
| PULTE GROUP INC | 0.01% | US7458671010 |
| ORANGE SA | 0.01% | FR0000133308 |
| DISCOVER FINANCIAL SERVICES | 0.01% | US2547091080 |

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| REALTEK SEMICONDUCTOR CORP | 0.01% | TW0002379005 |
| New Zealand Dollar Custodial Account – MITNZ New Zealand Sc | 0.01% | |
| ROCHE HLDGS INC 7% DUE 03-01-2039 | 0.01% | USU75000AN65 |
| LAZARD LTD - CL A | 0.01% | BMG540501027 |
| TORII PHARMACEUTICAL CO LTD | 0.01% | JP3635800000 |
| SUNNY OPTICAL TECHNOLOGY GROUP | 0.01% | KYG8586D1097 |
| BRIGHTHOUSE FINANCIAL INC | 0.01% | US10922N1037 |
| CITIGROUP INC FIXED 2.666% DUE 01-29-2031 | 0.01% | US172967ML25 |
| WYNDHAM DESTINATIONS INC | 0.01% | US98310W1080 |
| ERP OPER LTD 3.25% DUE 08-01-2027 | 0.01% | US26884ABG76 |
| MCKESSON CORP 3.125% SNR 17/02/2029 GBP | 0.01% | XS1567174526 |
| FALCK RENEWABLES SPA | 0.01% | IT0003198790 |
| MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 | 0.01% | MX0MG0000102 |
| TRANSALTA RENEWABLES INC | 0.01% | CA8934631091 |
| FOOT LOCKER INC | 0.01% | US3448491049 |
| TOMRA SYSTEMS ASA | 0.01% | NO0005668905 |
| COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026 | 0.01% | COL17CT02625 |
| RIGHTMOVE ORD GBP | 0.01% | GB00BGDT3G23 |
| NEC ELECTRONICS CORP | 0.01% | JP3164720009 |
| ASBURY AUTOMOTIVE GROUP | 0.01% | US0434361046 |
| STANDARD BANK GROUP | 0.01% | ZAE000109815 |
| ANHUI CONCH CEMENT CO LTD | 0.01% | CNE0000019V8 |
| KESKO OYJ-B SHS | 0.01% | FI0009000202 |
| WAL MART DE MEXICO | 0.01% | MX01WA000038 |
| SELECT MED HLDGS COM | 0.01% | US81619Q1058 |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG | 0.01% | US912810RG58 |
| THE WALT DISNEY CO | 0.01% | US2546871060 |
| FANCL CORPORATION | 0.01% | JP3802670004 |
| YAMAHA GOLD INC | 0.01% | CA98462Y1007 |
| SHELL INTL FIN B V 3.875% DUE 11-13-2028 | 0.01% | US822582CB65 |
| PVTPL EXPERIAN FIN PLC 4.25% DUE 02-01-2029 | 0.01% | US30217AAB98 |
| LITE ON TECHNOLOGY CORP | 0.01% | TW0002301009 |
| ORICA LIMITED | 0.01% | AU0000000R11 |
| REPSOL SA | 0.01% | ES0173516115 |
| RELX CAP INC 4.0% 03-18-2029 | 0.01% | US74949LAC63 |
| CARDINAL HEALTH INC | 0.01% | US14149Y1082 |
| BELIMO HOLDING AG | 0.01% | CH0001503199 |
| INTEL CORP FIXED 3.9% DUE 03-25-2030 | 0.01% | US458140BR09 |
| CANADIAN TIRE CLASS 'A' CUM NON-VTG COM | 0.01% | CA1366812024 |
| FHLMC GOLD Q45872 3.0% 01-01-2047 | 0.01% | US3132WKQ275 |
| BELLWAY GBPO.125 | 0.01% | GB0000904986 |
| KINDER MORGAN INC 1.5% DUE 03-16-2022 | 0.01% | XS1196817156 |
| TOYOTA MOTOR CORP Y50 | 0.01% | JP3633400001 |
| UNITED STATES TREASURY 2.25% 11-15-2027 | 0.01% | US9128283F58 |
| BADGER METER INC | 0.01% | US0565251081 |
| BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD | 0.01% | XS1252209249 |
| MAXIM INTEGRATED PRODUCTS COM USD 0.01 | 0.01% | US57772K1016 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000 | 0.01% | JP1103521JA8 |
| WIHLBORGS FAST AB NPV POST SPLIT | 0.01% | SE0011205194 |
| SIEMENS AG NPV EUR | 0.01% | DE0007236101 |
| TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO | 0.01% | USQ8940FAA23 |
| NZD250620 OIS WBC NZD 250620 RFXD 0.926 PFLT NZIONA | 0.01% | |
| HKD BNP PARIBAS A/C | 0.01% | |
| LEAR CORP | 0.01% | US5218652049 |
| ENERGY TRANSFER EQ COM UNITS REP LTD PTN | 0.01% | US29273V1008 |
| MEDTRONIC INC 4.375% DUE 03-15-2035 | 0.01% | US585055BT26 |
| US TREAS BDS USD1000 5.25DUE 02-15-2029 REG | 0.01% | US912810FG86 |
| COLGATE-PALMOLIVE CO 4% DUE 08-15-2045 | 0.01% | US19416QEJ58 |
| CITIGROUP INC 4.65% DUE 07-30-2045 | 0.01% | US172967JU60 |
| L'OREAL | 0.01% | FR0000120321 |
| FRANCE(GOVT OF) 2.5% 25/05/2030 | 0.01% | FR0011883966 |
| CR AGRICOLE S A 3.25% DUE 10-04-2024 | 0.01% | US22535WAD92 |
| TARGET CORP 4% DUE 07-01-2042 | 0.01% | US87612EBA38 |
| US TREAS SEC 4.5 DUE 08-15-2039 REG | 0.01% | US912810QC53 |
| JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000 | 0.01% | JP1201481E36 |
| BCA MPS 0.875% GTD 08/10/2026 EUR | 0.01% | IT0005386922 |
| FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1 | 0.01% | FR0011486067 |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG | 0.01% | US912810RV26 |
| BASF SE | 0.01% | DE000BASF111 |
| ROYAL MAIL PLC | 0.01% | GB00BDVZY777 |
| UNITED STATES TREAS NTS DTD 02-15-2011 3.625% 02-15-2021 | 0.01% | US912828PX26 |
| PRINCIPAL FINANCIAL GROUP | 0.01% | US74251V1026 |
| ALLEGION PLC | 0.01% | IE00BFR3W74 |
| FCE BANK PLC 1.114% 13/05/2020 | 0.01% | XS1232188257 |
| BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR | 0.01% | FR0013408960 |
| DANSKE BANK A/S 0.875% SNR 22/05/2023 EUR | 0.01% | XS1799061558 |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG | 0.01% | US912810QT88 |
| BRADY CORPORATION - CL A | 0.01% | US1046741062 |
| ALCON AG | 0.01% | CH0432492467 |
| SAWAI PHARMACEUTICAL CO LTD | 0.01% | JP3323050009 |

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| UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2012 | 0.01% US912810QU51 |
| TIS INC NPV TEMP | 0.01% |
| HENKEL AG & CO KGAA | 0.01% DE0006048408 |
| BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO | 0.01% XS2070192591 |
| JPMORGAN CHASE & FLTG RT 2.005% DUE 03-13-2026 | 0.01% US46647PBH82 |
| NATIONAL HEALTHCARE CORP | 0.01% US6359061008 |
| ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO | 0.01% USCO219CAH00 |
| FORTIS INC | 0.01% CA3495531079 |
| LARGAN PRECISION CO LTD | 0.01% TW0003008009 |
| CHINA MINSHENG BANKING CORP LTD | 0.01% CNE0000015Y0 |
| AMER INTL GRP 5% SNR MTN 26/04/2023 GBP | 0.01% XS0252367775 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000 | 0.01% JP12009917C3 |
| NEW ZEALAND LOCAL 3.5% BDS 14/04/2033 NZD1000 | 0.01% NZLGFDT009C0 |
| LENDINGTREE INC | 0.01% US5260381070 |
| NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR | 0.01% XS1189263400 |
| JIANGSU HENGRUI MEDICINE CO LTD | 0.01% CNE0000014W7 |
| AT&T INC 4.8% DUE 06-15-2044 | 0.01% US00206RCG56 |
| MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031 | 0.01% US6174468L62 |
| GLAXOSMITHKLINE 6.375% DUE 05-15-2038 | 0.01% US377372AE71 |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029 | 0.01% US02364WBH79 |
| NATL RURAL UTILS 3.4% DUE 02-07-2028 | 0.01% US637432NP60 |
| MUELLER WATER PRODUCTS INC-A | 0.01% US6247581084 |
| UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 | 0.01% US912810RZ30 |
| UNITED STATES TREAS NTS 0.5% 04-15-2024 | 0.01% US9128286N55 |
| CENTERRA GOLD INC | 0.01% CA1520061021 |
| MITSUI CHEMICALS INC | 0.01% JP3888300005 |
| CYPRUS(REP OF) 4.25% SNR EMTN 04/11/25 EUR | 0.01% XS1314321941 |
| PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024 | 0.01% US898324AA61 |
| EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR | 0.01% XS1734550897 |
| AVIVA PLC | 0.01% GB0002162385 |
| COLOMBIA(REP OF) 7% GTD SNR 04/05/2022 COP | 0.01% COL17CT02864 |
| OREILLY AUTO NEW 3.6% GTD SNR 01/09/2027USD | 0.01% US67103HAF47 |
| ARION BANK 1% SNR EMTN 20/03/2023 EUR | 0.01% XS1794196615 |
| BPCE SA BND5 2.875% 16/01/2024 | 0.01% FR0011390921 |
| S AND P GLOBAL INC COM USD1 | 0.01% US78409V1044 |
| HSBC HOLDINGS PLC 2.256%-FRN SNR 13/11/26 GBP | 0.01% XS1716248197 |
| LG ELECTRONICS INC | 0.01% KR7066570003 |
| STANLEY BLACK & DECKER INC | 0.01% US8545021011 |
| YORKSHIRE B/S FRN GTD SNR SEC 11/2023 GBP | 0.01% XS1910867081 |
| FNMA POOL #BF0219 3.5% 09-01-2057 BEO | 0.01% US3140FXG558 |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTS 2.25% DUE 0 | 0.01% US0258M0EB15 |
| RELIANCE INDS 3.667% SNR 30/11/27 USD1000 | 0.01% USY72570AN72 |
| SANDS CHINA LIMITED | 0.01% KYG7800X1079 |
| 3M CO FIXED 2.875% 10-15-2027 | 0.01% US88579YAY77 |
| FRANCE(GOVT OF) 3% SNR 25/04/2022 EUR1'REGS | 0.01% FR0011196856 |
| BIG YELLOW GROUP PLC | 0.01% GB0002869419 |
| E.ON SE 0% SNR 18/12/23 EUR1000'66' | 0.01% XS2103015009 |
| CORNING INC | 0.01% US2193501051 |
| US TREAS NTS DTD 02-15-2019 2.5% DUE 02-15-2022 | 0.01% US9128286C90 |
| NIHON M AND A CENTER INC | 0.01% JP3689050007 |
| SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000 | 0.01% ES0000012932 |
| FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1 | 0.01% FR0010466938 |
| CITIGROUP INC 3.887% 01-10-2028 | 0.01% US172967LD18 |
| BNP PAR HME LN SFH 3.875% SNR 12/07/2021EUR | 0.01% FR0011075167 |
| SYRAH RESOURCES LIMITED ORDINARY FULLY PAID | 0.01% AU000000SYR9 |
| REAL MATTAERS INC | 0.01% CA75601Y1007 |
| QUALCOMM INC | 0.01% US7475251036 |
| SPH REIT | 0.01% SG2G02994595 |
| STRAUSS GROUP LTD | 0.01% IL0007460160 |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2 | 0.01% US912810QX90 |
| MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN | 0.01% MX0MGO0000B2 |
| INDUSTRIVARDEN AB | 0.01% SE0000190126 |
| HOKKAIDO ELECTRIC POWER CO | 0.01% JP3850200001 |
| PREMIUM BRANDS HOLDINGS CORP | 0.01% CA74061A1084 |
| JOHNSON CONTROLS INTERNATIONAL PLC | 0.01% IE00BY7QL619 |
| UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026 | 0.01% US9128286X38 |
| UNITED AIRLINES HOLDINGS INC | 0.01% US9100471096 |
| UNITED STATES TREAS NTS DTD 05/31/2019 2.125% DUE 05-31-2022 | 0.01% US9128286V71 |
| HILTON WORLDWIDE H COM USD 0.01 | 0.01% US43300A2033 |
| BANK AMER CORP 3.705% BND5 04-24-2028 | 0.01% US06051GGL77 |
| CANADIAN PACIFIC RAIL LTD | 0.01% CA13645T1003 |
| MYRIAD GENETICS INC | 0.01% US6285511043 |
| MYERS INDUSTRIES INC | 0.01% US6284641098 |
| FIRSTRAND LTD | 0.01% ZAE000066304 |
| SYNAPTICS INC COM USD 0.001 | 0.01% US87157D1090 |
| HANKYU HANSHIN REIT INC | 0.01% JP3046320002 |
| FRANCE(GOVT OF) 3.25% SNR 25/10/2021 EUR1 | 0.01% FR0011059088 |
| POWSZECHNA KASA OS PLN1 | 0.01% PLPK00000016 |
| LASERTEC CORP NPV | 0.01% JP3979200007 |
| GREGGS PLC | 0.01% GB00863QSB39 |

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| KANSAS CITY SOUTHERN | 0.01% | US4851703029 |
| JYSKE REALKREDIT 1% CVD BDS 01/04/21 DKK0.01 | 0.01% | DK0009384752 |
| CDK GLOBAL HOLDINGS LLC | 0.01% | US12508E1010 |
| FNMA POOL #MA3415 4% 07-01-2048 BEO | 0.01% | US31418CYM09 |
| CS (GUERNSEY) 0.75% PFBRF 17/09/2021 EUR | 0.01% | XS11111312523 |
| KIMBERLY CLARK 6.625% DUE 08-01-2037 | 0.01% | US494368BC63 |
| CONSTELLATION BRANDS INC-A | 0.01% | US21036P1084 |
| TITULOS DE TBOND 7.75% 18/09/2030 | 0.01% | COL17CT03342 |
| BUPA FINANCE PLC 3.375% 17/06/2021 | 0.01% | XS1075309754 |
| US BANK NATIONAL ASSN CINCINNATI DUE 04-26-2021 BEO | 0.01% | US90331HMQ29 |
| PVTPPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-; | 0.01% | US853254AX89 |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 R | 0.01% | US912810RQ31 |
| URBAN OUTFITTERS INC | 0.01% | US9170471026 |
| Outstanding Settlement Receipts - JPY | 0.01% | |
| BSTN PPTYS LTD 3.4% DUE 06-21-2029 | 0.01% | US10112RBB96 |
| SYNOPSIS INC | 0.01% | US8716071076 |
| SIMON PPTY GROUP L 3.375% DUE 12-01-2027 | 0.01% | US828807DE42 |
| FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1 | 0.01% | FR0000187635 |
| JAPAN-315 1.2% 20/06/21 | 0.01% | JP1103151B69 |
| S&P 500 EMINI 2006 F | 0.01% | |
| BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030 | 0.01% | US06051GHX07 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1 | 0.01% | US912810SK51 |
| JAPAN(GOVT OF) 0% T-BILL 15/06/2020 JPY | 0.01% | JP1748941L31 |
| PVTPPL TOWD PT MTG TR SER 18-2 CL A1 VAR 03-25-2058 | 0.01% | US89175VAA17 |
| CHAILEASE HOLDING CO LTD | 0.01% | KYG202881093 |
| ON SEMICONDUCTOR CORPORATION | 0.01% | US6821891057 |
| VF CORPORATION | 0.01% | US9182041080 |
| UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000 | 0.01% | GB00B1VWPJ53 |
| COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 | 0.01% | US20030NDG34 |
| UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01 | 0.01% | GB00B54QLM75 |
| INTESA SANPAOLO S 3.375% DUE 01-12-2023 | 0.01% | US46115HBC07 |
| GREECE(REP OF) 3.75% SNR 30/01/2028 EUR1 | 0.01% | GR0124034688 |
| MEDIPAL HOLDINGS CORPORATION | 0.01% | JP3268950007 |
| CAPITAL ONE FINANCIAL CORPORATION | 0.01% | US14040H1059 |
| ALEXION PHARMACEUTICALS INC | 0.01% | US0153511094 |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND | 0.01% | US912810RE01 |
| THAILAND(KINGDOM) 4% SNR 17/06/2066 THB1000'6 | 0.01% | TH0623A3G607 |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 | 0.01% | US912810RC45 |
| PUBLICIS GROUPE | 0.01% | FR0000130577 |
| APPLE INC 2.513% SNR 19/08/24 CAD2000 | 0.01% | CA037833CY47 |
| SABRA HEALTHCARE REIT INC | 0.01% | US78573L1061 |
| MEDPACE HOLDINGS INC | 0.01% | US58506Q1094 |
| BANK HAPAOALIM LTD | 0.01% | IL0006625771 |
| XEROX HLDGS CORP COM USD1.00 | 0.01% | US98421M1062 |
| KEPPEL INFRASTRUCTURE TRUST | 0.01% | SG1U48933923 |
| GENTEX CORPORATION | 0.01% | US3719011096 |
| MONGOLIA (GOVT OF) 10.875% SNR 06/04/2021 USD | 0.01% | US60937GAD88 |
| BRIGHT HORIZONS FAMILY SOLUTIONS INC | 0.01% | US1091941005 |
| CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1 | 0.01% | CA136375CG50 |
| AIR LEASE CORP MED 3.75% DUE 06-01-2026 | 0.01% | US00914AAB89 |
| POWER ASSETS HOLDINGS LIMITED | 0.01% | HK0006000050 |
| SHIONOGI & CO LTD | 0.01% | JP3347200002 |
| SCHLUMBERGER HLDGS CORP 05-17-2028 BEO | 0.01% | USU8066LAH79 |
| CHINA ST CONST.ENG 2.9% 05/07/2022 | 0.01% | XS1634368507 |
| WHIRLPOOL CORP USD | 0.01% | US9633201069 |
| KOREA GAS CORP 3.875% DUE 02-12-2024 | 0.01% | US50066CAG42 |
| HYUNDAI MOBIS | 0.01% | KR7012330007 |
| AMKOR TECHNOLOGY INC | 0.01% | US0316521006 |
| WASHINGTON FEDERAL INC | 0.01% | US9388241096 |
| BECHTLE AG | 0.01% | DE0005158703 |
| CHINA RESOURCES LAND LIMITED | 0.01% | KYG2108Y1052 |
| ALTICE EUROPE NV EUR 001 COMMON SHARES A | 0.01% | NL0011333752 |
| JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000 | 0.01% | JP1300341B39 |
| ASUSTEK COMPUTER INC | 0.01% | TW0002357001 |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 | 0.01% | US912810RT79 |
| PVH CORP COM USD1.00 | 0.01% | US6936561009 |
| EATON CORP PLC COM USD 0.50 | 0.01% | IE00B8KQN827 |
| GNMA II JUMBOS 4% 30 YEARS SETTLES APRIL | 0.01% | US21H0406403 |
| HAYS PLC | 0.01% | GB0004161021 |
| REGIONS FINANCIAL CORP | 0.01% | US7591EP1005 |
| COLOMBIA(REP OF) 6% GTD SNR 28/04/28 COP1000 | 0.01% | COL17CT02914 |
| BANCO SANTANDER 1% EMTN 17/01/25 EUR100000 | 0.01% | XS1751004232 |
| FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS | 0.01% | FR0000571218 |
| Australian Dollar Custodial Account – MIF Global Unlisted Infr | 0.01% | |
| BLACKSTONE 1.0% 05/10/2026 | 0.01% | XS1499602289 |
| JAPAN TBOND BDS .6% DUE 20/12/2023 | 0.01% | JP1103321DC2 |
| GOLDMAN SACHS GRP 1.25% SNR NPF 01/05/25EUR | 0.01% | XS1509006380 |
| MANULIFE FINL CORP 4.15% DUE 03-04-2026 | 0.01% | US56501RAC07 |
| SHIKOKU ELECTRIC POWER COMPANY INCORPORA | 0.01% | JP3350800003 |
| OTC DER CASH COLL RECEIVABLE FROM UBSSEC | 0.01% | |

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| UNITED STATES TREAS NTS | 2.875% 08-15-2028 | 0.01% | US9128284V99 |
| CHURCHILL DOWNS INCORPORATED | | 0.01% | US1714841087 |
| KIRKLAND LAKE GOLD LTD | | 0.01% | CA49741E1007 |
| AON CORP 3.75% DUE 05-02-2029 | | 0.01% | US037389BC65 |
| SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECURITIES | | 0.01% | AU000000SYD9 |
| SALMAR ASA | | 0.01% | NO0010310956 |
| PVTPL PLANET FITNESS MASTER ISSUER L | 2019-1 SR SECD NT | 0.01% | US72703PAC77 |
| AMERN EXPRESS CO 8.15% DUE 03-19-2038 | | 0.01% | US025816A226 |
| FAIR ISAAC CORPORATION | | 0.01% | US3032501047 |
| MERITAGE HOMES CORPORATION | | 0.01% | US59001A1025 |
| UK(GOVT OF) 4.5% BDS 07/09/2034 GBP | | 0.01% | GB00B52WS153 |
| IDEMITSU KOSAN CO LTD | | 0.01% | JP3142500002 |
| PEUGEOT SA | | 0.01% | FR0000121501 |
| JAPAN (GOVERNMENT OF) .1% 20/12/2028 | | 0.01% | JP1103531K10 |
| COLFAX CORP | | 0.01% | US1940141062 |
| MANPOWER GROUP | | 0.01% | US56418H1005 |
| INTL PAPER CO COM US\$1 | | 0.01% | US4601461035 |
| ELDORADO GOLD CORP COM | | 0.01% | CA2849025093 |
| MITSUBISHI UFJ FIN FRN SNR 07/2021 | USD2000 | 0.01% | US606822AX27 |
| FRANCE(GOVT OF) | 4.5% 25/04/2041 | 0.01% | FR0010773192 |
| GALAPAGOS NV | | 0.01% | US36315X1019 |
| B3 SA BRASIL BOLSA BALCAO | | 0.01% | BRB3SAACNOR6 |
| JAPAN (5 YR ISSUE) .1% 20/06/2024 | | 0.01% | JP1051401K75 |
| AKSA ENERJI URETIM AS | | 0.01% | TREAKSN00011 |
| MXN BNP PARIBAS A/C | | 0.01% | |
| SUMMIT INDUSTRIAL INCOME REIT | | 0.01% | CA8661201167 |
| CHINATRUST FINANCIAL HOLDING CO LTD | | 0.01% | TW0002891009 |
| QUANTA COMPUTER INC | | 0.01% | TW0002382009 |
| UNITED STATES TREAS BDS 3% DUE | 05-15-2047 REG | 0.01% | US912810RX81 |
| ITALY(REP OF) 4.75% SNR 01/09/28 | EUR1000 | 0.01% | IT0004889033 |
| SEVERN TRENT PLC | | 0.01% | GB00B1FH8J72 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/39 | JPY50000 | 0.01% | JP1300301940 |
| CK INFRASTRUCTURE | | 0.01% | BMG2178K1009 |
| CAPITAL ONE NA 2.95 DUE 07-23-2021 | | 0.01% | US14042E3Y48 |
| INSPERITY INC COM USD0.01 | | 0.01% | US45778Q1076 |
| BANK AMER CORP 3.194% 07-23-2030 | | 0.01% | US06051GHV41 |
| M&G PRUDENTIAL PLC ORD GBP0.05 | | 0.01% | GB00BKF1BC65 |
| FRANCE(GOVT OF) 3.5% SNR 25/04/26 | EUR1'REGS | 0.01% | FR0010916924 |
| NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 | NOK1000 | 0.01% | NO0010757925 |
| TFI INTERNATIONAL INC | | 0.01% | CA87241L1094 |
| BEIJING GAS SG CAP 2.75% 31/05/2022 | | 0.01% | XS1612471117 |
| COOPERATIVE 5.25% DUE 05-24-2041 | | 0.01% | US21685WCJ45 |
| UNITED STATES T NOTE | 3.0% 10-31-2025 | 0.01% | US9128285J52 |
| REPUBLIC OF TURKEY 7.625% 26/04/2029 | | 0.01% | US900123CT57 |
| Income Due - GBP | | 0.01% | |
| UK(GOVT OF) 5% GILT SNR 03/2025 | GBP0.01 | 0.01% | GB0030880693 |
| CITIGROUP INC FIXED 3.98% 03-20-2030 | | 0.01% | US172967ME81 |
| CHEVRON CORP | | 0.01% | US1667641005 |
| GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022 | | 0.01% | USP4949BAH70 |
| SANTANDER UK GROUP HLDGS PLC 3.823% | 11-03-2028 | 0.01% | US80281LAG05 |
| FID NATL FIXED 1.5% DUE 05-21-2027 | | 0.01% | XS1843436228 |
| UNITED STATES OF AMER TREAS BONDS DTD | 05/15/2016 2.5% | 0.01% | US912810RS96 |
| FIRST HORIZON NATIONAL CORP | | 0.01% | US3205171057 |
| COLUMBIA PROPRTY TRUST INC | | 0.01% | US1982872038 |
| COLOMBIA(REP OF) 6.25% GTD 26/11/2025 | COP | 0.01% | COL17CT03557 |
| SHINKO ELECTRIC INDUSTRIES | | 0.01% | JP3375800004 |
| TEMPUR SEALY INTERNATIONAL INC | | 0.01% | US88023U1016 |
| LVMH MOET HENNESSY 1.125% SNR 11/02/2027GBP | | 0.01% | FR0013482866 |
| MICROSOFT CORP 5.2% DUE 06-01-2039 | | 0.01% | US594918AD65 |
| CHINA RES CEMENT HKD | | 0.01% | KYG2113L1068 |
| UNITED STATES TREAS NTS FIXED 2.625% | 12-31-2025 | 0.01% | US9128285T35 |
| UNITED STATES OF AMER TBOND 2.625% | 01-31-2026 | 0.01% | US9128286A35 |
| FRANCE(GOVT OF) 2.75% BDS 25/10/27 | EUR1000 | 0.01% | FR00011317783 |
| UNITED STATES TREAS NTS DTD 06/30/2018 | 2.75% DUE 06-30- | 0.01% | US912828XZ81 |
| KANSAS CITY SOUTHN 2.875% DUE 11-15-2029 | | 0.01% | US485170BD50 |
| AVIVA 0.625% SNR 27/10/2023 EUR | | 0.01% | XS1509003361 |
| NT Passive FX overlay 139% (Natural Resources Portfolio) | | 0.01% | |
| FEDERAL HOME LN MTG CORP POOL #G0-8741 | 3% 01-01-2047 | 0.01% | US3128MIJF08 |
| RIO TINTO FIN USA 3.75% DUE 06-15-2025 | | 0.01% | US767201AS58 |
| AMGEN INC 4% SNR 13/09/2029 | GBP100000 | 0.01% | XS0829324457 |
| FORD MOTOR COMPANY | | 0.01% | US3453708600 |
| EPR PPTY SBI USD 0.01 | | 0.01% | US26884U1097 |
| ITALY(REP OF) 5.25% BTP 1/11/2029 | EUR0.01 | 0.01% | IT0001278511 |
| FRANCE(GOVT OF) 0% SNR 25/03/2024 | EUR1'REGS | 0.01% | FR0013344751 |
| LEVEL 3 FING INC FIXED 5.375% DUE | 08-15-2022 | 0.01% | US527298BD49 |
| VERIZON 5.5% DUE 03-16-2047 | | 0.01% | US92343VDV36 |
| BRISTOL MYERS FIXED 2.9% DUE 07-26-2024 | | 0.01% | USU11009BA16 |
| LENOVO GROUP LTD | | 0.01% | HK0992009065 |
| ALM BRAND AS | | 0.01% | DK0015250344 |
| UK(GOVT OF) 4% GILT GTD 07/03/22 | GBP | 0.01% | GB00B3KJUDQ49 |

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| New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastr | 0.01% |
| BRUNSWICK CORP USD | 0.01% US1170431092 |
| ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027 | 0.01% |
| JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000 | 0.01% JP1103351E98 |
| DOMINICAN REPUBLIC 7.5% 06/05/2021 | 0.01% USP3579EAH01 |
| CHINA SECURITIES CO LTD | 0.01% CNE100002B89 |
| RADIAN GROUP INC | 0.01% US7502361014 |
| JAPAN LOGISTICS FUND INC | 0.01% JP3046230003 |
| COUNTRY GARDEN SVC USD0.0001 | 0.01% KYG2453A1085 |
| DBS GROUP HOLDINGS LTD | 0.01% SG1L01001701 |
| UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15- | 0.01% US912828M565 |
| JAPAN(GOVT OF) 0.8% SNR 20/06/22 JPY50000 | 0.01% JP1103241C78 |
| ZEALAND PHARMA A S | 0.01% DK0060257814 |
| GOLDMAN SACHS GROUP INC. | 0.01% US38141G1040 |
| JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000 | 0.01% JP1201101944 |
| JANUS HENDERSON GR ORD | 0.01% JE00BYPZJM29 |
| AMERICAN INTERNATIONAL GROUP | 0.01% US0268747849 |
| WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031 | 0.01% US95000U2J10 |
| METCASH LIMITED | 0.01% AU000000MTS0 |
| KEYCORP | 0.01% US4932671088 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000 | 0.01% JP1103511J74 |
| AMERN TOWER CORP 3.8% DUE 08-15-2029 | 0.01% US03027XAW02 |
| RAMBUS INC | 0.01% US7509171069 |
| CLOVERIE PLC ZURICH INS 1.75% 16/09/2024 | 0.01% XS1109950755 |
| UNITED STATES TREAS 2.25% DUE 10-31-2024 | 0.01% US9128283D01 |
| ONEMAIN HOLDINGS INC | 0.01% US68268W1036 |
| New Zealand Dollar Custodial Account – MITNZ Hedged Oversei | 0.01% |
| UNITED STATES TREAS NTS 2.375% 12-31-2024 | 0.01% US9128283P31 |
| EXPEDITORS INTL WASH INC | 0.01% US3021301094 |
| CRED SUISSE LONDON 1.5% GTD SNR 10/04/2026 EUR | 0.01% XS1392459381 |
| BYD ELECTRONIC INTERNATIONAL CO LTD | 0.01% HK0285041858 |
| SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR | 0.01% FR0013448859 |
| NETLINK NBN TRUST | 0.01% SG1DH9000006 |
| WELLTOWER INC 4% DUE 06-01-2025 | 0.01% US42217KBF21 |
| QANTAS AIRWAYS LIMITED | 0.01% AU000000QAN2 |
| NAVIENT CORP | 0.01% US63938C1080 |
| PHOTRONICS INC | 0.01% US7194051022 |
| UTD STATES TREAS 2.125% DUE 09-30-2024 | 0.01% US9128282Y56 |
| SM ENERGY COMPANY | 0.01% US78454L1008 |
| UK(GOVT OF) 3.75% GILT 22/07/52 GBP | 0.01% GB00B6RNH572 |
| KB FINANCIAL GROUP INC | 0.01% KR7105560007 |
| TRIPADVISOR INC COM USD0.001 | 0.01% US8969452015 |
| CACI INTERNATIONAL INC - CLASS A | 0.01% US1271903049 |
| SAUL CENTERS INC | 0.01% US8043951016 |
| NOVOZYMES A/S SER B`DKK2 | 0.01% DK0060336014 |
| UNITED STATES TREAS NTS 2.0% 04-30-2024 | 0.01% US912828X703 |
| ALLIANCEBERNSTEIN HOLDING LP | 0.01% US01881G1067 |
| SYKES ENTERPRISE INC | 0.01% US8712371033 |
| DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024 | 0.01% US25272KAW36 |
| VISHAY INTERTECHNOLOGY INC | 0.01% US9282981086 |
| CHUNGHWA TELECOM CO LTD | 0.01% TW0002412004 |
| UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG | 0.01% US912810RJ97 |
| BANK OF MONTREAL 2.1%-FRN GTD 15/06/2022USD | 0.01% US000623PAS77 |
| ABANO HEALTHCARE GROUP LTD | 0.01% NZNP000158 |
| BANK LEUMI LE-ISRAEL | 0.01% IL0006046119 |
| NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024 | 0.01% US63861VAC19 |
| AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029 | 0.01% US026874DN40 |
| TSINGTAO BREWERY COMPANY LIMITED | 0.01% CNE1000004K1 |
| AGGREKO ORD GBP0.048329113924 | 0.01% GB00BK1PTB77 |
| DEUTSCHE POST AG | 0.01% US25157Y2028 |
| SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR | 0.01% XS1508586150 |
| KENNAMETAL INC | 0.01% US4891701009 |
| ALLSTATE CORP 4.5% DUE 06-15-2043 | 0.01% US020002BA86 |
| PVTPL CSC HLDGS LLC 5.375% 07-15-2023 | 0.01% US126307AT42 |
| JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000 | 0.01% JP13002918A0 |
| CIE DE ST-GOBAIN 1.75% SNR EMTN 03/04/23EUR | 0.01% XS2150053721 |
| GETLINK SE EUR 0.40 | 0.01% FR0010533075 |
| COVENTRY BLDG SOCIETY 2.5% 18/11/2020 | 0.01% XS0993993921 |
| PARKER HANNIFIN CORP | 0.01% US7010941042 |
| KIKKOMAN CORPORATION JPY | 0.01% JP3240400006 |
| GLU MOBILE INC | 0.01% US3798901068 |
| HANWHA SOLUTIONS CORP | 0.01% KR7009830001 |
| NATIONAL BANK OF CANADA | 0.01% CA6330671034 |
| ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L | 0.01% CNE000001527 |
| MASTERCARD INC FIXED 3.3% DUE 03-26-2027 | 0.01% US57636QAR56 |
| ANGLO AMERN CAP 4% DUE 09-11-2027 | 0.01% US034863AT77 |
| JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000 | 0.01% JP13003119A4 |
| HOYA CORPORATION JPY | 0.01% JP3837800006 |
| TRUIST FINL CORP COM USD5 | 0.01% US89832Q1094 |
| SPECTRIS PLC | 0.01% GB0003308607 |

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| GREIF INC - CL A | 0.01% | US3976241071 |
| FNMA POOL #BF0202 4.5% 01-01-2051 BEO | 0.01% | US3140FXGL08 |
| EASTMAN CHEM CO 4.5% 12-01-2028 | 0.01% | US277432AW04 |
| AMERN TOWER CORP 2.4% DUE 03-15-2025 | 0.01% | US03027XAZ33 |
| AEGON NV ADR | 0.01% | US0079241032 |
| GEN ELEC CO 5.875% SNR MTN 14/01/38 USD | 0.01% | US36962G3P70 |
| FNMA POOL #BE5651 3% 02-01-2047 BEO | 0.01% | US3140FRHS74 |
| INGHAMS GROUP LIMITED | 0.01% | AU000000ING6 |
| HITACHI Y50 | 0.01% | JP3788600009 |
| JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000. | 0.01% | JP1300351B93 |
| UK(GOVT OF) 4.25% GILT 07/12/40 GBP1000 | 0.01% | GB00B6460505 |
| JAPANESE GOVT BOND 0.8% DUE 20/06/2023 | 0.01% | JP1103291D68 |
| OP CORPORATE BANK 2.5% SNR 20/05/22 GBP1000000 | 0.01% | XS1234804653 |
| STADSHYPOTEK AB 1.5% CVD BDS 01/03/2024 SEK | 0.01% | SE0011063015 |
| FLUGHAFEN ZURICH AG | 0.01% | CH0319416936 |
| SHINHAN FINANCIAL GROUP | 0.01% | KR7055550008 |
| JPMORGAN CHASE & 4.203% DUE 07-23-2029 | 0.01% | US46647PAV85 |
| ADEVINTA ASA NOKO.2 | 0.01% | NO0010844038 |
| IRS151121 IRS ANZ NZD 151121 RFXD 1.22 PFLT 3ZBSW | 0.01% | |
| TALANX AG | 0.01% | DE000TLX1005 |
| JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000 | 0.01% | JP1300371C98 |
| UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP | 0.01% | GB00BBJNQY21 |
| MAIL.RU GROUP GDR | 0.01% | US5603172082 |
| PVTPL ENTERPRISE FLEET FING 2018-1 LLC SER 18-1 CLS A3 3.1% | 0.01% | US29373LAC54 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Share: | 0.01% | |
| JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33 | 0.01% | JP1300331A99 |
| LILLY ELI & CO FIXED 3.375% 03-15-2029 REG | 0.01% | US532457BV93 |
| ARION BANKI HF 1.625% BDS 1.625% 01/12/2021 | 0.01% | XS1527737495 |
| PTT PUBLIC COMPANY THB10 | 0.01% | TH0646010R18 |
| ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9 | 0.01% | IT0003535157 |
| CREDIT MUTUEL HOME 4.125% SNR 16/01/2023EUR | 0.01% | FR0010990390 |
| LEE & MAN PAPER MANUFACTURING | 0.01% | KYG5427W1309 |
| MALAYAN BANKING BHD | 0.01% | MYL11550O000 |
| PUBLIC STORAGE | 0.01% | US74460D1090 |
| GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG | 0.01% | US3620AC4K71 |
| FRAPORT AG | 0.01% | DE0005773303 |
| AMBEV SA COM NPV | 0.01% | BRABEVACNOR1 |
| STANDARD LIFE ABERDEEN PLC | 0.01% | GB00BF8Q6K64 |
| UNITED STATES TREAS BDS 2.25% 08-15-2049 | 0.01% | US912810SJ88 |
| DUN & BRADSTREET CORP DEL NEW SR FIRST LIEN NT 6.875% (| 0.01% | US26483EAJ91 |
| ING BANK NV 0.75% GTD 18/02/2029 EUR | 0.01% | XS1952576475 |
| KFW 1.375% 31/07/2035 | 0.01% | DE000A11QTK7 |
| CENTURYLINK INC BDS 5.625% 01/04/20 USD1000 | 0.01% | US156700AW62 |
| LIBERTY MEDIA CORP COM USDO.01 SER C SIRIUSXM | 0.01% | US5312296073 |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2100.00 PER SHAI | 0.01% | |
| FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1 | 0.01% | FR0011962398 |
| CHINA MERCHANTS BANK CO LTD | 0.01% | CNE000001B33 |
| SUSHIRO GLOBAL HLD NPV TEMP | 0.01% | |
| FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1 | 0.01% | FR0010070060 |
| GALENICA SANTE SA | 0.01% | CH0360674466 |
| JAPAN(GOVT OF) 1% SNR 20/03/2022 JPY50000 | 0.01% | JP1103211C33 |
| FIRST MAJESTIC SILVER CORP | 0.01% | CA32076V1031 |
| TENAGA NASIONAL BERHAD | 0.01% | MYL5347O0009 |
| BERKELEY GROUP PLC UNITS | 0.01% | GB00B02L3W35 |
| GAZ CAPITAL SA 3.125% SNR 17/11/2023 EUR | 0.01% | XS1521039054 |
| JAPAN GOVT CPI IDX/LKD 10/03/2028 | 0.01% | JP1120231J51 |
| T-MOBILE USA INC 6 03-01-2023 | 0.01% | US87264AAM71 |
| UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000 | 0.01% | GB00B24FF097 |
| PJSC MAGNIT | 0.01% | US55953Q2021 |
| J2 GLOBAL INC | 0.01% | US48123V1026 |
| WABASH NATIONAL CORP | 0.01% | US9295661071 |
| SIMCORP DKK1 | 0.01% | DK0060495240 |
| CREDICORP LIMITED | 0.01% | BMG2519Y1084 |
| WELLINGTON DRIVE TECHNOLOGIES LIMITED | 0.01% | NZWDTE000251 |
| GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR | 0.01% | DE0001102341 |
| GBP BNP PARIBAS A/C | 0.01% | |
| MOROCCO(GOVT OF) 4.25% BDS 11/12/2022 USD: | 0.01% | XS0850020586 |
| ENTERPRISE PRODS 2.8% DUE 01-31-2030 | 0.01% | US29379VBX01 |
| MANULIFE FINANCIAL CORP - TORONTO LISTIN | 0.01% | CA56501R1064 |
| PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC SER 15-1A CI | 0.01% | US07378WAQ15 |
| BK MANDIRI IDR500 | 0.01% | ID1000095003 |
| UK(GOVT OF) 4.25% GILT 07/06/32 GBP0.01 | 0.01% | GB0004893086 |
| DIG EURO FINCO LLC 1.125% 09/04/2028 | 0.01% | XS2063495811 |
| FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1 | 0.01% | FR0011337880 |
| KUNLUN ENERGY COMPANY LIMITED | 0.01% | BMG5320C1082 |
| SYNCHRONY FINANCIAL | 0.01% | US87165B1035 |
| Income Due - KRW | 0.01% | |
| EVOLUTION GAMING GROUP AB | 0.01% | SE0012673267 |
| JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000 | 0.01% | JP1200631388 |
| HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP | 0.01% | XS0276103156 |

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| COMWLTH BK TRANCHE # 2.125% 22/07/2020 | 0.01% | US20271BAF22 |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 | 0.01% | US92343VER15 |
| HITACHI CAPITAL CORP | 0.01% | JP3786600001 |
| FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS | 0.01% | FR0012938116 |
| UBS AG 4.75%-FRN SUB 12/02/26 EUR | 0.01% | CH0236733827 |
| ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L' | 0.01% | CNE100000X85 |
| DIOS FASTIGHETER AB | 0.01% | SE0001634262 |
| FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1 | 0.01% | FR0013341682 |
| UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% | 0.01% | US912810RK60 |
| Income Due - AUD | 0.01% | |
| GERMANY(FED REP) 0.25% GTD 15/08/28 EURO.01 | 0.01% | DE0001102457 |
| WUXI BIOLOGICS CAYMAN INC | 0.01% | KYG970081090 |
| LIGAND PHARMACEUTICALS INC | 0.01% | US53220K5048 |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 | 0.01% | US912810RY64 |
| WESTLAKE 4% DUE 10-16-2023 | 0.01% | US96042GAL68 |
| PROLOGIS PROPERTY MEXICO SA DE CV | 0.01% | MXCFFI170008 |
| CSG SYSTEMS INTERNATIONAL INC | 0.01% | US1263491094 |
| NCSOFT CORPORATION | 0.01% | KR7036570000 |
| LI NING CO LTD | 0.01% | KYG5496K1242 |
| B2GOLD CORP | 0.01% | CA11777Q2099 |
| AVEVA GROUP PLC | 0.01% | GB00BBG9VN75 |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 | 0.01% | US85208NAE04 |
| ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000 | 0.01% | IT0005321325 |
| HERBALIFE NUTRITION LTD | 0.01% | KYG4412G1010 |
| JEOL LTD | 0.01% | JP3735000006 |
| COMCAST CORP NEW 2.65% DUE 02-01-2030 | 0.01% | US20030NDA63 |
| DWS GROUP GMBH AND CO KGAA | 0.01% | DE000DWS1007 |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 | 0.01% | US842400GR87 |
| MEDTRONIC GBL HLDG 0.375% GTD SNR 07/03/23 EUR | 0.01% | XS1960678099 |
| MERCK KGAA | 0.01% | DE0006599905 |
| FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS | 0.01% | FR0010371401 |
| DYNATRACE INC | 0.01% | US2681501092 |
| VERIZON COMMUNICATIONS 2.65% DUE 05-06-2030 | 0.01% | AU3CB0268159 |
| FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1 | 0.01% | FR0010870956 |
| UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP | 0.01% | GB00BN65R313 |
| UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000 | 0.01% | GB00B06YGN05 |
| CANADIAN UTILITIES LTD A | 0.01% | CA1367178326 |
| JPMORGAN CHASE & FLTGT RT 2.9795% DUE 10-29-2020 | 0.01% | US46625HNY26 |
| BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO | 0.01% | USJ0423YBF00 |
| JETBLUE AIRWAYS CORP | 0.01% | US4771431016 |
| CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000 | 0.01% | FR0013254273 |
| XIAOMI CORP | 0.01% | KYG9830T1067 |
| WESTERN AREAS LIMITED | 0.01% | AU000000WSA9 |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 | 0.01% | US912810SC36 |
| SHINOKEN GROUP CO LTD | 0.01% | JP3354100004 |
| HENKEL AG & CO KGAA NON VTG PREF | 0.01% | DE0006048432 |
| SANMINA CORP COM USD 0.0 | 0.01% | US8010561020 |
| TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR | 0.01% | XS1933828433 |
| JAPAN-319 (10 YR BNDS 1.1% 20/12/2021 | 0.01% | JP1103191BC3 |
| SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000 | 0.01% | ES0000012411 |
| ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP | 0.01% | XS1659112616 |
| FHLMC 4% MBS 01/11/2049 USD'SD-8026' POOL #SD8026 4 1 | 0.01% | US3132DV4K89 |
| HARLEY DAVIDSON INC | 0.01% | US4128221086 |
| BEST WORLD INTL NPV | 0.01% | SG1DG3000004 |
| VIACOMCBS INC 4.75% DUE 05-15-2025 | 0.01% | US92556HAA59 |
| DEUTSCHE TELEKOM 0.5% SNR 05/07/2027 EUR1000 | 0.01% | XS2024715794 |
| HOME PRODUCT CENTER PCL NVDR | 0.01% | TH0661010R17 |
| THAILAND(KINGDOM) 3.6% SNR 17/06/2067 THB1000 | 0.01% | TH062303H604 |
| CHICONY ELECTRONICS CO LTD | 0.01% | TW0002385002 |
| CASEY'S GENERAL STORES INC | 0.01% | US1475281036 |
| ARTIS REAL ESTATE INVESTMENT | 0.01% | CA04315L1058 |
| PUBLIC BANK BERHAD | 0.01% | MYL12950O004 |
| ICD CO LTD | 0.01% | KR7040910002 |
| FREEMPORT-MCMORAN INC 4.25% DUE 03-01-2030 | 0.01% | US35671DCF06 |
| HARTFORD FINANCIAL SERVICES GROUP INC | 0.01% | US4165151048 |
| M & T BANK CORPORATION | 0.01% | US55261F1049 |
| GERMANY(FED REP) 4.75% BDS 04/07/40 EURO.01 | 0.01% | DE0001135366 |
| VEREIT INC | 0.01% | US92339V1008 |
| MICRON TECH INC 4.185% DUE 02-15-2027 | 0.01% | US595112BP79 |
| SWCC SHOWA HOLDINGS CO LTD | 0.01% | JP3368400002 |
| YAMAHA MOTOR CO | 0.01% | JP3942800008 |
| INDUSTRIAL BANK CO LTD | 0.01% | CNE000001QZ7 |
| SOLAREGE TECHNOLOGIES INC | 0.01% | US83417M1045 |
| SECOM CO LTD | 0.01% | JP3421800008 |
| APPLE INC 3.2% DUE 05-11-2027 | 0.01% | US037833CR93 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000 | 0.01% | JP12011419C6 |
| TURKIYE IS BANKASI-C | 0.01% | TRAI5CTR91N2 |
| PHOSAGRO PJSC GDR | 0.01% | US71922G2093 |
| SYNGENTA WILMINGTON INC DISC COML PAPER 4/2 YRS 1&2 0 | 0.01% | US8716A2ET09 |
| New Zealand Dollar Custodial Account - MITNZ Listed Infrastruc | 0.01% | |

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| ITALY(REP OF) 5% SNR 01/08/2039 EUR1000 | 0.01% IT0004286966 |
| SUMMER BC HOLDCO A SARL BDS 5.75% 31/10/2026 | 0.01% XS2067263850 |
| TRAVELERS COS INC 4.05% DUE 03-07-2048 | 0.01% US89417EAN94 |
| JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000 | 0.01% JP1201031877 |
| XILINX INC | 0.01% US9839191015 |
| JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000 | 0.01% JP1201131990 |
| LG CHEM LTD | 0.01% KR7051910008 |
| SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000 | 0.01% ES00000122E5 |
| TENCENT HLDGS LTD 3.975% 04-11-2029 | 0.01% US88032XAN49 |
| HSBC HOLDINGS PLC | 0.01% GB0005405286 |
| ENI SPA | 0.01% IT0003132476 |
| JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000 | 0.01% JP1201411CC4 |
| ORANGE 0.5% SNR EMTN 04/09/32 EUR | 0.01% FR0013444684 |
| CHINA UNICOM HONG KONG LTD | 0.01% HK0000049939 |
| OUTOKUMPU OYJ | 0.01% FI0009002422 |
| PVTPL SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL A2 | 0.01% US83405XAB01 |
| TATE & LYLE PLC GBP | 0.01% GB0008754136 |
| HILL-ROM HOLDINGS INC | 0.01% US4314751029 |
| ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027 | 0.01% USN30707AC23 |
| SNAP ON INC | 0.01% US8330341012 |
| UNITE USAF II PLC BNDS 3.374% 30/06/2023 | 0.01% XS0942125963 |
| LLOYDS BKG GROUP PLC 5.125% 31/12/2049 | 0.01% XS2080995405 |
| UNICREDIT SPA | 0.01% IT0005239360 |
| CPUK FINANCE LTD 4.25% SNR SEC 28/02/47 GBP | 0.01% XS1622391552 |
| JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000 | 0.01% JP1201051891 |
| DEUTSCHE ANNINGTON FINANCE B.V 1.5% DUE 31/03/25 | 0.01% DE000A1ZY989 |
| SUNDRUG CO LTD | 0.01% JP3336600006 |
| GNI GROUP LTD | 0.01% JP3386370005 |
| FORMFACTOR INC | 0.01% US3463751087 |
| HOUSING DEV FINANCE CORP MTN 8.75% 29/11/2023 | 0.01% XS1914315293 |
| ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000 | 0.01% IT0005274805 |
| JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000 | 0.01% JP1200951760 |
| UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000 | 0.01% GB00B39R3707 |
| MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR | 0.01% MX05GO0000F0 |
| NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR | 0.01% XS1755428502 |
| WELLS FARGO & CO 2.879% DUE 10-30-2030 REG | 0.01% US95000U2G70 |
| JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000 | 0.01% JP1201491E67 |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 | 0.01% US912810RU43 |
| PNC FINL SVCS 2.55% DUE 01-22-2030 | 0.01% US693475AZ80 |
| VICTREX PLC | 0.01% GB0009292243 |
| VECTURA GROUP ORD GBP0.000271 | 0.01% GB00BK2M2MW97 |
| JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000 | 0.01% JP1201391C86 |
| AEROPORTS DE PARIS 2.125% 02/10/2026 | 0.01% FR0013505625 |
| PVTPL NP SPE X LP SECD RAILCAR EQUIP NT 2019-2 144A CL A-1 | 0.01% US62947AAA16 |
| STATE GRID EUROPE DEVELO 1.5% 26/01/2022 | 0.01% XS1165754851 |
| PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030 | 0.01% US09659W2H65 |
| YOSHINOYA HOLDINGS CO LTD | 0.01% JP3958000006 |
| CSPC PHARMACEUTICAL GROUP | 0.01% HK1093012172 |
| MARATHON PETROL COM | 0.01% US56585A1025 |
| PARK HOTELS & RESORTS INC | 0.01% US7005171050 |
| CADENCE DESIGN SYSTEMS INC COM STK USD0. | 0.01% US1273871087 |
| NEC NETWORKS & SYSTEM INTEGRATION CORPOR | 0.01% JP3733800001 |
| DELTA AIR LINES INC | 0.01% US2473617023 |
| ARROW ELECTRONICS INC | 0.01% US0427351004 |
| BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR | 0.01% DE0001135481 |
| NEWELL BRANDS INC | 0.01% US6512291062 |
| CITI GROUP INC | 0.01% US1255818015 |
| JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000 | 0.01% JP1201441D44 |
| WEG SA | 0.01% BRWEGEACNORO |
| JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000 | 0.01% JP1201501E99 |
| FNMA POOL #BF0264 3.5% 05-01-2058 BEO | 0.01% US3140FXJJ25 |
| TELEKOM AUSTRIA AG | 0.01% AT0000720008 |
| ARCADIS NV | 0.01% NL0006237562 |
| KAKAO CORP | 0.01% KR7035720002 |
| HARTFORD FINL SVCS FIXED 2.8% DUE 08-19-2029 | 0.01% US416515BE33 |
| JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000 | 0.01% JP12009216C0 |
| NIKE INC 3.375% DUE 11-01-2046 | 0.01% US654106AG82 |
| JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000 | 0.01% JP1200891685 |
| BANCO DEL ESTADO DE CHILE MEDIUM TERM NT2.668% DUE 0 | 0.01% US05968AAD81 |
| BANK OF NEW ZEALAND | 0.01% |
| PVTPL BLUEMOUNTAIN CLOSR SR 12-2A CL B-R2 FLTG 11-20-21 | 0.01% US09626RAY18 |
| SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000 | 0.01% ES00000123C7 |
| FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1 | 0.01% FR0013286192 |
| GRAN COLOMBIA GOLD CORP | 0.01% CA38501D8089 |
| FUJITSU JPY | 0.01% JP3818000006 |
| MAGNACHIP SEMICONDUCTOR CORP | 0.01% US55933J2033 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000 | 0.01% JP1200861647 |
| EMS CHEMIE HLDS REG | 0.01% CH0016440353 |
| PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A; | 0.01% US83405RAB33 |
| FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-204 | 0.01% US35564RBF01 |

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| UK(GOVT OF) 2.5% GILT SNR 22/07/2065 | 0.01% | GB00BYMZX75 |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG | 0.01% | US58013MFC38 |
| JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000 | 0.01% | JP1201541F90 |
| METRO PERFORMANCE NPV | 0.01% | NZMPGE000155 |
| QUALITY HOUSES PCL | 0.01% | TH0256A10Z12 |
| JAPAN T-BOND 1.2 20/12/2034 | 0.01% | JP1201511EC7 |
| SUNSTONE HOTEL INVESTORS INC REITS | 0.01% | US8678921011 |
| NIPPON TELEVISION HOLDINGS INC | 0.01% | JP3732200005 |
| SINO BIOPHARMACEUTICAL HKDO.025 | 0.01% | KYG8167W1380 |
| JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000 | 0.01% | JP1200851630 |
| ACUSHNET HOLDINGS CORP | 0.01% | US0050981085 |
| CHINA MENGNIU DAIRY CO | 0.01% | KYG210961051 |
| GERMANY(FED REP) 0.25% GTD 15/02/27 EURO.01 | 0.01% | DE0001102416 |
| O-I GLASS INC COM USD0.01 | 0.01% | US67098H1041 |
| NN GROUP NV | 0.01% | NL0010773842 |
| BNP PARIBAS SA 1.125% SNR NPF 28/08/24 EUR | 0.01% | FR0013405537 |
| ANTA SPORTS PRODUCTS LTD | 0.01% | KYG040111059 |
| ADVANCED INFO SERVICE PUBLIC COMPANY LIM | 0.01% | TH0268010R11 |
| POSTNL | 0.01% | NL0009739416 |
| AXA | 0.01% | FR0000120628 |
| DOOSAN SOLUS KRW100 | 0.01% | KR7336370002 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS | 0.01% | FR0013131877 |
| JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO | 0.01% | US46625HRY89 |
| U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024 | 0.01% | US91159HHG83 |
| VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR | 0.01% | XS1586555945 |
| NEWS CORP | 0.01% | US65249B1098 |
| RESIDEO TECHNOLOGIES INC | 0.01% | US76118Y1047 |
| FEDERATED HERMES COM NPV CLASS B | 0.01% | US3142111034 |
| FNMA POOL #MA2405 4% 09-01-2045 BEO | 0.01% | US31418BU797 |
| UK(GOVT OF) 1.75% GILT SNR 09/22 GBP | 0.01% | GB00B7L9SL19 |
| WESTROCK CO COM USD 0.01 | 0.01% | US96145D1054 |
| CMO J P MORGAN ALTERNATIVE LN TR SER 05-S1 CL 1A4 6.0% 1 | 0.01% | US46627MAD92 |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 | 0.01% | US912810SA79 |
| JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000 | 0.01% | JP1200781563 |
| GNMAII POOL #MA6219 3.5% 10-20-2049 REG | 0.01% | US36179U4C35 |
| GERMANY(FED REP) 0% T-BILL 10/06/20 EURO.01 | 0.01% | DE0001137834 |
| NETHERLANDS KING 0% T-BILL 29/05/2020 EUR1 | 0.01% | NL0014120164 |
| MITCHELLS & BUT FIN 6.013% A/BKD 15/12/2030 GBP | 0.01% | XS0179137194 |
| CALIX INC COM | 0.01% | US13100M5094 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000 | 0.01% | JP1051371JA0 |
| FRANCE(GOVT OF) 0% T-BILL 22/04/2020 EUR1 | 0.01% | FR0125533127 |
| DICK'S SPORTING GOODS INC | 0.01% | US2533931026 |
| PVTPL APRES STATIC CLO 1 LTD/APRES STATIC SER 19-1A CL 1 | 0.01% | US038351AC71 |
| BARCO NV | 0.01% | BE0003790079 |
| FACTSET RESEARCH SYSTEMS INC | 0.01% | US3030751057 |
| HONEYS CO LTD | 0.01% | JP3770080004 |
| MOTABILITY OPERATIONS GR 1.625% 09/06/2023 | 0.01% | XS1244539760 |
| CNO FINANCIAL GROUP INC | 0.01% | US12621E1038 |
| CROSS HARBOUR HOLDINGS LTD | 0.01% | HK0032009356 |
| JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000 | 0.01% | JP13002717A6 |
| SYNCHRONY FINL 4.5% DUE 07-23-2025 | 0.01% | US87165BAG86 |
| RHEINMETALL AG | 0.01% | DE0007030009 |
| BCO DE SABADELL 0.875% SNR 22/07/2025 EUR | 0.01% | XS2028816028 |
| WEICHOW MOUTAI CO LTD | 0.01% | CNE0000018R8 |
| TRY BNP PARIBAS A/C | 0.01% | |
| BROWN FORMAN CORP | 0.01% | US1156372096 |
| CLEVELAND CLIFFS COM USD | 0.01% | US1858991011 |
| ITALY(REP OF) 5.5% BDS 01/11/22 | 0.01% | IT0004848831 |
| VEREIT OPER 3.1% DUE 12-15-2029 | 0.01% | US92340LAE92 |
| NORTHWEST BANCSHAR COM | 0.01% | US6673401039 |
| ATLANTIA SPA | 0.01% | IT0003506190 |
| TATNEFT PJSC ADS | 0.01% | US8766292051 |
| DISNEY WALT CO 3% DUE 07-30-2046 | 0.01% | US25468PDN33 |
| NVIDIA CORP | 0.01% | US67066G1040 |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | 0.01% | US03522AAJ97 |
| KKR REAL ESTATE FINANCE TRUST INC | 0.01% | US48251K1007 |
| ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000 | 0.01% | IT0004356843 |
| WINNEBAGO INDUSTRIES INC | 0.01% | US9746371007 |
| OMNICOM FIN HLDGS 0.8% GTD SNR 08/07/2027 EUR | 0.01% | XS2019814503 |
| SAMSUNG SDS CO LTD | 0.01% | KR7018260000 |
| UBS GROUP AG 5.0% 31/12/2049 | 0.01% | CH0400441280 |
| ALLY MASTER OWNER SER-2018-4 CL-A 3.3% 07-17-2023 REG | 0.01% | US02005AHE10 |
| NIKE INC 3.875% SNR 01/11/2045 USD | 0.01% | US654106AE35 |
| ENEL FIN INTL NV BNDS 3.625% 25/05/2027 | 0.01% | USN30707AC23 |
| JAPAN 1.9% BDS 20/06/43 JPY100000 | 0.01% | JP1300391D69 |
| FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057 | 0.01% | US3136802D78 |
| SCENTRE GROUP TR 1/2 FIXED 3.5% DUE 02-12-2025 | 0.01% | USQ8351LAB91 |
| ADVA OPTICAL NETWORKING SE | 0.01% | DE0005103006 |
| UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029 | 0.01% | US912828Y530 |
| APTIV PLC COM USD001 | 0.01% | JE00B783TY65 |

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| WI TREASURY SEC 2.875% DUE 08-15-2045 REG | 0.01% | US912810RN00 |
| PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-2 | 0.01% | US35137LAC90 |
| ITALY(REP OF) 3.75% SNR 01/08/21 EUR1000 | 0.01% | IT0004009673 |
| EUR BNP PARIBAS A/C | 0.01% | |
| GERMANY(FED REP) 5.63% GTD 04/01/28 EUR0.01 | 0.01% | DE0001135069 |
| SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000 | 0.01% | ES00000126B2 |
| BANK NEGARA INDONESIA PT | 0.01% | ID1000096605 |
| BRP INC | 0.01% | CA05577W2004 |
| ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000 | 0.01% | IT0005001547 |
| TELEPHONE AND DATA SYSTEMS | 0.01% | US8794338298 |
| WESTLAKE 3.5% DUE 01-16-2024 | 0.01% | US96042FAE43 |
| 1MDB GLOBAL INVEST 4.4% SNR 09/03/23 USD100000 | 0.01% | XS0906085179 |
| ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000 | 0.01% | IT0004801541 |
| MARKIT IT LTD | 0.01% | IL0004450156 |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 D | 0.01% | US912810QE10 |
| SPAIN(KINGDOM OF) 5.85% SNR 31/01/22 EUR1000 | 0.01% | ES00000123K0 |
| UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037 | 0.01% | GB00BZB26Y51 |
| BANK PEKAO SA | 0.01% | PLPEKAO00016 |
| BAIDU INC FORMERLY 3% DUE 06-30-2020 | 0.01% | US056752AF54 |
| ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18' | 0.01% | IT0003934657 |
| AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG | 0.01% | US05348EBF51 |
| ROMANIA 2.375% SNR MTN 19/04/27 EUR | 0.01% | XS1599193403 |
| UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000 | 0.01% | GB00B16NNR78 |
| CVS HEALTH CORP 6.125% DUE 09-15-2039 | 0.01% | US126650BR04 |
| FNMA POOL #MA2371 4% 08-01-2045 BEO | 0.01% | US31418BT559 |
| OREILLY AUTO NEW COM | 0.01% | US67103H1077 |
| NU SKIN ENTERPRISES INC - CLASS A | 0.01% | US67018T1051 |
| AUTO TRADER GROUP PLC | 0.01% | GB00BVVFW23 |
| BANK OF IRELAND GR EUR1 | 0.01% | IE00BD1RP616 |
| GERMANY(FED REP) 4.75% GTD 04/07/34 EUR0.01 | 0.01% | DE0001135226 |
| HONDA MOTOR CO LTD | 0.01% | JP3854600008 |
| SPECTRUM BRANDS HO COM USD | 0.01% | US84790A1051 |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 | 0.01% | US86562MBP41 |
| EDP FINANCE BV 1.875% SNR 29/09/2023 EUR | 0.01% | XS1558083652 |
| PROLOGIS L P 2.25% 30/06/2029 | 0.01% | XS1577961862 |
| JAPAN GOVT 20-YR #60 1.4% 20/12/2022 | 0.01% | JP1200601324 |
| MITSUI E S HOLDINGS CO LTD | 0.01% | JP3891600003 |
| BCO DE SABADELL 1.125% SNR NPF 27/03/25 EUR | 0.01% | XS2055190172 |
| AVIS BUDGET GROUP - INC | 0.01% | US0537741052 |
| AEM HOLDINGS LTD | 0.01% | SG1BA1000003 |
| SANDFIRE RESOURCES LIMITED ORDINARY FULLY PAID | 0.01% | AU0000005FR8 |
| ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000 | 0.01% | IT0003256820 |
| JAPAN-130 (20 YR T BOND 1.8% 20/09/2031 | 0.01% | JP1201301B94 |
| FERREXPO PLC | 0.01% | GB00B1XH2C03 |
| NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS | 0.01% | XS2048709427 |
| JOHN DEERE CAP COR 2.8% SNR MTN 08/09/27USD'G | 0.01% | US24422ETW92 |
| JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000 | 0.01% | JP1300611K15 |
| NAAC REPERFORMING 2004-R1 REMIC PASSTRUCTF CL 144A / | 0.01% | US62951MAA80 |
| JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000 | 0.01% | JP1201651J76 |
| JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000 | 0.01% | JP1201671K12 |
| OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050 | 0.01% | |
| TRUSTMARK CORP | 0.01% | US8984021027 |
| ADT INC | 0.01% | US00090Q1031 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000 | 0.01% | JP1201581G90 |
| JAPAN 0.8% BDS 20/09/2023 JPY50000 '330' | 0.01% | JP1103301D90 |
| JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000 | 0.01% | JP1103341E67 |
| JAPAN T-BOND 0.5% 20/12/2024 | 0.01% | JP1103361EC6 |
| GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01 | 0.01% | DE0001102440 |
| LANNETT COMPANY INC | 0.01% | US5160121019 |
| BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EUR0.01 | 0.01% | BE0000291972 |
| CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP | 0.01% | XS1492680902 |
| GERMANY(FED REP) 0.5% GTD 15/08/2027 EUR0.01 | 0.01% | DE0001102424 |
| UBS GROUP AG | 0.01% | CH0244767585 |
| TKH GROUP NV | 0.01% | NL0000852523 |
| JAPAN(GOVT OF) 0.9% SNR 20/06/22 JPY50000 | 0.01% | JP1103231C62 |
| JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000 | 0.01% | JP1103411FC6 |
| AUSTEVOLL SEAFOOD | 0.01% | NO0010073489 |
| ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000 | 0.01% | IT0005045270 |
| FRANCE(GOVT OF) 3.75% SNR 25/04/2021 EUR1 | 0.01% | FR0010192997 |
| DECKERS OUTDOOR CORP | 0.01% | US2435371073 |
| COCA-COLA FEMSA S.UNITS | 0.01% | MX01K0000002 |
| SEMPRA ENERGY PFD CONV SER A | 0.01% | US8168514060 |
| SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000 | 0.01% | ES0000012B88 |
| VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS | 0.01% | US92763W1036 |
| ZUKEN INC | 0.01% | JP3412000006 |
| JAPAN(GOVT OF) 1% SNR 20/12/2021 JPY50000 | 0.01% | JP1103201C19 |
| PING AN INSURANCE GROUP CO OF CHINA LTD | 0.01% | CNE000001R84 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV SP | 0.01% | US3444191064 |
| DJ EUR ST50 2006 FU | 0.01% | |
| WPX ENERGY INC COM | 0.01% | US98212B1035 |

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| JAPAN(GOVT OF) 1.1% SNR 20/06/21 | JPY50000 | 0.01% | JP1103161B83 |
| UNITED KINGDOM(GOVERNMENT OF) | 1.5% SNR GILT 22/(| 0.01% | GB00BYZW3G56 |
| JAPAN(GOVT OF) 1% BDS 20/9/21 | JPY1000 | 0.01% | JP1103181BA8 |
| PVTPL ICG US CLO 2017-2A LTD CL A-1 | FLTG DUE 10-23-2029 | 0.01% | US449255AC23 |
| CVS HEALTH CORP 3.75% DUE 04-01-2030 | | 0.01% | US126650DJ69 |
| ANGLOGOLD ASHANTI LTD | | 0.01% | ZA0000043485 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/26 | JPY50000 | 0.01% | JP1103441G98 |
| GEDEON RICHTER PLC HUF100 | | 0.01% | HU0000123096 |
| GERMANY(FED REP) 0.5% GTD 15/02/2026 | EUR0.01 | 0.01% | DE0001102390 |
| FRANCE(GOVT OF) 2% SNR 25/05/2048 | EUR1 | 0.01% | FR0013257524 |
| CHINA PACIFIC INSURANCE GR H | | 0.01% | CNE1000009Q7 |
| SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 | EUR1000 | 0.01% | ES00000128H5 |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 | 31407355: | 0.01% | |
| PVTPL ANGLO AMERN CAP PLC GTD SR NT | 144A5.375% DUE 04 | 0.01% | US034863AV24 |
| ALEXANDER AND BALDWI COM USD 0.01 | | 0.01% | US0144911049 |
| JAPAN .1% 20/03/2023 | | 0.01% | JP1051351J37 |
| ITALY(REP OF) 7.25% SNR 01/11/26 | EUR'REGS | 0.01% | IT0001086567 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/22 | JPY50000 | 0.01% | JP1051321H69 |
| JIANGXI COPPER COMPANY LTD | | 0.01% | CNE1000003K3 |
| TOTVS SA | | 0.01% | BRTOTSACNOR8 |
| MITSUBISHI ELECTRIC | | 0.01% | JP3902400005 |
| BUNDESREPUB. DEUTSCHLAND TBOND .5% | 15/02/2025 | 0.01% | DE0001102374 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/21 | JPY50000 | 0.01% | JP1051281G68 |
| SPARTAN MOTORS INC | | 0.01% | US8468191007 |
| UK(GOVT OF) 1.5% SNR 22/07/2047 | GBP1000 | 0.01% | GB00BDCHBW80 |
| PVTPL ARBOR RLTY COML REAL ESTATE NTS | 2019-FL1 SR SECD | 0.01% | US03879YAC12 |
| WATERSTONE FINANCIAL INC | | 0.01% | US94188P1012 |
| LANTHEUS HOLDINGS INC | | 0.01% | US5165441032 |
| SUN LIFE FINANCIAL INC | | 0.01% | CA8667961053 |
| ITALY(REP OF) 5% SNR 01/09/2040 | EUR1000 | 0.01% | IT0004532559 |
| FLAGSTAR BANCORP INC | | 0.01% | US3379307057 |
| PPG INDUSTRIES INC | | 0.01% | US6935061076 |
| ITALY(REP OF) 5% BDS 01/03/25 | EUR1000 | 0.01% | IT0004513641 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/25 | EUR1'REGS | 0.01% | FR0012517027 |
| BELGIUM(KINGDOM) 5% SNR 28/03/35 | EURO.01'GTD | 0.01% | BE0000304130 |
| CEDER FAIR LP | | 0.01% | US1501851067 |
| BANCOLOMBIA SA - ADR | | 0.01% | US05968L1026 |
| TREND MICRO INCORPORATED | | 0.01% | JP3637300009 |
| GIBRALTAR INDUSTRIES INC | | 0.01% | US3746891072 |
| SPB 1 BOLIGKREDITT 1.5% MTN 16/06/2021 | NOK | 0.01% | N00010730047 |
| NORFOLK SOUTHERN CORP USD | | 0.01% | US6558441084 |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR | SR 20-1A CL D | 0.01% | US96042KAF03 |
| H & R BLOCK INCORPORATED | | 0.01% | US0936711052 |
| GS HOLDINGS CORP | | 0.01% | KR7078930005 |
| CITIC LIMITED NPV | | 0.01% | HK0267001375 |
| DENMARK(KINGDOM) 4.5% SNR 15/11/2039 | DKK0.01 | 0.01% | DK0009922320 |
| RECORDATI SPA - NEW | | 0.01% | IT0003828271 |
| BUONI POLIENNALI DEL TES 2.15% | 15/12/2021 | 0.01% | IT0005028003 |
| INTERTAPE POLYMER GROUP INC | | 0.01% | CA4609191032 |
| GNMAII POOL #MA5136 3.5% | DUE 04-20-2048 | 0.01% | US36179TV519 |
| TENET HEALTHCARE COM USD 0.05 POST REV SPLIT | | 0.01% | US88033G4073 |
| CMO CMLTI 2006-AR7 MTG PASSTHRU CTF CL | 2-A2A VAR DUE | 0.01% | US172987AW97 |
| SELLA CAPITAL REAL ESTATE LTD | | 0.01% | IL0011096448 |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 | | 0.01% | US36962G3P70 |
| FNMA POOL #BM1257 2.5% DUE 04-01-2037 | REG | 0.01% | US3140J5MF35 |
| LEROY SEAFOOD GROUP ASA | | 0.01% | N00003096208 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/30 | JPY50000 | 0.01% | JP1201231ACO |
| AMERICAN EAGLE OUTFITTERS INC | | 0.01% | US02553E1064 |
| GOLDMAN SACHS 3.8% DUE 03-15-2030 | | 0.01% | US38141GXH28 |
| LOEWS CORP | | 0.01% | US5404241086 |
| KIA MOTORS CORP | | 0.01% | KR7000270009 |
| TINGYI CAYMAN ISLAND HOLDING CO | | 0.01% | KYG8878S1030 |
| HDFC BANK 8.1% CURR/LKD 22/03/25 | INR | 0.01% | XS1794215696 |
| NETAPP INC | | 0.01% | US64110D1046 |
| CHINA RAILWAY GROUP | | 0.01% | CNE1000007Z2 |
| COCA-COLA FEMSA S A B DE C V 2.75% | 01-22-2030 | 0.01% | US191241AH15 |
| ITALY(REP OF) 1.35% SNR 15/04/22 | EUR1000 | 0.01% | IT0005086886 |
| SHANGHAI ELEC GRP 2.65% 21/11/2024 | | 0.01% | XS2080763456 |
| DATADOG INC | | 0.01% | US23804L1035 |
| HERC HOLDINGS INC | | 0.01% | US42704L1044 |
| CYFROWY POLSAT SA | | 0.01% | PLCFRPT00013 |
| DARLING INGREDIENTS INC | | 0.01% | US2372661015 |
| TJX COS INC NEW FIXED 3.75% DUE | 04-15-2027 | 0.01% | US872540AS80 |
| SPAIN(KINGDOM OF) | 0.75% BDS 30/07/2021 | EUR1 | ES00000128B8 |
| JAPAN(GOVT OF) 2.1% BDS 20/03/30 | JPY100000 | 0.01% | JP1201171A43 |
| PVTPL OZLM LTD SER 14-7RA CL A1R FLTG | 144A 07-17-2029 | 0.01% | US67108WBE84 |
| BANK OF JIANGAU CO LTD | | 0.01% | CNE100002G76 |
| HOWARD HUGHES CORP | | 0.01% | US44267D1072 |
| FRESENIUS SE CO KGAA | | 0.01% | DE0005785604 |
| HSBC BANK 5.375%-FRN SUB 04/11/30 | GBP | 0.01% | XS0204377310 |

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| HARBORONE BANCORP COM USD0.01 | 0.01% | US41165Y1001 |
| SPAIN(KINGDOM OF) 0.35% BDS 30/07/23 EUR1000 | 0.01% | ES0000012B62 |
| TELEFONICA EUROPE 3.75% 31/12/2049 | 0.01% | XS1490960942 |
| ROYAL BK SCOTLND GRP PLC 7.5% 31/12/2049 | 0.01% | US780099CJ48 |
| PRESIDENT CHAIN STORE CORP | 0.01% | TW0002912003 |
| EDP RENOVAVEIS SA | 0.01% | ES0127797019 |
| DAI ICHI LIFE HOLD NPV | 0.01% | JP3476480003 |
| FNMA SER 2018-45 CL AB 3.0% 06-25-2048 | 0.01% | US3136B2EF58 |
| GARMIN ORD | 0.01% | CH0114405324 |
| ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000 | 0.01% | IT0005215246 |
| EMD FINANCE LLC 3.25% 19/03/2025 | 0.01% | USU2912LAF05 |
| BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032 | 0.01% | IT0005094088 |
| FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1 | 0.01% | FR0010171975 |
| JAPAN 1.7% BDS 20/09/32 JPY50000 | 0.01% | JP1201401C92 |
| CENTRAL JAPAN RAILWAY CO | 0.01% | JP3566800003 |
| TESCO 6.125% SNR 24/02/2022 GBP | 0.01% | XS0414345974 |
| ENTERPRISE PRODS 3.75% DUE 02-15-2025 | 0.01% | US29379VBE20 |
| FNMA POOL #MA3210 3.5% 12-01-2047 BEO | 0.01% | US31418CR890 |
| UK(GOVT OF) 1% NTS 22/04/2024 GBP1000 | 0.01% | GB00BFWFPL34 |
| GERMANY(FED REP) 1.5% BDS 04/09/2022 EURO.01 | 0.01% | DE0001135499 |
| FUJITSU GENERAL | 0.01% | JP3818400008 |
| FHLMC MULTICLASS SR 18-HRP2 CL M2 FLTG 144A 02-25-2047 | 0.01% | US35564AAK79 |
| OSAKA GAS CO LTD JPY | 0.01% | JP3180400008 |
| DRAX GROUP PLC | 0.01% | GB00B1VNSX38 |
| PENSKE AUTO GROUP INC | 0.01% | US70959W1036 |
| DR AUTO 4.3% DUE 09-16-2024 | 0.01% | US26208KAG58 |
| LOWES COS INC 3.65% DUE 04-05-2029 | 0.01% | US548661DR53 |
| TELEKOMUNIKASI IND SER B IDR50 | 0.01% | ID1000129000 |
| WOLTERS KLUWER | 0.01% | NL0000395903 |
| DR AUTO 4.09% DUE 06-15-2026 | 0.01% | US26208NAG97 |
| GRAFTECH INTERNATIONAL LTD | 0.01% | US3843135084 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000 | 0.01% | JP1201561G37 |
| SKY PERFECT JSAT HOLDINGS | 0.01% | JP3396350005 |
| CAJA AHORROS BARCELONA 3.875% 17/02/2025 | 0.01% | ES0414970204 |
| BANCO BICAYA ARGENTARIA SA | 0.01% | ES0113211835 |
| ASSOCIATED BANC CORP | 0.01% | US0454871056 |
| PVTPL TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-I 144A 4.: | 0.01% | US87342RAD61 |
| COLLINS FOODS LIMITED | 0.01% | AU000000CKF7 |
| FNMA FLTG SER 18-C06 CL 2M2 03-25-2031 | 0.01% | US30711X5R11 |
| STANDARD CHARTERED PLC NT FLTG 144A DUE 09-10-2022/09- | 0.01% | US853254BR03 |
| CIENA CORP | 0.01% | US1717793095 |
| ISRAEL(STATE OF) 5.5% SNR 31/01/2042 ILS1000 | 0.01% | IL0011254005 |
| SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000 | 0.01% | ES0000012729 |
| GERMANY(FED REP) 4% BDS 04/01/2037 EURO.01 | 0.01% | DE0001135275 |
| SANTANDER CNSMR .875% 24/01/2022 | 0.01% | XS1550951641 |
| WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR | 0.01% | US2054210252 |
| PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-202: | 0.01% | US89852TAM09 |
| LA DORIA SPA | 0.01% | IT0001055521 |
| RCI BANQUE 0.75% SNR EMTN 10/04/23 EUR | 0.01% | FR0013412699 |
| DISH NETWORK CORP - A | 0.01% | US25470M1099 |
| SHINKIN CENTRAL BANK | 0.01% | JP3429200003 |
| WEICHAI POWER CO LTD | 0.01% | CNE1000004L9 |
| MERITOR INC | 0.01% | US59001K1007 |
| WEYERHAEUSER CO USD | 0.01% | US9621661043 |
| P T ASTRA INTL IDRS | 0.01% | ID1000122807 |
| HARTALEGA HOLDINGS MYR | 0.01% | MYL51680O009 |
| STOCKLAND | 0.01% | AU000000SGP0 |
| NEXTERA ENERGY CAP 3.25% DUE 04-01-2026 | 0.01% | US65339KBH23 |
| UMPQUA HOLDINGS CORP | 0.01% | US9042141039 |
| GERMANY(FED REP) 1.5% BDS 15/05/2024 EURO.01 | 0.01% | DE0001102358 |
| COOPERATIEVE RABOB 4.625% SUB 23/05/2029GBP | 0.01% | XS1069886841 |
| PILGRIMS PRIDE CORP | 0.01% | US72147K1088 |
| PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034 | 0.01% | US12651XAL82 |
| ZTO EXPRESS CAYMAN INC | 0.01% | US98980A1051 |
| FHLMC GOLD G08721 3 09-01-2046 | 0.01% | US3128MJYT11 |
| BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01 | 0.01% | BE0000320292 |
| BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01 | 0.01% | BE0000324336 |
| TCF FINANCIAL CORP COM | 0.01% | US8723071036 |
| SAMSUNG SDI CO LTD | 0.01% | KR7006400006 |
| PVTPL FANNIE MAE SER 19-R02 CLS 1M2 FLTG RT 09-25-2031 | 0.01% | US20753KAB89 |
| MICROSOFT CORP 2% SNR 08/08/2023 USD2000 | 0.01% | US594918BQ69 |
| NEWMARK GROUP INC | 0.01% | US65158N1028 |
| DH EUROPE FINANCE FIXED .45% DUE 03-18-2028 | 0.01% | XS2050404800 |
| MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031 | 0.01% | XS2020670852 |
| LABORATORY CORPORATION OF AMERICA HOLDIN | 0.01% | US50540R4092 |
| TOKYO GAS CO LTD | 0.01% | JP3573000001 |
| ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000 | 0.01% | IT0005345183 |
| UK(GOVT OF) 1.625% NTS 22/10/28 GBP1000 | 0.01% | GB00BFXOZL78 |
| AUTOLIV INC | 0.01% | US0528001094 |
| KOC HOLDING AS | 0.01% | TRAKCHOL91Q8 |

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| UNION PAC CORP 4.3% 03-01-2049 | 0.01% | US907818FC74 |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031 | 0.01% | US337932AC13 |
| BOLIDEN AB | 0.01% | SE0012455673 |
| JPMORGAN CHASE & FIXED 3.702% 05-06-2030 | 0.01% | US46647PBD78 |
| PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP | 0.01% | XS0430799725 |
| TOPIX INDEX 2006 FUT | 0.01% | |
| TOPBUILD CORP COM USD0.01 WI | 0.01% | US89055F1030 |
| SIMPSON MANUFACTURING CO INC | 0.01% | US8290731053 |
| CR SUISSE GROUP AG FLTG RT 2.593% DUE 09-11-2025 | 0.01% | US225401AM02 |
| UK TSY 2.75% 07/09/2024 | 0.01% | GB00BHFH458 |
| ENGIE BRASIL ENERGIA SA | 0.01% | BREGIEACNOR9 |
| FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1 | 0.01% | FR0013154044 |
| MGIC INVESTMENT CORP | 0.01% | US5528481030 |
| ANGLO AMERICAN PLATINUM LIMITED | 0.01% | ZAE00013181 |
| PVTPL BLUEMOUNTAIN FUJI US CLO II LTD/BLUEMO SER-17-2A | 0.01% | US09629EAJ01 |
| IREN SPA | 0.01% | IT0003027817 |
| SANTANDER DR AUTO 3.65% DUE 04-15-2025 | 0.01% | US80285HAG56 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000 | 0.01% | JP1400021950 |
| PHILIPPINES REP NT 6.25% DUE 01-14-2036 REG | 0.01% | US718286BM88 |
| NIKE INC 2.75% DUE 03-27-2027 | 0.01% | US654106AJ22 |
| CLICKS GROUP LTD | 0.01% | ZAE000134854 |
| SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000 | 0.01% | ES0000012A89 |
| BROADCOM CORP COM USD1.00 | 0.01% | US11135F1012 |
| UNITED MICROELECTRONICS CORP | 0.01% | TW0002303005 |
| JAPAN 1% BDS 20/12/2035 JPY50000 '155' | 0.01% | JP1201551FC0 |
| GAZ CAPITAL SA 5.15% SNR 11/02/26 USD1000 | 0.01% | XS1951084471 |
| KOZA ALTIN ISLETMELERI AS | 0.01% | TREK0AL00014 |
| MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD | 0.01% | CA6174468D43 |
| MAXIMUS INC COM NPV | 0.01% | US5779331041 |
| LLOYDS BKG GROUP 4.5% 04/11/2024 | 0.01% | US53944YAA10 |
| ARCHER-DANIELS 1.0% 12/09/2025 | 0.01% | XS1877836079 |
| COMINAR REAL ESTATE INVEST TRUST | 0.01% | CA1999101001 |
| UK(GOVT OF) 2% SNR 07/09/2025 GBP1000 | 0.01% | GB00BTHH2R79 |
| FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1 | 0.01% | FR0013234333 |
| PLAYTECH ORD NPV | 0.01% | IM00B7S9G985 |
| JAPAN (30YR) .8% 20/03/2048 | 0.01% | JP1300581J30 |
| STANDARD CHARTERED | 0.01% | GB0004082847 |
| SCENTRE MGMT LTD 3.875% 16/07/2026 | 0.01% | XS1087821531 |
| CATERPILLAR FINANCIAL SE 3.25% DUE 12-01-2024 | 0.01% | US14912L6G12 |
| SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000 | 0.01% | ES00000120N0 |
| FISERV INC 3.2% DUE 07-01-2026 | 0.01% | US337738AT51 |
| FEDERAL HOME LN MTG CORP POOL #G08783 3%10-01-2047 B | 0.01% | US3128MIJ2R05 |
| HISCOX 2% SNR 14/12/2022 GBP100000 | 0.01% | XS1790108283 |
| WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR | 0.01% | XS1514149159 |
| SUMITOMO RUBBER INDUSTRIES | 0.01% | JP3404200002 |
| ROMANIA(REP OF) 5.8% BDS DUE 26/07/27 RON10000 | 0.01% | RO1227DBN011 |
| THERMO FISHER SCIENTIFIC INC 4.133% DUE 03-25-2025 REG | 0.01% | US883556CF73 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS | 0.01% | FR0013407236 |
| UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000 | 0.01% | GB00B00NY175 |
| SHANGHAI JINFENG INVESTMENT CO LTD | 0.01% | CNE000000388 |
| SILVERBACK FIN DAC 3.1261% 25/02/2037 EUR | 0.01% | XS1231153096 |
| BNP PARIBAS SR NON FLTG RT 3.052% DUE 01-13-2031 | 0.01% | US09659W2K94 |
| DEN DANSKE BANK AS DKK | 0.01% | DK0010274414 |
| POWERTECH TECHNOLOGY INC | 0.01% | TW0006239007 |
| ENAGAS | 0.01% | ES0130960018 |
| CELESIO AG | 0.01% | DE000CLS1001 |
| LANCASTER COLONY CORP | 0.01% | US5138471033 |
| ITALY(REP OF) 6% SNR 01/05/2031 EUR1000 | 0.01% | IT0001444378 |
| FWD CNTRT TO BUY BTPS FWD 04-09-20 2.45 9920F3MK4 104.3 | 0.01% | |
| FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL | 0.01% | US01F0204481 |
| PVTPL CFC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030 | 0.01% | US12548JAC62 |
| AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27 | 0.01% | AU3TB0000135 |
| COMMERCE BANCSHARES INCORPORATED | 0.01% | US2005251036 |
| ALLIED IRISH BANKS 4.125%-FRN LT2 26/11/25 EUR | 0.01% | XS1325125158 |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT | 0.01% | HK0688002218 |
| ANTHEM INC 3.65% 12-01-2027 | 0.01% | US036752AB92 |
| GRACO INC | 0.01% | US3841091040 |
| UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 R | 0.01% | US912810PX00 |
| PVTPL CONNECTICUT AVE SECS SR 19-R03 CL 1M2 FLTG 09-25- | 0.01% | US20753MAF59 |
| FHLMC GOLD G67702 4 01-01-2047 | 0.01% | US3132XCRX53 |
| UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000 | 0.01% | GB00B7253659 |
| PVTPL BPCE SA BPCE SA 3.25% 01-11-2028 | 0.01% | US05578AAJ79 |
| SUMITOMO MITSUI BANKING BRUSSELS BNDS 2.75% 24/07 | 0.01% | XS0937853983 |
| PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14- | 0.01% | US87159QBV95 |
| SUMITOMO ELECTRIC | 0.01% | JP3407400005 |
| LIONS GATE ENTERTA VOTING SHARES CL A | 0.01% | CA5359194019 |
| VODACOM GROUP PTY LTD | 0.01% | ZAE000132577 |
| MEGA FINANCIAL HOLDING CO LTD | 0.01% | TW0002886009 |
| BANK OF NEW YORK MELLON CORP | 0.01% | US0640581007 |
| GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG | 0.01% | US36179TSL523 |

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| PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-2C | 0.01% | US92330WBA45 |
| FHLMC MULTICLASS SER 004961 CL JB 2.5% DUE 12-15-2042 | 0.01% | US3137FRK756 |
| CARLISLE COS INC | 0.01% | US1423391002 |
| NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/2 | 0.01% | NL0009446418 |
| BEIJING ENTERPRISES HOLDINGS LIMITED | 0.01% | HK0392044647 |
| ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000 | 0.01% | IT0004644735 |
| JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000 | 0.01% | JP1201601H38 |
| AGILE GROUP HOLDIN 9% GTD SNR 21/05/2020USD | 0.01% | XS1215617272 |
| WOODSIDE PETROLEUM LTD | 0.01% | AU000000WPL2 |
| New Zealand Dollar Custodial Account – MITNZ Select Alternati | 0.01% | |
| VERSO CORP | 0.01% | US92531L2079 |
| SEMAFO INC | 0.01% | CA8169221089 |
| EQUINOR ASA | 0.01% | NO0010096985 |
| AMERADA HESS CORP 7.3% DUE 08-15-2031 | 0.01% | US023551AJ38 |
| AXALTA COATING SYSTEMS DUTCH HLDG B B.V.INCREMENTAL T | 0.01% | US90347BAH15 |
| MERITZ SECURITIES CO LTD | 0.01% | KR7008560005 |
| BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042 | 0.01% | DE0001135432 |
| ING GROEP N V FIXED 3.95% DUE 03-29-2027 | 0.01% | US456837AH61 |
| GUNMA BANK JPY50 | 0.01% | JP3276400003 |
| ITALY(REP OF) 2.45% BDS 01/09/50 EUR1000 | 0.01% | IT0005398406 |
| JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000 | 0.01% | JP1201611H69 |
| PVTPL CENTENE CORP 4.25% 12-15-2027 | 0.01% | US15135BAQ41 |
| DEUTSCHE LUFTHANSA AG | 0.01% | DE0008232125 |
| MYLAN NV EURO.01 | 0.01% | NL0011031208 |
| HANG SENG BANK HKD5 | 0.01% | HK0011000095 |
| PVTPL FOX CORP 5.576% 01-25-2049 | 0.01% | US35137LAE56 |
| GERMANY(FED REP) 0% GTD 08/10/21 EUR0.01174 | 0.01% | DE0001141745 |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD | 0.01% | CNE1000012B3 |
| SHIMAO PROPERTY HOLDINGS LTD | 0.01% | KYG810431042 |
| CHURCH & DWIGHT CO | 0.01% | US1713401024 |
| CRA INTERNATIONAL INC | 0.01% | US12618T1051 |
| ASHTAD GROUP PLC | 0.01% | GB0000536739 |
| EASTMAN CHEM CO 1.5% DUE 05-26-2023 | 0.01% | XS1405783983 |
| UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP | 0.01% | GB00B3KJDS62 |
| INTERTRUST GROUP HOLDING SA | 0.01% | NL0010937058 |
| SYSCO CORP 5.65% DUE 04-01-2025 | 0.01% | US871829BP11 |
| PROLOGIS LP FIXED 2.25% DUE 06-30-2029 | 0.01% | XS1577961862 |
| JAPAN (20 YR TBOND .5% 20/03/2038 | 0.01% | JP1201641J38 |
| TECHNIPFMC PLC | 0.01% | GB00BDSFG982 |
| NEDBANK GROUP LTD | 0.01% | ZAEO00004875 |
| BONOS Y OBLIG DEL T BD 0.0% 31/01/2023 | 0.01% | ES00000123U9 |
| COMCAST CORP NEW 3.75% DUE 04-01-2040 | 0.01% | US20030NDH17 |
| SINOPHARM GROUP CO-H | 0.01% | CNE10000FN7 |
| ROYAL DUTCH SHELL PLC-A SHS | 0.01% | GB00B03MLX29 |
| GRUPO AEROPORTUARIO DEL CENTRO NORT | 0.01% | MX010M000018 |
| PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 | 0.01% | US20754FAK84 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000 | 0.01% | JP1300521G93 |
| UK(GOVT OF) 0.75% BDS 22/07/23 GBP1000 | 0.01% | GB00BF0H2991 |
| BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR | 0.01% | XS2101349723 |
| VISA INC 1.9% DUE 04-15-2027 REG | 0.01% | US92826CAL63 |
| JAPAN (30 YR TBOND .5% 20/03/2049 | 0.01% | JP1300621K47 |
| SIMON PPTY GROUP FIXED 2% 09-13-2024 | 0.01% | US828807DG99 |
| CREDIT SUISSE GP 3.25%-FRN SNR 02/04/26 EUR | 0.01% | CH0537261858 |
| ASAHI KASEI CORPORATION | 0.01% | JP3111200006 |
| AMERICREDIT 3.62% DUE 03-18-2025 | 0.01% | US03066GAG47 |
| AIR LIQUIDE FIN 1.375% GTD SNR 02/04/30 EUR | 0.01% | FR0013505567 |
| QATAR(STATE OF) 4% SNR 14/03/2029 USD200000 | 0.01% | XS1959337582 |
| CD PROJEKT SA | 0.01% | PLOPTTC00011 |
| PVTPL HARDEES FDG LLC/CARLS JR FDG LLC 2018-1 SR SECD NT | 0.01% | US411707AD42 |
| ANADOLU CAM SANAYII AS | 0.01% | TRAAACM91F7 |
| VERIZON 4.5% DUE 08-10-2033 | 0.01% | US92343VEA89 |
| DASSAULT SYSTEMES SA | 0.01% | FR0000130650 |
| SAMSUNG BIOLOGICS CO LTD | 0.01% | KR7207940008 |
| GEA GROUP AG | 0.01% | DE0006602006 |
| BANK AMER CORP FIXED 3.97% 03-05-2029 | 0.01% | US06051GHG73 |
| UK(GOVT OF) 1.25% BDS 22/07/27 GBP1000 | 0.01% | GB00BDRHNP05 |
| STATE STR CORP 2.4% DUE 01-24-2030 | 0.01% | US857477BG73 |
| JAPAN POST BANK CO LTD | 0.01% | JP3946750001 |
| UK(GOVT OF) 8% GILT 07/06/2021 GBP0.01 | 0.01% | GB0009997999 |
| JBS SA | 0.01% | BRJBSSACNOR8 |
| COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR | 0.01% | XS1995781546 |
| ASSURED GUARANTY LTD | 0.01% | BMG0585R1060 |
| KAKIYASU HONTEN CO LTD | 0.01% | JP3206500005 |
| WISTRON CORP | 0.01% | TW0003231007 |
| MTN GROUP LTD | 0.01% | ZAE000042164 |
| DAIMLER AG | 0.01% | DE0007100000 |
| FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1 | 0.01% | FR0000571085 |
| BIOGAIA AB | 0.01% | SE0000470395 |
| CHINA NATIONAL BUILDING MA-H | 0.01% | CNE100002N9 |
| CORUS ENTERTAINMENT INC - B SHARES | 0.01% | CA2208741017 |

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| SANOFI 1% SNR EMTN 01/04/2025 EUR | 0.01% | FR0013505104 |
| MULTICHOICE GROUP LTD | 0.01% | ZAE000265971 |
| NYFOSA AB NPV | 0.01% | SE0011426428 |
| GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00' | 0.01% | DE0001135143 |
| NETHERLANDS KING 0% BDS 15/01/2024 EUR1 | 0.01% | NL0012650469 |
| MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 | 0.01% | US59562VAM90 |
| HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024 | 0.01% | US404280BR94 |
| CREDIT SUISSE GP 7.25%-FRN PERP USD200000 | 0.01% | USH3698DBZ62 |
| BANCA IFIS SPA | 0.01% | IT0003188064 |
| AIR LIQUIDE FIN 1% GTD SNR 02/04/2025 EUR | 0.01% | FR0013505559 |
| FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041 | 0.01% | US3137ADSQ11 |
| PASONA GROUP INC NPV | 0.01% | JP3781490002 |
| STADSHYPOTEK AB 2.5% DUE 04-05-2022 | 0.01% | US85235YAF07 |
| ECOLAB INC 4.8% DUE 03-24-2030 | 0.01% | US278865BE90 |
| JAPAN TBOND 1.2% 20/03/2035 | 0.01% | JP1201521F37 |
| FRANKLIN STREET PROPERTIES C | 0.01% | US35471R1068 |
| CHINA GENERAL PLASTICS CORP | 0.01% | TW0001305001 |
| MCDONALD'S CORP | 0.01% | US5801351017 |
| INFOSYS LTD | 0.01% | US4567881085 |
| PVTPL HARLEY-DAVIDSON FINL SVCS INC GTD 3.55% 05-21-202: | 0.01% | US41284VAB80 |
| MAXIS BHD | 0.01% | MYL60120O008 |
| AMPHENOL CORP-CL A | 0.01% | US0320951017 |
| CHUGAI PHARMACEUTICAL JPY | 0.01% | JP3519400000 |
| JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000 | 0.01% | JP1201571G68 |
| GEELY AUTOMOBILE HOLDINGS LT | 0.01% | KYG3777B1032 |
| DNB BOLIGKREDITT A 2.5% SNR 28/03/22 USD1000'6 | 0.01% | XS1587060085 |
| MORI TRUST SOGO REIT INC | 0.01% | JP3046170001 |
| CHINA PACIFIC INSURANCE GROUP CO LTD | 0.01% | CNE1000008M8 |
| FIAT CHRYSLER AUTO 4.5% SNR 15/04/20 USD200000 | 0.01% | US31562QAC15 |
| EATON VANCE CORP | 0.01% | US2782651036 |
| FOMENTO ECON MEXIC 1.75% SNR 20/03/2023 EUR | 0.01% | XS1378895954 |
| CZK BNP PARIBAS A/C | 0.01% | DE0001102325 |
| GERMANY(FED REP) 2% BDS 2.0% 15/08/2023 | 0.01% | XS2150006646 |
| NATWEST MARKETS PL 2.75% SNR EMTN 02/04/25 EUR | 0.01% | TW0002881000 |
| FUBON FINANCIAL HLDG | 0.01% | US05363LAU70 |
| PVTPL AVERY PT VI CLO LTD SER 15-6A CL A-R FLTG RATE 08-05- | 0.01% | CA68827L1013 |
| OSISKO GOLD ROYALTIES LTD | 0.01% | IL0006210111 |
| NASDAQ-100 O/E EURO INDEX PUT OPTION W/STK \$7500.00 | 0.01% | US35564LAH06 |
| KERUR HOLDINGS LTD | 0.01% | XS2051660509 |
| PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25:- | 0.01% | US87724P1066 |
| SNAM SPA 1% SNR EMTN 12/09/2034 EUR | 0.01% | AU3TB0000101 |
| TAYLOR MORRISON HOME CORP | 0.01% | GB00BZ1G4322 |
| AUSTRALIAN GOVERNMENT 5.5% 21/04/2023 | 0.01% | DE0001102333 |
| MELROSE INDUST PLC ORD GBPO | 0.01% | CA891145T792 |
| GERMANY(FED REP) 1.75% BDS 15/02/24 EUR0.01 | 0.01% | XS2031277077 |
| TORONTO DOMINION DEP NT 3.226% 24/07/2024 | 0.01% | US86765K1097 |
| CITIGROUP INC FIXED 1.75% 10-23-2026 | 0.01% | US35563KAH32 |
| SUNOCO LP | 0.01% | US3137GOVCO0 |
| FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-2 | 0.01% | IT0004759673 |
| FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043 | 0.01% | US1912411089 |
| ITALY(REP OF) 5% SNR 01/03/2022 EUR1000 | 0.01% | US36164V3050 |
| COCA COLA FEMSA SAB DE CV | 0.01% | US3132VN5A71 |
| GCI LIBERTY INC COM NPV CL A | 0.01% | US6762201068 |
| FHLMC GOLD Q62640 4.0 12-01-2048 | 0.01% | KYG9828G1082 |
| OFFICE DEPOT INC | 0.01% | XS1649192777 |
| XINYI GLASS HOLDINGS CO LTD | 0.01% | GB0001859296 |
| BANCO SANTANDER FRN SNR 01/23 AUD200000'15' | 0.01% | ZAE000145892 |
| VISTRY GROUP PLC | 0.01% | US58013MFN92 |
| LIFE HEALTHCARE GROUP HOLDINGS LTD | 0.01% | US01988P1084 |
| MCDONALD'S CORPORATION 3.3% 07-01-2025 | 0.01% | ES0000012621 |
| ALLSCRIPTS HEALTHCARE SOLUT | 0.01% | DE0001102317 |
| SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000 | 0.01% | BMG383271050 |
| GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 E | 0.01% | US22266L1061 |
| GEOARK LTD | 0.01% | US58013MFP41 |
| COUPA SOFTWARE INC | 0.01% | MYL6033O0004 |
| MCDONALDS CORP MED TERM 3.5% 07-01-2027 | 0.01% | JP3220200004 |
| PETRONAS GAS BERHAD | 0.01% | JP1400051C51 |
| KYB CORP | 0.01% | US05973BAA52 |
| JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5' | 0.01% | AU3CB0245918 |
| PVTPL CMO THE BANCORP COML MTG TR SER 2019-CRE6 TR CL | 0.01% | DE0001135325 |
| NATL AUSTRALIA BK 2.7% SNR MTN 04/08/2020 AUD | 0.01% | US03784Y2000 |
| GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 | 0.01% | US92536MAA99 |
| APPLE HOSPITALITY REIT INC | 0.01% | US24703L2025 |
| PVTPL CMO VERUS SECURITIZATION TR 2018-INV1 VAR RT D | 0.01% | IT0005240830 |
| DELL TECHNOLOGIES INC | 0.01% | BE0000345547 |
| ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000 | 0.01% | BRUGPAACNOR8 |
| BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS' | 0.01% | KR7011780004 |
| ULTRAPAR PARTICIPACOM NPV | 0.01% | BRCMIGACNPR3 |
| KUMHO PETRO CHEMICAL CO LTD | | |
| CIA ENERGETICA MINAS GER-PRF | | |

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| BELGIUM(KINGDOM) 0.8% BDS 22/06/2027 | EURO.01 | 0.01% | BE0000341504 |
| GRUPO FINANCIERO BANORTE SAB DE CV SER O | | 0.01% | MXP370711014 |
| SKYWEST INC | | 0.01% | US8308791024 |
| NETHERLANDS GOVERNMENT 2.75% 15/01/2047 | | 0.01% | NL0010721999 |
| DONGKUK STEEL MILL CO LTD | | 0.01% | KR7001230002 |
| AVIVA 3.875%-FRN SUB 03/07/44 EUR | | 0.01% | XS1083986718 |
| GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 E | | 0.01% | DE0001102309 |
| BUONI POLIENNALI DEL TES 4.75% | 01/09/2021 | 0.01% | IT0004695075 |
| FHLMC SER 18-HRP2 CL M3 FLTG | 02-25-2047 REG | 0.01% | US35564ABF75 |
| PNM RES INC 3.25% 03-09-2021 | | 0.01% | US69349HAC16 |
| WESTPAC NZD COLL | | 0.01% | |
| CARDINAL HLTH INC 3.41% DUE 06-15-2027 | | 0.01% | US14149YBJ64 |
| CITIGROUP INC FLTG RT 5.316% DUE | 03-26-2041 | 0.01% | US172967MM08 |
| BANCO DE CHILE | | 0.01% | CLP0939W1081 |
| NOBLE ENERGY INC 3.85% DUE 01-15-2028 | | 0.01% | US655044AP00 |
| PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15- | | 0.01% | US75907PAA84 |
| FEDERAL REP OF ETHIOPIA | 6.625% 11/12/24 | 0.01% | XS1151974877 |
| PVTPL CMO CN AVE SECS TR 2018-R07 NT CL 1M2 144A VAR RT | | 0.01% | US20753QAE98 |
| SCHIBSTED ASA | | 0.01% | NO0010736879 |
| FHLMC GOLD G60765 3 11-01-2046 | | 0.01% | US31335AZ687 |
| AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 | AUD1000 | 0.01% | AU000XCLWAR9 |
| UNITED MIZRAHI BANK LIMITED | | 0.01% | IL0006954379 |
| AMC NETWORKS INC COM USDD0.01 CL A | | 0.01% | US00164V1035 |
| GLODON SOFTWARE CO LTD | | 0.01% | CNE10000PH8 |
| TJX COS INC NEW FIXED 3.5% DUE | 04-15-2025 | 0.01% | US872540AR08 |
| Australian Dollar Custodial Account – MMF Global Unlisted Infr | | 0.01% | |
| OTP BANK RT | | 0.01% | HU0000061726 |
| E SUN FINANCIAL HOLDINGS COMPANY LTD | | 0.01% | TW0002884004 |
| IRS241021 IRS ANZ NZD 241021 RFXD 1.005 PFLT 3ZBSW | | 0.01% | |
| GNMA II JUMBOS 2.5% 30 YEARS SETTLES | APRIL | 0.01% | US21H0226488 |
| TECNICAS REUNIDAS SA | | 0.01% | ES0178165017 |
| HOME DEPOT INC 3.125% DUE 12-15-2049 | | 0.01% | US437076BZ43 |
| BELGIUM(KINGDOM) 4.25% BDS 28/09/2022 | EUR200 | 0.00% | BE0000325341 |
| BPCE 0.625% GTD SNR 26/09/24 EUR | | 0.00% | FR0013429073 |
| NETHERLANDS GOVT NETH GOVT 0.25% | DUE 15/07/2025 | 0.00% | NL0011220108 |
| MONCLER SPA | | 0.00% | IT0004965148 |
| ITALY(REP OF) 2.3% SNR 15/10/2021 | EUR1000 | 0.00% | IT0005348443 |
| PVTPL CIFC FDG 2015-V LTD/CIFC FDG | SER 15-5A CL A1R FLT | 0.00% | US12547UJAL26 |
| DEUTZ AG | | 0.00% | DE0006305006 |
| NETCARE LTD | | 0.00% | ZAE000011953 |
| NETCARE LTD | | 0.00% | JP3893600001 |
| MITSUI & CO LTD JPY | | 0.00% | BREQLTACNORO |
| EQUATORIAL ENERGIA COM NPV | | 0.00% | XS1227247191 |
| CYPRUS(REP OF) 3.875% SNR 06/05/2022 EUR | | 0.00% | IT0005282527 |
| ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000 | | 0.00% | US45167R1041 |
| IDEX CORP | | 0.00% | US5543821012 |
| MACERICH CO | | 0.00% | US0240611030 |
| AMERICAN AXLE AND MANUFACTURING HOLDINGS INC | | 0.00% | US62954HAA68 |
| NXP B V / NXP FDG 3.875% GTD SNR | 18/06/26 USD | 0.00% | IT0005327306 |
| ITALY(REP OF) 1.45% BDS 15/05/25 EUR1000 | | 0.00% | KYG4740B1059 |
| ICHOR HOLDINGS LTD | | 0.00% | JP3206200002 |
| KAGA ELECTRONICS CO LTD | | 0.00% | US78403DAN03 |
| PVPTL SBA TOWER TR SECD TOWER REV SEC 2.8 | 36% DUE 01- | 0.00% | US2041661024 |
| COMMVAULT SYSTEMS INC | | 0.00% | KR7006260004 |
| LS CORP | | 0.00% | BRRADLACNORO |
| RAIA DROGASIL SA COM NPV | | 0.00% | US7223041028 |
| PINDUODUO INC | | 0.00% | US88579YBD22 |
| 3M CO 4.0% 09-14-2048 | | 0.00% | DE0001141786 |
| GERMANY(FED REP) 0% GTD SNR 13/10/23 | EURO.01 | 0.00% | US59151KAL26 |
| METHANEX CORP 5.25% | 12-15-2029 | 0.00% | US68389XBT19 |
| ORACLE CORP 2.5% DUE 04-01-2025 REG | | 0.00% | US38123HAL87 |
| PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG R | | 0.00% | US3140FTAP63 |
| FNMA POOL #BE7213 4% 04-01-2047 BEO | | 0.00% | US3989051095 |
| GROUP 1 AUTOMOTIVE INC | | 0.00% | US126650CM08 |
| CVS HEALTH CORP 4.875% DUE 07-20-2035 | | 0.00% | CNE100003688 |
| CHINA TOWER CORP LTD | | 0.00% | JP1201111968 |
| JAPAN(GOVT OF) 2.2% SNR 20/06/29 | JPY50000 | 0.00% | US7547301090 |
| RAYMOND JAMES FINANCIAL INC | | 0.00% | LU0633102719 |
| SAMSONITE INTL SA USDD.01 | | 0.00% | US14448CAH79 |
| PVTPLCARRIER GLOBAL CORP 2.493% | 02-15-2027 | 0.00% | JP1201421D22 |
| JAPAN(GOVT OF) 1.8% SNR 20/12/32 | JPY50000 | 0.00% | US0185223007 |
| ALLETE INC | | 0.00% | US437076AS19 |
| HOME DEPOT INC 5.875% DUE 12-16-2036 | | 0.00% | US23355L1061 |
| DXC TECHNOLOGY COMPANY | | 0.00% | ES0000012A97 |
| SPAIN(KINGDOM OF) 0.45% SNR 31/10/22 | EUR1000 | 0.00% | DE0001141752 |
| GERMANY(FED REP) 0% GTD 08/04/22 | EURO.01'175 | 0.00% | XS0617134092 |
| GEORGIA(REPUB. OF) 6.875% SNR 12/04/2021USD | | 0.00% | US48268K1016 |
| KT CORPORATION | | 0.00% | CH0003671440 |
| RIETER HOLDING AG | | 0.00% | JP3635700002 |
| TRANS COSMOS INC | | 0.00% | TW0003264008 |
| ARDENTEC CORP | | | |

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| VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 | 0.00% | US92343VFE92 |
| JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000 | 0.00% | JP1400101H56 |
| KOREA ZINC CO LTD | 0.00% | KR7010130003 |
| SAUDI ARABIAN OIL 4.25% SNR MTN 16/04/39USD | 0.00% | XS1982113463 |
| INPEX CORPORATION | 0.00% | JP3294460005 |
| ROYAL BK OF CANADA 1.375% SNR 09/12/24 GBP1000 | 0.00% | XS2072818672 |
| UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG | 0.00% | US912810PU60 |
| JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000 | 0.00% | JP1201341C38 |
| SOLVAY SA BELGIAN BEF | 0.00% | BE0003470755 |
| JOHN B SANFILIPPO AND SON INC | 0.00% | US8004221078 |
| CHINA MERCHANTS SECURITIES CO LTD | 0.00% | CNE100000HK9 |
| LAUREATE ED INC 8.25% DUE 05-01-2025 | 0.00% | US518613AJ33 |
| PVTPL MADISON PK FDG XVII LTD FLTG RATE SR 15-17A C | 0.00% | US55818YBA82 |
| VISTRA OPERATIONS FIXED 5% DUE 07-31-2027 | 0.00% | USU9226VAE75 |
| EXEDY CORP | 0.00% | JP3161160001 |
| JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000 | 0.00% | JP1201211A94 |
| Malaysian ringgit | 0.00% | |
| HOKKAIDO GAS CO LTD | 0.00% | JP3847000001 |
| SER 2019-CHC CL B FLTG 144A | 0.00% | US162665AG89 |
| JAPAN TBOND BDS 1.6% DUE 20/12/2033 | 0.00% | JP1201471DC6 |
| JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000 | 0.00% | JP1201321BC7 |
| BANK RAKYAT INDONESIA | 0.00% | ID1000118201 |
| BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR200000'5 | 0.00% | XS1619422865 |
| GOLAR LNG PARTNERS LP UNITS | 0.00% | MHY2745C1021 |
| WULIANGYE YIBIN CO LTD | 0.00% | CNE000000VQ8 |
| TELEFONICA EMISION 1.957% GTD SNR 01/07/39 EUR | 0.00% | XS2020583618 |
| CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD | 0.00% | CA135087D507 |
| GNMA POOL #782565 5 DUE 02-15-2039 BEO | 0.00% | US36241KZ681 |
| CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49 | 0.00% | CA135087H490 |
| DANA HOLDING CORP COM STK USD0.01 | 0.00% | US2358252052 |
| GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG | 0.00% | US361818KX72 |
| IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR | 0.00% | XS1682538183 |
| UK(GOVT OF) 3.75% GILT 09/21 GBP1000 | 0.00% | GB00B4RMG977 |
| SERCOMM CORP | 0.00% | TW0005388003 |
| HONDURAS (REP OF) 8.75% SNR 16/12/2020 USD | 0.00% | XS1006084211 |
| GNMAII POOL #MA0624 3 12-20-2042 REG | 0.00% | US36179MVR86 |
| COVENTRY BS 5.875% SNR 28/09/2022 GBP | 0.00% | XS0544713356 |
| JAPAN 1.6% BDS 20/03/2032 JPY50000 | 0.00% | JP1201361C58 |
| GERMANY(FED REP) 1% GTD 15/08/2025 EURO.01 | 0.00% | DE0001102382 |
| AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000 | 0.00% | AU000XCLWAW9 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000 | 0.00% | JP1400111J52 |
| WESTLAKE 2.72% DUE 11-15-2024 | 0.00% | US96042HAL42 |
| APACHE CORP 4.375% 10-15-2028 | 0.00% | US037411BE40 |
| CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG | 0.00% | US17275RAD44 |
| GERMANY(FED REP) 2% BDS 04/01/2022 EUR | 0.00% | DE0001135465 |
| REPUBLIC OF CYPRUS TBOND 2.75% 26/02/2034 | 0.00% | XS1956050923 |
| JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000 | 0.00% | JP1201201A88 |
| CREDIT AGRICOLE LONDON 5.5% 17/12/2021 | 0.00% | XS0583495188 |
| FLUGHAFEN WIEN AG NPV EX SPLIT | 0.00% | AT000000VIE62 |
| GENERAL ELEC CO CORP 5.0% 12-29-2049 | 0.00% | US369604BQ57 |
| SARTORIUS STEDIM B EURO.1666 | 0.00% | FR0013154002 |
| GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG | 0.00% | US36297CTN91 |
| PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027 | 0.00% | US92329YAL02 |
| ISRAEL(STATE OF) 3.375% 3.375% 15/01/2050 | 0.00% | US465131XN61 |
| INFORMA PLC 1.5% GTD SNR 05/07/2023 EUR | 0.00% | XS1853426549 |
| ANSYS INC | 0.00% | US03662Q1058 |
| UTD STATES TREAS 1.625% DUE 09-30-2026 | 0.00% | US912828YG91 |
| MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 | 0.00% | US594918CA09 |
| UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG | 0.00% | US912810PT97 |
| ESSA BANCORP INC | 0.00% | US29667D1046 |
| CANADA(GOVT OF) 2.75% BDS 01/06/22 CAD1000 | 0.00% | CA135087ZU15 |
| PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B | 0.00% | US12510HAG56 |
| DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG | 0.00% | US25746UDG13 |
| MET LIFE GLOB FUNDING I .875% 20/01/2022 | 0.00% | XS1170137746 |
| BANCO SANTANDER 5.25%-FRN PERP EUR200000 | 0.00% | XS1692931121 |
| HOCHSCHILD MINING PLC | 0.00% | GB00B1FW5029 |
| CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP | 0.00% | XS1506033239 |
| UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000 | 0.00% | GB00B128DP45 |
| HEIDELBERGCEMENT AG | 0.00% | DE0006047004 |
| FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1 | 0.00% | FR0013404969 |
| AUTOZONE INC | 0.00% | US0533321024 |
| HARUYAMA HOLDINGS INC | 0.00% | JP3773600006 |
| ENDESA SA | 0.00% | ES0130670112 |
| ALIBABA HEALTH INF HKD0.01 | 0.00% | BMG0171K1018 |
| ELANCO ANIMAL HEALTH INC | 0.00% | US28414H1032 |
| AMERICAN TOWER CORP 2.75% DUE 01-15-2027 | 0.00% | US03027XAX84 |
| TOREX GOLD RES INC COM NPV POST REV SPLIT | 0.00% | CA8910546032 |
| ABBOTT LABS | 0.00% | US0028241000 |
| BANGKOK DUSIT MEDICAL SERVICES PCL | 0.00% | TH0264010R10 |
| BANK OF COMMUNITIONS CO LTD | 0.00% | CNE100000052 |

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| EUGENE TECHNOLOGY CO LTD | 0.00% | KR7084370006 |
| DISNEY WALT CO 3.8% DUE 03-22-2030 | 0.00% | US254687FQ40 |
| ATLAS COPCO AB | 0.00% | SE0011166610 |
| HUNDSUN TECHNOLOGIES INC | 0.00% | CNE000001GD5 |
| NATIXIS | 0.00% | FR0000120685 |
| TONGDA GROUP HOLDINGS LTD | 0.00% | KYG8917X1218 |
| FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 B | 0.00% | US3128M94W97 |
| OPPENHEIMER HOLDINGS INC | 0.00% | US6837971042 |
| ANALOG DEVICES INCORPORATED COM USD 0.16 | 0.00% | US0326541051 |
| MATERION CORP | 0.00% | US5766901012 |
| UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-21 | 0.00% | US912810FM54 |
| MASTERCARD INC 3.35% DUE 03-26-2030 REG | 0.00% | US57636QAP90 |
| TENCENT HLDGS LTD 3.8% DUE 02-11-2025 | 0.00% | US88032XAD66 |
| GOLDMAN SACHS GROUP INC 2.0% 27/07/2023 | 0.00% | XS1265805090 |
| PVTPL NRZ EXCESS SPREAD COLLATERALIZED NOTES SER 18-PLS | 0.00% | US40423XAB82 |
| EQUINIX INC 2.875% SNR 01/02/26 EUR1000 | 0.00% | XS1734328799 |
| BARCLAYS PLC 2%-FRN LT2 MTN 07/02/28 EUR | 0.00% | XS1678970291 |
| GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV | 0.00% | MX01GA000004 |
| SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000 | 0.00% | ES00000127A2 |
| DOCTOR REDDY'S LAB - ADR | 0.00% | US2561352038 |
| ANGLO AMERICAN PLC (SA LINE) | 0.00% | GB00B1XZS820 |
| KURABO INDUSTRIES LTD | 0.00% | JP3268800004 |
| ABBVIE INC 3.6% 05-14-2025 | 0.00% | US00287Y AQ26 |
| CH ROBINSON WORLDWIDE INC | 0.00% | US12541W2098 |
| NATURGY ENERGY GROUP SA | 0.00% | ES0116870314 |
| FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-203 | 0.00% | US3128P8BJ90 |
| UNITED STATES TREAS NTS DTD 823 2.375% DUE 04-15-2021 R | 0.00% | US9128284G23 |
| TARGET CORP 2.65% DUE 09-15-2030 | 0.00% | US87612EBK10 |
| APOLLO INVESTMENT CORP | 0.00% | US03761U5020 |
| TOYOTA TSUSHO CORP | 0.00% | JP3635000007 |
| AYALA LAND INC | 0.00% | PHY0488F1004 |
| MISC BHD | 0.00% | MYL3816O0005 |
| CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7 | 0.00% | XS2051667181 |
| SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000 | 0.00% | SG7U32949426 |
| SMITH & NEPHEW PLC | 0.00% | GB0009223206 |
| BBVA(BILB-VIZ-ARG) 1.125% SNR NPF 28/02/24 EUR | 0.00% | XS1956973967 |
| DIEBOLD INC | 0.00% | US2536511031 |
| NOW INC COM USD0.01 | 0.00% | US67011P1003 |
| AMERICAN AIRLINES COM USD1 | 0.00% | US02376R1023 |
| WALSIN LIHWA CORP | 0.00% | TW0001605004 |
| METHODE ELECTRONICS INC | 0.00% | US5915202007 |
| INTERSHOP HOLDING AG | 0.00% | CH0273774791 |
| ORION OYJ | 0.00% | FI0009014377 |
| SHANXI XINGHUACUN FEN WINE FACTORY CO LTD | 0.00% | CNE000000DHS |
| ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP | 0.00% | XS1681806326 |
| VA ELEC & PWR CO 3.5% DUE 03-15-2027 | 0.00% | US927804FX73 |
| PVTPL PROGRESS RESIDENTIAL 2019-SFR4 TR CL B 2.937% 11-15 | 0.00% | US74331AAC62 |
| JPMORGAN CHASE & CO 0.625% SNR NPF 25/01/24 EUR | 0.00% | XS1456422135 |
| JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000 | 0.00% | JP1300561H93 |
| ELI LILLY AND COMPANY 0.625% 11-01-2031 | 0.00% | XS2075937370 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000 | 0.00% | JP1300501G30 |
| Singapore dollar | 0.00% | |
| HANSOL TECHNICS CO LTD | 0.00% | KR7004710000 |
| NIGERIA(FED OF) 6.75% NTS 28/01/21 USD'REGS | 0.00% | XS0584435142 |
| HESS CORP 4.3% DUE 04-01-2027 | 0.00% | US42809HAG20 |
| PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029 | 0.00% | US63861VAB36 |
| SIGMA ALIMENTOS SA 4.125% 02/05/2026 | 0.00% | USP8674JAE93 |
| ELKEM ASA | 0.00% | NO0010816093 |
| CA IMMOBILIEN ANLA 0.875% SNR 05/02/2027EUR | 0.00% | XS2099128055 |
| CBS CORP NEW FIXED 3.7% DUE 06-01-2028 | 0.00% | US124857AX11 |
| NORWAY(KINGDOM OF) 2% SNR 24/05/2023 NOK1000 | 0.00% | NO0010646813 |
| MORGAN ADVANCED MATERIALS PLC | 0.00% | GB0006027295 |
| CDN NATL RY CO 3.2% DUE 08-02-2046 | 0.00% | US136375CK60 |
| DANSKE BANK A/S 0.5%-FRN SNR 27/08/2025 EUR | 0.00% | XS2046595836 |
| CHINA LESSO GROUP HKD0.05 | 0.00% | KYG2157Q1029 |
| YUANTA FINANCIAL HOLDINGS CO | 0.00% | TW0002885001 |
| ELAN MICROELECTRONICS CORP | 0.00% | TW0002458007 |
| JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043 | 0.00% | JP1300411DC2 |
| HCA INC 5% DUE 03-15-2024 | 0.00% | US404119BN87 |
| PVTPL GS MTG SECS CORP TR 2019-SOHO COML MTG CTF CL E I | 0.00% | US36257XAN12 |
| AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR | 0.00% | ES0312298021 |
| HSBC HLDGS PLC 4.95% DUE 03-31-2030 | 0.00% | US404280CF48 |
| IOI CORPORATION BHD | 0.00% | MYL19610O0001 |
| EQUINIX INC 2.875% 01/10/2025 | 0.00% | XS1679781424 |
| HENLEY CLO 1 0% SNR SEC 15/07/2032 EUR | 0.00% | XS2008552999 |
| CCR SA COM | 0.00% | BRCROACNOR2 |
| CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD | 0.00% | CA135087J397 |
| GNMA SER 2014-91 CL CB 2.25% 01-16-2040 | 0.00% | US38379CRT52 |
| ORTHOFIX MEDICAL INC | 0.00% | US68752M1080 |
| NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1 | 0.00% | NL0012818504 |

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| BNP PARIBAS SYDNEY 3.75% SNR 21/05/20 AUD1000 | 0.00% | AU3CB0229805 |
| FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 | 0.00% | US31620MAZ95 |
| PROGRESS SOFTWARE CORPORATION | 0.00% | US7433121008 |
| UK(GOVT OF) 6% GILT 07/12/2028 GBPO.01 | 0.00% | GB0002404191 |
| CHANGCHUN HIGH AND NEW TECHNOLOGY INDUSTRIES GROU | 0.00% | CNE0000007J8 |
| VIRGIN MEDIA SECD 6.25% 28/03/2029 | 0.00% | XS1047556664 |
| KASIKORNBANK PCL NVDR | 0.00% | TH0016010R14 |
| PREMIER INVESTMENT CO | 0.00% | JP3041770003 |
| REPUBLIC OF GHANA 7.875% SNR 07/08/2023 USD | 0.00% | XS0956935398 |
| UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 | 0.00% | US912810FP85 |
| VESTEL ELEKTRONIK SANAYI VE TICARET AS | 0.00% | TRAVESTL91H6 |
| PVTPL NRZ EXCESS SPREAD SR-18-PLS2 CL-4 3.265% 02-25-2023 | 0.00% | US40423XAF96 |
| MAXVALU TOKAI CO LTD | 0.00% | JP3930400001 |
| ORANGE 8.5% NTS 01/03/31 USD1000'4 | 0.00% | US35177PAL13 |
| NETHERLANDS KING 2.25% SNR 15/07/2022 EUR1 | 0.00% | NL0010060257 |
| CHINA NATIONAL CHEMICAL ENGINEERING CO LTD | 0.00% | CNE100000KCO |
| THERMO FISHER SCIENTIFIC 2% DUE 04-15-2025 | 0.00% | XS1142279782 |
| CAP 1 BK USA NATL FIXED 2.014% DUE 01-27-2023 | 0.00% | US14042TCS42 |
| NIPPON TELEGRAPH AND TELEPHONE CORP | 0.00% | US6546241059 |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 | 0.00% | US373334JW27 |
| SISTEMA JSFC REG-S GDR | 0.00% | US48122U2042 |
| CNOOC FINANCE 2013 LTD CORP 2.875% 09-30-2029 | 0.00% | US12625GAF19 |
| PERSEUS MINING LTD | 0.00% | AU000000PRU3 |
| DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD | 0.00% | USM28368AB04 |
| FLSMIDTH CO A/S B SHARES | 0.00% | DK0010234467 |
| PVTPL CMO CSMC SER 2019-ICE4 CL E FLTG 144A 05-15-2036 | 0.00% | US12653VAJ52 |
| FANNIE MAE CONN AVE SECS SER 18-C05 CL 1M2 FRN 01-25-20 | 0.00% | US30711XY248 |
| OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD | 0.00% | XS1435374126 |
| QUADIENT SAS | 0.00% | FR0000120560 |
| SCHLUMBERGER INVT 3.65% DUE 12-01-2023 | 0.00% | US806854AH81 |
| FISERV INC 3.5% DUE 07-01-2029 | 0.00% | US337738AU25 |
| BUONI POLIENALI DEL TES 2.7% 01/03/2047 | 0.00% | IT0005162828 |
| COMCAST CORP 4.7% 10-15-2048 | 0.00% | US20030NCM11 |
| BARLOWORLD LTD | 0.00% | ZAE000026639 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000 | 0.00% | AU000XCLWAX7 |
| TOKYO SEIMITSU CO LTD ORDINARY SHARES | 0.00% | JP3580200008 |
| UCHIDA YOKO CO LTD | 0.00% | JP3157200001 |
| SYNEOS HEALTH INC COM USD0.01 CL A | 0.00% | US87166B1026 |
| GOLDMAN SACHS GROUP INC 4.25% 29/01/2026 | 0.00% | XS1023626671 |
| CELESTICA INC | 0.00% | CA15101Q1081 |
| VIRGIN MEDIA 5.5% SNR 15/09/24 GBP100000 | 0.00% | XS1498566766 |
| POLSKI KONCERN NAFTOWY | 0.00% | PLPKN0000018 |
| COMCAST CORP NTS 02/12/2029 GBP | 0.00% | XS2114853299 |
| NORWAY(KINGDOM OF) 1.75% GTD SNR 06/09/29 NOK | 0.00% | NO0010844079 |
| PHILIPPINES(REP OF) 6.25% BDS 14/01/2036 PHP | 0.00% | US718286BM88 |
| SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000 | 0.00% | ES00000128C6 |
| KRONOS WORLDWIDE INC | 0.00% | US50105F1057 |
| CHINA EVERBRIGHT BANK CO LTD | 0.00% | CNE100000SL4 |
| TECK RESOURCES LIMITED CLASS B | 0.00% | CA8787422044 |
| BANCO BBVA ARGENTI SPON ADS EACH REP 3 ORD SHS | 0.00% | US0589341009 |
| ENERGY TRANSFER 3.75% DUE 05-15-2030 | 0.00% | US29278NAQ60 |
| TURKIYE GARANTI BANKASI | 0.00% | TRAGARAN91N1 |
| COMCAST CORP NEW 3.1% DUE 04-01-2025 REG | 0.00% | US20030NDJ72 |
| SEKISUI CHEMICAL CO Y50 | 0.00% | JP3419400001 |
| NETFLIX INC 3.875% SNR 15/11/29 EUR1000 | 0.00% | XS1989380172 |
| ADIANT PLC | 0.00% | IE00BD845X29 |
| AGRICULTURAL BANK OF CHINA | 0.00% | CNE100000Q43 |
| BAYSIDE LAND CORPORATION LTD | 0.00% | IL0007590198 |
| ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000 | 0.00% | IT0005177909 |
| FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT | 0.00% | US20754JAA25 |
| BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR | 0.00% | BE0000331406 |
| SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000 | 0.00% | ES0000012B39 |
| AT&T INC FIXED 4.3% 02-15-2030 | 0.00% | US00206RGQ92 |
| ORANGE 1.875% SNR 12/09/2030 EUR | 0.00% | FR0013359239 |
| FREDDIE MAC STACR SER 19-HQA3 CLS M2 VAR RT 09-25-2049 | 0.00% | US35564XAH44 |
| ASIAN DEV BK SNAT 6.2% 06/10/2026 | 0.00% | XS1496739464 |
| AT&T INC 4.375% 14/09/2029 DUAL CURR | 0.00% | XS1374392717 |
| New Zealand Dollar Custodial Account - MITNZ Overseas Soveri | 0.00% | |
| NEW CHINA LIFE INSURANCE CO LTD | 0.00% | CNE1000019Y0 |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03- | 0.00% | US161175BK95 |
| GLOBE UNION INDUSTRIAL CORP | 0.00% | TW0009934000 |
| INVESTEC 6.75%-FRN PERP GBP1000'REGS | 0.00% | XS1692045864 |
| BIC | 0.00% | FR0000120966 |
| VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP | 0.00% | XS1888180996 |
| NEXT PLC GBPO.10 | 0.00% | GB0032089863 |
| PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028 | 0.00% | US01751EAC21 |
| CANADA(GOVT OF) 0.75% DEB 01/09/2021 CAD | 0.00% | CA135087F585 |
| CITIC SECURITIES | 0.00% | CNE1000016V2 |
| ALLSTATE CORP 6.125% DUE 12-15-2032 | 0.00% | US020002AP64 |
| SEKISUI HOUSE Y50 | 0.00% | JP3420600003 |

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| PROVIDENT FINANCIAL SERVICES | 0.00% | US74386T1051 |
| UBS GROUP AG 1.5% 30/11/2024 | 0.00% | CH0341440334 |
| DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-VARIAN MEDICAL SYSTEMS INC | 0.00% | US25470DAS80 |
| CALPINE CORPORATION TERM LOAN B DUE 05-27-2022 BEO | 0.00% | US92220P1057 |
| GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG | 0.00% | US13134MBE21 |
| VT HOLDINGS CO LTD | 0.00% | US36179Q6Q92 |
| PVTPC CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565 | 0.00% | JP3854700006 |
| ENGIE 1.75% SNR EMTN 27/03/28 EUR | 0.00% | US69640GAG01 |
| CNOOC FIN 2011 LTD 4.25 DUE 01-26-2021 | 0.00% | FR0013504677 |
| BARCLAYS PLC | 0.00% | USG2353WAA92 |
| PPHE HOTEL GROUP LTD | 0.00% | GB0031348658 |
| New Zealand Dollar Custodial Account – MITNZ Absolute Return | 0.00% | GG00B1Z5FH87 |
| FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045 | 0.00% | 0.00% |
| JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000 | 0.00% | US3132QRB902 |
| CELULOSA ARAUCO Y FIXED 5.15% DUE 01-29-2050 | 0.00% | JP1400031A58 |
| CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP | 0.00% | USP2195VAS45 |
| PACWEST BANCORP COM | 0.00% | 0.00% |
| ENLINK MIDSTREAM 4.15% DUE 06-01-2025 | 0.00% | XS0274270817 |
| LAMB WESTON HOLDINGS INC | 0.00% | US6952631033 |
| SWISS MKT IDX 2006 F | 0.00% | US29336UAE73 |
| OKI ELECTRIC INDUSTRY CO LTD | 0.00% | US5132721045 |
| AMERICAN SOFTWARE INC | 0.00% | 0.00% |
| PVTPC CMO 2014-II-R LTD SER-14-2RA CL-A1 FLTG 04-24-20 | 0.00% | JP3194000000 |
| VEON LTD SPON ADR EACH REPR 1 ORD | 0.00% | US0296831094 |
| IRS091021 IRS LONG BNZ NZD 181021 RFXD 0.91 PFLT 3ZBSW | 0.00% | US12548RAB06 |
| AMGEN INC FIXED 3.15% 02-21-2040 | 0.00% | US91822M1062 |
| PATRICK INDS INC COM NPV | 0.00% | 0.00% |
| PVTPC CMO CITIGROUP COML MTG TR 2019-PRM COML MTG P | 0.00% | US031162CR97 |
| TELEKOM MALAYSIA BERHAD | 0.00% | US7033431039 |
| GRANGES AB | 0.00% | US29429JAE01 |
| STARWOOD PROPERTY TRUST INC | 0.00% | 0.00% |
| HENNES & MAURITZ | 0.00% | MYL4863O0006 |
| NATIONAL EXPRESS GROUP PLC | 0.00% | SE0006288015 |
| FHLMC GOLD G67709 3.5% DUE 03-01-2048 | 0.00% | US85571B1052 |
| TARGET CORP 2.25% DUE 04-15-2025 | 0.00% | SE0000106270 |
| GEN MOTORS FINL CO 3.2% DUE 07-06-2021 | 0.00% | GB0006215205 |
| ACHMEA BV MTN 2.5% 19/11/2020 | 0.00% | US3132XCR641 |
| TYSON FOODS INC 4% DUE 03-01-2026 | 0.00% | US87612EBL92 |
| EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR | 0.00% | US37045XBM74 |
| UNILEVER NV 1.25% GTD SNR 25/03/25 EUR | 0.00% | XS0995111761 |
| POLY REAL ESTATE GROUP CO LTD | 0.00% | US902494B16 |
| BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000 | 0.00% | 0.00% |
| VOLKSWAGEN FIN MTN 1.625% 10/02/2024 | 0.00% | MX01AC100006 |
| GALAPAGOS ORDINARY SHARES | 0.00% | XS2147133495 |
| UNICREDIT SPA 3.875%-FRN EMTN PERP EUR | 0.00% | CNE000001ND1 |
| FREEPORT-MCMORAN FIXED 4.125% DUE 03-01-2028 | 0.00% | USP37878AC26 |
| PVTPC CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 | 0.00% | 0.00% |
| FORD OTOMOTIV SANAYI AS | 0.00% | XS2112815613 |
| BROOKFIELD PROPERTY PARTNERS LP | 0.00% | BE0003818359 |
| ENNIS INC | 0.00% | 0.00% |
| ZIMMER BIOMET 3.05% DUE 01-15-2026 | 0.00% | XS2121441856 |
| COMPAGNIE DE 2.375% 04/10/2027 | 0.00% | US35671DCE31 |
| FNMA POOL #BF0237 4% 06-01-2041 BEO | 0.00% | US161175B123 |
| KOHL'S CORPORATION | 0.00% | TRAOTOSN91H6 |
| PVTPC MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3: | 0.00% | 0.00% |
| HUF BNP PARIBAS A/C | 0.00% | BMG162491077 |
| SANTANDER UK PLC 1.125% GTD SNR 14/01/22EUR | 0.00% | US2933891028 |
| CARRIER GLOBAL 3.377% DUE 04-05-2040 | 0.00% | US98956PAS11 |
| SOUTHERN CO CORPORATE UNIT 2019 SER A | 0.00% | XS2150054372 |
| JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000 | 0.00% | US3140FXHP03 |
| UNITED STATES TREAS 2.75% 02-28-2025 | 0.00% | US5002551043 |
| AMOREPACIFIC CORP | 0.00% | US57109TAB26 |
| FUT JUN 20 US 2YR T-NOTE | 0.00% | 0.00% |
| INWIDO AB | 0.00% | SE0006220018 |
| PVTPC ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE | 0.00% | US00162LCN55 |
| CHINA RESOURCES PHARMACEUTICAL GROUP LTD | 0.00% | 0.00% |
| BANK OF IRELAND GR 3.125%-FRN LT2 19/09/27 GBP | 0.00% | HK0000311099 |
| SOCIETE GENERALE SA | 0.00% | XS1685476175 |
| IHH HEALTHCARE BHD | 0.00% | FR0000130809 |
| PVTPC STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038 | 0.00% | 0.00% |
| CHINA CITIC BANK | 0.00% | MYL5225O0007 |
| JAPAN REAL ESTATE INVESTMENT | 0.00% | US78485WAE93 |
| DANAHER CORP FIXED 1.7% 03-30-2024 | 0.00% | 0.00% |
| UK(GOVT OF) 1.75% SNR 22/07/57 GBP0.01 | 0.00% | CNE1000001Q4 |
| BANCO SANTANDER CENTRAL HISP | 0.00% | JP3027680002 |
| VALOR HOLDINGS CO LTD | 0.00% | XS2147994995 |
| NORITAKE CO LTD | 0.00% | GB00BD0XH204 |
| STRYKER CORP 0% NTS 26/11/2027 EUR100000 | 0.00% | ES0113900137 |
| PERSIMMON PLC | 0.00% | JP3778400006 |
| | 0.00% | JP3763000001 |
| | 0.00% | XS1914502304 |
| | 0.00% | GB0006825383 |

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| GOLD FIELDS LTD | 0.00% | ZAE000018123 |
| SOCIETE GENERALE 6.75% 07/04/2049 | 0.00% | XS0867620725 |
| EPIROC AB SER A NPV | 0.00% | SE0011166933 |
| J & J SNACK FOODS CORP | 0.00% | US4660321096 |
| JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000 | 0.00% | JP1300601JA9 |
| PNC BK N A PITT PA 3.25% DUE 06-01-2025 | 0.00% | US69353REQ74 |
| PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ VAR | 0.00% | US69689ABA79 |
| PVTPL BPCE SR NON PFD 4.625% 09-12-2028 | 0.00% | US05583JAE29 |
| WESTPAC BKG CORP 2.1% 25/02/2021 | 0.00% | US96122XAL29 |
| BPCE 1.375% SNR NPF 23/03/26 EUR | 0.00% | FR0013323664 |
| AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/29 AUD1000 | 0.00% | AU3TB0000150 |
| WOORI FINANCIAL GR KRW5000 | 0.00% | KR7316140003 |
| ADCB FIN (KY) LTD 4% GTD SNR MTN 29/03/23 USD | 0.00% | XS1800010693 |
| JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000 | 0.00% | JP1400071E55 |
| GNMA POOL #AD4590 3 DUE 05-15-2043 | 0.00% | US36180GC324 |
| CK ASSET HOLDINGS HK | 0.00% | KYG2177B1014 |
| UNICREDIT SPA 6.625%-FRN PERP EUR200000 | 0.00% | XS1619015719 |
| NEW GOLD INC | 0.00% | CA6445351068 |
| PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204 | 0.00% | US35564WAA18 |
| PVTPL GREYSTONE CRE NTS 2019-FL2 LTD CL D FLTG 09-15-203 | 0.00% | US39809LAG95 |
| FIRST FINANCIAL HOLDINGS CO LTD | 0.00% | TW0002892007 |
| ACER INC | 0.00% | TW0002353000 |
| UNITED STATES TREAS BONDS 1.0% 02-15-2049 | 0.00% | US912810SG40 |
| CANADIAN GOVT 2.0% 01/09/2023 | 0.00% | CA135087H987 |
| PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2 | 0.00% | US056054AK52 |
| AT&T INC 5.45% DUE 03-01-2047 | 0.00% | US00206RDS85 |
| S EASTN PWR 4.75% 30 SEP 2021 | 0.00% | XS0686172601 |
| ORACLE CORPORATION JAPAN | 0.00% | JP3689500001 |
| PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS C V | 0.00% | US69701EAG17 |
| RIO TINTO FIN USA 5.2 DUE 11-02-2040 | 0.00% | US767201AL06 |
| SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000 | 0.00% | ES00000128E2 |
| E.ON SE 1% SNR 07/10/2025 EUR1000 | 0.00% | XS2152899584 |
| PLAINS ALL AMERICAN PIPELINE LP | 0.00% | US7265031051 |
| LINK FIN(CAYMAN) 9 2.875% GTD SNR 21/07/26 USD | 0.00% | XS1453462076 |
| RAMI LEVI | 0.00% | IL0011042491 |
| LEM HOLDING SA | 0.00% | CH0022427626 |
| AVIO SPA | 0.00% | IT0005119810 |
| SIAM CEMENT PCL NVDR-NON VTG | 0.00% | TH0003010R12 |
| DEUTSCHE TELEKOM I 2% GTD SNR 01/12/29 EUR1000 | 0.00% | XS1828033834 |
| SINOPAC HOLDINGS | 0.00% | TW0002890001 |
| DOLLARAMA INC | 0.00% | CA25675T1075 |
| ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-20 | 0.00% | US02208HAB42 |
| KAMIGUMI CO LTD | 0.00% | JP3219000001 |
| GEBERIT AG-REG | 0.00% | CH0030170408 |
| CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15- | 0.00% | US22532MAM47 |
| PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT | 0.00% | US35565JAA97 |
| TC PIPELINES LP | 0.00% | US87233Q1085 |
| ULTRA ELECTRONICS HLDGS PLC | 0.00% | GB0009123323 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025 | 0.00% | US03523TBX54 |
| DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026 | 0.00% | US26208RAG02 |
| BEST BUY CO INC 5.5% SNR 15/03/2021 USD1000 | 0.00% | US086516AL50 |
| CANADA(GOVT OF) 1% DEB 01/06/2027 CAD | 0.00% | CA135087F825 |
| CITIGROUP INC 5.15% 21/05/2026 | 0.00% | XS0168658853 |
| YOUGOV PLC | 0.00% | GB00B1VQ6H25 |
| BANK OF BEIJING CO LTD | 0.00% | CNE100000734 |
| AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100 | 0.00% | AU0000013740 |
| PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04- | 0.00% | US67109WAJ71 |
| ING GROEP NV EURO | 0.00% | NL0011821202 |
| WHARF REAL ESTATE HKD | 0.00% | KYG9593A1040 |
| KINGFISHER PLC GBPO.1571 | 0.00% | GB0033195214 |
| WILLIS N AMER INC 3.875% DUE 09-15-2049 | 0.00% | US970648AK73 |
| COUNTRY GARDEN HLDG CO 7.25% 04/04/2021 | 0.00% | USG24524AH67 |
| MICROSOFT CORP 3.95% DUE 08-08-2056 | 0.00% | US594918BU71 |
| AES CORP | 0.00% | US00130H1059 |
| HOME DEPOT INC 3.9% DUE 06-15-2047 | 0.00% | US437076BS00 |
| EBARA FOODS INDUSTRY INC | 0.00% | JP3165930003 |
| JAPAN .7% 20/06/2048 JPY | 0.00% | JP1300591179 |
| CAIXABANK SA 1.75% SNR NPF 24/10/23 EUR | 0.00% | XS1897489578 |
| METLIFE INC 4.55% DUE 03-23-2030 | 0.00% | US59156RBZ01 |
| NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR | 0.00% | XS1872032799 |
| BANK OF HAWAII CORP | 0.00% | US0625401098 |
| PVTPL UBS GROUP AG SR 3.126% 08-13-2030 | 0.00% | US902613AA61 |
| COMPEQ MANUFACTURING CO LTD | 0.00% | TW0002313004 |
| TAKEDA FIXED 4.4% DUE 11-26-2023 | 0.00% | US874060AT36 |
| KOJIMA CO LTD | 0.00% | JP3297380002 |
| HEINEKEN NV 1.0% 04/05/2026 | 0.00% | XS1401174633 |
| UNION PAC CORP 3.799% DUE 10-01-2051 | 0.00% | US907818EM65 |
| SYSTEMS TECHNOLOGY INC | 0.00% | KR7039440003 |
| RYOHIN KEIKAKU CO NPV | 0.00% | JP3976300008 |
| CHARTER 4.464% DUE 07-23-2022 | 0.00% | US161175BB96 |

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| LEADCORP INC | 0.00% | KR7012700001 |
| EUROCOMMERCIAL | 0.00% | NL0000288876 |
| ORACLE CORP FIXED 2.8% DUE 04-01-2027 | 0.00% | US68389XBU81 |
| DAI NIPPON PRINTING CO LTD | 0.00% | JP3493800001 |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 | 0.00% | US38148LAF31 |
| INFINEON 2.875% 31/12/2049 | 0.00% | XS2056730323 |
| PVTPL CMO STRUCTURED AST SECS CORP MTG LN TR SER CL 2- | 0.00% | US863911AC70 |
| VISHAY PRECISION GROUP INC | 0.00% | US92835K1034 |
| TGS NOPEC GEOPHYSICAL COMPANY | 0.00% | NO0003078800 |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG | 0.00% | US92857WBU36 |
| JPMORGAN CHASE & 3.797% DUE 07-23-2024 | 0.00% | US46647PAU03 |
| BANK OF NANJING CO L | 0.00% | CNE100000627 |
| LLOYDS BANKING GP 6.375%-FRN PERP EUR200000 | 0.00% | XS1043545059 |
| FEDERAL HOME LN MTG CORP POOL #Q2-8456 4% 09-01-2044 | 0.00% | US3132M9BZ64 |
| SHIN-ETSU CHEM CO Y50 | 0.00% | JP3371200001 |
| LANDSTAR SYSTEM INC | 0.00% | US5150981018 |
| GENESIS ENERGY LP | 0.00% | US3719271047 |
| FUT JUN 20 EURX EUR-BUND | 0.00% | |
| HOTAI MOTOR COMPANY LTD | 0.00% | TW0002207008 |
| DR AUTO 2.7% DUE 02-16-2027 | 0.00% | US26209AAG67 |
| J P MORGAN MTG TR SER 07-S1 CL 2-A-11 6.0 03-25-2037 | 0.00% | US46630RAQ48 |
| SPAIN(KINGDOM OF) 5.5% NTS 30/04/21 EUR1000 | 0.00% | ES00000123B9 |
| JAPAN(GOVT OF) 1.7% BNDS 20/06/2044 | 0.00% | JP1300431E60 |
| HUHTAMAKI OYJ | 0.00% | FI0009000459 |
| STANDARD FOODS CORP | 0.00% | TW0001227007 |
| EQT CORP 6.125% 02-01-2025 REG | 0.00% | US26884LAH24 |
| LG CORP | 0.00% | KR7003550001 |
| PETRONAS DAGANGAN BHD | 0.00% | MYL56810O001 |
| GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG | 0.00% | US36179NRX34 |
| EQT CORP STEP CPN 7% DUE 02-01-2030 | 0.00% | US26884LAG41 |
| GAZTRANSPORT ET TECHNIGAZ SA | 0.00% | FR0011726835 |
| TKC CORP | 0.00% | JP3539400006 |
| CINCINNATI FINANCIAL CORP | 0.00% | US1720621010 |
| BANK OF GUIYANG CO LTD | 0.00% | CNE100002FX2 |
| IOCHPE MAXION SA | 0.00% | BRMYPKACNOR7 |
| NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 | 0.00% | US66989HAS76 |
| MORGAN STANLEY 3.125% DUE 01-23-2023 | 0.00% | US61744YAN85 |
| MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 | 0.00% | USP6629MAD40 |
| CBRE GROUP INC CLASS A | 0.00% | US12504L1098 |
| IMI ORD GBP0.2857 | 0.00% | GB00BGLP8L22 |
| NORTHERN STAR RESOURCES LTD | 0.00% | AU000000NST8 |
| ESTEE LAUDER COMPANIES | 0.00% | US5184391044 |
| GOLDMAN SACHS FLTG RT 2.876% DUE 10-31-2022 | 0.00% | US38148YAC21 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03- | 0.00% | US3138EA5Z64 |
| ENERGY TRANSFER OPER L P 5.0% 05-15-2050 | 0.00% | US29278NAR44 |
| SPARTANNASH CO | 0.00% | US8472151005 |
| ALLIANCE DATA SYSTEMS CORP | 0.00% | US0185811082 |
| REGIS RESOURCES LTD | 0.00% | AU000000RRL8 |
| FTSE 100 IDX 2006 FU | 0.00% | |
| CENTRAL PATTANA PCL | 0.00% | TH0481010R10 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 312723915 | 0.00% | |
| UNI PRESIDENT CHINA HOLDINGS LTD | 0.00% | KYG9222R1065 |
| KEISEI ELECTRIC RAILWAY CO | 0.00% | JP3278600006 |
| HANWHA SECURITIES CO | 0.00% | KR7003530003 |
| UNITED OVERSEAS BANK | 0.00% | SG1M31001969 |
| NETHERLANDS KING 3.25% SNR 15/07/2021 EUR1 | 0.00% | NL0009712470 |
| GERMANY(FED REP) 3.25% BDS 04/07/2021 EUR | 0.00% | DE0001135440 |
| INFINEON 3.625% 31/12/2049 | 0.00% | XS2056730679 |
| EXPORT-IMPORT BK FRN 05/07/2022 | 0.00% | XS1637362507 |
| EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD | 0.00% | XS2057866191 |
| TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD | 0.00% | TW0005880009 |
| ISRAEL DISCOUNT BANK | 0.00% | IL0006912120 |
| CEMEX FINANCE LLC 6.0% 01/04/2024 | 0.00% | USU12763AD75 |
| AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR | 0.00% | XS2110077299 |
| AMERN EXPRESS CO 4.05% DUE 12-03-2042 | 0.00% | US025816BF52 |
| PUBLIC POWER CORP | 0.00% | GRS434003000 |
| CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03- | 0.00% | US161175BT05 |
| PVTPL MACQUARIE BK LTD 2.1% DUE 10-17-2022 BEO | 0.00% | US55608PBC77 |
| ZHONGSHENG GROUP H | 0.00% | KYG9894K1085 |
| SCHOLASTIC CORP | 0.00% | US8070661058 |
| INSIGHT ENTERPRISES INC | 0.00% | US45765U1034 |
| DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01 | 0.00% | DK0009923138 |
| GEO GROUP INC | 0.00% | US36162J1060 |
| PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027 | 0.00% | US50188WAE84 |
| CARPENTER TECHNOLOGY CORP | 0.00% | US1442851036 |
| JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000 | 0.00% | JP1300481F92 |
| DH EUROPE FIN SA FIXED 2.5% DUE 07-08-2025 | 0.00% | XS1255436187 |
| CMO CFCRE 2016-C7 MTG PASS THRU CTF CL A-3 3.838500022 | 0.00% | US12532BAD91 |
| PVTPL MPLX LP 4.25% 12-01-2027 | 0.00% | US55336VBE92 |
| PVTPL CMO GS MTG SECS CORP TR 2017-500K COML CTF CL E F | 0.00% | US36253XAN57 |

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| FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE | 0.00% | US3128M84A95 |
| MEKONOMEN AB | 0.00% | SE0002110064 |
| EL SALVADOR(REP OF 7.75% SNR 24/01/23 USD1000 | 0.00% | USP01012AJ55 |
| PRIMERICA INC | 0.00% | US74164M1080 |
| DELUXE CORP | 0.00% | US2480191012 |
| WESTERN MIDSTREAM PARTNERS LP | 0.00% | US9586691035 |
| OLD DOMINION FREIGHT LINE INC | 0.00% | US6795801009 |
| HANGZHOU ROBAM APPLIANCES CO LTD | 0.00% | CNE100000WY9 |
| AEON HOKKAIDO CORP | 0.00% | JP3860270002 |
| DENMARK(KINGDOM) 3% SNR 15/11/2021 DKK0.01 | 0.00% | DK0009922676 |
| DISCOVER BK NEW 4.25% DUE 03-13-2026 | 0.00% | US25466AAE10 |
| LOJAS RENNEN SA | 0.00% | BRLRENACNOR1 |
| BUPA FINANCE 6.125%-FRN GTD SUB PERP GBP | 0.00% | XS0208374891 |
| BELGIUM(KINGDOM) 0.5% NTS 22/10/2024 EUR0.01 | 0.00% | BE0000342510 |
| OVERSEA-CHINESE BANKING CORP | 0.00% | SG1504926220 |
| HONDURAS GOVERNMENT 144A 7.5% DUE 15/03/2024 | 0.00% | XS0905659669 |
| SHOWA DENKO KK JPY50 | 0.00% | JP3368000000 |
| WISOL CO LTD | 0.00% | KR7122990005 |
| USS CO LTD | 0.00% | JP3944130008 |
| SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000 | 0.00% | ES0000012B47 |
| EXXON MOBIL CORP 3.294% DUE 03-19-2027 | 0.00% | US30231GBJ04 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000 | 0.00% | JP1400041B55 |
| CREDIT SUISSE GROUP CHF3.00 | 0.00% | CH0012138530 |
| FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10- | 0.00% | US3137G0PS26 |
| PVTPL DB MASTER FIN LLC SR SECD NT CL A-2-I 3.787% 05-20- | 0.00% | US233046AJ02 |
| OOREDOO INT FIN 4.75% GTD SNR 16/02/21 USD | 0.00% | XS0549116530 |
| TWD BNP PARIBAS A/C | 0.00% | |
| BANK OF AMERICA CORP 4.271% 07-23-2029 | 0.00% | US06051GHH42 |
| SINGAPORE GOVERNMENT 2.125% 01/06/2026 | 0.00% | SG31A8000003 |
| GRAHAM HOLDINGS CO COM | 0.00% | US3846371041 |
| FIDELITY NATL INFORMATION SVCS INC .625%DUE 12-03-2025 | 0.00% | XS2085608326 |
| BRITVIC PLC | 0.00% | GB00B0N8QD54 |
| WUHU SHUNRONG SANQ | 0.00% | CNE1000010N2 |
| EL EN SPA EURO 13 POST SUBD | 0.00% | IT0005188336 |
| CELLTRION HEALTHCARE CO LTD | 0.00% | KR7091990002 |
| JAPAN(GOVT OF) BNDS 2.0% 20/03/2031 | 0.00% | JP1201261B43 |
| PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029 | 0.00% | US67105HBA23 |
| TALLGRASS ENERGY 4.75% DUE 10-01-2023 | 0.00% | US87470LAE11 |
| PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-204 | 0.00% | US26208LAD01 |
| MIGROS TICARET AS | 0.00% | TREMGIT00012 |
| NOKIA CORP FIXED 4.375% DUE 06-12-2027 | 0.00% | US654902AE56 |
| ELISA CORPORATION OYJ-A S | 0.00% | FI0009007884 |
| THAI UNION GROUP THB0.25 NVDR | 0.00% | TH0450010R15 |
| AGRICULTURAL BANK OF CHINA LTD | 0.00% | CNE100000RJ0 |
| 1ST INVS AUTO 2.8% DUE 12-15-2025 | 0.00% | US32058RAD61 |
| PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH GLOB 2.85% | 0.00% | US05947KAY64 |
| PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-2 | 0.00% | US69349LAS79 |
| SINGAPORE TELECOMMUNICATIONS | 0.00% | SG1175931496 |
| ELDORADO RESORTS INC | 0.00% | US28470R1023 |
| BAOSHAN IRON & STEEL | 0.00% | CNE0000015R4 |
| UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 R | 0.00% | US9128284F40 |
| 3SBIO INC | 0.00% | KYG8875G1029 |
| NETHERLANDS KING 2.5% SNR 15/01/33 EUR1'REGS | 0.00% | NL0010071189 |
| NOK BNP PARIBAS A/C | 0.00% | |
| METROPOLITAN BANK & TRUST COMPANY | 0.00% | PHY6028G1361 |
| SP POWER ASSETS 3.25% 24/11/2025 | 0.00% | XS1323910254 |
| PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 01- | 0.00% | US87470LAA98 |
| WEST JAPAN RAILWAY NPV | 0.00% | JP3659000008 |
| CNX MIDSTREAM PARTNERS LP | 0.00% | US12654A1016 |
| INTESA SANPAOLO 6.25%-FRN PERP EUR200000 | 0.00% | XS1614415542 |
| NOVATEK MICROELECTRONICS LTD | 0.00% | TW0003034005 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000 | 0.00% | JP1400091G59 |
| NVIDIA CORP 3.5% DUE 04-01-2050 | 0.00% | US67066GAH74 |
| PVTPL WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A 3.78 | 0.00% | US95058XAG34 |
| S&T MOTIV CO LTD | 0.00% | KR7064960008 |
| JOHNSON & JOHNSON 5.95% DUE 08-15-2037 | 0.00% | US478160AN49 |
| INSTALLED BUILDING PRODUCTS INC | 0.00% | US45780R1014 |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 | 0.00% | US91324PDT66 |
| RECIPHARM PUBL AB | 0.00% | SE0005757267 |
| SPIGEN KOREA CO LTD | 0.00% | KR7192440006 |
| ACHMEA BANK N.V. 2.75% SNR MTN 18/02/21 EUR | 0.00% | XS1033736890 |
| ATHENE HOLDING LTD | 0.00% | BMG0684D1074 |
| BERTELSMANN SE&CO 1.25% GTD SNR 29/09/25EUR | 0.00% | XS1888229249 |
| STEELCASE INC CL-A | 0.00% | US8581552036 |
| COSAN LTD | 0.00% | BMG253431073 |
| CONSOLIDATED COMMUNICATIONS HLDG INC | 0.00% | US2090341072 |
| KWG GROUP HOLDINGS LTD | 0.00% | KYG532241042 |
| MODINE MANUFACTURING CO | 0.00% | US6078281002 |
| CMO PVTPL BBCMS SER 2018-TALL CL A FLTG 144A DUE 03-15 | 0.00% | US05548WAA53 |
| EXELON CORP 5.1% DUE 06-15-2045 | 0.00% | US30161NAS09 |

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| PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU | 0.00% | US056054AJ89 |
| APACHE CORP 4.375% SNR 15/10/28 USD2000 | 0.00% | US037411BE40 |
| DMCI HOLDINGS INC | 0.00% | PHY2088F1004 |
| SABINE PASS 5.625% DUE 03-01-2025 | 0.00% | US785592AM87 |
| SYNCHRONY FINL FIXED 4.375% 03-19-2024 | 0.00% | US87165BAN38 |
| CANADA(GOVT OF) 1.75% BDS 01/05/2021 CAD | 0.00% | CA135087J884 |
| BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SR 20-FL5 CL A 2.9% FLTG | 0.00% | US05492QAA40 |
| ROBERT HALF INTL INC | 0.00% | US7703231032 |
| SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD | 0.00% | CNE100003G67 |
| GOLDMAN SACHS 3.75% DUE 05-22-2025 | 0.00% | US38148LAE65 |
| FIDELITY NATL INFORMATION SERVICES 1.0% 12-03-2028 | 0.00% | XS2085655590 |
| COLOMBIA(REP OF) 7% BDS 30/06/2032 COP | 0.00% | COL17CT03490 |
| BDO UNIBANK INC | 0.00% | PHY077751022 |
| PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028 | 0.00% | KY565780AA18 |
| ADVANSIX INC | 0.00% | US00773T1016 |
| COMCAST CORP NEW NT FLTG RATE DUE 10-01-2020 REG | 0.00% | US20030NCV10 |
| MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD | 0.00% | USY6142NAB48 |
| GNMAII POOL #MA5077 3.5% DUE 03-20-2048 | 0.00% | US36179TUA14 |
| STAR ASIA INVESTMENT CORP | 0.00% | JP3048200004 |
| GLOBANT SA | 0.00% | LU0974299876 |
| QUALICORP SA COM NPV | 0.00% | BRQUALACNOR6 |
| PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C | 0.00% | US39809LAJ35 |
| EXTREME NETWORKS INC | 0.00% | US30226D1063 |
| AUSTRALIAN GOVERNMENT 3.25% 21/04/25 | 0.00% | AU3TB0000168 |
| A LIVING SERVICES CO LTD | 0.00% | CNE100002RY5 |
| CORNERSTONE BUILDI | 0.00% | US21925D1090 |
| HAITONG SECURITIES | 0.00% | CNE1000019K9 |
| MSCI INC 3.625% DUE 09-01-2030 | 0.00% | US55354GAK67 |
| WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP | 0.00% | XS1558450745 |
| CIRSA FINANCE INTL 4.75% GTD 22/05/2025 EUR | 0.00% | XS1990952779 |
| INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD | 0.00% | CNE000000JP5 |
| CDN GOVT BD .5% 01/03/2022 | 0.00% | CA135087G328 |
| FIDELITY NATL INF 2.95% SNR 21/05/39 EUR1000 | 0.00% | XS1843436145 |
| FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BI | 0.00% | US3128PB8A840 |
| PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031 | 0.00% | US12552MAJ71 |
| OPEN TEXT CORP | 0.00% | CA6837151068 |
| CVS HEALTH CORP 3.625% DUE 04-01-2027 REG | 0.00% | US126650DH04 |
| SUNCOR ENERGY INC | 0.00% | CA8672241079 |
| PVTPL ICG US CLO 2017-1 LTD/ICG US CLO 2017- SR SECD NT CI | 0.00% | US449259AB61 |
| ENERJISA ENERJI AS | 0.00% | TREENSA00014 |
| CVB FINANCIAL COM | 0.00% | US1266001056 |
| NIHON HOUSE HOLDINGS CO LTD | 0.00% | JP3783500006 |
| VERIZON COMMUNICATIONS 1.875% 09-19-2030 | 0.00% | XS2052321176 |
| HANA FINANCIAL GROUP | 0.00% | KR7086790003 |
| NAGANO KEIKI CO LTD | 0.00% | JP3648350001 |
| RED ROCK RESORTS INC | 0.00% | US75700L1089 |
| FRANCO NEVADA CORP | 0.00% | CA3518581051 |
| MOL HUNGARIAN OIL | 0.00% | HU0000153937 |
| MITSUBISHI UFJ FIN 0.68% SNR NPF 26/01/23 EUR | 0.00% | XS1758752635 |
| PVTPL BDS 2020-FL5 LTD CL 20-FL5 CL B VAR RT 02-16-2037 I | 0.00% | US05492QAE61 |
| SENEGAL(REP OF) 8.75% SNR 13/05/2021 USD | 0.00% | XS0625251854 |
| MORGAN STANLEY BNDS 3.7% 23/10/2024 | 0.00% | US61761JVL06 |
| PT INDONESIA ASA 5.23% SNR 15/11/2021 USD | 0.00% | USY7140WAA63 |
| TENCENT HLDGS LTD 3.595% 01-19-2028 | 0.00% | US88032XAG97 |
| CENTERPOINT ENERGY INC 3.85% 02-01-2024 | 0.00% | US15189TAU16 |
| HONG LEONG BANK BHD | 0.00% | MYL5819O0007 |
| BOSIDENG INTERNATIONAL HOLDING | 0.00% | KYG126521064 |
| BEACON ROOFING SUPPLY | 0.00% | US0736851090 |
| PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031 | 0.00% | US67102SAS32 |
| MARUDAI FOOD CO LIMITED | 0.00% | JP3876400007 |
| BROTHER INDUSTRIES LTD | 0.00% | JP3830000000 |
| P H GLATFELTER CO | 0.00% | US3773161043 |
| BELGIUM KINGDOM 1.9% 22/06/2038 | 0.00% | BE0000336454 |
| HNI Corp | 0.00% | US4042511000 |
| CIRCOR INTERNATIONAL INC | 0.00% | US17273K1097 |
| NETHERLANDS KING 7.5% BDS 15/1/2023 EUR SER '1' | 0.00% | NL0000102077 |
| PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1 | 0.00% | US78485WAC38 |
| MITSUBISHI UFJ FINL GROUP INC 2.623% DUE07-18-2022 | 0.00% | US606822BL79 |
| KELLER GROUP PLC | 0.00% | GB0004866223 |
| PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO | 0.00% | US05492KAC36 |
| IDEXX LABORATORIES INC | 0.00% | US45168D1046 |
| HUATAI SECURITIES CO LTD | 0.00% | CNE100000LQ8 |
| ITALGAS SPA | 0.00% | IT0005211237 |
| ISKENDERUN DEMIR VE CELIK AS | 0.00% | TREISDC00020 |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG | 0.00% | US912810PW27 |
| SPRINT CORPORATION COM USD0.01 | 0.00% | US85207U1051 |
| DAISHINKU CORP | 0.00% | JP3484400001 |
| PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S | 0.00% | XS0783934085 |
| KNOT OFFSHORE PARTNERS LP | 0.00% | MHY481251012 |
| CANADA(GOVT OF) 4% SNR 01/06/2041 CAD | 0.00% | CA135087YQ12 |

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| PVTPL PALMER SQUARE CLO 2015-1 | LTD/PALMER SQ SR SI | 0.00% | US69689AAW09 |
| AMGEN INC 3.375% 02-21-2050 | | 0.00% | US031162CS70 |
| THERMO FISHER 3% DUE 04-15-2023 | | 0.00% | US883556BN17 |
| ARCH CAPITAL GROUPCOM | | 0.00% | BMG0450A1053 |
| PVTPL GREYSTONE COML REAL ESTATE NTS | SER 18-HC1 CLS B | 0.00% | US39809FAE79 |
| QUEST DIAGNOSTICS 3.45% DUE 06-01-2026 | | 0.00% | US74834LAZ31 |
| PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL I | | 0.00% | US12592TAN54 |
| PVTPL CMO CGDBB COMM MTG TRUST | SER 2017-BIOC CL | 0.00% | US125282AN31 |
| ERSTE GROUP BANK AG | | 0.00% | AT0000652011 |
| SINGAPORE EXCHANGE LTD SGD0.01 | | 0.00% | SG1J26887955 |
| PLAINS ALL AMERN 5% DUE 02-01-2021 | | 0.00% | US72650RAY80 |
| FORD MTR CR CO LLC NT FLTG RATE DUE | 08-03-2022 REG | 0.00% | US345397YP29 |
| FNMA POOL #AY7071 2.5% 04-01-2045 BEO | | 0.00% | US3138YL2D27 |
| M6 METROPOLE TELEVISION | | 0.00% | FR0000053225 |
| MOROZOFF LIMITED NPV | | 0.00% | JP3927600001 |
| MUYUAN FOODS CO LTD | | 0.00% | CNE100001RQ3 |
| INNOVENT BIOLOGICS INC | | 0.00% | KYG4818G1010 |
| ECOLAB INC 2.7% DUE 11-01-2026 | | 0.00% | US278865AV25 |
| CHINA AOYUAN GROUP | | 0.00% | KYG2119Z1090 |
| HEINEKEN NV 1.625% SNR 30/03/2025 EUR | | 0.00% | XS2147977479 |
| WALMART INC 2.95% DUE 09-24-2049 | | 0.00% | US931142EP44 |
| J P MORGAN CHASE FLTG RT 3.88089% DUE | 01-05-2031 | 0.00% | US46590WAN83 |
| PVTPL PALMER SQUARE LN FDG 2020-1 LTD | SER 20-1A CLS A2 | 0.00% | US69701EAC03 |
| BANK AMER CORP 3.95% DUE 04-21-2025 | | 0.00% | US06051GFP90 |
| AVALONBAY CMNTYS 3.35% DUE 05-15-2027 | | 0.00% | US05348EBA64 |
| PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06- | | 0.00% | US162665AN31 |
| SIAM COMMERCIAL BANK PCL | | 0.00% | TH0015010R16 |
| CURTISS-WRIGHT CORP | | 0.00% | US2315611010 |
| PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030 | | 0.00% | US853254BP47 |
| DIGI COM BERHAD | | 0.00% | MYL6947O0005 |
| PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036 | | 0.00% | US12653VAL09 |
| FOSHAN HAITIAN FLAVOURING AND FOOD CO LTD | | 0.00% | CNE100001SL2 |
| AFFILIATED MANAGERS GROUP | | 0.00% | US0082521081 |
| ARCHER DANIELS FIXED 2.75% DUE | 03-27-2025 | 0.00% | US039482AA29 |
| NVIDIA CORP 3.5% DUE | 04-01-2040 | 0.00% | US67066GAG91 |
| CHINA RESOURCES BE NPV | | 0.00% | HK0291001490 |
| CMO BX COML MTG TR 2018-IND SR 2018-IND CL G FLTG 11-15 | | 0.00% | US056059AS75 |
| CENTURY LINK INC | | 0.00% | US1567001060 |
| CHUBU STEEL PLATE CO LTD | | 0.00% | JP3524600008 |
| THERMO FISHER SCIENTIFIC INC .125% 03-01-2025 | | 0.00% | XS2058556296 |
| PVTPL WINGSTOP FDG LLC 2018-1 SR SECD NTCL A-2 4.97% 12-1 | | 0.00% | US974153AA66 |
| CHINA RESOURCES GAS GROUP LTD | | 0.00% | BMG2113B1081 |
| NETHERLANDS KING 5.5% SNR 15/01/2028 | EUR1 | 0.00% | NL0000102317 |
| EXELON CORP 4.45% DUE 04-15-2046 | | 0.00% | US30161NAV38 |
| FORD MTR CR CO LLC FIXED 3.35% DUE | 11-01-2022 | 0.00% | US345397ZU05 |
| ITALY(REP OF) 3.25% SNR 01/09/46 | EUR1000 | 0.00% | IT0005083057 |
| U S BANCORP MEDIUM 2.375% DUE 07-22-2026 | | 0.00% | US91159HHN35 |
| POSTAL SAVINGS BANK OF CHINA CO LTD | | 0.00% | CNE1000029W3 |
| ENGIE 2.125% BDS 30/03/32 | EUR1000 | 0.00% | FR0013504693 |
| C AND C GROUP PLC GBP | | 0.00% | IE00B010DT83 |
| PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE | 03-01-2 | 0.00% | US1248EPCD32 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/40 | JPY50000 | 0.00% | JP1300321A34 |
| SINOPEC SHANGHAI PETROCHEMICAL CO LTD | | 0.00% | CNE1000004C8 |
| STAR GAS PARTNERS LP | | 0.00% | US85512C1053 |
| KAZAKHSTAN(REP OF) 1.55% SNR MTN | 09/11/23 EUR | 0.00% | XS1907130246 |
| YELP INC | | 0.00% | US9858171054 |
| 3M CO 3.7% DUE 04-15-2050 | | 0.00% | US88579YBP51 |
| FIRSTENERGY CORP 4.85% 07-15-2047 | | 0.00% | US337932AJ65 |
| RYERSON HOLDING CORP | | 0.00% | US7837541041 |
| KCTECH CO LTD | | 0.00% | KR7281820001 |
| PVTPL ASB BK LTD SR MEDIUM TERM NTS BOOK 3.75% 06-14-2 | | 0.00% | US00216LAA17 |
| CHINA VANKE CO RES | | 0.00% | CNE100001SR9 |
| ACUITY BRANDS INC | | 0.00% | US00508Y1029 |
| CVS HEALTH CORP 4.125% DUE 04-01-2040 | REG | 0.00% | US126650DK33 |
| SM INVESTMENTS CORPORATION | | 0.00% | PHY806761029 |
| HAIER ELECTRONICS GROUP CO LTD | | 0.00% | BMG423131256 |
| SNAM SPA 1.25% SNR EMTN 28/08/25 | EUR | 0.00% | XS1957442541 |
| FNMA POOL #BJ4610 3.5% 02-01-2048 BEO | | 0.00% | US3140H6DQ93 |
| NUVASIVE INC | | 0.00% | US6707041058 |
| 1011778 B.C UNLTD LIAB CO TERM LOAN B4 | DUE 11-14-2026 E | 0.00% | XAC6901LAH06 |
| FRONTAGE HOLDINGS CORP | | 0.00% | KYG3679P1019 |
| SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025 | | 0.00% | XS1180663056 |
| EXELON CORP 4.05% DUE 04-15-2030 | | 0.00% | US30161NAX93 |
| WOLTERS KLUWER 1.5% SNR 22/03/27 | EUR100000 | 0.00% | XS1575992596 |
| PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E V4 | | 0.00% | US05492QAL05 |
| EXXON MOBIL CORP 2.992% DUE 03-19-2025 | | 0.00% | US30231GBH48 |
| BABY BUNTING GROUP LIMITED ORDINARY FULLY PAID | | 0.00% | AU000000BBN2 |
| TURKIYE GARANTI BANKASI -ADR | | 0.00% | US9001487019 |
| KAKEN PHARMACEUTICAL CO LTD | | 0.00% | JP3207000005 |
| APOLLO COMMERCIAL REAL ESTATE FINANCE INC | | 0.00% | US03762U1051 |

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| PVTPL ENEL FIN INTL N V 4.625 | 09-14-2025 | 0.00% | US29278GAJ76 |
| NEXANS SA | | 0.00% | FR0000044448 |
| MICRON TECH INC 4.64% DUE 02-06-2024 | | 0.00% | US595112BL65 |
| GOVERNMENT OF CDA BD 1.5% 01/06/2026 | | 0.00% | CA135087E679 |
| INVESCO LIMITED | | 0.00% | BMG491BT1088 |
| LVMH MOET HENNESSY VUITTON SE | | 0.00% | FR0000121014 |
| NETHERLANDS KING 4% SNR 15/01/2037 | EUR1'REGS | 0.00% | NL0000102234 |
| MORGAN STANLEY 0.637%-FRN SNR 26/07/24 | EUR | 0.00% | XS1989375503 |
| HYSAN DEVELOPMENT CO | | 0.00% | HK0014000126 |
| TOSOH CORPORATION | | 0.00% | JP3595200001 |
| TEKFEN HOLDING AS | | 0.00% | TRETKHO00012 |
| VISA INC 2.7% DUE 04-15-2040 | | 0.00% | US92826CAK80 |
| FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-; | | 0.00% | US35564TAH32 |
| CRED AGRICOLE SA 6.5% 23/12/2049 | | 0.00% | XS1055037177 |
| OASIS MIDSTREAM PARTNERS LP | | 0.00% | US67420T2069 |
| DISCOVERY INC COM USD 0.01 SER A | | 0.00% | US25470F1049 |
| COMPAGNIE DES ALPES SA | | 0.00% | FR0000053324 |
| ROYAL BK SCOT GRP ORD GBP1 POST CONS | | 0.00% | GB00B7T77214 |
| PARADE TECHNOLOGIES LTD | | 0.00% | KYG6892A1085 |
| UNITED STATES TREAS BDS DTD 02/15/2006 | 4.5% DUE 02-15-2 | 0.00% | US912810FT08 |
| LINDT & SPRUENGLI AG-REG | | 0.00% | CH0010570759 |
| GERMANY(FED REP) 5.5% GTD 04/01/2031 | EUR0.01 | 0.00% | DE0001135176 |
| PETROBRAS GLOBAL 8.375% DUE 05-23-2021 | | 0.00% | US71647NAP42 |
| UNION PAC CORP 3.55% DUE 08-15-2039 | | 0.00% | US907818FD57 |
| JERROLD FINCO PLC 4.875% GTD 15/01/2026 | GBP | 0.00% | XS2112899021 |
| PVTPL SMB PRIVATE ED LN TR SER 20-A CL 2A2 2.23% 09-15-20 | | 0.00% | US78449UAB44 |
| AGFA GEVAERT NV | | 0.00% | BE0003755692 |
| ORACLE CORP FIXED 2.95% DUE 04-01-2030 | | 0.00% | US68389XBV64 |
| UOL GROUP LIMITED | | 0.00% | SG1583002349 |
| FNMA POOL #AW3146 4% 06-01-2044 | BE0 | 0.00% | US3138XSP846 |
| FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 | B | 0.00% | US3128MJYY06 |
| CMO GS MTG SECS TR 2015-GC30 CL A-4 3.382% DUE 05-10-20 | | 0.00% | US36250GAP00 |
| SANGFOR TECHNOLOGIES INC | | 0.00% | CNE1000033T1 |
| JAPAN(GOVT OF) 1.7% SNR 20/09/44 | JPY50000 | 0.00% | JP1300441E92 |
| OTTER TAIL CORP | | 0.00% | US6896481032 |
| VERIZON COMMUNICATIONS 1.5% | 09-19-2039 | 0.00% | XS2052321093 |
| ACTAVIS FDG SCS 3.45% DUE 03-15-2022 | | 0.00% | US00507UAR23 |
| SHENZHEN GOODIX TECHNOLOGY CO LTD | | 0.00% | CNE100002G84 |
| ANADOLU EFES BIRACILIK VE MALT SANA | | 0.00% | TRAAEFES91A9 |
| BELGIUM(KINGDOM) 2.25% SNR 22/06/23 | EUR0.01 | 0.00% | BE0000328378 |
| UNITED THERAPEUTICS CORP | | 0.00% | US91307C1027 |
| BELGIUM(KINGDOM) 1% BDS 22/06/31 | EUR0.01 | 0.00% | BE0000335449 |
| BANCO DE SABADELL 1.75% 10/05/2024 | | 0.00% | XS1991397545 |
| LAS VEGAS SANDS 2.9% DUE 06-25-2025 | | 0.00% | US517834AH06 |
| STEP CO LTD | | 0.00% | JP3399700008 |
| YICHANG HEC CHANGJIANG PHARMACEUTICAL CO LTD | | 0.00% | CNE1000023R6 |
| MID-AMERICA APARTMENT COMMUNITIES | | 0.00% | US59522J1034 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 | AUD1000 | 0.00% | AU000XCLWAU3 |
| CBS CORP NEW FIXED 4.2% DUE 06-01-2029 | | 0.00% | US124857AZ68 |
| Outstanding Settlement Receipts - SEK | | 0.00% | |
| SEINO HOLDINGS CO LTD | | 0.00% | JP3415400005 |
| ITAUSA INVESTIMENTOS ITAU SA | | 0.00% | BRITSAACNPR7 |
| ALTICE FRANCE S.A 2.5% GTD 15/01/2025 | EUR | 0.00% | XS2054539627 |
| FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043 | | 0.00% | US3137G0VA44 |
| UK(GOVT OF) 1.625% SNR 22/10/71 | GBP1000 | 0.00% | GB00BFMCM652 |
| BELGIUM(KINGDOM) 4.25% SNR 28/09/21 | EUR0.01 | 0.00% | BE0000321308 |
| FRASER AND NEAVE HOLDINGS BHD | | 0.00% | MYL3689O0006 |
| SPAIN(KINGDOM OF) 1.45% BDS 30/04/29 | EUR1000 | 0.00% | ES0000012E51 |
| 1ST SOURCE CORPORATION | | 0.00% | US3369011032 |
| VODAFONE GROUP PLC 7% DUE 04-04-2079 | | 0.00% | US92857WBQ24 |
| LOCALIZA RENT A CAR | | 0.00% | BRENTACNOR4 |
| CATHAY GENERAL BANCORP | | 0.00% | US1491501045 |
| FNMA POOL #AV0022 4% 11-01-2043 | BE0 | 0.00% | US3138XBAY07 |
| AUSTRIA(REP OF) 4.15% SNR 15/03/37 | EUR1000 | 0.00% | AT0000A04967 |
| T MOBILE USA INC 6% GTD SNR 15/04/2024 | USD | 0.00% | US87264AAQ85 |
| TISCO FINANCIAL GROUP PCL | | 0.00% | TH0999010R11 |
| PVTPL PENSKE TRUCK LEASING CO L P / PTL 3.375% 02-01-2022 | | 0.00% | US709599AS35 |
| CR SUISSE GROUP 3.8% DUE 09-15-2022 | | 0.00% | US225433AH43 |
| UMB FINANCIAL CORP | | 0.00% | US9027881088 |
| WASHINGTON PRIME G COM USD0.0001 | | 0.00% | US93964W1080 |
| CHEIL WORLDWIDE INC | | 0.00% | KR7030000004 |
| PVTPL BDS 2019-FL3 LTD/BDS 2019-FL3 LLC SER 19-FL3 CLS D V/ | | 0.00% | US05492EAJ29 |
| PERENTI GLOBAL LIMITED ORDINARY FULLY PAID | | 0.00% | AU0000061897 |
| SIMON PPTY GROUP L FIXED 2.45% | 09-13-2029 | 0.00% | US828807DF17 |
| NOTRE DAME INTERMEDICA PARTICIPACOES SA | | 0.00% | BRGNDIACNOR2 |
| NVIDIA CORP FIXED 2.85% DUE 04-01-2030 | | 0.00% | US67066GAF19 |
| WELLS FARGO COML 3.617% DUE 09-15-2057 | | 0.00% | US94989VAD10 |
| PVTPL ANGLO AMERN CAP PLC SR | 4.125% DUE 04-15-202 | 0.00% | US034863AM25 |
| SUNCORP METWAY LTD 2.8% DUE 05-04-2022 | | 0.00% | US8672EMAG91 |
| KREDITANSTALT FUR 3.125% 15/12/2021 | | 0.00% | US500769HW70 |

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| AUSTRALIA(CMNWLTH) 5.75% SNR 15/05/21 AUD1000 | 0.00% | AU0000XCLWMS |
| UNILEVER INDONESIA IDR2 | 0.00% | ID1000095706 |
| HERA SPA | 0.00% | IT0001250932 |
| MPLX LP COM | 0.00% | US55336V1008 |
| AIRPORTS OF THAILAND PCL | 0.00% | TH0765010R16 |
| ARGENTINA(REPUBLIC 6.875% 22/04/2021 | 0.00% | US040114GW47 |
| PLDT INC PHPS | 0.00% | PHY7072Q1032 |
| WUXI APPTEC CO LTD | 0.00% | CNE100003F19 |
| NIKE INC 3.375% DUE 03-27-2050 | 0.00% | US654106AM50 |
| PVTPL MAGNETITE SER 14-8A CL AR2 FLTG 04-15-2031 | 0.00% | US55952YAP25 |
| ACCTON TECHNOLOGY CORPORATION | 0.00% | TW0002345006 |
| CAPITALAND MALL TRUST | 0.00% | SG1M51904654 |
| MPLX LP SR NT FLTG DUE 09-09-2021/09-10-2020 REC | 0.00% | US55336V8G41 |
| GOODYEAR TIRE & RUBB | 0.00% | US3825501014 |
| CMO SEQUOIA MTG TR 2007-1 MTG PASS THRU CTF CL 2-A1 DL | 0.00% | US81744HAD52 |
| CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 | 0.00% | US209111FY40 |
| MAGAZINE LUIZA SA COM NPV | 0.00% | BRMGLUACNOR2 |
| COMM MORTGAGE TRUST SER 2013-CR7 CL A4 3.213 03-10-20 | 0.00% | US12625FAE60 |
| CMO UBS-BARCLAYS COML MTG TR 2012-C3 CL A-4 3.091% DU | 0.00% | US90349DAD49 |
| DOMINION ENERGY INC JR SUB NT SER A-1 STEP UP 08-15-202 | 0.00% | US25746UDA43 |
| COMET HOLDINGS CHF1 | 0.00% | CH0360826991 |
| HARGREAVES LANSDOWN PLC | 0.00% | GB00B1V20M25 |
| PING AN HEALTHCARE AND TECHNOLOGY CO LTD | 0.00% | KYG711391022 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 30135933: | 0.00% | |
| VENTAS REALTY LP 3.5% DUE 02-01-2025 | 0.00% | US92277GAE70 |
| CMO MORGAN STANLEY CAP I TR 2019-MEAD SER 2019-MEAC | 0.00% | US61771LAL62 |
| PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031 | 0.00% | US55953HAQ65 |
| SK ELECTRONICS CO LTD | 0.00% | JP3162640001 |
| FNMA POOL #BA0898 3.5% 02-01-2046 BEO | 0.00% | US3140E47L50 |
| TERNA SPA 1% SNR EMTN 10/04/2026 EUR | 0.00% | XS1980270810 |
| GILEAD SCIENCES 4.15% DUE 03-01-2047 | 0.00% | US375558BK80 |
| MSC INDUSTRIAL DIRECT CO INC | 0.00% | US5535301064 |
| PS BUSINESS PARKS INC | 0.00% | US693601079 |
| VERIZON COMMUN 1.875% SNR 26/10/29 EUR1000 | 0.00% | XS1708167652 |
| APPLE INC FIXED 2.95% 09-11-2049 | 0.00% | US037833DQ02 |
| NINE DRAGONS PAPER HOLDINGS | 0.00% | BMG653181005 |
| BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG | 0.00% | US084664CQ25 |
| LUXSHARE PRECISION INDUSTRY CO LTD | 0.00% | CNE100000TP3 |
| CHINA STEEL CORP | 0.00% | TW0002002003 |
| CAD BNP PARIBAS A/C | 0.00% | |
| LAFARGEHOLCIM LTD | 0.00% | CH0012214059 |
| SINOPEC ENGINEERING GROUP CO LTD | 0.00% | CNE100001INV2 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31271371: | 0.00% | |
| AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20 | 0.00% | AU3TB0000192 |
| WESTN GAS PARTNERS 5.375% DUE 06-01-2021 | 0.00% | US958254AA26 |
| FREDDIE MAC STACR REMIC SR 20-HQA2 CL M1 144A FLTG RT (| 0.00% | US35565LAA44 |
| S&P SE60 IDX 2006 | 0.00% | |
| PIONEER NATURAL RESOURCES CO | 0.00% | US7237871071 |
| CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-1 | 0.00% | US12624XAD03 |
| SWEDISH GOVERNMENT 3.5% BDS 01 JUN 2022 | 0.00% | SE0003784461 |
| WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE | 0.00% | US95001MAF77 |
| GRIFFON CORPORATION | 0.00% | US3984331021 |
| PVTPL LOANCORE 2018-CRE1 ISSUER LTD SR 18-CRE1 CL A FLTG | 0.00% | US53946MAA53 |
| VODAFONE GROUP 0.9% MTN 28/11/2026 EUR | 0.00% | XS2002017361 |
| SK INNOVATION | 0.00% | KR7096770003 |
| PVTPL GS MORTGAGE SECURITIES TRUST SER 2017-500K CL G FI | 0.00% | US36253XAS45 |
| NVR INC | 0.00% | US62944T1051 |
| 3M CO FIXED 3.05% DUE 04-15-2030 | 0.00% | US88579YBN04 |
| TAISEI CORP | 0.00% | JP3443600006 |
| CHINA RAILWAYS CONSTRUCTION CORPORATION | 0.00% | CNE100000981 |
| AAC TECHNOLOGIES H USD 0.01 B L 500 | 0.00% | KYG2953R1149 |
| ITAU UNIBANCO HLDG 2.9% DUE 01-24-2023 | 0.00% | US46556JAA79 |
| POLYMETAL INTERNATIONAL | 0.00% | JE00B6T55470 |
| PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 6.75 10 | 0.00% | US50201DAA19 |
| PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028 | 0.00% | US55951PBA49 |
| CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD | 0.00% | CA135087ZS68 |
| ENBALE MIDSTREAM PARTNERS LP | 0.00% | US2924801002 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31265511: | 0.00% | |
| DOW CHEMICAL CO FIXED .5% DUE 03-15-2027 | 0.00% | XS2122485845 |
| NETHERLANDS KING 0% SNR 15/01/2022 EUR1'144A | 0.00% | NL0011896857 |
| SUZUKI MOTOR CORP | 0.00% | JP3397200001 |
| FNMA POOL #AB2037 4.5% 01-01-2031 BEO | 0.00% | US31416XHP87 |
| DEUTSCHE BANK AG (REG) | 0.00% | DE0005140008 |
| PVTPL CONNECTICUT AVE SECS TR FLTG SER 2020-R02 CLS 2M1 | 0.00% | US20754WAA36 |
| COCA COLA CO 4.125% DUE 03-25-2040 | 0.00% | US191216CP30 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31174303: | 0.00% | |
| RENGO CO LTD | 0.00% | JP3981400009 |
| ONEOK INC NEW 2.75% DUE 09-01-2024 | 0.00% | US682680AX11 |
| OBIC CO LTD | 0.00% | JP3173400007 |
| ITV PLC - ORD SHS | 0.00% | GB0033986497 |

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| SENEGAL REP NT 144A 6.25% DUE 07-30-2024BEO | 0.00% | US81720TAB17 |
| SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000 | 0.00% | SE0007125927 |
| ANGLO AMERN CAP 4.75% DUE 04-10-2027 | 0.00% | US034863AR12 |
| ALTICE FRANCE S.A 3.375% GTD 15/01/2028 EUR | 0.00% | XS2053846262 |
| SYSCO CORP 5.95% DUE 04-01-2030 | 0.00% | US871829BL07 |
| PVTPL GREYSTONE COML REAL ESTATE NTS SR 18-HC1 CLA VAR | 0.00% | US39809FAA57 |
| PVTPL ITAU UNIBANCO HLDG S A 3.25% DUE 01-24-2025 | 0.00% | US46556IAB52 |
| CR AGRICOLE 2.625% 29/01/2048 | 0.00% | FR0013312154 |
| VODAFONE GROUP 0.1% MTN 28/11/2030 EUR | 0.00% | XS2002018500 |
| URENCO FINANCE NV EMTN 2.25% 05/08/2022 | 0.00% | XS1269854870 |
| CHINA MINSHENG BAN H CNY1 | 0.00% | CNE100000HF9 |
| KOITO MANUFACTURING CO LTD | 0.00% | JP3284600008 |
| ABBVIE INC 2.6% DUE 11-21-2024 | 0.00% | US00287YBQ17 |
| PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2 | 0.00% | US034863AU41 |
| NORTHAM PLATINUM LTD | 0.00% | ZAE000030912 |
| AERCAP IRELAND CAP 4.5% DUE 05-15-2021 | 0.00% | US000772BAF85 |
| LOJAS AMERICANAS SA-PREF | 0.00% | BRLAMEACNPR6 |
| FLORIDA PWR & LT CO 2.85% DUE 04-01-2025REG | 0.00% | US341081FZ53 |
| HENLEY CLO 1 0% SUB 15/07/2032 EUR100000 | 0.00% | XS2008553377 |
| PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-20 | 0.00% | US38521VAC54 |
| CHINA MEDICAL SYS HOLDINGS | 0.00% | KYG211081248 |
| FENG TAY ENTERPRISE CO LTD | 0.00% | TW0009910000 |
| SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000 | 0.00% | SE0004869071 |
| FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG | 0.00% | US3140JGR800 |
| SK TELECOM | 0.00% | KR7017670001 |
| VIAVI SOLUTIONS INC | 0.00% | US9255501051 |
| ECUADOR(REP OF) 8.875% SNR 23/10/2027 USD | 0.00% | XS1707041262 |
| FNMA POOL #MA0659 4.5% 02-01-2031 BEO | 0.00% | US31417YVW54 |
| SINGAPORE GOVERNMENT 2.75% 01/03/2046 | 0.00% | SG31A7000004 |
| ISLANDSBANKI HF. 1.125%-FRN SNR 19/01/24EUR | 0.00% | XS1755108344 |
| GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047 | 0.00% | US36252RAM16 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31213197: | 0.00% | |
| PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH GLOB 3.2% | 0.00% | US05947KAZ30 |
| INABA DENKISANGYO NPV | 0.00% | JP3146200005 |
| PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 F | 0.00% | US62547NAB55 |
| SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000 | 0.00% | SG3254976487 |
| KCC CORPORATION KRW5000 | 0.00% | KR7002380004 |
| GENWORTH MI CANADA INC | 0.00% | CA37252B1022 |
| US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO | 0.00% | US90351HAB42 |
| HOUSING DEVEL FIN 8.22% CURR/LKD 28/03/22 INR | 0.00% | XS1969695789 |
| WESTLAKE CHEMICAL PARTNERS LP | 0.00% | US9604171036 |
| TEVA 2.8% DUE 07-21-2023 | 0.00% | US88167AAD37 |
| BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EUR0.01 | 0.00% | BE0000338476 |
| TRUEBLUE INC | 0.00% | US89785X1019 |
| JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000 | 0.00% | JP1201531F68 |
| SOFINA SA | 0.00% | BE0003717312 |
| MATADOR RES CO FIXED 5.875% 09-15-2026 | 0.00% | US576485AE64 |
| RTL GROUP SA | 0.00% | LU0061462528 |
| BANK OF SHANGHAI CO LTD | 0.00% | CNE100002FM5 |
| DUKE ENERGY IND IN 3.75% 1MTG 15/05/46 USD'XXX | 0.00% | US26443TAA43 |
| LLOYDS BANKING GP 3.5%-FRN SNR 01/04/2026 EUR | 0.00% | XS2148623106 |
| EUROPEAN BANK FOR REC & DEV 1.625% 09-27-2024 | 0.00% | US29874QAY08 |
| FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BI | 0.00% | US3128P8BL47 |
| BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032 | 0.00% | BE0000326356 |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG | 0.00% | US437076CD22 |
| CMO UBS-BARCLAYS COML MTG TR 2013-C5 CL A-4 3.1847% | 0.00% | US90270YBF51 |
| WESTN MIDSTREAM 4.05% DUE 02-01-2030 | 0.00% | US958667AC17 |
| OENON HOLDINGS INC | 0.00% | JP3307400006 |
| I/O CANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1 | 0.00% | US12529MAG33 |
| WOOLWORTHS HOLDINGS LTD | 0.00% | ZAE000063863 |
| OJI HOLDINGS CORP | 0.00% | JP3174410005 |
| HLB INC | 0.00% | KR7028300002 |
| FNMA POOL #MA0667 4% 03-01-2031 BEO | 0.00% | US31417YVW524 |
| UBS COML MTG TR 3.426% DUE 08-15-2050 | 0.00% | US90276GAS12 |
| PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.6% | 0.00% | US30166EAC03 |
| BECTON DICKINSON EUR .632% 06-04-2023 | 0.00% | XS2002532567 |
| LONGFOR GROUP HOLDINGS LTD | 0.00% | KYG5635P1090 |
| SINOTRANS LTD-H | 0.00% | CNE1000004F1 |
| PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 | 0.00% | US25755TAL44 |
| CSAIL 2015-C4 COML 3.8079% DUE 11-15-2048 | 0.00% | US12635RAX61 |
| AT&T INC 7% SNR 30/04/2040 GBP50000 | 0.00% | XS0426513387 |
| DANAHER CORP FIXED 2.1% 09-30-2026 | 0.00% | XS2147995299 |
| REP OF SRI LANKA TBOND 5.875% 25/07/2022 | 0.00% | USY2029SAH77 |
| CMO UBS-BARCLAYS COML MTG TR SER 2012-C4 CL A-5 2.8502 | 0.00% | US90270RBE36 |
| SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000 | 0.00% | SG31A9000002 |
| PFIZER INC 4% DUE 03-15-2049 | 0.00% | US717081EV18 |
| GEN ELEC CO 5.375% SNR 18/12/2040 GBP | 0.00% | XS0182703743 |
| SUMITOMO HEAVY INDUSTRIES LTD | 0.00% | JP3405400007 |
| MONETARY AUTH OF SING 3.375% 01/09/2033 | 0.00% | SG3261987691 |
| NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1 | 0.00% | NL0012171458 |

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| LIVZON PHARMACEUTICAL GROUP INC | 0.00% | CNE100001QV5 |
| PTT EXPLOR AND PROD PCL NVDR | 0.00% | TH0355010R16 |
| LOWES COS INC 5.125% DUE 04-15-2050 BEO | 0.00% | US548661DW49 |
| GLOBAL PMTS INC 2.65% DUE 02-15-2025 | 0.00% | US37940XAA00 |
| BOC HONG KONG (HOLDINGS) LIMITED | 0.00% | HK2388011192 |
| Colombian peso | 0.00% | |
| MICROSOFT CORP 3.7% DUE 08-08-2046 | 0.00% | US594918BT09 |
| VERIZON COMMUNICATIONS .875% 03-19-2032 | 0.00% | XS2052320954 |
| RIYAD SUKUK LTD 3.174%-FRN SUK 25/02/30 USD | 0.00% | XS2120069047 |
| FRANKLIN RESOURCES INC | 0.00% | US3546131018 |
| BARCLAYS BANK PLC 3.375%-FRN SNR 02/04/25 EUR | 0.00% | XS2150054026 |
| CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2025 | 0.00% | US05548WAC10 |
| FIRST CITIZENS BCSHS - CL A | 0.00% | US31946M1036 |
| CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE | 0.00% | BRTPLACNPR1 |
| PENNYMAC MORTGAGE INVESTMENT TRUST | 0.00% | US70931T1034 |
| GNMA POOL #MA4962 3.5% 01-20-2048 BEO | 0.00% | US36179TQP39 |
| CAPITALAND COMMERCIAL TRUST | 0.00% | SG1P32918333 |
| ALLIANT ENERGY FIN 3.75% DUE 06-15-2023 | 0.00% | US01882YAA47 |
| AUSTRALIAN GOVERNMENT 4.25% 21/04/2026 | 0.00% | AU000XCLWAI8 |
| JPMORGAN CHASE & CO 1.638%-FRN GTD 18/05/28 EUR | 0.00% | XS1615079974 |
| DOLLAR TREE INC 4% DUE 05-15-2025 | 0.00% | US256746AG33 |
| ISTAR INC 4.75% DUE 10-01-2024 | 0.00% | US45031UCF66 |
| OLD MUTUAL LTD NPV | 0.00% | ZAE000255360 |
| CENTRICA PLC | 0.00% | GB00B033F229 |
| FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS | 0.00% | FR0000571150 |
| DH EUROPE FIN II S 1.35% 18/09/2039 | 0.00% | XS2050406177 |
| PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023 | 0.00% | US55608JAH14 |
| MERITAGE HOMES 7% DUE 04-01-2022 | 0.00% | US59001AAQ58 |
| MIRAMAR HOTEL INVESTMENT CO LTD | 0.00% | HK0071000456 |
| COCA COLA CO FIXED 4.2% DUE 03-25-2050 | 0.00% | US191216CQ13 |
| PVTPL CMO BX COML MTG TR 2020-BXLP SER 20-BXLP CL F FRN | 0.00% | US05607QAX60 |
| LOGICOR FINANCING 1.625% GTD SNR 15/07/27 EUR | 0.00% | XS2027364327 |
| HSBC HOLDINGS PLC 3.803% 03-11-2025 | 0.00% | US404280BZ11 |
| PVTPL ANZ NEW ZEALAND INTL LTD FIXED 3.4% 03-19-2024 RE | 0.00% | US00182EBK47 |
| PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M | 0.00% | US35565LAH96 |
| MEGGITT PLC | 0.00% | GB0005758098 |
| BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P | 0.00% | US05526QAN60 |
| TESCO CORP TREAS 2.5% GTD SNR 02/05/2025GBP | 0.00% | XS1989383192 |
| KOPPERS HLDGS INC COM STK USD0.01 | 0.00% | US50060P1066 |
| CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 | 0.00% | US12629NAF24 |
| FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042 | 0.00% | US3137ANKY09 |
| AT&T INC FIXED .25% DUE 03-04-2026 | 0.00% | XS2051361264 |
| YUM BRANDS INC SR NT 3.875 DUE 11-01-2023 | 0.00% | US988498AJ04 |
| JIANGSU EXPRESS CO LTD | 0.00% | CNE1000003J5 |
| NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP | 0.00% | XS0234964459 |
| BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025 | 0.00% | XS2112340679 |
| KONINKLIJKE BAM GROEP NV | 0.00% | NL0000337319 |
| JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000 | 0.00% | JP1400061D58 |
| ORACLE CORP 3.6% DUE 04-01-2040 REG | 0.00% | US68389XBW48 |
| TAIWAN CEMENT CORPORATION | 0.00% | TW0001101004 |
| BARCLAYS PLC 4.61% 02-15-2023 | 0.00% | US06738EBE41 |
| AGEAS NPV POST SPLIT | 0.00% | BE0974264930 |
| MUFG UNION BANK NA 3.15% 04-01-2022 | 0.00% | US90520EAH45 |
| OBAYASHI CORPORATION | 0.00% | JP3190000004 |
| ENEL AMERICAS SA | 0.00% | CLP371861061 |
| NOBLE MIDSTREAM PARTNERS LP | 0.00% | US65506L1052 |
| Income Due - EUR | 0.00% | |
| BRITISH TELECOM 5.75% SNR 07/12/28 GBP1000 | 0.00% | XS0097283096 |
| KALBE FARMA IDR 10 | 0.00% | ID1000125107 |
| PROCTER & GAMBLE CO 2.45% DUE 03-25-2025REG | 0.00% | US742718FF16 |
| MASTEC INC | 0.00% | US5763231090 |
| FUT JUN 20 ME 10Y CDN BND | 0.00% | |
| ARCHROCK INC COM USD0.01 | 0.00% | US03957W1062 |
| PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 | 0.00% | US05401AAB70 |
| PVTPL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-F | 0.00% | US03879YAE77 |
| IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP | 0.00% | XS0410370919 |
| POLARIS INC | 0.00% | US7310681025 |
| SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 | 0.00% | US842400GT44 |
| ROMANIA 2% SNR MTN 28/01/32 EUR1000 | 0.00% | XS2109812508 |
| NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP | 0.00% | XS1499724638 |
| TXC CORP | 0.00% | TW0003042008 |
| PVTPL FREDDIE MAC STACR TR SER 2018-DNA3 NT CL M-2 VAR | 0.00% | US35563WAH79 |
| HURXLEY CORP | 0.00% | JP3765100007 |
| MEDIOBANCA BANCA DI ITL | 0.00% | IT0000062957 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000 | 0.00% | AU000XCLWAQ1 |
| MACQUARIE MEX REAL ESTATE | 0.00% | MXCF00U00002 |
| PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025 | 0.00% | US30313RAA77 |
| SINDO RICOH CO LTD | 0.00% | KR7029530003 |
| FNMA POOL #MA2163 3.5% 02-01-2045 BEO | 0.00% | US31418BMM53 |
| WFRBS COML MTG TR 3.607% DUE 11-15-2047 | 0.00% | US92939KAE82 |

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| NUTRIEN LTD 5.0% | 04-01-2049 | 0.00% | US67077MAU27 |
| WMG ACQUISITION CORP. TRANCHE F TERM DUE | 11-01-2023 BI | 0.00% | US92929LAT52 |
| IPSEN PROMESSES SA | | 0.00% | FR0010259150 |
| CANADA(GOVT OF) 2.75% SNR 01/12/48 | CAD1000 | 0.00% | CA135087D358 |
| FOX CORP COM USD0.01 CL A | | 0.00% | US35137L1052 |
| THAI TAP WATER SUPPLY PCL NVDR | | 0.00% | TH0961010R11 |
| CHAROEN POKPHAND FOODS PCL | | 0.00% | TH0101010R14 |
| F.C.C. CO LTD | | 0.00% | JP3166900005 |
| CVS HEALTH CORP 5.05% DUE 03-25-2048 | | 0.00% | US126650CZ11 |
| CIBUS NORDIC REAL ESTATE AB PUBL | | 0.00% | SE0010832204 |
| CDS BOFAUS3N 12/20/2024 BUY KINGDOM OF BAHRAIN 5.5 21 | | 0.00% | |
| DENMARK(KINGDOM) 0.5% SNR 15/11/2027 | DKK0.01 | 0.00% | DK0009923567 |
| CANADA(GOVT OF) 0.75% SNR 01/03/2021 | CAD1 | 0.00% | CA135087F254 |
| REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-202 | | 0.00% | US76173FAU12 |
| KINGSOFT CORP | | 0.00% | KYG5264Y1089 |
| BANCO 3.25% DUE 10-04-2026 | | 0.00% | US05968DAC48 |
| LILLY ELI & CO 3.95% | 03-15-2049 | 0.00% | US532457BT48 |
| INFOR US INC FKA LAWSON SOFTWARE INC TERM LOAN DUE | | 0.00% | US45672LAE56 |
| BANCO SANTANDER BRASIL SA | | 0.00% | BRSANBCDAM13 |
| PIXART IMAGING INC | | 0.00% | TW0003227005 |
| PVTPL TRTX 2018-FL2 ISSUER LTD/TRTX 2018-FL2 SR SECD NT | | 0.00% | US87275QAA58 |
| PTT GLOBAL CHEMICAL PCL | | 0.00% | TH1074010R12 |
| PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL | | 0.00% | US06759MAA99 |
| KAKAKU.COM INC | | 0.00% | JP3206000006 |
| THERMO FISHER SCIENTIFIC INC 4.497% DUE 03-25-2030 REG | | 0.00% | US883556CG56 |
| HSBC HOLDINGS PLC (HK REGD) USD 0.50 | | 0.00% | GB0005405286 |
| Q TECHNOLOGY GROUP CO LTD | | 0.00% | KYG7306T1058 |
| DIALOG SEMICONDUCTOR PLC | | 0.00% | GB0059822006 |
| NMG FINCO PLC 5% SNR SEC 01/08/2022 GBP | | 0.00% | XS1577956516 |
| PETROPAVLOVSK PLC | | 0.00% | GB0031544546 |
| CITIGROUP INC 3.2% DUE 10-21-2026 | | 0.00% | US172967KY63 |
| SYNCHRONOSS TECHNOLOGIES INC | | 0.00% | US87157B1035 |
| JYSKE BANK A/S 0.625%-FRN SNR 20/06/24 | EUR | 0.00% | XS2015231413 |
| HENAN SHUANG INVESTMENT AND DEVELOPMENT CO LTD | | 0.00% | CNE000000XM3 |
| CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFAR | | 0.00% | US16117LBW81 |
| CMO COMM 2013-LC6 MTG TR COML PASSTHRU CL A-4 2.941 | | 0.00% | US20048EAY77 |
| PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20 | | 0.00% | USG8650YAG91 |
| PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1 | | 0.00% | US67575BAL36 |
| VERIZON 3.375% 27/10/2036 | | 0.00% | XS1708168890 |
| MUTHOOT FINANCE LT 4.4% SNR SEC 02/09/2023 USD | | 0.00% | US62828M2B67 |
| PVTPL BLUEMOUNTAIN CLO 2015-2 LTD SER-15-2A CL-A1R VAR | | 0.00% | US09628BAL27 |
| PORSCHE AUTOMOBIL HOLDING SE | | 0.00% | DE000PAH0038 |
| PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27 | | 0.00% | US14448CAA27 |
| PTC INC 3.625% DUE 02-15-2025 | | 0.00% | US69370CAB63 |
| BELGIUM(KINGDOM) 1.7% BDS 22/06/2050 | EUR0.01 | 0.00% | BE0000348574 |
| WPX ENERGY INC FIXED 5.75% 06-01-2026 | | 0.00% | US98212BAH69 |
| SBA COMMUNICATIONS FIXED 4% DUE 10-01-2022 | | 0.00% | US78410GAB05 |
| WHIRLPOOL EMEA FIN 0.5% GTD SNR 20/02/2028 EUR | | 0.00% | XS2115092954 |
| TAYLOR WIMPEY PLC GBP | | 0.00% | GB0008782301 |
| EAGLE PHARMACEUTICALS INC | | 0.00% | US2697961082 |
| PVTPL PROGRESS RESIDENTIAL 2019-SFR2 TR SER 2019-SFR2 3.1 | | 0.00% | US74333NAG79 |
| BPCE SR NON PFD 2.375% DUE 01-14-2025 | | 0.00% | US05583JAG76 |
| CDW LLC / CDW FIN 5.5% DUE 12-01-2024 | | 0.00% | US12513GBA67 |
| CANADA(GOVT OF) 5% DEB 01/06/2037 | CAD1000 | 0.00% | CA135087XW98 |
| CMO MORGAN STANLEY CAP I TR 2016-UBS12 COM CL A-3 3.3: | | 0.00% | US61691EAZ88 |
| CLARINDA PARK CLO FRN CLO 11/2029 EUR 'C' | | 0.00% | XS1983856110 |
| KFC HOLDING CO (AKA YUM! BRANDS) 2018 TERM B LOAN 04- | | 0.00% | US72584DAE40 |
| JINKE PROPERTY GROUP CO LTD | | 0.00% | CNE000000073 |
| PVTPL CREDIT ACCEP CORP MICH SR NT 5.125% DUE 12-31-2 | | 0.00% | US225310AN19 |
| UNITED INTERNATIONAL ENTERPRISES LTD | | 0.00% | BSP951331318 |
| PANDORA | | 0.00% | DK0060252690 |
| DOOSAN INFRACORE CO | | 0.00% | KR7042670000 |
| UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 | | 0.00% | US912810FJ26 |
| PVTPL NISSAN MTR ACCEP CORP NT CL F 3.15% 03-15-2021 | | 0.00% | US654740BF50 |
| MITSUBISHI GAS CHEMICAL CO | | 0.00% | JP3896800004 |
| DAVITA INC 5.125% DUE 07-15-2024 | | 0.00% | US23918KAQ13 |
| FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023 | | 0.00% | US345397A290 |
| SHUI ON LAND LTD | | 0.00% | KYG811511131 |
| VALVOLINE INC | | 0.00% | US92047W1018 |
| DR HORTON INC | | 0.00% | US23331A1097 |
| WILEY JOHN SONS CL-A | | 0.00% | US9682232064 |
| PVTPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2 | | 0.00% | US82967NAY40 |
| CANADA (GOVT OF) 1.5% BDS 01/06/2023 | | 0.00% | CA135087A610 |
| CASSA DEPO. PREST. 2.125% SNR 21/03/2026EUR | | 0.00% | IT0005366460 |
| CROWN AMERS LLC CAP CORP I 4.5 DUE 01-15-2023 REG | | 0.00% | US228189AB23 |
| JINSUNG TEC | | 0.00% | KR7036890002 |
| AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023 | | 0.00% | US025816BW85 |
| HOME DEPOT INC 2.7% DUE 04-15-2030 REG | | 0.00% | US437076CB65 |
| FNMA POOL #BD7522 3.5% 09-01-2046 BEO | | 0.00% | US3140FFLC38 |
| CCO HLDGS LLC / 4% DUE 03-01-2023 | | 0.00% | US1248EPBZ52 |

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| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 | 0.00% | US25156PAC77 |
| MET LIFE GLOBAL TRANCHE # 07/09/2020 | 0.00% | US59217HBT32 |
| HCA INC 5.875 DUE 05-01-2023 | 0.00% | US404121AG00 |
| ALABAMA POWER CO 3.7% 12-01-2047 | 0.00% | US010392FR41 |
| VENUSTECH GROUP INC | 0.00% | CNE100000QJ2 |
| UTD PARCEL SVC INC FIXED 4.45% DUE 04-01-2030 | 0.00% | US911312BY18 |
| IMPALA PLATINUM HOLDINGS LIMITED | 0.00% | ZAE000083648 |
| CANADA(GOVT OF) 1% SNR 01/09/2022 CAD1'G732 | 0.00% | CA135087G732 |
| COLBUN SA | 0.00% | CLP3615W1037 |
| GILDAN ACTIVEWARE INC | 0.00% | CA3759161035 |
| MONEYSUPERMARKET.COM | 0.00% | GB00B1ZBKY84 |
| SUN ART RETAIL GROUP | 0.00% | HK0000083920 |
| NAN YA PLASTICS CORP | 0.00% | TW0001303006 |
| CMO COMM 2014-CCRE21 MTG TR MTG PASS THRU CTF CL A | 0.00% | US12592RBF55 |
| TELEFONICA EMISION 5.289% GTD SNR 09/12/22 GBP | 0.00% | XS0470740530 |
| CAPRI HOLDINGS LTD COM NPV | 0.00% | VGG1890L1076 |
| ENTEGRIS INC | 0.00% | US29362U1043 |
| PETROLEOS 6.49% DUE 01-23-2027 | 0.00% | US71654QCQ38 |
| WESTN GAS PARTNERS 4.5% 03-01-2028 | 0.00% | US958254AH78 |
| IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024 | 0.00% | US46284PAP99 |
| PVTPL REYNOLDS GROUP ISSUER INC/REYNOLDS 144A 5.125 DL | 0.00% | US761735AT63 |
| AMADA CO LTD | 0.00% | JP3122800000 |
| PROSIEBENSAT1 MEDI SE | 0.00% | DE000PSM7770 |
| LENNAR CORP 4.5% DUE 04-30-2024 | 0.00% | US526057B261 |
| HEALTHSOUTH CORP 5.125% DUE 03-15-2023 | 0.00% | US421924BN03 |
| POWER LOGICS | 0.00% | KR7047310008 |
| PVTPL BAUSCH HEALTH COS INC 5.25% 01-30-2030 | 0.00% | US071734AJ60 |
| BEACON ROOFING SUPPLY INC TERM LOAN 01-02-2025 BEO | 0.00% | US07368RAD35 |
| BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1 | 0.00% | ES00000121G2 |
| ICAHN ENTERPRISES 6.25% DUE 02-01-2022 | 0.00% | US451102BJ59 |
| UNITED RENTALS INC | 0.00% | US9113631090 |
| PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG | 0.00% | US742718FJ38 |
| PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R | 0.00% | US38137MAF41 |
| PVTPL EXANTAS CAPITAL CORP SER 2019-RS07 CL AS FLTG 04-1! | 0.00% | US30069LAC28 |
| CHINA CONCH VENTURE HOLDINGS LTD | 0.00% | KYG21161J085 |
| FHLMC GOLD C09063 4 08-01-2044 | 0.00% | US312925B824 |
| VICTORY CAPITAL HOLDINGS INC | 0.00% | US92645B1035 |
| ENERGY TRANSFER 6.25% DUE 04-15-2049 | 0.00% | US29279FAA75 |
| PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035 | 0.00% | US50209TAA88 |
| SAMSUNG ELECTRO MECHANICS CO | 0.00% | KR7009150004 |
| PROVIDENT FINANCIAL HOLDINGS INC | 0.00% | US7438681014 |
| RAIFFEISEN INTL BANK HOLDING | 0.00% | AT0000606306 |
| PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047 | 0.00% | US224044CK16 |
| AIRTAC INTERNATIONAL GROUP | 0.00% | KYG014081064 |
| LDC EURO.80 | 0.00% | FR0013204336 |
| CHF BNP PARIBAS A/C | 0.00% | |
| DEUTSCHE TELEKOM I 1.375% GTD SNR 30/01/27 EUR | 0.00% | XS1557095616 |
| PEPSICO INC 2.25% DUE 03-19-2025 | 0.00% | US713448EQ79 |
| MAXVALU NISHINIHO CO LTD | 0.00% | JP3864900000 |
| FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049 | 0.00% | US35564XAA90 |
| YAIZU SUISANKAGAKU INDUSTRY CO LTD | 0.00% | JP3930100007 |
| HOULIHAN LOKEY INC | 0.00% | US4415931009 |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA | 0.00% | PLPZU0000011 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31062768 | 0.00% | |
| GMR HYDERABAD INTL 4.25% SNR SEC 27/10/27 USD | 0.00% | USY3004WAA00 |
| ARES COMMERCIAL REAL ESTATE CORP | 0.00% | US04013V1089 |
| JPY BNP PARIBAS A/C | 0.00% | |
| ASPEN PHARMACARE HOLDINGS LTD | 0.00% | ZAE000066692 |
| KINGDEE INTERN SFTWR | 0.00% | KYG525681477 |
| DELL BANK INTL .625% 17/10/2022 .625% 17/10/2022 | 0.00% | XS2066058988 |
| GOODYEAR TIRE & 5.125% DUE 11-15-2023 | 0.00% | US382550BE09 |
| PVTPL SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 14 | 0.00% | US85227SAH94 |
| BAIC MOTOR CORP LTD | 0.00% | CNE100001TJ4 |
| FNMA POOL #BH5388 3.5% 09-01-2047 BEO | 0.00% | US3140GT7A21 |
| CIA SANEAMENTO BASICO DE SP | 0.00% | BRSBSPACNOR5 |
| UBE INDUSTRIES LTD JPY | 0.00% | JP3158800007 |
| ATOS SE | 0.00% | FR0000051732 |
| CHINA CONSTRUCTION BANK CORP | 0.00% | CNE100000742 |
| DXP ENTERPRISES INC | 0.00% | US2333774071 |
| CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG | 0.00% | US12624QAR48 |
| MARSTON S ORD | 0.00% | GB00B1JQDM80 |
| BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01 | 0.00% | BE0000346552 |
| GDS HOLDINGS INC | 0.00% | US36165L1089 |
| CATCHER TECHNOLOGY CO LTD | 0.00% | TW0002474004 |
| CRANE CO | 0.00% | US2243991054 |
| APPLE INC 1.7% DUE 09-11-2022 | 0.00% | US037833DL15 |
| COUNTRY GARDEN HLDGS CO LTD | 0.00% | KYG245241032 |
| UNION PACIFIC CORPORATION 3.839% DUE 03-20-2060 BEO | 0.00% | USU90781AJ16 |
| ROYAL BK OF CANADA 0.125% SNR 23/07/2024EUR | 0.00% | XS2031862076 |
| VERITIV CORP | 0.00% | US9234541020 |

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| FNMA POOL #AO3400 3% DUE 05-01-2027 BEO | 0.00% | US3138LTX603 |
| PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU | 0.00% | US53946JAC80 |
| FLEETCOR TECHNOLOGIES INC | 0.00% | US3390411052 |
| LIVE NATION ENTERTAINMENT INC TERM LOAN B DUE 10-19-20 | 0.00% | US53803HAM25 |
| HYUNDAI MOTOR CO PRF | 0.00% | KR7005381009 |
| CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000 | 0.00% | CA135087XG49 |
| HOCHTIEF AG | 0.00% | DE0006070006 |
| SAMSUNG FIRE MARINE INSURANCE | 0.00% | KR7000810002 |
| TURKCELL ILETISIM HIZMETLERI AS | 0.00% | US9001112047 |
| INTERNATIONAL PERSONAL FINANCE PLC | 0.00% | GB00B1YKGO49 |
| ISTAR INC 5.25% 09-15-2022 | 0.00% | US45031UCD19 |
| FIDELITY NATL INFO SERVICES 2.6% DUE 05-21-2025 BEO | 0.00% | XS1843436061 |
| MACYS INC | 0.00% | US55616P1049 |
| GOERTEK INC | 0.00% | CNE100000BP1 |
| Australian Dollar Custodial Account – Absolute Return Bond Fur | 0.00% | |
| FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050 | 0.00% | US35565JAH41 |
| GUANGGONG WENS FOODSTUFF GROUP CO LTD | 0.00% | CNE100002508 |
| CONCENTRADORA FIBRA DANHOS | 0.00% | MXCFDA020005 |
| REV GROUP INC | 0.00% | US7495271071 |
| LOWES COS INC FIXED 4% DUE 04-15-2025 | 0.00% | US548661DT10 |
| KEYCORP 2.55% 10-01-2029 BEO | 0.00% | US49326EEJ82 |
| HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024 | 0.00% | US432833AB70 |
| INDUSTRIVARDEN AB SER C NPV | 0.00% | SE0000107203 |
| CIT BK NATL ASSN FLTGT RT 2.969% DUE 09-27-2025 | 0.00% | US12556LBJ44 |
| LOGICOR FINANCING 0.75% GTD SNR 15/07/24EUR | 0.00% | XS2027364244 |
| THERMO FISHER SCIENTIFIC INC .5% 03-01-2028 | 0.00% | XS2058556536 |
| UNI SELECT INC ORD | 0.00% | CA90457D1006 |
| mitsubishi chemical holdings corporation | 0.00% | JP3897700005 |
| ENERGY TRANSFER 2.9% DUE 05-15-2025 | 0.00% | US29278NAP87 |
| OCEANFIRST FINANCIAL CORP | 0.00% | US6752341080 |
| ITOCHU-SHOKUHIN CO LTD | 0.00% | JP3143700007 |
| EDP-ENERGIAS DO BRASIL SA | 0.00% | BRENBRACNOR2 |
| CYPRUS(REP OF) 2.375% SNR 25/09/2028 EUR | 0.00% | XS1883942648 |
| JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG | 0.00% | JP1400081F45 |
| WOLTERS KLUWER NV | 0.00% | US9778742059 |
| PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG | 0.00% | US742718FK01 |
| TELKOM SA LTD | 0.00% | ZAE000044897 |
| PT INDONESIA ASA 5.71% SNR 15/11/2023 USD | 0.00% | USY7140WAB47 |
| PVTPL PT INDONESIA ASAHAN ALUMINIUM PERSERO 5.71% DI | 0.00% | US74445PAB85 |
| NIKE INC 2.4% DUE 03-27-2025 | 0.00% | US654106AH65 |
| INVESCO MORTGAGE CAPITAL INC | 0.00% | US46131B1008 |
| BUPA FINANCE 2% GTD SNR 05/04/2024 GBP | 0.00% | XS1592647264 |
| PVTPL CMO GS MTG SECS CORP SER 2017-500K CL F FLTGT RT 07 | 0.00% | US36253XAQ88 |
| COMCAST CORP NEW 3.4% DUE 07-15-2046 | 0.00% | US20030NBU46 |
| CIGNA CORP NEW CORP 3.75% 07-15-2023 | 0.00% | US125523AF71 |
| CME_IRS MSNYUS33 23/10/2024 CAD P 3MCDOR / R 1.851% 21 | 0.00% | |
| GENEL ENERGY PLC ORDINARY SHARE | 0.00% | JE00B55Q3P39 |
| AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/203 | 0.00% | AU000XCLWAP3 |
| NATURA CO HDLS SA COM NPV | 0.00% | BRNTCOACNOR5 |
| GPO DE INVERSIONES COP187.50 | 0.00% | COT13PA00086 |
| BTS GROUP HOLDINGS PCL | 0.00% | TH0221010R10 |
| HYPERMARCAS SA | 0.00% | BRHYPEACNORO |
| 1ST DEFIANCE FIN COM | 0.00% | US32006W1062 |
| SHANDONG WEIGAO GP MEDICAL H | 0.00% | CNE100000171 |
| HUANENG POWER INTL | 0.00% | CNE100000624 |
| ORACLE CORP 3.6% DUE 04-01-2050 REG | 0.00% | US68389XBX21 |
| DIG DUTCH FINCO BV .625% 15/07/2025 | 0.00% | XS2100663579 |
| HASEKO CORP | 0.00% | JP3768600003 |
| GERMANY(FED REP) 1.25% GTD 15/08/48 EURO.01 | 0.00% | DE0001102432 |
| PVTPL ALIMENTATION COUCHE-TARD INC 2.95%DUE 01-25-203 | 0.00% | US01626PAM86 |
| EXPONENT INC COM USD0.001 | 0.00% | US30214U1025 |
| CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO | 0.00% | US3137GOGZ69 |
| CIGNA CORP NEW CORP 3.4% 09-17-2021 | 0.00% | US125523AE07 |
| COMPUTERSHARE LTD | 0.00% | AU000000CPU5 |
| FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTGT RT | 0.00% | US3137G0SN02 |
| AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10- | 0.00% | US026874DF16 |
| DEUTSCHE TELEKOM 1.375% 05/07/2034 | 0.00% | XS2024716099 |
| AMADEUS IT HLDGS | 0.00% | ES0109067019 |
| FUJISHOJI CO LTD | 0.00% | JP3814600007 |
| DH EUROPE FIN II S 2.2% DUE 11-15-2024 | 0.00% | US23291KAG04 |
| PAYPOINT PLC | 0.00% | GB00B02QND93 |
| COVESTRO AG | 0.00% | US22304D2071 |
| TECO ELECTRIC & MACH | 0.00% | TW0001504009 |
| FAURECIA SA | 0.00% | FR0000121147 |
| COVENTRY BS 1.875% SNR 24/10/2023 GBP | 0.00% | XS1705893789 |
| CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047 | 0.00% | US12632QAX16 |
| FAR EAST HORIZON LTD | 0.00% | HK0000077468 |
| MORGAN STANLEY BK 3.766% DUE 11-15-2046 | 0.00% | US61763BAT17 |
| EVERCORE INC COM USD 0.01 CLASS A | 0.00% | US29977A1051 |
| ALTICE FRANCE HLDG S.A. 4.0% 15/02/2028 | 0.00% | XS2138140798 |

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| PETROBRAS INTL FIN 5.375% DUE 01-27-2021 | 0.00% | US71645WAR25 |
| FIRST NORTHWEST BANCORP | 0.00% | US3358341077 |
| FAMILYMART CO LTD | 0.00% | JP3802600001 |
| HSBC HLDGS PLC 3.262% 03-13-2023 | 0.00% | US404280B178 |
| CAPITEC BANK HOLDINGS LTD | 0.00% | ZAE000035861 |
| CIA ENERGETICA DE SAO PAULO - PREF B | 0.00% | BRCEPACPNP84 |
| PVTPL BRISTOL PK CLO LTD SER 16-1A CL ER FRN 04-15-2029 BE | 0.00% | US11015DAE13 |
| New Zealand Dollar Custodial Account - MITNZ Natural Resourc | 0.00% | |
| OWL ROCK CAP CORP FIXED 5.25% DUE 04-15-2024 | 0.00% | US69121KAA25 |
| INNOGY FINANCE BV 1.5% GTD SNR 31/07/2029 EUR | 0.00% | XS1761785077 |
| MICROSOFT CORP 4% DUE 02-12-2055 | 0.00% | US594918BE30 |
| YANDEX N.V. COM | 0.00% | NL0009805522 |
| NIPPON SHINYAKU CO LTD | 0.00% | JP3717600005 |
| BELARUS (REP OF) 6.875% SNR 28/02/2023 USD | 0.00% | XS1634369067 |
| COHERUS BIOSCIENCE INC | 0.00% | US19249H1032 |
| UNION PAC CORP 3.25% DUE 02-05-2050 | 0.00% | US907818FK90 |
| NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1 | 0.00% | NL0013332430 |
| Income Due - TWD | 0.00% | |
| OCCIDENTAL PETE FIXED 2.6% DUE 08-13-2021 | 0.00% | US674599CU76 |
| WELLS FARGO COML 2.918% DUE 10-15-2045 | 0.00% | US94988HAC51 |
| MORGAN STANLEY 3.526% DUE 12-15-2047 | 0.00% | US61764PBU57 |
| MOHAWK INDUSTRIES INC | 0.00% | US6081901042 |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DI | 0.00% | US25272KAR41 |
| CSAIL 2016-C7 COML 3.502% DUE 11-15-2049 | 0.00% | US12637UAW99 |
| LUCKIN COFFEE INC | 0.00% | US5495111098 |
| CHINA BIOLOGIC PR COM USD | 0.00% | KYG215151047 |
| STANDARD CHART PLC 7.75%-VAR COCO SUB PERP USD | 0.00% | US853254BH21 |
| UNIVERSAL LOGISITCS HOLDINGS INC | 0.00% | US91388P1057 |
| FNMA NT CL 2B-1 144A 01-25-2040 | 0.00% | US20754WAC91 |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 21048681; | 0.00% | |
| GEORGIA PWR CO 4.75% DUE 09-01-2040 | 0.00% | US373334JS15 |
| GT CAPITAL HOLDINGS INC | 0.00% | PHY290451046 |
| COMCAST CORP NEW 4.95% DUE 10-15-2058 | 0.00% | US20030NCN93 |
| PVTPL CMO NAAC REPERFORMING LN REMIC TR 2004-R1 CL 14 | 0.00% | US62951MAB63 |
| FEDERAL HOME LN MTG CORP POOL #SD8032 4%DUE 11-01-20 | 0.00% | US3132DV4R33 |
| FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1 | 0.00% | FR0013200813 |
| AMBANK HOLDING BHD | 0.00% | MYL10150O006 |
| SYNCHRONY FINL 4.25 DUE 08-15-2024 | 0.00% | US87165BAD55 |
| AMERICAN EQUITY INVESTMENT LIFE HOLDING | 0.00% | US0256762065 |
| Polish zloty | 0.00% | |
| VISA INC 3.65% 09-15-2047 | 0.00% | US92826CAJ18 |
| PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A | 0.00% | US12510HAD26 |
| STANLEY ELECTRIC CO | 0.00% | JP3399400005 |
| FORD MTR CR CO LLC 3.336% DUE 03-18-2021 | 0.00% | US345397XW88 |
| EGE ENDUSTRI VE TICARET AS | 0.00% | TRAEGEEN91H5 |
| KBC GROEP NV 0.5%-FRN LT2 03/12/2029 EUR | 0.00% | BE0002664457 |
| BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EUR0.01 | 0.00% | BE0000339482 |
| HITTHINK ROYALFLUSH INFORMATION NETWORK CO LTD | 0.00% | CNE100000JG3 |
| ARENA PHARMACEUTICALS INC | 0.00% | US0400476075 |
| ZAR BNP PARIBAS A/C | 0.00% | |
| FHLMC MULTICLASS SR 18-HRP2 CL B2 FLTG 144A 02-25-2047 | 0.00% | US35564ACC36 |
| SYSCO CORP 6.6% DUE 04-01-2040 | 0.00% | US871829BM89 |
| COLOMBIA(REP OF) 11% GTD SNR 24/07/2020 COP | 0.00% | COL17CT02302 |
| JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000 | 0.00% | JP1201291B88 |
| CREDIT SUISSE GP 7.5%-FRN PERP USD2000001' | 0.00% | US22546DAB29 |
| SHIMIZU CORPORATION | 0.00% | JP3358800005 |
| ZAI LAB LTD | 0.00% | US98887Q1040 |
| UNITED COMMUNITY BANKS/GA | 0.00% | US90984P3038 |
| KGHM POLSKA MIEDZ SA | 0.00% | PLKGHMM00017 |
| WESTERN GAS PARTNERS LP 4.75% 08-15-2028 | 0.00% | US958254AK08 |
| SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD | 0.00% | CNE100001M79 |
| MCDONALDS CORP 4.2% 04-01-2050 | 0.00% | US58013MFR07 |
| ROTORC ORD GBPO.005 | 0.00% | GB00BVFNZH21 |
| REGENCY ENERGY 5% DUE 10-01-2022 | 0.00% | US75886AAQ13 |
| PVTPL CENTENE CORP DEL SR NT 144A 3.375%DUE 02-15-2030 | 0.00% | US15135BAU52 |
| KIMURA UNITY CO LTD | 0.00% | JP3242500001 |
| BBVA(BILB-VIZ-ARG) 6%-FR PERP EUR200000'8'REGS | 0.00% | ES0813211010 |
| PVTPL YUM BRANDS INC SR NT 144A 7.75% DUE 04-01-2025/C | 0.00% | US988498AM33 |
| CHINA INTERNATIONAL CAPITAL LTD | 0.00% | CNE100002359 |
| WELLS FARGO COML 3.29% DUE 05-15-2048 | 0.00% | US94989JAY29 |
| GRUPO AVAL ACCIONES Y VALORES SA | 0.00% | COT29PA00058 |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 | 0.00% | US594918CB81 |
| BE SEMICONDUCTOR EURO | 0.00% | NL0012866412 |
| PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06- | 0.00% | US162665AQ61 |
| ZHONGMIN BAIHUI RETAIL GROUP LTD | 0.00% | SG2C76966531 |
| LOWES COS INC 5% DUE 04-15-2040 | 0.00% | US548661DV65 |
| SHANGHAI PUDONG DEVELOPMENT BANK CO LTD | 0.00% | CNE0000011B7 |
| NAFCO CO LTD | 0.00% | JP3651160008 |
| CHOUJIMARU CO LTD | 0.00% | JP3527550002 |
| PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024 | 0.00% | US92840VAD47 |

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| ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE CROSSO | 0.00% |
| IG GROUP HOLDINGS PLC | 0.00% GB00B06QFB75 |
| BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01 | 0.00% BE0000347568 |
| TELEFONICA EMISION 1.069% GTD SNR 05/02/24 EUR | 0.00% XS1946004451 |
| FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 B | 0.00% US31335CAH79 |
| EREGLI DEMIR VE CELIK FABRIKALARI TAS | 0.00% TRAEREG91G3 |
| Outstanding Settlement Receipts - NOK | 0.00% |
| PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031 | 0.00% US20753KAF93 |
| REGENCY ENERGY 4.5 DUE 11-01-2023 | 0.00% US75886AAJ79 |
| BEACH ENERGY LTD | 0.00% AU000000BPT9 |
| ARAB REPUBLIC OF EGYPT 5.875% DUE 11/06/2025 | 0.00% XS1245432742 |
| SINO LAND CO LTD HKG | 0.00% HK0083000502 |
| SOUTHERN COPPER CORPORATION | 0.00% US84265V1052 |
| TRELLEBORG AB-B SHS | 0.00% SE0000114837 |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG | 0.00% US437076CC49 |
| COMFORTDELGRO CORP LTD | 0.00% SG1N31909426 |
| FIRST HAWAIIAN INC | 0.00% US32051X1081 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB | 0.00% MXP001661018 |
| HENGAN INTERNATIONAL GROUP COMPANY LIMIT | 0.00% KYG4402L1510 |
| AVOLON HLDGS FDG 3.625% DUE 05-01-2022 | 0.00% US05401AAE10 |
| YAMAZAWA CO LTD | 0.00% JP3935800007 |
| SAMSUNG C AND T CORPORATION | 0.00% KR7028260008 |
| LANDS END INC COM USDO.01 | 0.00% US51509F1057 |
| STANDARD IND INC 2.25% 21/11/2026 | 0.00% XS2080766475 |
| WESTPORTS HOLDINGS BHD | 0.00% MYL5246O0003 |
| QUANTA SERVICES INC | 0.00% US74762E1029 |
| HUAZHU GROUP LIMIT SPONSORED | 0.00% US44332N1063 |
| HARVIDA PARTICIPACOES E INVESTIMENTOS ORD | 0.00% BRHAPVACNOR4 |
| JAPAN EXCELLENT INC | 0.00% JP3046420000 |
| OCCIDENTAL PETE FIXED 2.7% DUE 08-15-2022 | 0.00% US674599CP81 |
| ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000 | 0.00% IT0005217390 |
| HENGLI PETROCHEMICAL CO LTD | 0.00% CNE0000018V0 |
| PFIZER INC 2.625% DUE 04-01-2030 | 0.00% US717081EW90 |
| AES TIETE ENERGIA UNITS 1 COM AND 4 PRF | 0.00% BRTIETCDAM15 |
| BANGKOK BANK PUBLIC CO NON VTG DEP RECEI | 0.00% TH0001010R16 |
| FAR EASTONE CO LTD | 0.00% TW0004904008 |
| PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR | 0.00% XS1568874983 |
| KIATNAKIN BANK PCL | 0.00% TH0121010R12 |
| TPK HOLDING CO LTD | 0.00% KYG898431096 |
| CMO WFRBS COML MTG TR 2012-C10 WFRBS MTGTR 2012-C1C | 0.00% US92890NAU37 |
| BIM BIRLESIK MAGAZALAR AS | 0.00% TREBIMM00018 |
| NESTLE FINANCE INT 1.125% GTD SNR 01/04/26 EUR | 0.00% XS2148372696 |
| PEPSICO INC 2.625% DUE 03-19-2027 | 0.00% US713448ER52 |
| GRANITE PT MTG TR COM USDO | 0.00% US38741L1070 |
| PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CI | 0.00% US26251NAA81 |
| SANKYU INC | 0.00% JP3326000001 |
| HANSOH PHARMACEUTICAL GROUP CO LTD | 0.00% KYG549581067 |
| NESTLE MALAYSIA BERHAD | 0.00% MYL4707O0005 |
| ESSENT GROUP LTD | 0.00% BMG3198U1027 |
| WEST FRASER TIMBER CO | 0.00% CA9528451052 |
| NYL MSCI EMER 2006 F | 0.00% |
| PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050 | 0.00% US01626PAN69 |
| ALLSTATE CORP 3.28% DUE 12-15-2026 | 0.00% US020002BD26 |
| PREMIER INC | 0.00% US74051N1028 |
| GRUPO AEROPORTUARIO DEL PACIFICO SA DE C | 0.00% US4005061019 |
| GALP ENERGIA SGPS SA-B SHRS | 0.00% PTGALOAM0009 |
| ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 | 0.00% |
| FNMA POOL #872759 6.5% DUE 06-01-2036 REG | 0.00% US31409JITQ30 |
| CAP 1 FINL CORP 4.75% DUE 07-15-2021 | 0.00% US14040HAY18 |
| BANKIA S.A. 6.375%-FRN PERP EUR200000 | 0.00% XS1880365975 |
| YUHAN CORPORATION | 0.00% KR7000100008 |
| ARCONIC CORP 6.125% DUE 02-15-2028 | 0.00% USU2214YAA83 |
| PERUSAHAAN GAS NEGARA PT | 0.00% ID1000111602 |
| PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS D V | 0.00% US69701DAA63 |
| SWIRE PROPERTIES L HKD1 | 0.00% HK0000063609 |
| SUMCO CORPORATION | 0.00% JP3322930003 |
| DOOSAN BOBCAT INC | 0.00% KR7241560002 |
| CIA DE SANEAMIENTO PRF NPV TEMP | 0.00% |
| ELECTRICITY GENERATING PUBLIC COMPANY LIMITED NVDR | 0.00% TH0465010R13 |
| PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M7 FL' | 0.00% US62547NAA72 |
| MOMO INC | 0.00% US60879B1070 |
| KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE | 0.00% US49326EED13 |
| FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 B | 0.00% US3128P8CC39 |
| OTIS WORLDWIDE CORP 2.293% DUE 04-05-2027 | 0.00% US68902VAE74 |
| LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG | 0.00% US53944YAJ29 |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD | 0.00% CNE100003662 |
| PAREX RESOURCES INC | 0.00% CA69946Q1046 |
| PVTPL DRYDEN XXVI SR LN FD SER 13-26A CL E-R FLTG 04-15-20 | 0.00% US26250UAY10 |
| INTEGER HOLDINGS CORP | 0.00% US45826H1095 |
| CARS-DB4 LP / 4.95% DUE 02-15-2050 | 0.00% US12510HAJ95 |

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| EVOLUTION MINING LIMITED | 0.00% | AU000000EVN4 |
| CMO BANC AMER FDG SER 2007 CL TA-4 FLTG RT 04-25-2037 | 0.00% | US059515AF31 |
| DOW CHEM CO 3.5% DUE 10-01-2024 | 0.00% | US260543CJ01 |
| PVTPLE REPUBLIC OF NIGERIA 6.375 DUE 07-12-2023 REG | 0.00% | US65412ACD28 |
| NGK SPARK PLUG CO JPY | 0.00% | JP3738600000 |
| ALTIA OYJ | 0.00% | FI4000292438 |
| YIHAI INTERNATIONAL HOLDINGS LTD | 0.00% | KYG984191075 |
| SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000 | 0.00% | SE0002829192 |
| PLATINUM ASSET MANAGEMENT LTD | 0.00% | AU000000PTM6 |
| CELULOSA ARAUCO CONSTITU 4.2% DUE 01-29-2030 BEO | 0.00% | USP2195VAR61 |
| CANADIAN SOLAR INFRASTRUCTURE FUND INC | 0.00% | JP3048590008 |
| SEMICONDUCTOR MFG US | 0.00% | KYG8020E1199 |
| GNMA POOL #MA4585 3% 07-20-2047 BEO | 0.00% | US36179TCW36 |
| PVTPLE ABBVIE INC 2.95% DUE 11-21-2026 | 0.00% | US00287YBU29 |
| NESTLE FINANCE INT 1.5% GTD SNR 01/04/2030 EUR | 0.00% | XS2148390755 |
| TECK RESOURCES LTD CLASS B | 0.00% | CA8787422044 |
| Australian Dollar Custodial Account – MMF Global Sovereign Bo | 0.00% | |
| TSUBAKIMOTO CHAIN CO | 0.00% | JP3535400000 |
| HOEGH LNG PARTNERS LP | 0.00% | MHY3262R1009 |
| SWISS LIFE HOLDING AG | 0.00% | CH0014852781 |
| APACHE CORP | 0.00% | US0374111054 |
| ENERSYS COM | 0.00% | US29275Y1029 |
| FHLMC GOLD Q41008 3.5 06-01-2046 | 0.00% | US3132WEDN92 |
| LIU CHONG HING INVESTMENT | 0.00% | HK0194000995 |
| PVTPLE BAUSCH HEALTH COS INC SR NT 5.0% DUE 01-30-2021 | 0.00% | US071734AH05 |
| WESTSHORE TERM INV COM NPV | 0.00% | CA96145A2002 |
| BARCLAYS PLC 0.625%-FRN 14/11/2023 EUR | 0.00% | XS1716820029 |
| SECURITY BK CORP | 0.00% | PHY7571C1000 |
| AT&T INC 2.35% DUE 09-05-2029 BEO | 0.00% | XS1907120791 |
| DANAHER CORP FIXED 2.5% DUE 03-30-2030 | 0.00% | XS2147995372 |
| CIGNA CORP NEW 2.4% DUE 03-15-2030 | 0.00% | US125523CL22 |
| APPLE INC 3.45% DUE 02-09-2045 | 0.00% | US037833BA77 |
| VIACOM INC NEW 4.375% DUE 03-15-2043 | 0.00% | US92553PAP71 |
| PVTPLE CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC SR SEC | 0.00% | US05607KAA97 |
| SYSCO CORPORATION COM USD1.00 | 0.00% | US8718291078 |
| ABBVIE INC 4.45% DUE 05-14-2046 | 0.00% | US00287YAW93 |
| INDORAMA VENTURES PCL | 0.00% | TH1027010R10 |
| ALACER GOLD CORP COM NV | 0.00% | CA0106791084 |
| SHRIRAM TRANSPORT FINANCE CO LTD 5.95% 24/10/2022 | 0.00% | USY7758EEC13 |
| ENERGY TRANSFER 6% DUE 06-15-2048 | 0.00% | US29278NAE31 |
| VALEO 1.5% SNR EMTN 18/06/25 EUR | 0.00% | FR0013342334 |
| Income Due - HKD | 0.00% | |
| GRIFOLS SA 1.625% SNR SEC 15/02/25 EUR | 0.00% | XS2076836639 |
| JAPAN (20 YR .1% 01/02/2021 | 0.00% | JP1023971K25 |
| COFINIMMO | 0.00% | BE0003593044 |
| AMERN INTL GROUP 3.3% DUE 03-01-2021 | 0.00% | US026874DG98 |
| AKBANK T.A.S. | 0.00% | TRAAKBNK91N6 |
| TOP GLOVE CORPORATION BHD | 0.00% | MYL7113O0003 |
| PVTPLE PLATFORM SPECIALTY PRODS CORP 5.875% DUE 12-01-2 | 0.00% | US72766QAD79 |
| LUYE PHARMA GROUP LTD | 0.00% | BMG570071099 |
| FNMA POOL #BJ4594 3.5% 02-01-2048 BEO | 0.00% | US3140H6C802 |
| RFTECH CO LTD | 0.00% | KR7061040002 |
| ARC PPTYS OPER 4.6% DUE 02-06-2024 | 0.00% | US03879QAF19 |
| TOKYU REIT INC | 0.00% | JP3044510000 |
| FRONERI EUR EUR TERM LN 29/01/2027 | 0.00% | XAG3679YAD40 |
| BRITISH TELECOM 0.5% GTD SNR 12/09/2025 EUR | 0.00% | XS2051494222 |
| PVTPLE AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-0 | 0.00% | US05369AAC53 |
| NITTO FUJI FLOUR MILLING CO LTD | 0.00% | JP3683200004 |
| FREDDIE MAC STACR SER 17-DNA3 CL M1 FLTG 03-25-2030 | 0.00% | US3137G0QP77 |
| Outstanding Settlement Receipts - CAD | 0.00% | |
| CPFL ENERGIA SA | 0.00% | BRCPFACNOR0 |
| EMCOR GROUP INC | 0.00% | US29084Q1004 |
| VERIZON FIXED 4.016% DUE 12-03-2029 | 0.00% | US92343VEU44 |
| KYOSAN ELECTRIC MANUFACTURING CO LTD | 0.00% | JP3248800009 |
| AVIVA 3.375%-FRN LT2 04/12/45 EUR | 0.00% | XS1242413679 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL TOULOUSE 3 | 0.00% | FR0000045544 |
| NAGASE BROTHERS INC | 0.00% | JP3647600000 |
| FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25 | 0.00% | US30711XYS79 |
| INFRASTRUTTURE WIR NPV | 0.00% | IT0005090300 |
| FNMA POOL #BC8677 4% 05-01-2046 BEO | 0.00% | US3140F4UB04 |
| CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF | 0.00% | US12625KAD72 |
| CHUBB INA HOLDINGS INC .3% DUE 12-15-2024 BEO | 0.00% | XS2091604715 |
| KENEDIX OFFICE INVESTMENT CORP | 0.00% | JP3046270009 |
| VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR | 0.00% | XS1888179477 |
| PERDOCEO EDUCATION COM USD0 01 | 0.00% | US71363P1066 |
| FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049 | 0.00% | US35564XBD21 |
| DAISEKI CO LTD | 0.00% | JP3485600005 |
| APTITUDE SOFTWARE ORD | 0.00% | GB00BJV2F804 |
| FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03- | 0.00% | US3137GOLF41 |
| CHIBA BANK LTD JPY | 0.00% | JP3511800009 |

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| OCCIDENTAL PETE 3.4% DUE 04-15-2026 | 0.00% | US674599CH65 |
| KINSUS INTERCONNECT TECH | 0.00% | TW0003189007 |
| COMMUNITY BANK SYSTEM | 0.00% | US2036071064 |
| ALABAMA PWR CO 4.3% 07-15-2048 | 0.00% | US010392FS24 |
| FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG | 0.00% | US30711X5V23 |
| SANWA HOLDINGS CORPORATION | 0.00% | JP3344400001 |
| DAIOHS CORP | 0.00% | JP3480520000 |
| DOMINICAN REPUBLIC 5.875% BDS 18/04/24 TBOND | 0.00% | USP3579EAS65 |
| PVTPL CMO PFP 2019-5 LTD/PFP 2019-5 LLC SER 2019-5 CLS AS | 0.00% | US69346TAC80 |
| HENDERSON LAND DEVELOPMENT CO | 0.00% | HK0012000102 |
| GOLD RESOURCE CORP COM | 0.00% | US38068T1051 |
| FUJI MEDIA HOLDINGS INC | 0.00% | JP3819400007 |
| BCO DE SABADELL 5.625% LT2 06/05/2026 EUR | 0.00% | XS1405136364 |
| Income Due - MYR | 0.00% | |
| MCGRATH RENTCORP | 0.00% | US5805891091 |
| NIPPON CARBON CO LTD | 0.00% | JP3690400001 |
| BUMRUNGRAD INTERNATIONAL HOSPITAL PCL | 0.00% | TH0168010R13 |
| FHLMC GOLD J17644 3.5 01-01-2027 | 0.00% | US3128PXP595 |
| OWENS CORNING INC | 0.00% | US6907421019 |
| FNMA POOL #AU5848 3.5% 09-01-2043 BEO | 0.00% | US3138X5QA80 |
| SHENZHOU INTERNATIONAL GROUP | 0.00% | KYG8087W1015 |
| NVENT ELECTRIC PLC COM USD0.01 | 0.00% | IE00BDVJQ56 |
| KAWASUMI LABORATORIES INC | 0.00% | JP3225800006 |
| ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 | 0.00% | US776743AG17 |
| PAN AMERICAN SILVER CORP | 0.00% | CA6979001089 |
| ADVANTECH CO LTD | 0.00% | TW0002395001 |
| OPEN HOUSE CO LTD NPV | 0.00% | JP3173540000 |
| FUSHENG PRECISION CO LTD | 0.00% | TW0006670003 |
| S B FOODS INC | 0.00% | JP3163600004 |
| SYNCHRONY FINL 2.85% DUE 07-25-2022 | 0.00% | US87165BAQ68 |
| WELLS FARGO COML 3.664% DUE 09-15-2048 | 0.00% | US94989NBE67 |
| FUJI ELECTRIC CO LTD | 0.00% | JP3820000002 |
| WELLS FARGO COML 3.56% DUE 01-15-2059 | 0.00% | US94989YAZ60 |
| EQM MIDSTREAM 4.75% DUE 07-15-2023 | 0.00% | US26885BAD29 |
| SINO THAI ENGINEERING AND CONSTRUCTION PCL NVDR | 0.00% | TH0307010R17 |
| FNMA POOL #BJ1693 3.5% 12-01-2047 BEO | 0.00% | US3140H23B24 |
| APPLE INC 4.375% DUE 05-13-2045 | 0.00% | US037833BH21 |
| CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG | 0.00% | US209111FX66 |
| BID CORPORATION LTD | 0.00% | ZAE000216537 |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 311784696 | 0.00% | |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 311424276 | 0.00% | |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 311364216 | 0.00% | |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 311177636 | 0.00% | |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 311177616 | 0.00% | |
| SYNNEX TECHNOLOGY INTERNATIONAL CORP | 0.00% | TW0002347002 |
| AOKI SUPER CO LTD NPV | 0.00% | JP3105700003 |
| CHIPBOND TECH CORP | 0.00% | TW0006147002 |
| MANILA ELECTRIC CO | 0.00% | PHY5764J1483 |
| SHOPRITE HOLDINGS LIMITED | 0.00% | ZAE000012084 |
| SIBANYE STILLWATER LTD | 0.00% | ZAE000259701 |
| FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046 | 0.00% | US3132WJFV96 |
| TIMKEN CO | 0.00% | US8873891043 |
| PVTPL CAPITAL AUTOMOTIVE REIT SR 20-1A CL B2 4.52% 02-15- | 0.00% | US12510HAH30 |
| IYO BANK LTD | 0.00% | JP3149600003 |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 310798966 | 0.00% | |
| ICE_CDX MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 310707316 | 0.00% | |
| WAKITA CO LTD | 0.00% | JP3992000004 |
| VERIZON 3% DUE 03-22-2027 | 0.00% | US92343VFF67 |
| CEZ AS | 0.00% | CZ0005112300 |
| GLOBAL PMTS INC 4.15% DUE 08-15-2049 | 0.00% | US37940XAC65 |
| DINO POLSKA SA | 0.00% | PLDINPL00011 |
| MICROSOFT CORP 4.45% DUE 11-03-2045 | 0.00% | US594918BL72 |
| PVTPL SHRIRAM TRANS FIN CO LTD 5.1% DUE 07-16-2023 BEO | 0.00% | US825547AC63 |
| DORIC NIMROD AIR TWO LTD | 0.00% | GG00B3Z62522 |
| INSTITUTO HERMES PARDINI SA | 0.00% | BRPARDACNOR1 |
| MEDIASET ESPANA COMUNICACION SA | 0.00% | ES0152503035 |
| GENERAL MTRS FINL CO INC 3.55% 07-08-2022 REG | 0.00% | US37045XCU81 |
| TRANSMISSORA ALIANCA DE ENERGIA ELETRICA SA | 0.00% | BRTAEECDAM10 |
| CAISSE REGIONALE DE CREDIT AGRICOL MUTUEL DE NORD DE F | 0.00% | FR0000185514 |
| FIBI HOLDINGS LTD | 0.00% | IL0007630119 |
| SYNCHRONY FINL 3.95% DUE 12-01-2027 | 0.00% | US87165BAM54 |
| YOKOHAMA RUBBER COMPANY LIMITED (THE) | 0.00% | JP3955800002 |
| CENTURYLINK INC 5.625% DUE 04-01-2020 | 0.00% | US156700AW62 |
| WTB FINANCIAL CORP | 0.00% | US9293342096 |
| OBERBANK AG | 0.00% | AT0000625108 |
| 3M CO 2.65% DUE 04-15-2025 | 0.00% | US88579YBM21 |
| TIM PARTICIPACOES SA | 0.00% | BRTIMPACNOR1 |
| HONGKONG LAND HOLDINGS LTD | 0.00% | BMG4587L1090 |
| South Korean won | 0.00% | |
| BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01 | 0.00% | BE0000340498 |

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| DENKA CO LTD | 0.00% | JP3549600009 | |
| GERDAU SA | 0.00% | BRGGBRACNPR8 | |
| PVTPL AVIATION CAP GROUP | 2.875% 01-20-2022 | 0.00% | US05367AAJ25 |
| CVS HEALTH CORP 3% DUE 08-15-2026 | | 0.00% | US126650DF48 |
| BARRATT DEVELOPMENTS PLC | | 0.00% | GB0000811801 |
| JARDINE STRATEGIC HOLDINGS LTD | | 0.00% | BMG507641022 |
| ROPER TECHNOLOGIES FIXED 2.35% DUE | 09-15-2024 | 0.00% | US776743AH99 |
| INNOVIVA INC | | 0.00% | US45781M1018 |
| AVI LTD | | 0.00% | ZAE000049433 |
| PVTPL FREDDIE MAC STACR SER 20-DNA2 CL B1 FLTG 02-25-205 | | 0.00% | US35565KBD90 |
| KONINKLUJE DSM NV | | 0.00% | US7802491081 |
| PVTPL CMO AREIT 2018-CRE2 TR 2ND PRTY | SECD CL A-S FLTG : | 0.00% | US04002QAC69 |
| CANADA(GOVT OF) 2.75% SNR 01/12/64 | CAD1000 | 0.00% | CA135087C939 |
| CMO RALI SER 2006 QS14 TR MTG PASSTHRU | CTF CL A-1 6.5% I | 0.00% | US74922GAA22 |
| WESTN GAS PARTNERS 5.3% 03-01-2048 | | 0.00% | US958254AJ35 |
| ENPRO INDUSTRIES INC | | 0.00% | US29355X1072 |
| ASTRO MALAYSIA HLDGS BHD | | 0.00% | MYL6399O0009 |
| SUNONWEALTH ELEC ORDINARY SHARES | | 0.00% | TW0002421005 |
| AGC INC | | 0.00% | JP3112000009 |
| New Zealand Dollar Custodial Account – MITNZ Commodities Pr | | 0.00% | |
| FNMA POOL #MA2279 4% 05-01-2045 BEO | | 0.00% | US31418BQ902 |
| PARIS MIKI HOLDINGS INC | | 0.00% | JP3882600004 |
| AMINO TECHNOLOGIES PLC | | 0.00% | GB00B0135N63 |
| WESTN MIDSTREAM STEP CPN 5.25% DUE | 02-01-2030 | 0.00% | US958667AA50 |
| MICROSOFT CORP 4.75% DUE 11-03-2055 | | 0.00% | US594918BM55 |
| GNMA POOL 5.5 09-15-2035 BEO | | 0.00% | US3622A2BQ42 |
| GENSCRIPT BIOTECH CORP | | 0.00% | KYG3825B1059 |
| ECOPETROL SA | | 0.00% | COC04PA00016 |
| ASELSAN ELEKTRONIK SANAY VE TICARET AS ORD SHS | | 0.00% | TRAAEELS91H2 |
| SCHAEFFLER AG | | 0.00% | DE0005SHA0159 |
| JAPAN (40 YR TBOND .5% 20/03/2059 | | 0.00% | JP1400121K57 |
| FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029 | | 0.00% | US30711XEJ90 |
| Brazilian real | | 0.00% | |
| CACTUS INC | | 0.00% | US1272031071 |
| WILLIS NORTH AMERICA INC 2.95% DUE | 09-15-2029 | 0.00% | US970648AJ01 |
| PVTPL CMO FREDDIE MAC STACR SR 20-DNA2 CL M2 FLTG 02-2 | | 0.00% | US35565KAH14 |
| TAIWAN SECOM | | 0.00% | TW0009917005 |
| REDROW PLC | | 0.00% | GB00BG11K365 |
| ASPEED TECHNOLOGY INC | | 0.00% | TW0005274005 |
| ADEKA CORPORATION | | 0.00% | JP3114800000 |
| GOLDMAN SACHS GROUP INC 3.814% DUE | 04-23-2029 | 0.00% | US38141GWW21 |
| KLABIN SA UNITS | | 0.00% | BRKLBNCNDAM18 |
| MORGAN STANLEY CAP 3.52999997139% DUE | 06-15-2050 | 0.00% | US616911AV61 |
| SIME DARBY BERHAD | | 0.00% | MYL4197O0009 |
| COSAN SA INDUSTRIA E COMERCIO | | 0.00% | BRCASANACNOR6 |
| INDEPENDENT BANK CORP | | 0.00% | US4538386099 |
| MAXVALU KYUSHU CO LTD | | 0.00% | JP3864830009 |
| PVTPL FNMA FLTG 01-25-2040 BEO | | 0.00% | US20754WAB19 |
| BANCO DO BRASIL SA | | 0.00% | BRBBASACNOR3 |
| CONYGAR INVESTMENT CO PLC | | 0.00% | GB0033698720 |
| PT XL AXIATA ORD | | 0.00% | ID1000102502 |
| DAIREI CO LTD | | 0.00% | JP3500150002 |
| BANK OF IRELAND GR E | | 0.00% | IE00BD1RP616 |
| VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD | | 0.00% | US92857WBQ24 |
| GLOBALWAFERS CO LTD | | 0.00% | TW0006488000 |
| AMERN INTL GROUP 4.75% DUE 04-01-2048 | | 0.00% | US026874DL83 |
| ALLREAL HOLDING AG-REG | | 0.00% | CH0008837566 |
| HOLTEK SEMICONDUCTOR INC | | 0.00% | TW0006202005 |
| HONG KONG FERRY HOLDINGS CO LTD | | 0.00% | HK0050000345 |
| THE MARCUS CORP | | 0.00% | US5663301068 |
| GENERAL MTRS CO 5.2% DUE 04-01-2045 | | 0.00% | US37045VAJ98 |
| WIPRO SPON ADR REP 1 ORD SHS | | 0.00% | US97651M1099 |
| FRONTIER REAL ESTATE INVEST | | 0.00% | JP3046200006 |
| HEICO CORP COM | | 0.00% | US4228061093 |
| FNMA POOL #MA2918 2.5% 01-01-2047 BEO | | 0.00% | US31418CG406 |
| KYOKUTO KAIHATSU KOYGO CO LTD | | 0.00% | JP3256900006 |
| VOLVO AB | | 0.00% | SE0000115420 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31271371: | | 0.00% | |
| CIA LOCACAO AMERIC COM NPV | | 0.00% | BRLCAMACNOR3 |
| Income Due - BRL | | 0.00% | |
| SM PRIME HOLDINGS INC | | 0.00% | PHY8076N1120 |
| TAPESTRY INC COM USD0.01 | | 0.00% | US8760301072 |
| PHARMING GROUP NV | | 0.00% | NL0010391025 |
| CBT BEAN MEAL 2007 F | | 0.00% | |
| ENERGISA SA | | 0.00% | BRENGICDAM16 |
| AMAZON COM INC FIXED 4.25% DUE | 08-22-2057 | 0.00% | US023135BM78 |
| FUT JUN 20 CBT ULT TNOTE | | 0.00% | |
| MAGNA INTERNATIONAL INC | | 0.00% | CA5592224011 |
| ORANGE SA 4% 31/12/2049 | | 0.00% | XS1115490523 |
| PVTPL CONNECTICUT AVE SECS TR FLTG RT SER 19-R03 CL 1B1 C | | 0.00% | US20753MAE84 |

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| SHENNAN CIRCUITS CO LTD | 0.00% | CNE100003373 |
| LANDSBANKINN HF. 1.625% SNR 15/03/2021 EUR | 0.00% | XS1490640288 |
| BRYN MAWR BANK CORPORATION | 0.00% | US1176651099 |
| OLVI OYJ | 0.00% | FI0009900401 |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021 | 0.00% | US85208NAA81 |
| TOYTA BOSHOKU CORPORATION | 0.00% | JP3635400009 |
| Danish krone | 0.00% | |
| TPG RE FINANCE TRUST INC | 0.00% | US87266M1071 |
| Norwegian krone | 0.00% | |
| FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO | 0.00% | US3140FHLJ47 |
| ASTRAZENECA PLC | 0.00% | GB0009895292 |
| CSX CORP 3.8% DUE 04-15-2050 | 0.00% | US126408HSS1 |
| BLACKROCK TCP CAPITAL CORP | 0.00% | US09259E1082 |
| HAGOROMO FOODS CORP | 0.00% | JP3767600004 |
| FORBO HOLDING AG | 0.00% | CH0003541510 |
| UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000 | 0.00% | US911312AJ59 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 210486811 | 0.00% | |
| CITIGROUP COML MTG 3.575% DUE 05-10-2047 | 0.00% | US17322MAV81 |
| HALLMARK FINANCIAL SERVICES INC | 0.00% | US40624Q2030 |
| DURATEX SA | 0.00% | BRDTEXACNOR3 |
| FHLMC MULTICLASS 144A FLTG RT SER 19-HQA2 CL B1 04-2! | 0.00% | US35564MBD65 |
| CMO JPMORGAN CHASE & CO SER 2012-LC9 CL A5 2.84% DUE 1 | 0.00% | US46639EAE14 |
| FHLMC GOLD Q44452 3 11-01-2046 | 0.00% | US3132WH5N19 |
| TOKAI RIKA CO LTD | 0.00% | JP3566600007 |
| KONTOOR BRANDS INC | 0.00% | US50050N1037 |
| TEVA PHARM FINANCE 3.25% SNR 15/04/22 EUR1000 | 0.00% | XS1812903828 |
| HOME DEPOT INC 2.5% DUE 04-15-2027 | 0.00% | US437076CA82 |
| ASHMORE GROUP PLC | 0.00% | GB00B132NW22 |
| METRO PACIFIC INVE PHP1 | 0.00% | PHY603051020 |
| GRIFOLS SA 1.625% 15/02/2025 | 0.00% | US2076836555 |
| OCEAN WILSONS HOLDINGS LTD | 0.00% | BMG6699D1074 |
| NISHIO RENT ALL CO LTD | 0.00% | JP3657500009 |
| BONGRAIN | 0.00% | FR0000120107 |
| SOLAR CAPITAL LTD | 0.00% | US83413U1007 |
| LANDSBANKINN HF. 1% EMTN 20/05/24 EUR100000 | 0.00% | XS2121467497 |
| PVTPL METROPOLITAN EDISON CO 4.3% DUE 01-15-2029 E | 0.00% | US591894CC27 |
| NAVIOS MARITIME PARTNERS LP | 0.00% | MHY622674098 |
| KNOLL INC | 0.00% | US4989042001 |
| UK(GOVT OF) 1.75% GILT 22/01/49 GBP0.01 | 0.00% | GB00BFWFPP71 |
| AMERICA S CAR MART INC | 0.00% | US03062T1051 |
| FEDERAL HOME LN MTG CORP POOL #G08803 3%03-01-2048 B | 0.00% | US3128MJ3M09 |
| CITY HOLDING CO | 0.00% | US1778351056 |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022 | 0.00% | US70014LAA89 |
| CVS HEALTH CORP 4.25% DUE 04-01-2050 | 0.00% | US126650DL16 |
| WORLDFLINE 0.25% SNR 18/09/2024 EUR | 0.00% | FR0013448032 |
| ORIX JREIT INC | 0.00% | JP3040880001 |
| FUT JUN 20 SFE 10Y T-BOND | 0.00% | |
| MASTERCARD INC 3.85% DUE 03-26-2050 REG | 0.00% | US57636QAQ73 |
| CATALYST PHARMACEUTICAL INC | 0.00% | US14888U1016 |
| SYSCO CORP FIXED 6.6% DUE 04-01-2050 | 0.00% | US871829BN62 |
| AREZZO INDUSTRIA E COMERCIO SA | 0.00% | BRARZZACNOR3 |
| CME_IRS MSNYUS33 30/10/2024 CAD P 3MCDOR / R 1.82% 211 | 0.00% | |
| STD INDS INC DEL 5.5% DUE 02-15-2023 | 0.00% | US853496AB34 |
| PVTPL BUILDERS FIRSTSOURCE INC 5.0% DUE 03-01-2030 | 0.00% | US12008RAN70 |
| MONETA MONEY BANK AS | 0.00% | CZ0008040318 |
| NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1 | 0.00% | NL0013552060 |
| FUT JUN 20 EURX EUR-BOBL | 0.00% | |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN | 0.00% | CA45075E1043 |
| TEVA 2.2% DUE 07-21-2021 | 0.00% | US88167AAC53 |
| DELEK LOGISTICS PA COM UNIT REPSTG LTD PARTNER | 0.00% | US24664T1034 |
| SOCIETE FONCIERE LYONNAISE SA | 0.00% | FR0000033409 |
| SPAREBANKEN MORE | 0.00% | NO0006390004 |
| FNMA POOL #AO8187 3% DUE 06-01-2027 BEO | 0.00% | US3138MOCZ10 |
| GENERAL MTRS CO 5.95% DUE 04-01-2049 | 0.00% | US37045VAT70 |
| KRW BNP PARIBAS A/C | 0.00% | |
| MICRO FOCUS INTL ORD GBP | 0.00% | GB00BJ1F4N75 |
| AT&T INC 4.35% DUE 06-15-2045 | 0.00% | US00206RBK77 |
| PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10 | 0.00% | US38137PAN06 |
| PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-202 | 0.00% | US59833CAB81 |
| CENTERPOINT ENERGY INC CORP 2.5% 09-01-2024 | 0.00% | US15189TAW71 |
| WEST HOLDINGS CORP NPV | 0.00% | JP3154750008 |
| Outstanding Settlement Receipts - TRY | 0.00% | |
| PSP SWISS PROPERTY AG | 0.00% | CH0018294154 |
| FNMA POOL #BD0946 4% 06-01-2046 BEO | 0.00% | US3140F8BQ97 |
| CMO COMM 2012-CCRE5 MTG TR MTG PASTTHRU CTF CL A-3 2 | 0.00% | US126235AD27 |
| COMPUTER PROGRAMS AND SYSTEMS INC | 0.00% | US2053061030 |
| ANEKA TAMBANG TBK | 0.00% | ID1000106602 |
| ICE_CD_X MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 315399001 | 0.00% | |
| SPAIN(KINGDOM OF) 0.05% SNR 31/01/21 EUR1000 | 0.00% | ES00000128X2 |
| SWEDEN(KINGDOM OF) 0.75% BDS 12/11/29 SEK5000 | 0.00% | SE0011281922 |

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| TOPPAN PRINTING CO LTD | 0.00% | JP3629000005 |
| GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01 | 0.00% | DE0001102481 |
| Australian Dollar Custodial Account – MIF Natural Resources | 0.00% | |
| ICE_CD_X MSNYUS33 20/12/2024 BUY ITRAXX EUROPE CROSSO | 0.00% | |
| New Zealand Dollar Custodial Account – MITNZ Trans Tasman S | 0.00% | |
| RLJ LODGING TRUST ORD | 0.00% | US74965L1017 |
| SEIKO EPSON CORPORATION | 0.00% | JP3414750004 |
| ICE_CD_X MSNYUS33 20/12/2024 BUY ITRAXX EUROPE CROSSO | 0.00% | |
| VIVENDI SA | 0.00% | FR0000127771 |
| FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B | 0.00% | US3132Y2HF64 |
| FNMA POOL #257025 6.5% 12-01-2027 BEO | 0.00% | US31371NPNJ80 |
| ZIONS BANCORPORATION | 0.00% | US9897011071 |
| TOPRE CORPORATION | 0.00% | JP3598200008 |
| CME_IRS MSNYUS33 27/02/2022 CZK P 6MPRBOR / R 2.133% 3 | 0.00% | |
| FOSCHINI GP ZAR | 0.00% | ZAE000148466 |
| BIJOU BRIGITTE MODISCHE ACCESSOIRES AG | 0.00% | DE0005229504 |
| AUSTRALIAN GOVERNMENT 2.75% 21/04/24 | 0.00% | AU3TB0000143 |
| PVTP_L FHLMC MULTICLASS FLT_G RT SER 19-DNA2 CL B1 03-2 | 0.00% | US35564LBD82 |
| ENLINK MIDSTREAM 5.45% DUE 06-01-2047 | 0.00% | US29336UAG22 |
| Income Due - CAD | 0.00% | |
| OKINAWA CELLULAR TELEPHONE CO | 0.00% | JP3194650002 |
| ICE_CD_X GOLDUS33 12/20/2024 BUY UNITED MEXICAN STATES | 0.00% | |
| ICE_CD_X GOLDUS33 12/20/2024 BUY CDX.NA.HY.33 SP9U31ZZ | 0.00% | |
| OOTOYA HOLDINGS CO LTD | 0.00% | JP3188300002 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31180926(| 0.00% | |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 31265315(| 0.00% | |
| APOGEE ENTERPRISES INC | 0.00% | US0375981091 |
| BIOFERMIN PHARMACEUTICAL CO LTD | 0.00% | JP3799800002 |
| Income Due - THB | 0.00% | |
| HOKKAIDO COCA COLA BOTTLING CO LTD | 0.00% | JP3847800004 |
| AIB GROUP PLC ORD | 0.00% | IE00BF0L3536 |
| OMX30IND 2004 FUT | 0.00% | |
| ARGONAUT GOLD INC | 0.00% | CA04016A1012 |
| FS BANCORP INC | 0.00% | US30263Y1047 |
| FHLMC GOLD Q45094 3 12-01-2046 | 0.00% | US3132WJU030 |
| KANAMOTO CO LTD | 0.00% | JP3215200001 |
| KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG | 0.00% | US494368CB71 |
| ORSERO SPA | 0.00% | IT0005138703 |
| PVTP_L FREDDIE MAC STACR SER 20-HQA2 CL B1 FLT_G 03-25-20(| 0.00% | US35565LBD73 |
| DTE ENERGY CO REMARKETABLE SR NT 2016 SER C STEP UP 1C | 0.00% | US233331AW74 |
| CGG SA | 0.00% | FR0013181864 |
| NOS SGPS SA | 0.00% | PTZON0AM0006 |
| SUBSEA 7 SA | 0.00% | LU0075646355 |
| COEUR D'ALENE MINES CORPORATION | 0.00% | US1921085049 |
| PAN AFRICAN RESOURCES PLC | 0.00% | GB0004300496 |
| LINAMAR CORP | 0.00% | CA53278L1076 |
| FHLMC MULTICLASS 144A FLT_G RT SER 19-HAQ2 CL M1 04-2 | 0.00% | US35564MAA36 |
| DOOSAN FUEL CELL KRW100 | 0.00% | KR7336260005 |
| NZD_BBR365 IRS BNZ NZD 030921 PFLT 3ZBSW RFXD 0.925 | 0.00% | |
| GNMAII POOL #MA6091 4.0% DUE 08-20-2049 REG | 0.00% | US36179UXU14 |
| WING TAI PROPERTIES LTD | 0.00% | BMG9716V1000 |
| COMTECH TELECOMMUNICATIONS CORP | 0.00% | US2058262096 |
| HEIAN CEREMONY SERVICE CO LTD | 0.00% | JP3834050001 |
| PRESS KOGYO CO | 0.00% | JP3833600004 |
| VERIZON 5.012% DUE 08-21-2054 | 0.00% | US92343VCM46 |
| IREIT GLOBAL | 0.00% | SG1AB8000006 |
| CARTER BANK AND TRUST | 0.00% | US1461021081 |
| MELBOURNE ENTERPRISES LTD | 0.00% | HK0158000825 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I | 0.00% | FR0000045528 |
| VERIZON 4% DUE 03-22-2050 | 0.00% | US92343VFD10 |
| Turkish lira | 0.00% | |
| TAKIHYO CO LTD | 0.00% | JP3462100003 |
| HIGHLIGHT COMMUNICATIONS AG | 0.00% | CH0006539198 |
| Australian Dollar Custodial Account – MIF Global Unlisted Infr | 0.00% | |
| CALEDONIA MINING CORPORATION PLC | 0.00% | JE00BFOXVB15 |
| WYNNSTAY GROUP PLC | 0.00% | GB0034212331 |
| HIMARAYA CO LTD | 0.00% | JP3793500004 |
| SRI LANKA(REPUBLIC 6.25% SNR 04/10/2020 USD | 0.00% | USY2029SAF12 |
| DKK BNP PARIBAS A/C | 0.00% | |
| HYPOTHEKARBANK LENZBURG AG | 0.00% | CH0001341608 |
| WING ON CO INTERNATIONAL LTD | 0.00% | BMG970561087 |
| EMC CORP(MASS) 2.65% SNR 01/06/2020 USD | 0.00% | US268648AQ50 |
| GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO | 0.00% | US36230NZR96 |
| FNMA POOL #MA2258 3.5% 05-01-2045 BEO | 0.00% | US31418BQL35 |
| HUSKY ENERGY INC 3.95 DUE 04-15-2022 REG | 0.00% | US448055AJ20 |
| Outstanding Settlement Receipts - ZAR | 0.00% | |
| INVESTEC LIMITED | 0.00% | ZAE000081949 |
| PVTP_L SILGAN HLDGS INC SR NT 144A 4.125%DUE 02-01-2028/: | 0.00% | US827048AV11 |
| HONG LEONG FINANCE LTD | 0.00% | SG1M04001939 |
| VEREIT OPER PARTNERSHIP L P 4.625% 11-01-2025 | 0.00% | US92340LAD10 |

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| CARSALES COM LTD | 0.00% | AU000000CAR3 |
| NETO ME HOLDINGS LTD | 0.00% | IL0001680136 |
| PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025 | 0.00% | US71647NAV10 |
| FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046 | 0.00% | US3132WJEU14 |
| FNMA POOL #AB5890 3% DUE 08-01-2027 BEO | 0.00% | US31417CRL18 |
| PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO | 0.00% | US20753WAE66 |
| ASCOM HOLDING AG AG | 0.00% | CH0011339204 |
| URBAN LOGISTICS REIT PLC | 0.00% | GB00BYV8MN78 |
| DAKTRONICS INC | 0.00% | US2342641097 |
| GNMA POOL #709861 5.5% 11-15-2039 BEO | 0.00% | US36297ETS45 |
| JPMORGAN CHASE & CO 4.452% 12-05-2028 | 0.00% | US46647PAX42 |
| FNMA POOL #310048 6.5% 02-01-2038 BEO | 0.00% | US31374CL534 |
| GJENSIDIGE FORSIKR NOK | 0.00% | NO0010582521 |
| ARAYA INDUSTRIAL CO LTD | 0.00% | JP3125600001 |
| I/O CMO BANK 2017-BNK9 COML MTG PASS THRU CTF CL X-A | 0.00% | US06540RAF10 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 313316810 | 0.00% | |
| New Israeli shekel | 0.00% | |
| FNMA POOL #MA1023 4% 02-01-2027 BEO | 0.00% | US31418AD548 |
| CME_IRS MSNYUS33 26/02/2022 CZK P 6MPRBOR / R 2.185% 3 | 0.00% | |
| Outstanding Settlement Receipts - TWD | 0.00% | |
| NATL WSTN LIFE INS COM USD 0 01 CL A | 0.00% | US6385171029 |
| FNMA POOL #MA0878 4% DUE 10-01-2031 REG | 0.00% | US31417Y6Q53 |
| COFFEE C 2007 FUT | 0.00% | |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 314093478 | 0.00% | |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEC | 0.00% | FR0010461053 |
| BANKFINANCIAL CORP | 0.00% | US06643P1049 |
| GAME CARD JOYCO HOLDINGS INC | 0.00% | JP3282270002 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.HY.33 312657386 | 0.00% | |
| COMPUTER MODELLING GROUP LTD | 0.00% | CA2052491057 |
| AMERICA FIRST MULTIFAMILY INVESTORS LP | 0.00% | US02364V1070 |
| OTC DERIV CASH COLLATERAL REC FROM STANDARD CHART | 0.00% | |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044 | 0.00% | US958254AD64 |
| WALMART INC 3.625% DUE 12-15-2047 | 0.00% | US931142DW04 |
| GNMA POOL #MA3378 4.5% 01-20-2046 BEO | 0.00% | US36179RFX18 |
| SEK BNP PARIBAS A/C | 0.00% | |
| Income Due - DKK | 0.00% | |
| PETROLEO BRASILEIRO SA ADS | 0.00% | US71654V4086 |
| AEON CREDIT SERVICES (ASIA) COMPANY LIM | 0.00% | HK0900002681 |
| Swiss franc | 0.00% | |
| CLINIGEN GROUP PLC | 0.00% | GB00B89J2419 |
| HOME DEPOT INC 4.5% DUE 12-06-2048 | 0.00% | US437076BX94 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL LOIRE HAUTE | 0.00% | FR0000045239 |
| WESTN GAS PARTNERS 5.5% DUE 08-15-2048 | 0.00% | US958254AL80 |
| BASELLANDSCHAFTLICHE KANTONALBANK | 0.00% | CH0001473559 |
| FLY LEASING LTD | 0.00% | US34407D1090 |
| FINABLR PLC | 0.00% | GB00BJH7HMW26 |
| CUMBERLAND PHARMACEUTICALS INC | 0.00% | US2307701092 |
| PVTPL FREDDIE MAC STACR SER 2020-HQA1 CL B2 FLTG 01-25-2 | 0.00% | US35565JBE01 |
| PLAZZA IMMOBILIEN AG | 0.00% | CH0284142913 |
| FNMA POOL #AW7132 4% 10-01-2044 BEO | 0.00% | US3138XW4S43 |
| FUT JUN 20 SFE 3Y T-BOND | 0.00% | |
| PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2 | 0.00% | US35563KAA88 |
| GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG | 0.00% | US36180HSP46 |
| HON KWOK LAND INVESTMENT COMPANY LIMITED | 0.00% | HK0160011786 |
| VIACOM INC NEW 5.25% DUE 04-01-2044 | 0.00% | US92553PAW23 |
| CNY BNP PARIBAS A/C | 0.00% | |
| New Zealand dollar | 0.00% | |
| FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030 | 0.00% | US30711XUS16 |
| ICE_CD_X GOLDUS33 06/20/2025 BUY CDX.NA.IG.34 99DOJEAX5 | 0.00% | |
| I/O CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C2 C | 0.00% | US12634NAV01 |
| Australian Dollar Custodial Account - MMF Australian Direct Pr | 0.00% | |
| I/O WFRBS COML MTG TR FLTG RT 1.253534 DUE 05-15-2047 | 0.00% | US92890FAW68 |
| GULF KEYSTONE PETROLEUM LTD | 0.00% | BMG4209G2077 |
| Income Due - PHP | 0.00% | |
| ELANCO ANIMAL HEALTH INC UNIT (1 COM & 1 SR NT) | 0.00% | US28414H2022 |
| Mexican peso | 0.00% | |
| MEDIAGRIF INTERACTIVE TECHNOLOGIES INC | 0.00% | CA58445U1049 |
| DORIC NIMROD AIR THREE LTD | 0.00% | GG00B92LHN58 |
| UTD AIRLS HLDGS 4.25% DUE 10-01-2022 | 0.00% | US910047AJ87 |
| I/O CMO CSAIL 2016-C5 COML MTG TR COML MTG PASSTHRU I | 0.00% | US12636LBA70 |
| READING INTERNATIONAL INC | 0.00% | US7554081015 |
| AEVIS VICTORIA SA | 0.00% | CH0478634105 |
| MAMMY MART CORP | 0.00% | JP3870200007 |
| FUT JUN 20 EURO BUXL BND | 0.00% | DE000C4E97D2 |
| PALIBURG HOLDINGS LTD | 0.00% | BMG687662301 |
| CVS HEALTH CORP 4.78% DUE 03-25-2038 | 0.00% | US126650CY46 |
| MSA SAFETY INC | 0.00% | US5534981064 |
| AMS AG NPV BR | 0.00% | AT0000A18XM4 |
| PVTPL FREDDIE MAC STACR TR SER 19-FTR4 CLS B2 VAR RT 11-2 | 0.00% | US35565GAE70 |
| MAVERIX METALS INC | 0.00% | CA57776F4050 |

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| ILS BNP PARIBAS A/C | 0.00% |
| PVTPL FREDDIE MAC STACR TR 2019-FTR3 SER 19-FTR3 CL | 0.00% US35565EAE23 |
| EMERALD HOLDING IN COM USD0.01 | 0.00% US29103W1045 |
| CRCAM DE NORMANDIE SEINE CCI GDR | 0.00% FR0000044364 |
| PVTPL FREDDIE MAC STACR REMIC SER 20-DNA 2 CLS B2 VAR 0: | 0.00% US35565KBE73 |
| CDS CHASGB2L 20/12/2024 SELL ARCELORMITTAL 2.875% 2 21: | 0.00% |
| ICE_CD_X MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 | 0.00% |
| HANG SENG APR 2020 | 0.00% |
| SUMMIT PROPERTIES LIMITED | 0.00% GG00BJ4FZW09 |
| KC WHEAT 2005 FUT | 0.00% |
| CALL FXO SOGEGB22 21/04/2020 EUR/USD 1.14 European OPW | 0.00% |
| LCH_IRS GOLDUS33 30/08/2022 CAD P 3MCDOR / R 1.558% SLI | 0.00% |
| LCH_IRS GOLDUS33 30/08/2022 CAD P 3MCDOR / R 1.554% SLI | 0.00% |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 314049517 | 0.00% |
| OUG HOLDINGS INC | 0.00% JP3180000006 |
| SESA SPA | 0.00% IT0004729759 |
| SCHLOSS WACHENHEIM AG | 0.00% DE0007229007 |
| BP MIDSTREAM PARTNERS LP | 0.00% US0556EL1098 |
| LENNAR CORP FIXED 4.75% DUE 11-29-2027 | 0.00% US526057CD41 |
| FNMA POOL #MA0668 4.5% 03-01-2031 BEO | 0.00% US31417YW607 |
| I/O CMO COMM 2014-CCRE14 MTG TR MTG PASSTHRU CTF CL : | 0.00% US12630DAZ78 |
| SHEPHERD NEAME LTD | 0.00% GB00BMQX2R72 |
| FUT MAR 20 EURX EUR-BUND | 0.00% DE000C3ZTK3 |
| CBT WHEAT 2005 FUT | 0.00% |
| Income Due - ILS | 0.00% |
| ISRACARD LTD | 0.00% IL0011574030 |
| LCH_IRS GOLDUS33 30/08/2022 CAD P 3MCDOR / R 1.575% SLI | 0.00% |
| BOLSA MEXICANA DE VALORES SAB DE CV | 0.00% MX01BM1B0000 |
| Czech koruna | 0.00% |
| EBIQUITY PLC | 0.00% GB0004126057 |
| TOKYU RECREATION CO LTD | 0.00% JP3569800000 |
| DAMARTEX SA | 0.00% FR0000185423 |
| LCH_IRS GOLDUS33 02/12/2022 CAD P 3MCDOR / R 1.89% SLBE | 0.00% |
| CBT BEAN MEAL 2005 F | 0.00% |
| COFFEE C 2005 FUT | 0.00% |
| ALABAMA PWR CO 3.85% DUE 12-01-2042 | 0.00% US010392FJ25 |
| YAMAE HISANO CO LTD | 0.00% JP3934400007 |
| DOREL INDUSTRIES INC - CLASS B | 0.00% CA25822C2058 |
| I/O CMO JPMBB COML MTG SECS TR '2014-C23 XA'FRN 09-15-2 | 0.00% US46643ABG76 |
| PROPETRO HOLDING CORP | 0.00% US74347M1080 |
| CBT WHEAT 2007 FUT | 0.00% |
| Indian rupee | 0.00% |
| GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG | 0.00% US36180CRC54 |
| NIPPON BS BROADCASTING CORP | 0.00% JP3746000003 |
| ICE_CD_X MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SENIOR F | 0.00% |
| I/O CMO COMM 2013-CCRE7 MTG TR MTG PASS THRU CTF CL X | 0.00% US12625FAF36 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 313033410 | 0.00% |
| SHINKI BUS CO LTD | 0.00% JP3372000004 |
| ROLLS ROYCE HLDGS ORD GBP 0.001 C | 0.00% GB00B669WX96 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 313306755 | 0.00% |
| Hong Kong dollar | 0.00% |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 313112664 | 0.00% |
| Income Due - MXN | 0.00% |
| PAZ OIL CO LTD | 0.00% IL0011000077 |
| PARSLEY ENERGY INC | 0.00% US7018771029 |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 313100666 | 0.00% |
| MOLINA HEALTHCARE 5.375% DUE 11-15-2022 | 0.00% US60855RAG56 |
| SAMSE SA | 0.00% FR0000060071 |
| Swedish krona | 0.00% |
| HCP INC 4.25% DUE 11-15-2023 | 0.00% US40414LAJ89 |
| GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO | 0.00% US36296KPB25 |
| MARTINREA INTERNATIONAL INC | 0.00% CA5734591046 |
| SGD BNP PARIBAS A/C | 0.00% |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 313373325 | 0.00% |
| BRL BNP PARIBAS A/C | 0.00% |
| I/O GS MTG SECS MTG PASS THRU TR 2013-GC13 CL X-A VARRT | 0.00% US36198EAG08 |
| CME_IRS MSNYUS33 26/02/2025 MXN P 6.3% / R 28DTIIE 3106: | 0.00% |
| FUT PUT MAY 20 CBT 5Y T-NOTE 1187 | 0.00% |
| I/O CMO MORGAN STANLEY CAP I TR 2011-C3 CL X-A 144A 07-1 | 0.00% US61760RAA05 |
| GNMA POOL #644862 5.5% 06-15-2035 BEO | 0.00% US36292CMK70 |
| FREEPORT MCMORAN INC | 0.00% US35671D8570 |
| South African rand | 0.00% |
| AEON STORES HK CO HKD0.20 | 0.00% HK0000084183 |
| CALL FXO GSILGB2X 21/04/2020 EUR/USD 1.14 European OPWJ | 0.00% |
| ICE_CD_X MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 211342875 | 0.00% |
| LASSONDE INDUSTRIES INC | 0.00% CA5179071017 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE (| 0.00% US3138ALKA40 |
| BNP USD COLL ACCT | 0.00% |
| CDS BARCUS33 20/12/2024 SELL ARCELORMITTAL 2.875% 2 21: | 0.00% |
| FUTURES MARGIN-HKD | 0.00% |

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| Income Due - NOK | 0.00% |
| KC WHEAT 2012 FUT | 0.00% |
| SING INVESTMENTS FINANCE LTD | 0.00% SG1502002305 |
| KC WHEAT 2007 FUT | 0.00% |
| CBT WHEAT 2009 FUT | 0.00% |
| GNMA POOL #634399 5.5% 10-15-2034 BEO | 0.00% US36291PX433 |
| Income Due - ZAR | 0.00% |
| ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612 | 0.00% US525ESC2W88 |
| NXP SEMICONDUCTORS | 0.00% NL0009538784 |
| FNMA POOL #968064 5% 02-01-2022 BEO | 0.00% US31414J5Z28 |
| Outstanding Settlement Receipts - MXN | 0.00% |
| ICE_CD_X MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SENIOR F | 0.00% |
| PLN BNP PARIBAS A/C | 0.00% |
| WYNARD GROUP LTD TEMP | 0.00% |
| I/O CMO COMM 2012-CCRE4 MTG TR MTG PASS THRU CTF CL X | 0.00% US12624QAS21 |
| HARVIA OYJ ORD | 0.00% FI4000306873 |
| TURK TELEKOMUNIKASYON AS | 0.00% TRETTLK00013 |
| Indonesian rupiah | 0.00% |
| CALL FXO MLILGB2A 25/05/2020 NZD/USD 0.65 European OPW | 0.00% |
| JQW PLC ORD NPV | 0.00% JE00BGCZHC53 |
| Income Due - COP | 0.00% |
| PUT FXO MLILGB2A 08/05/2020 EUR/HUF 334 European OPWLI | 0.00% |
| Hungarian forint | 0.00% |
| Thai baht | 0.00% |
| CDS BARCGB22 06/20/2020 SELL AT&T INC 2.45% 06/30/2 3121 | 0.00% |
| USDSHAD | 0.00% |
| REDUCED INPUT TAX CREDIT (RITC) FE | 0.00% |
| OTC CASH COLLATERAL RECEIVABLE FROM NATAXIS | 0.00% |
| FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048 | 0.00% US31418C4F86 |
| MGM GROWTH PPTYS LLC DUE 03-21-2025 BEO | 0.00% US55303KAC71 |
| Russian ruble | 0.00% |
| DEUTSCHE BANK AG MTN 1.625% 20/01/2027 | 0.00% DE000DL19U23 |
| VALEO 1.625% SNR 18/03/2026 EUR | 0.00% FR0013139482 |
| CALL SWO_CD_X BNPAGB22 04/15/2020 CDX.NA.IG.33 3149830 | 0.00% |
| JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000 | 0.00% JP1300541H31 |
| ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000 | 0.00% IT0005172322 |
| JAPAN 1.5% T-BOND 20/03/2045 | 0.00% JP1300461F39 |
| BUNDESREPUB.DEUTSCHLAND 1.75% 04/07/2022 | 0.00% DE0001135473 |
| CVS HEALTH CORP 5.125% DUE 07-20-2045 | 0.00% US126650CN80 |
| FUTURES MARGIN-CAD | 0.00% |
| CDS GSILGB2X 12/20/2020 SELL GENERAL ELECTRIC CO 2. 3058 | 0.00% |
| JAPAN(GOVT OF) 0.8% SNR 20/09/22 JPY50000 | 0.00% JP1103251C91 |
| PUT SWO_CD_X GSILGB2X 04/15/2020 CDX.NA.HY.33 31142188 | 0.00% |
| SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000 | 0.00% ES00000124W3 |
| UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000 | 0.00% GB0032452392 |
| WI TREASURY N/B 3.0% 11-15-2045 | 0.00% US912810RP57 |
| US TREAS BDS 4.375 DUE 05-15-2040 REG | 0.00% US912810QH41 |
| CDS BARCUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. 3058 | 0.00% |
| FUTURES MARGIN-SEK | 0.00% |
| ITALY(REP OF) 9% SNR 01/11/2023 EUR'REGS' | 0.00% IT0000366655 |
| FUTURES MARGIN-GBP | 0.00% |
| FUTURES MARGIN-CHF | 0.00% |
| SOYBEAN 2005 FUT | 0.00% |
| FUTURES MARGIN-EURO | 0.00% |
| FUT JUN 20 EURO DOLLARS | 0.00% |
| FUTURES MARGIN-JPY | 0.00% |
| MYR BNP PARIBAS A/C | 0.00% |
| CBT BEAN MEAL 2012 F | 0.00% |
| CME_IRS MSNYUS33 06/02/2025 MXN P 6.43% / R 28DTIIE 309 | 0.00% |
| Outstanding Settlement Payments - MXN | 0.00% |
| CDS BARCGB22 12/20/2020 SELL GENERAL ELECTRIC CO 2. 3058 | 0.00% |
| CDS GSILGB2X 12/20/2020 SELL GENERAL ELECTRIC CO 2. 3058 | 0.00% |
| CDS MSLNGB2X 12/20/2024 BUY LEN 4.75 04/01/21 30017959 | 0.00% |
| CDS MSLNGB2X 12/20/2024 BUY LEN 4.75 04/01/21 30034025 | 0.00% |
| CALL FXO JPMMSG2L 21/04/2020 EUR/USD 1.16 European OPW | 0.00% |
| ICE_CD_X GOLDUS33 20/12/2024 BUY GLENCORE FINANCE EURC | 0.00% |
| ICE_CD_X MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 | 0.00% |
| CALL FXO JPMMSG2L 21/04/2020 EUR/USD 1.15 European OPW | 0.00% |
| COFFEE C 2009 FUT | 0.00% |
| CDS MSLNGB2X 12/20/2024 BUY LEN 4.75 04/01/21 30154818 | 0.00% |
| CDS GSILGB2X 12/20/2024 BUY LEN 4.75 04/01/21 3020143595 | 0.00% |
| ICE_CD_X MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 | 0.00% |
| CME_IRS MSNYUS33 10/02/2025 MXN P 6.415% / R 28DTIIE 30 | 0.00% |
| CME_IRS MSNYUS33 30/10/2049 CAD P 2.082% / R 3MCDOR 21 | 0.00% |
| GAS RBOB 2005 FUT | 0.00% |
| CME_IRS MSNYUS33 06/01/2025 MXN P 6.63% / R 28DTIIE 305 | 0.00% |
| CDS BNPAGB22 12/20/2024 BUY BANK OF CHINA/HONG KON 2 | 0.00% |
| ICE_CD_X MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SENIOR F | 0.00% |
| FUT JUN 20 EURX E-SCHATZ | 0.00% DE000C4E97C4 |
| NATURAL GAS 2010 FUT | 0.00% |

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| LCH_IRS MSNYUS33 30/10/2049 GBP P 1% / R 6MLIBOR 211334 | 0.00% |
| CALL SWO_CDX BARCGB22 20/05/2020 ITRAXX EUROPE SERIES | 0.00% |
| CME_IRS MSNYUS33 03/01/2025 MXN P 6.629% / R 28DTIIE 30 | 0.00% |
| LCH_IRS MSNYUS33 27/01/2050 GBP P 0.008% / R 6MLIBOR 30 | 0.00% |
| CME_IRS MSNYUS33 01/11/2024 CZK P 1.79% / R 6MPRBOR 21 | 0.00% |
| CME_IRS MSNYUS33 01/01/2025 MXN P 6.588% / R 28DTIIE 30 | 0.00% |
| LCH_IRS MSNYUS33 12/02/2050 GBP P 0.883% / R 6MLIBOR 30 | 0.00% |
| LEAN HOGS 2006 FUT | 0.00% |
| JPM COLLATERAL ACC | 0.00% |
| CME_IRS MSNYUS33 06/11/2029 PLN P 1.8% / R 6MWIBOR 211 | 0.00% |
| CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 211 | 0.00% |
| CME_IRS MSNYUS33 05/11/2029 PLN P 1.8% / R 6MWIBOR 211 | 0.00% |
| CME_IRS MSNYUS33 05/11/2029 PLN P 1.802% / R 6MWIBOR 2 | 0.00% |
| CME_IRS MSNYUS33 05/11/2029 PLN P 1.82% / R 6MWIBOR 21 | 0.00% |
| ICE_CDX GOLDUS33 06/20/2025 SELL CDX.NA.IG.34 99D0JEAX5 | 0.00% |
| ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 | 0.00% |
| CME_IRS MSNYUS33 07/11/2029 PLN P 1.86% / R 6MWIBOR 21 | 0.00% |
| NATURAL GAS 2007 FUT | 0.00% |
| CBT SOYABEAN 2012 FU | 0.00% |
| CCP DUE FROM GOLDMAN SACHS | 0.00% |
| CME_IRS MSNYUS33 02/01/2025 MXN P 6.617% / R 28DTIIE 30 | 0.00% |
| CBT SOYABEAN 2007 FU | 0.00% |
| CALL SWO_CDX BOFAUS3N 05/20/2020 CDX.NA.HY.33 313622 | 0.00% |
| SOYBEAN 2007 FUT | 0.00% |
| CALL SWO_CDX BOFAUS3N 05/20/2020 CDX.NA.HY.33 313748 | 0.00% |
| CALL SWO_CDX BOFAUS3N 05/20/2020 CDX.NA.HY.33 313648 | 0.00% |
| ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE CROSSO | 0.00% |
| ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE CROSSO | 0.00% |
| LIVE CATTLE 2010 FUT | 0.00% |
| CALL SWO_CDX BARCGB22 05/20/2020 CDX.NA.HY.33 313571 | 0.00% |
| COTTON NO 2 2012 FUT | 0.00% |
| ICE_CDS GOLDUS33 20/12/2024 BUY ANGLO AMERICAN CAPIT | 0.00% |
| PUT FXO MSLNGB2X 05/22/2020 USD/JPY 105 European 31173 | 0.00% |
| CSC SUGAR 2005 FU | 0.00% |
| COTTON NO 2 2007 FUT | 0.00% |
| LEAN HOGS 2008 FUT | 0.00% |
| HEATING OIL 2007 FUT | 0.00% |
| CBT CORN 2012 FUT | 0.00% |
| ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE CROSSO | 0.00% |
| ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE CROSSO | 0.00% |
| LME Futures USD | 0.00% |
| OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS | 0.00% |
| CBT CORN 2005 FUT | 0.00% |
| CALL FXO MLILGB2A 08/05/2020 EUR/HUF 345 European OPWI | 0.00% |
| LOW SU GASOIL 2004 F | 0.00% |
| CALL SWO_CDX BARCGB22 20/05/2020 ITRAXX EUROPE SERIES | 0.00% |
| CALL SWO_CDX MSLNGB2X 05/20/2020 CDX.NA.HY.33 313773 | 0.00% |
| WESTPAC USD COLL | 0.00% |
| LME ZINC 2005 FUT | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.HY.33 30766002 | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.HY.33 30764383 | 0.00% |
| LCH_IRS MSNYUS33 23/10/2069 GBP P 0.986% / R 6MLIBOR 21 | 0.00% |
| LCH_IRS MSNYUS33 22/01/2050 GBP P 0.967% / R 6MLIBOR 30 | 0.00% |
| CBT CORN 2007 FUT | 0.00% |
| Outstanding Settlement Payments - COP | 0.00% |
| CALL SWO_CDX MSNYUS33 05/20/2020 CDX.NA.HY.33 313870 | 0.00% |
| LCH_IRS MSNYUS33 23/10/2049 GBP P 1.007% / R 6MLIBOR 21 | 0.00% |
| NATURAL GAS 2009 FUT | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 315388237 | 0.00% |
| LIVE CATTLE 2008 FUT | 0.00% |
| CALL SWO_CDX GSILGB2X 05/20/2020 CDX.NA.HY.33 31356382 | 0.00% |
| PUT FXO MLILGB2A 25/05/2020 NZD/USD 0.615 European OPA | 0.00% |
| CALL SWO_CDX BARCGB22 05/20/2020 CDX.NA.IG.33 3121318 | 0.00% |
| HG COPPER 280920 F | 0.00% |
| CSC SUGAR 2010 FU | 0.00% |
| CBT SOYABEAN 2005 FU | 0.00% |
| HG COPPER 290720 F | 0.00% |
| HEATING OIL 2006 FUT | 0.00% |
| SOYBEAN 2011 FUT | 0.00% |
| GAS RBOB 2007 FUT | 0.00% |
| Outstanding Settlement Payments - SEK | 0.00% |
| N CURRENCY 2006 FUT | 0.00% |
| ICE_CDX MSNYUS33 20DEC2024 SELL ITRAXX EUROPE CROSSO | 0.00% |
| HSBC COLLATERAL | 0.00% |
| CME_IRS MSNYUS33 23/10/2049 CAD P 2.007% / R 3MCDOR 21 | 0.00% |
| Outstanding Settlement Payments - BRL | 0.00% |
| CME_IRS MSNYUS33 25/10/2024 CZK P 1.72% / R 6MPRBOR 21 | 0.00% |
| LOW SU GASOIL 2006 F | 0.00% |
| GAS RBOB 2006 FUT | 0.00% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT AGRIC | 0.00% |

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| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 313298078 | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 206887927 | 0.00% |
| LME NICKEL 2005 FUT | 0.00% |
| LEAN HOGS 2010 FUT | 0.00% |
| COTTON NO 2 2005 FUT | 0.00% |
| NATURAL GAS 2005 FUT | 0.00% |
| RBS COLLATERAL AC | 0.00% |
| LCH_IRS MSNYUS33 17/01/2050 GBP P 0.986% / R 6MLIBOR 30 | 0.00% |
| Outstanding Settlement Payments - CHF | 0.00% |
| FUT JUN 20 EUR FOAT | 0.00% DE000C4E97F7 |
| ICE BRENT CRD 2012 F | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.HY.33 31543383: | 0.00% |
| FUT JUN 20 LIF LONG GILT | 0.00% |
| BOA COLLATERAL | 0.00% |
| NYM WTICRUDE 2006 FU | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.HY.33 307642661 | 0.00% |
| CBT CORN 2009 FUT | 0.00% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.HY.33 31543379: | 0.00% |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2500.00 PER SHAI | 0.00% |
| GAS RBOB 2011 FUT | 0.00% |
| PUT FXO BNPAGB22 05/22/2020 USD/JPY 111 European 31081: | 0.00% |
| IRS104500 IRS CBA NZD 151121 RFLT 3ZBSW PFXD 1.045 | 0.00% |
| NYM WTICRUDE 2012 FU | 0.00% |
| ICE BRENT CRD 2006 F | 0.00% |
| GOLD 100 OZ 2006 FUT | 0.00% |
| CSC SUGAR 2007 FU | 0.00% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISS | 0.00% |
| LME ALUM HG 2005 FUT | 0.00% |
| OTC CASH COLL PAYABLE TO AUD THE BANK OF NEW YORK MEI | 0.00% |
| LIVE CATTLE 2006 FUT | 0.00% |
| 384575975 OIS BNZ NZD 250620 RFLT NZIONA PFXD 0.495 | 0.00% |
| HEATING OIL 2005 FUT | 0.00% |
| Outstanding Settlement Payments - TWD | 0.00% |
| OTC CASH COLLATERAL PAYABLE TO STATE STREET BANK | 0.00% |
| JP MORGAN COLAT | -0.01% |
| COPPER 2005 FUT | -0.01% |
| CME_IRS MSNYUS33 25/10/2029 PLN P 1.72% / R 6MWIBOR 21 | -0.01% |
| LOW SU GASOIL 2005 F | -0.01% |
| Outstanding Settlement Payments - SGD | -0.01% |
| SILVER CMX 2005U FUT | -0.01% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK, NA | -0.01% |
| IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475 | -0.01% |
| Outstanding Settlement Payments - CAD | -0.01% |
| IRNZD1975 IRS BNZ NZD 050629 RFLT 3ZBSW PFXD 1.975 | -0.01% |
| Canadian dollar | -0.01% |
| Outstanding Settlement Payments - ZAR | -0.01% |
| IRS031221 IRS ANZ NZD 031221 RFLT 3ZBSW PFXD 1.139 | -0.01% |
| NYM WTICRUDE 2009 FU | -0.01% |
| FUT CALL MAY 20 CBT 5Y T-NOTE 1220 | -0.01% |
| IRS171224 SHORT IRS ANZ NZD 171224 RFLT 3ZBSW PFXD 1.40: | -0.01% |
| ICE BRENT CRD 2007 F | -0.01% |
| RPI BOFAUS3N 10/25/2024 USD P 1.683% / R CPI 2103823458 | -0.01% |
| Outstanding Settlement Payments - GBP | -0.01% |
| WBC135NZD SHORT IRS WBC NZD 200929 RFLT 3ZBSW PFXD 1. | -0.01% |
| FWD CNTRT TO SELL BTPS FWD 04-09-20 3.5 9920F3MI9 119.95 | -0.01% |
| Outstanding Settlement Payments - JPY | -0.02% |
| FUT JUN 20 OSE 10Y JGB | -0.02% |
| BNY USD COLLATERAL | -0.02% |
| Outstanding Settlement Payments - EUR | -0.02% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C | -0.02% |
| UBS COLLATERAL A/C | -0.02% |
| ICE_CDX MSNYUS33 12/20/2024 SELL CDX.NA.HY.33 20802805: | -0.02% |
| FUT JUN 20 CBT 5Y T-NOTE | -0.03% |
| INDEXATION ADJUSTMENT | -0.03% |
| FUT JUN 20 10 YR T-NOTES | -0.03% |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES AF | -0.03% US01F0226427 |
| FUT JUN 20 EUX EURO-BTP | -0.04% DE000C4E9781 |
| Outstanding Settlement Payments - AUD | -0.05% |
| Outstanding Settlement Payments - NZD | -0.07% |
| CITIBANK COLAT | -0.08% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM | -0.08% |
| SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfoli | -0.17% |
| NT Passive FX overlay 139% (Listed Property Portfolio) | -0.18% |
| Outstanding Settlement Payments - USD | -0.18% |
| SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfoli | -0.67% |
| FX positions | -1.10% |