

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

	1.0	
Offer name	Mercer KiwiSaver Scheme	Offer number
Fund name	Sustainable Plus High Growth fund	Fund number
Period disclosure applies [dd/mm/yyyy]	30/09/2021	
Asset name	% of fund net assets	Security code
Fisher & Paykel Healthcare Corporation Limited	2.48%	NZFAPE0001S2
First State Investments Global Listed Infrastructure Fund	2.06%	
DIVERSIFIED MITNZ - NZDCASH	1.99%	
SPARK NEW ZEALAND LIMITED	1.26%	NZTELE0001S4
MAINFREIGHT LIMITED	1.25%	NZMFTE0001S9
Microsoft Corporation	1.21%	US5949181045
Auckland International Airport Limited	1.09%	NZAIAE0002S6
CONTACT ENERGY LIMITED	1.07%	NZCENE0001S6
INFRATIL LIMITED	1.03%	NZIFTE0003S3
Fletcher Building Limited	0.97%	NZFBUE0001S0
APPLE INC	0.94%	US0378331005
Microsoft Corporation	0.89%	US5949181045
DANAHER CORP COMMON STOCK USD.01	0.85%	US2358511028
MERCER MITNZ	0.83%	
EBOS GROUP LIMITED	0.80%	NZEBOE0001S6
SUMMERSET GROUP HOLDINGS LTD	0.78%	NZSUME0001S0
Meridian Energy Limited	0.72%	NZMELE0002S7
ECOLAB INC COMMON STOCK USD1.0	0.72%	US2788651006
ALPHABET INC CL A COMMON STOCK USD.001	0.71%	US02079K3059
KKR Global Infrastructure Investors II L.P. (& NT overlay)	0.70%	
US DOLLAR	0.70%	
RYMAN HEALTHCARE LTD	0.70%	NZRYME0001S4
BNP Paribas New Zealand Dollar Account	0.68%	
Charter Hall Core Plus Industrial Fund (CPIF)	0.65%	
Westpac Business Interest Account	0.62%	
THE A2 MILK COMPANY LIMITED	0.57%	NZATME0002S8
AMAZON COM INC	0.57%	US0231351067
Investa Commercial Property Fund	0.56%	
ORSTED A/S COMMON STOCK DKK10.0	0.51%	DK0060094928
IFM Australian Infrastructure Wholesale Fund	0.50%	
MERCURY NZ LIMITED	0.48%	NZMRPE0001S2
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	0.46%	DK0061539921
TAIWAN SEMICONDUCTOR SP ADR ADR	0.46%	US8740391003
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	0.45%	FR0000121972
DEUTSCHE POST AG REG COMMON STOCK	0.44%	DE0005552004
Outstanding Settlement Receipts - USD	0.43%	
AIA GROUP LTD COMMON STOCK	0.43%	HK0000069689
CHORUS LIMITED ORDINARY FULLY PAID	0.42%	NZCNUE0001S2
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.40%	US91324P1021
NVIDIA CORP COMMON STOCK USD.001	0.39%	US670666G1040
FACEBOOK INC COM USD CL A	0.39%	US30303M1027
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	0.39%	US00846U1016
Z ENERGY LTD	0.39%	NZZELE0001S1
SVB FINANCIAL GROUP COMMON STOCK USD.001	0.38%	US78486Q1013
BLACKSTONE INC COMMON STOCK USD.00001	0.38%	US09260D1072
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	0.38%	US5184391044
PUSHPAY HOLDINGS LTD	0.37%	NZPPHE0001S6
ALPHABET INC CAP STK USD0.001 CL A	0.37%	US02079K3059
Dexus Wholesale Property Fund	0.37%	
ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	0.36%	CH0012032048
ALPHABET INC COM CL C	0.35%	US02079K1079
T MOBILE US INC COMMON STOCK USD.0001	0.34%	US8725901040
Macquarie Asian Investment Fund LP (& NT overlay)	0.34%	
WMGUI2 Cash Sub-Acct	0.34%	
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	0.33%	ES0148396007
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.33%	US0304201033
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.32%	
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	0.32%	IE00BK9ZQ967
ADYEN NV COMMON STOCK EUR.01	0.32%	NL0012969182
EBAY INC COMMON STOCK USD.001	0.32%	US2786421030
KONINKLIJKE DSM NV COMMON STOCK EUR1.5	0.31%	NL0000009827
TJX COMPANIES INC COMMON STOCK USD1.0	0.31%	US8725401090

APTIV PLC COMMON STOCK USD.01	0.30%	JE00B783TY65
AMAZON.COM INC COMMON STOCK USD.01	0.30%	US0231351067
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.29%	US8835561023
FUTURE MARGINS-USD	0.29%	
EATON CORP PLC COMMON STOCK USD.01	0.29%	IE00B8KQN827
Charter Hall Retail Partnership	0.28%	
Stonepeak Infrastructure Fund II	0.28%	
MASTERCARD INC A COMMON STOCK USD.0001	0.27%	US57636Q1040
NOVO NORDISK A/S B COMMON STOCK DKK.2	0.26%	DK0060534915
ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.26%	IE00B4BNMY34
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME	0.25%	
New Zealand Dollar Custodial Account – MITNZ Unlisted	0.25%	
JOHNSON + JOHNSON COMMON STOCK USD1.0	0.24%	US4781601046
New Zealand Dollar Custodial Account – MITNZ Overseas	0.24%	
HUBBELL INC COMMON STOCK USD.01	0.24%	US4435106079
JOHNSON & JOHNSON COM US\$1	0.23%	US4781601046
SYMRISE AG COMMON STOCK	0.22%	DE0005YM9999
ADOBE INC COMMON STOCK USD.0001	0.22%	US00724F1012
WESTPAC BANKING CORP	0.22%	AU000000WBC1
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.22%	NZAPTE000153
WASTE MANAGEMENT INC COMMON STOCK USD.01	0.22%	US94106L1098
ASML HOLDING NV COMMON STOCK EUR.09	0.22%	NL0010273215
FREIGHTWAYS LIMITED	0.22%	NZFREE000150
NIDEC CORP COMMON STOCK	0.22%	JP3734800000
TESLA INC	0.21%	US88160R1014
NIKE INC CL B COMMON STOCK	0.21%	US6541061031
LINDE PLC COMMON STOCK EUR.001	0.21%	IE00BZ12WP82
FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.21%	US33616C1009
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.21%	US7766961061
WMTALR Cash Sub-Acct	0.21%	
VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.20%	US92826C8394
CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	0.20%	GB00BJFFLV09
XYLEM INC COMMON STOCK	0.20%	US98419M1009
VISA INC - A	0.20%	US92826C8394
Goodman Australia Industrial Fund	0.19%	
JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.19%	US46625H1005
New Zealand Dollar Custodial Account – MITNZ SR Trans-	0.19%	
APPLE INC COMMON STOCK USD.00001	0.19%	US0378331005
BALL CORP COMMON STOCK	0.19%	US0584981064
New Zealand Dollar Custodial Account – MITNZ Sustainable	0.19%	
MEDTRONIC PLC COMMON STOCK USD.1	0.19%	IE00BTN1Y115
PROLOGIS INC COM	0.19%	US74340W1036
NESTLE SA	0.19%	CH0038863350
PROCTER & GAMBLE COMPANY	0.19%	US7427181091
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.18%	AU000000ANZ3
SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECURITIES	0.18%	AU000000SYD9
ARGOSY PROPERTY LIMITED	0.18%	NZARGE0010S7
UNITEDHEALTH GROUP INC COM STK US0.01	0.17%	US91324P1021
INVESTORE PROPERTY LTD	0.17%	NZIPLE0001S3
NVIDIA CORP	0.17%	US67066G1040
TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.17%	CH0102993182
TARGET CORP COMMON STOCK USD.0833	0.17%	US87612E1064
MASTERCARD INC - CLASS A	0.17%	US57636Q1040
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.16%	US9427491025
JP Morgan Infrastructure Investments Fund	0.16%	
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.16%	CH0012032048
IDEX CORP COMMON STOCK USD.01	0.16%	US45167R1041
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.16%	US8825081040
AUTODESK INC COMMON STOCK USD.01	0.16%	US0527691069
New Zealand Dollar Custodial Account – MITNZ Unlisted	0.16%	
VERISK ANALYTICS INC COMMON STOCK USD.001	0.16%	US92345Y1064
SIEMENS AG REG COMMON STOCK NPV	0.16%	DE0007236101
AMERICAN TWR REIT INC	0.16%	US03027X1000
MEDIATEK INC COMMON STOCK TWD10.	0.15%	TW0002454006
GEA GROUP AG COMMON STOCK	0.15%	DE0006602006
STRIDE STAPLED GRP NPV UNITS	0.15%	NZSPGE0001S2
Investa SPV Aust Property Fund	0.15%	
KUBOTA CORP COMMON STOCK	0.15%	JP3266400005
Axium Infrastructure LP	0.15%	
JP MORGAN CHASE & CO	0.15%	US46625H1005
L OREAL COMMON STOCK EUR.2	0.15%	FR0000120321
NEXTDC LIMITED ORDINARY FULLY PAID	0.15%	AU000000NXT8

INVITATION HOMES INC	0.15%	US46187W1071
SKY NETWORK TELEVISION LTD	0.15%	NZSKTE0001S6
INTERTEK GROUP PLC COMMON STOCK GBP.01	0.15%	GB0031638363
MICHAEL HILL INTERNATIONAL LTD	0.15%	AU000000MHJ4
KERRY GROUP PLC A COMMON STOCK EUR.125	0.15%	IE0004906560
ANSYS INC COMMON STOCK USD.01	0.15%	US03662Q1058
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.15%	US1011371077
COCA COLA CO USD	0.14%	US1912161007
EROAD LTD NPV	0.14%	NZERDE0001S5
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	0.14%	GB0005603997
FERGUSON PLC COMMON STOCK GBP.1	0.14%	JE00BJVNS543
SEKISUI HOUSE LTD COMMON STOCK	0.14%	JP3420600003
AT+T INC COMMON STOCK USD1.0	0.14%	US00206R1023
INTERCONTINENTAL HOTELS GROU COMMON STOCK	0.14%	GB00BHJYC057
INGENIA COMMUNITIES GROUP	0.14%	AU000000INA9
ASML HOLDING NV	0.14%	NL0010273215
SAP SE COMMON STOCK	0.14%	DE0007164600
TERUMO CORP COMMON STOCK	0.13%	JP3546800008
PRUDENTIAL PLC COMMON STOCK GBP.05	0.13%	GB0007099541
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	0.13%	JP3463000004
PENTAIR PLC COMMON STOCK USD.01	0.13%	IE00BLS09M33
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	0.13%	NL0000009538
SUN COMMUNITIES INC REIT USD.01	0.13%	US8666741041
PAYPAL HOLDINGS INC	0.13%	US70450Y1038
GPT Wholesale Office Fund	0.13%	
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.13%	US57060D1081
AUSTRALIAN DOLLAR	0.13%	
WESTROCK CO COMMON STOCK	0.13%	US96145D1054
PROLOGIS INC REIT USD.01	0.13%	US74340W1036
KBC GROUP NV COMMON STOCK	0.13%	BE0003565737
HOME DEPOT USD0.05	0.13%	US4370761029
ABBVIE INC COM USD0.01	0.13%	US00287Y1091
WABTEC CORP COMMON STOCK USD.01	0.13%	US9297401088
COMCAST CORP	0.13%	US20030N1019
SIGNATURE BANK COMMON STOCK USD.01	0.13%	US82669G1040
PTC INC COMMON STOCK USD.01	0.12%	US69370C1009
ASTRAZENECA PLC	0.12%	GB0009895292
CFS Finerge & NT overlay	0.12%	
MERCK & CO INC NEW COM	0.12%	US58933Y1055
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.12%	US0152711091
WATERS CORP COMMON STOCK USD.01	0.12%	US9418481035
ELI LILLY + CO COMMON STOCK	0.12%	US5324571083
EQUINIX INC REIT USD.001	0.12%	US29444U7000
PFIZER INC COM US\$0.05	0.12%	US7170811035
ANTHEM INC COMMON STOCK USD.01	0.12%	US0367521038
VERIZON COMMUNICATIONS	0.12%	US92343V1044
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	0.12%	US7739031091
NOVARTIS AG - CHF0.50 (REGD)	0.12%	CH0012005267
HALMA PLC COMMON STOCK GBP.1	0.12%	GB0004052071
TESLA INC COMMON STOCK USD.001	0.12%	US88160R1014
PROCTER + GAMBLE CO/THE COMMON STOCK	0.12%	US7427181091
BANK OF AMERICA CORPORATION	0.12%	US0605051046
CISCO SYSTEMS INC	0.12%	US17275R1023
TRIMBLE INC COMMON STOCK	0.12%	US8962391004
CHUBB LTD COMMON STOCK	0.11%	CH0044328745
PEPSICO INC CAP US\$0.01 2/3	0.11%	US7134481081
New Zealand Dollar Custodial Account – MITNZ Mercer		
Hedged Socially Responsible Overseas Shares Index Portfolio	0.11%	
ESSILORLUXOTTICA COMMON STOCK EUR.18	0.11%	FR0000121667
ESSEX PROPERTY TRUST INC	0.11%	US2971781057
ACCIONA SA COMMON STOCK EUR1.	0.11%	ES0125220311
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.11%	US68268W1036
DAIMLER AG REGISTERED SHARES COMMON STOCK NPV	0.11%	DE0007100000
ENBRIDGE INC	0.11%	CA29250N1050
RESTAURANT BRANDS NEW ZEALAND LTD	0.11%	NZRBDE0001S1
WORKDAY INC CLASS A COMMON STOCK USD.001	0.11%	US98138H1014
MIMECAST LTD COMMON STOCK USD.01	0.11%	GB00BYT5JK65
EQUINIX INC COM	0.11%	US29444U7000
MERCADOLIBRE INC COMMON STOCK USD.001	0.11%	US58733R1023
NEXTERA ENERGY INC COMMON STOCK USD.01	0.11%	US65339F1012
BANK OF NOVA SCOTIA COMMON STOCK	0.11%	CA0641491075
SIGNIFY NV COMMON STOCK	0.11%	NL0011821392

GLOBE LIFE INC COMMON STOCK USD1.0	0.11%	US37959E1029
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	0.11%	IL0011334468
ETSY INC COMMON STOCK USD.001	0.11%	US29786A1060
EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01	0.11%	US30057T1051
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.10%	US29261A1007
AIR LIQUIDE SA COMMON STOCK EUR5.5	0.10%	FR0000120073
TETRA TECH INC COMMON STOCK USD.01	0.10%	US88162G1031
CIGNA CORP COMMON STOCK USD.01	0.10%	US1255231003
AMGEN INC	0.10%	US0311621009
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.10%	AU000000CIP0
ORACLE CORP USD0.01	0.10%	US68389X1054
RAPID7 INC COMMON STOCK USD.01	0.10%	US7534221046
UNILEVER PLC	0.10%	GB00B10RZP78
DEERE + CO COMMON STOCK USD1.0	0.10%	US2441991054
GENERAL MOTORS CO COMMON STOCK USD.01	0.10%	US37045V1008
ADOBE INC COM USD0.0001	0.10%	US00724F1012
BRISTOL MYERS SQUIBB COMPANY	0.10%	US1101221083
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED	0.10%	AU000000TCL6
TOKYO ELECTRON LTD COMMON STOCK	0.10%	JP3571400005
UNITED PARCEL SERVICE - B	0.10%	US9113121068
ORACLE CORP COMMON STOCK USD.01	0.10%	US68389X1054
BROADCOM CORP COM USD1.00	0.10%	US11135F1012
NOMAD FOODS LTD COMMON STOCK	0.10%	VGG6564A1057
BNP Paribas US Dollar Account	0.10%	
Outstanding Settlement Receipts - JPY	0.10%	
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED	0.10%	AU0000088064
WELLTOWER INC	0.10%	US95040Q1040
BROOKFIELD RENEWABLE PARTNER LTD PART	0.10%	BMG162581083
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	0.10%	ID1000118201
WESTPAC NEW ZEALAND 161221 0.67 TD	0.10%	DU0T221D16B6
VODACOM GROUP LTD COMMON STOCK	0.10%	ZAE000132577
ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.10%	US4523081093
KATITAS CO LTD COMMON STOCK	0.10%	JP3932950003
SERKO LTD	0.10%	NZSKOE0001S7
WESTPAC NEW ZEALAND 301221 0.73 TD	0.10%	DU0T221D30C5
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1	0.10%	GB00B0LCW083
LILLY (ELI) & CO USD	0.09%	US5324571083
NOVO NORDISK A S	0.09%	DK0060534915
ST JAMES S PLACE PLC COMMON STOCK GBP.15	0.09%	GB0007669376
BOSTON PROPERTIES INC REIT USD.01	0.09%	US1011211018
BNP PARIBAS NOMINEES	0.09%	
ACCENTURE PLC	0.09%	IE00B4BNMY34
OLD MUTUAL LTD COMMON STOCK	0.09%	ZAE000255360
MCDONALD'S CORP	0.09%	US5801351017
MITSUBISHI ESTATE JPY50	0.09%	JP3899600005
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	0.09%	CH0011075394
GEBERIT AG REG COMMON STOCK CHF.1	0.09%	CH0030170408
TEXAS INSTRUMENTS USD1	0.09%	US8825081040
3M CO	0.09%	US88579Y1010
LAUREATE EDUCATION INC A COMMON STOCK USD.001	0.09%	US5186132032
DELTA ELECTRONICS INC COMMON STOCK TWD10.	0.09%	TW0002308004
INTEL CORP USD0.001	0.09%	US4581401001
DANAHER CORP	0.09%	US2358511028
INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.09%	US46120E6023
RED ELECTRICA DE ES	0.09%	ES0173093024
SEGR0 PLC	0.09%	GB00B5Z1N1N88
APN INDUSTRIA REIT PLACEMENT	0.09%	AU0000177370
FISCHER (GEORG) REG COMMON STOCK CHF1.0	0.09%	CH0001752309
GOODMAN PROPERTY TRUST	0.09%	NZCPT0001S9
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.09%	US0718131099
ORIENTAL LAND CO LTD COMMON STOCK	0.09%	JP3198900007
GODADDY INC CLASS A COMMON STOCK USD.001	0.09%	US3802371076
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.09%	US5926881054
SQUARE INC A COMMON STOCK USD.0000001	0.08%	US8522341036
SANOFI SA	0.08%	FR0000120578
KEYENCE CORP COMMON STOCK	0.08%	JP3236200006
VONOVIA SE NPV	0.08%	DE000A1ML711
THE WALT DISNEY CO	0.08%	US2546871060
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	0.08%	KR7006400006
MISUMI GROUP INC COMMON STOCK	0.08%	JP3885400006
BANK OF MONTREAL COMMON STOCK	0.08%	CA0636711016
GENUS PLC COMMON STOCK GBP.1	0.08%	GB0002074580

PENNON GROUP PLC COMMON STOCK GBP.6105	0.08%	GB00BNNTLN49
COSTCO WHOLESALE CORP COMMON STOCK USD.005	0.08%	US22160K1051
COVANTA HOLDING CORP COMMON STOCK USD.1	0.08%	US22282E1029
FORD MOTOR CO COMMON STOCK USD.01	0.08%	US3453708600
INCYTE CORP COMMON STOCK USD.001	0.08%	US45337C1027
KDDI CORP COMMON STOCK	0.08%	JP3496400007
CROWN CASTLE INTL CORP	0.08%	US22822V1017
QUALCOMM INC	0.08%	US7475251036
SEMPRA ENERGY USD	0.08%	US8168511090
TWILIO INC A COMMON STOCK USD.001	0.08%	US90138F1021
PORT OF TAURANGA LTD	0.08%	NZPOTE000350
PROGRESSIVE CORP COMMON STOCK USD1.0	0.08%	US7433151039
GLAXOSMITHKLINE PLC	0.08%	GB0009252882
ALLIANZ SE REG COMMON STOCK	0.08%	DE0008404005
POPULAR INC COMMON STOCK USD.01	0.08%	PR7331747001
BERKSHIRE HATHAWAY INC - CLASS B	0.07%	US0846707026
REXFORD INDUSTRIAL REALTY INC	0.07%	US76169C1009
NEXITY COMMON STOCK EUR5.0	0.07%	FR00101112524
AGILON HEALTH INC COMMON STOCK USD.01	0.07%	US00857U1079
VINCI SA	0.07%	FR0000125486
PGT INNOVATIONS INC COMMON STOCK USD.01	0.07%	US69336V1017
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.07%	CA1360691010
FIRST SOLAR INC COMMON STOCK USD.001	0.07%	US3364331070
I-Squared capital Co-Investment	0.07%	
RELX PLC	0.07%	GB00B2B0DG97
AVALONBAY COMMUNITIES INC	0.07%	US0534841012
TARGET CORPORATION	0.07%	US87612E1064
KILROY REALTY CORP	0.07%	US49427F1084
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.07%	IE00BY7QL619
ALEXANDRIA REAL ESTATE EQUITIES	0.07%	US0152711091
CITIGROUP INC USD	0.07%	US1729674242
AMEDISYS INC COMMON STOCK USD.001	0.07%	US0234361089
COLGATE PALMOLIVE USD1	0.07%	US1941621039
INTUIT INC	0.07%	US4612021034
Outstanding Settlement Receipts - EUR	0.07%	
STRYKER CORP	0.07%	US8636671013
SAFARICOM PLC COMMON STOCK KES.5	0.07%	KE1000001402
TEAMVIEWER AG COMMON STOCK	0.07%	DE000A2YN900
SUEZ COMMON STOCK EUR4.0	0.07%	FR0010613471
WESFARMERS LTD COMMON STOCK	0.07%	AU000000WES1
AT & T INC	0.07%	US00206R1023
SYNOPSIS INC COMMON STOCK USD.01	0.07%	US8716071076
METLIFE INC COMMON STOCK USD.01	0.07%	US59156R1086
PROSUS NV COMMON STOCK EUR.05	0.07%	NL0013654783
MOODYS CORPORATION	0.07%	US6153691059
INSULET CORP COMMON STOCK USD.001	0.07%	US45784P1012
GBP BNP PARIBAS A/C	0.07%	
S AND P GLOBAL INC COM USD1	0.07%	US78409V1044
UPWORK INC COMMON STOCK USD.0001	0.07%	US91688F1049
APPLIED MATERIALS INC COMMON STOCK USD.01	0.07%	US0382221051
ATMOS ENERGY CORP	0.07%	US0495601058
EVERSOURCE ENERGY COM	0.07%	US30040W1080
CUBESMART COM	0.07%	US2296631094
LOWE'S COS INC	0.06%	US5486611073
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.06%	US1091941005
Income Due - NZD	0.06%	
CANADIAN APARTMENT PROPERTIES REITS	0.06%	CA1349211054
SUN HUNG KAI PROPERTY HKD	0.06%	HK0016000132
Energy Capital Partner Unlisted Infrastructure	0.06%	
T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.06%	US74144T1088
UNILEVER PLC COMMON STOCK GBP.0311	0.06%	GB00B10RZP78
MODERNA INC	0.06%	US60770K1079
AMERICAN EXPRESS USD	0.06%	US0258161092
IHS MARKIT LTD COMMON STOCK USD.01	0.06%	BMG475671050
LANDIS GYR GROUP AG COMMON STOCK CHF10.0	0.06%	CH0371153492
GIVAUDAN REG COMMON STOCK CHF10.0	0.06%	CH0010645932
NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	0.06%	US63845R1077
KIWI PROPERTY GROUP LIMITED	0.06%	NZKPGE0001S9
RECKITT BENCKISER GROUP PLC	0.06%	GB00B24CGK77
APPLIED MATERIALS US	0.06%	US0382221051
PACIFIC EDGE LTD NPV	0.06%	NZPEBE0002S1
ILLUMINA INC COMMON STOCK USD.01	0.06%	US4523271090

MORGAN STANLEY	0.06%	US6174464486
Outstanding Settlement Receipts - AUD	0.06%	
XCEL ENERGY INC	0.06%	US98389B1008
NORFOLK SOUTHERN CORP USD	0.06%	US6558441084
Fisher Institutional Property Fund	0.06%	
CHROMA ATE INC COMMON STOCK TWD10.	0.06%	TW0002360005
KIMBERLY CLARK CORP COM USD1.25	0.06%	US4943681035
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.06%	US7443201022
ORPEA COMMON STOCK EUR1.25	0.06%	FR0000184798
SCALES CORP LTD	0.06%	NZSCLE0002S8
DARLING INGREDIENTS INC COMMON STOCK USD.01	0.06%	US2372661015
DDI Y5000	0.06%	JP3496400007
ITRON INC COMMON STOCK	0.06%	US4657411066
WEC ENERGY GROUP INC	0.06%	US92939U1060
AENA SME S.A.	0.06%	ES0105046009
SPIRAX SARCO ENGINEERING PLC COMMON STOCK	0.06%	GB00BWFQGN14
THE HERSHEY COMPANY	0.06%	US4278661081
NIU TECHNOLOGIES SPONS ADR ADR USD.0001	0.06%	US65481N1000
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.06%	US6200763075
HSBC HOLDINGS PLC	0.06%	GB0005405286
SALESFORCE.COM INC	0.06%	US79466L3024
NETFLIX INC	0.06%	US64110L1061
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	0.06%	FR0000124141
ACTIVISION BLIZZARD INC	0.06%	US00507V1098
CSX CORP COM USD1	0.06%	US1264081035
STELLANTIS NV COMMON STOCK EUR.01	0.06%	NL00150001Q9
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.06%	US00790R1041
ALLSTATE CORP COMMON STOCK USD.01	0.06%	US0200021014
ATLAS COPCO AB	0.06%	SE0011166610
TRAVELERS COS INC/THE COMMON STOCK NPV	0.06%	US89417E1091
HANGZHOU TIGERMED CONSULTI H COMMON STOCK CNY1.0	0.06%	CNE1000040M1
KIMCO REALTY CORP	0.05%	US49446R1095
NATIONAL GRID ORD GBP0.12431289	0.05%	GB00BDR05C01
SUN COMMUNITIES INC	0.05%	US8666741041
NIKE INC CL B	0.05%	US6541061031
YDUQS PARTICIPACOES SA COMMON STOCK	0.05%	BRYDUQACNOR3
HAPVIDA PARTICIPACOES E INVE COMMON STOCK	0.05%	BRHAPVACNOR4
MITSUI FUDOSAN CO Y50	0.05%	JP3893200000
MARSH & MCLENNAN COM USD1.00	0.05%	US5717481023
GRAINGER W W INC	0.05%	US3848021040
VALEO COMMON STOCK EUR1.0	0.05%	FR0013176526
AIR LIQUIDE	0.05%	FR0000120073
ANALOG DEVICES INCORPORATED COM USD 0.16	0.05%	US0326541051
New Zealand Dollar Custodial Account – MITNZ Mercer		
Socially Responsible Overseas Shares Index Portfolio	0.05%	
EXTRA SPACE STORAGE INC	0.05%	US30225T1025
FUJITSU LTD COMMON STOCK	0.05%	JP3818000006
GRAMEENPHONE LTD COMMON STOCK BDT10.0	0.05%	BD0001GP0004
Lend Lease APPF Retail	0.05%	
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	0.05%	JP3735400008
BLACKROCK INC	0.05%	US09247X1019
EVERGY INC COM NPV	0.05%	US30034W1062
VENTAS INC	0.05%	US92276F1003
ASTELLAS PHARMA NPV	0.05%	JP3942400007
LAM RESEARCH CORP COMMON STOCK USD.001	0.05%	US5128071082
ILLINOIS TOOL WORKS	0.05%	US4523081093
PROPERTY FOR INDUSTRY LTD	0.05%	NZPFIE0001S5
RADIUS RESIDENTIAL CARE LTD	0.05%	NZRADE0005S4
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	0.05%	NL0011794037
CARRIER GLOBAL CORP COMMON STOCK USD.01	0.05%	US14448C1045
WESTPAC NEW ZEALAND 050122 0.72 TD	0.05%	DU0T222105A6
NEW ZEALAND GOVERNMENT BOND 3.0% 20/04/2029	0.05%	NZGOVDT429C7
CLOROX CO DEL	0.05%	US1890541097
HP INC COMMON STOCK USD.01	0.05%	US40434L1052
WELLS FARGO & COMPANY	0.05%	US9497461015
STARBUCKS CORP	0.05%	US8552441094
THERMO FISHER SCIENTIFIC INC	0.05%	US8835561023
EQUITY LIFESTYLE PROPERTIES INC	0.05%	US29472R1086
Outstanding Settlement Receipts - HKD	0.05%	
UNITED STS TREAS NTS .875% 06-30-2026	0.05%	US91282CCJ80
CAPGEMINI SE COMMON STOCK EUR8.0	0.05%	FR0000125338
WESTPAC NEW ZEALAND 191121 0.70 TD	0.05%	DU0T221N19A1

WESTPAC BANKING CORP 190122 0.945 TD	0.05%	DU0TZ22119E9
WESTPAC NEW ZEALAND 011121 0.72 TD	0.05%	DU0TZ21N01A9
WESTPAC BANKING CORP 061021 0.70 TD	0.05%	DU0TZ21O06B4
KLEPIERRE- EUR4	0.05%	FR0000121964
WESTPAC BANKING CORP 011221 0.69 TD	0.05%	DU0TZ21D01B8
AUTOZONE INC	0.05%	US0533321024
WESTPAC NEW ZEALAND 091221 0.675 TD	0.05%	DU0TZ21D09B1
CUMMINS INC COMMON STOCK USD2.5	0.05%	US2310211063
WESTPAC NEW ZEALAND 151021 0.695 TD	0.05%	DU0TZ21O15B5
JPY BNP PARIBAS A/C	0.05%	
WASTE MANAGEMENT INC COM USD0.01	0.05%	US94106L1098
WESTPAC NEW ZEALAND 080222 1.155 TD	0.05%	DU0TZ22208B6
WESTPAC NEW ZEALAND 241221 0.715 TD	0.05%	DU0TZ21D24A2
WESTPAC BANKING CORP 140122 0.775 TD	0.05%	DU0TZ22114A8
WESTPAC NEW ZEALAND 221021 0.595 TD	0.05%	DU0TZ21O22B1
WESTPAC NEW ZEALAND 250122 0.905 TD	0.05%	DU0TZ22125A4
WESTPAC NEW ZEALAND 151221 0.740 TD	0.05%	DU0TZ21D15G7
ESTEE LAUDER COMPANIES	0.05%	US5184391044
L'OREAL	0.05%	FR0000120321
OREILLY AUTO NEW COM	0.05%	US67103H1077
CBRE GROUP INC A COMMON STOCK USD.01	0.05%	US12504L1098
SNAM SPA	0.05%	IT0003153415
AUTOMATIC DATA PROC.	0.05%	US0530151036
T ROWE PRICE GROUP	0.05%	US74144T1088
ADVANCED MICRO DEV	0.05%	US0079031078
SHERWIN WILLIAMS COM USD1	0.05%	US8243481061
COSTCO WHOLESALE CORP	0.05%	US22160K1051
EPAM SYSTEMS INC COMMON STOCK USD.001	0.05%	US29414B1044
MICRON TECHNOLOGY INC USD	0.05%	US5951121038
SCHNEIDER ELECTRIC SE	0.05%	FR0000121972
SEEK LTD COMMON STOCK	0.05%	AU000000SEK6
VONOVIA SE COMMON STOCK	0.05%	DE000A1ML7J1
EISAI CO LTD COMMON STOCK	0.05%	JP3160400002
UNITED UTILITIES GROUP PLC	0.05%	GB00B39J2M42
ROYAL BANK OF CANADA	0.05%	CA7800871021
ALLEGION PLC	0.05%	IE00BFRT3W74
AVALONBAY COMMUNITIES INC REIT USD.01	0.05%	US0534841012
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.05%	AU0000013559
OMNICOM GROUP	0.04%	US6819191064
ABBOTT LABS	0.04%	US0028241000
FUTURES MARGIN-NZD	0.04%	
FUJIFILM HOLDINGS CORP COMMON STOCK	0.04%	JP3814000000
TRUIST FINL CORP COM USD5	0.04%	US89832Q1094
SUN LIFE FINANCIAL INC COMMON STOCK	0.04%	CA8667961053
PNC FINANCIAL SERVICES GROUP	0.04%	US6934751057
VITASOY INTL HOLDINGS LTD COMMON STOCK	0.04%	HK0345001611
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	0.04%	NZGOVDT423C0
AMERICAN HOMES 4 RENT	0.04%	US02665T3068
LAM RESEARCH CORPORATION	0.04%	US5128071082
New Zealand Dollar Custodial Account – MITNZ Listed	0.04%	
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.04%	NZGOVDT528C6
AON PLC IE COM USD0 1 CL A	0.04%	IE00BLP1HW54
SPARK INFRASTRUCTURE LTD	0.04%	AU000000SK17
EUR BNP PARIBAS A/C	0.04%	
FASTENAL CO	0.04%	US3119001044
SHRIRAM TRANSPORT FINANCE COMMON STOCK INR10.0	0.04%	INE721A01013
MIPS AB COMMON STOCK SEK.1	0.04%	SE0009216278
New Zealand Dollar Custodial Account – MITNZ Mercer NZ	0.04%	
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.04%	US3635761097
UNION PACIFIC CORP	0.04%	US9078181081
ZOETIS INC	0.04%	US98978V1035
Outstanding Settlement Receipts - GBP	0.04%	
HEARTLAND GROUP HLNPV	0.04%	NZHGHE0007S9
BNP PARIBAS SA	0.04%	FR0000131104
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	0.04%	DE0005190003
DENSO CORP COMMON STOCK	0.04%	JP3551500006
EVERSOURCE ENERGY COMMON STOCK USD5.0	0.04%	US30040W1080
UBS GROUP AG	0.04%	CH0244767585
Outstanding Settlement Receipts - NZD	0.04%	
DELL TECHNOLOGIES C COMMON STOCK	0.04%	US24703L2025
POUND STERLING	0.04%	
CHURCH & DWIGHT CO	0.04%	US1713401024

LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.04%	US50540R4092
PACCAR INC COMMON STOCK USD1.0	0.04%	US6937181088
VITAL HEALTHCARE PROPERTY TRUST	0.04%	NZCHPE0001S4
STONECO LTD A COMMON STOCK USD.000079365	0.04%	KYG851581069
HORIZON THERAPEUTI COM USD 0.0001	0.04%	IE00BQPQVZ61
EQUITY RESIDENTIAL	0.04%	US29476L1070
AMP Shopping Centre Fund	0.04%	
EPIROC AB	0.04%	SE0015658109
CVS HEALTH CORP	0.04%	US1266501006
ARVIDA GROUP LIMITED	0.04%	NZARVE0001S5
TOYOTA MOTOR CORP NPV TEMP	0.04%	DU06900643D8
TERNA SPA	0.04%	IT0003242622
NIPPON TEL AND TEL CP NPV	0.04%	JP3735400008
JAPANESE YEN	0.04%	
MEDTRONIC PLC	0.04%	IE00BTN1Y115
EURONEXT NV	0.04%	NL0006294274
Outstanding Settlement Receipts - CAD	0.04%	
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.04%	US4165151048
KONINKLIJKE VOPAK NV	0.04%	NL0009432491
BIG YELLOW GROUP PLC	0.04%	GB0002869419
HEALTHPEAK PROPERTIES INC	0.04%	US42250P1030
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.04%	NZHNZD0625L3
SKELLERUP HOLDINGS LIMITED	0.04%	NZSKXE0001S8
TOKYO ELECTRON LTD JPY	0.04%	JP3571400005
VICI PROPERTIES INC	0.04%	US9256521090
BEST BUY CO INC COMMON STOCK USD.1	0.04%	US0865161014
DOLLARAMA INC	0.04%	CA25675T1075
INTUIT INC COMMON STOCK USD.01	0.04%	US4612021034
POWERSCHOOL HOLDINGS INC A COMMON STOCK USD.0001	0.04%	US73939C1062
DEXUS	0.04%	AU000000DXS1
KATHMANDU HOLDINGS LTD	0.04%	NZKMDE0001S3
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.04%	NZOCAE0002S0
CAPITAL ONE FINANCIAL CORPORATION	0.04%	US14040H1059
THE LINK REAL ESTATE INVESTMENT TRUST	0.04%	HK0823032773
STATE STREET CORP USD	0.04%	US8574771031
PUBLIC STORAGE REIT USD.1	0.04%	US74460D1090
HUMANA INC COMMON STOCK USD.166	0.03%	US4448591028
BARCLAYS PLC	0.03%	GB0031348658
FEDERAL REALTY INVESTMENT TRUST	0.03%	US3137472060
VECTOR LIMITED	0.03%	NZVCTE0001S7
ONO PHARMACEUTICAL CO LTD	0.03%	JP3197600004
SOLAREDGE TECHNOLOGIES INC	0.03%	US83417M1045
SUMITOMO MITSUI FINANCIAL GROUP	0.03%	JP3890350006
ASSICURAZIONI GENERALI COMMON STOCK	0.03%	IT0000062072
EDWARDS LIFESCIENCES CORP	0.03%	US28176E1082
DEERE & CO	0.03%	US2441991054
NEXTERA ENERGY INC	0.03%	US65339F1012
INTERTEK GROUP INC	0.03%	GB0031638363
KLA TENCOR CORPORATION COM USD 0.01	0.03%	US4824801009
HONDA MOTOR CO LTD	0.03%	JP3854600008
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.03%	NZGOVDT437C0
GENERAC HOLDINGS INC	0.03%	US3687361044
NASDAQ INC COMMON STOCK USD.01	0.03%	US6311031081
SHOPIFY INC	0.03%	CA82509L1076
SIEMENS AG NPV EUR	0.03%	DE0007236101
NASPERS LTD N SHS COMMON STOCK ZAR.02	0.03%	ZAE000015889
New Zealand Dollar Custodial Account – MITNZ Commodities	0.03%	
LINDE PLC	0.03%	IE00BZ12WP82
PUBLIC STORAGE	0.03%	US74460D1090
BNP New Zealand Dollar Custodial Account Indexed Cash	0.03%	
VONTIER CORP	0.03%	US9288811014
VALERO ENERGY CORP	0.03%	US91913Y1001
New Zealand Dollar Custodial Account – MITNZ Listed	0.03%	
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.03%	NZGOVDT524C5
DR HORTON INC	0.03%	US23331A1097
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.03%	AU0000143901
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.03%	CA0194561027
FIRST INDUSTRIAL REALTY TRUST	0.03%	US32054K1034
MARVELL TECHNOLOGY COM USD0.002	0.03%	US5738741041
ING GROEP NV EURO	0.03%	NL0011821202
CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.03%	US1273871087
GOODMAN GROUP	0.03%	AU000000GMG2

IDEX CORP	0.03%	US45167R1041
AIR NEW ZEALAND LTD	0.03%	NZAIRE0001S2
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.03%	US3021301094
FERRARI NV COM EUR 0.01	0.03%	NL0011585146
WOLTERS KLUWER	0.03%	NL0000395903
Outstanding Settlement Receipts - SEK	0.03%	
NATURAL GAS 2201 FUT	0.03%	DU000NG22019
COMMONWEALTH BANK OF AUSTRALIA	0.03%	AU000000CBA7
SAP AG	0.03%	DE0007164600
MMIT Midtown Holdings, LLC ("Midtown")	0.03%	
SONY CORP Y50	0.03%	JP3435000009
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.03%	NZIIBDT002C2
OVERSEA-CHINESE BANKING CORP	0.03%	SG1504926220
TRANE TECHNOLOGIES PLC	0.03%	IE00BK9ZQ967
REGENCY CENTERS CORPORATION	0.03%	US7588491032
ANALOG DEVICES INC COMMON STOCK USD.167	0.03%	US0326541051
GOLDMAN SACHS GROUP INC.	0.03%	US38141G1040
ALLIANT ENERGY CORP	0.03%	US0188021085
WMGUI3 Collateral Account	0.03%	
ALLY FINANCIAL INC COMMON STOCK USD.1	0.03%	US02005N1000
NEW WORLD DEVELOPMENT CO LTD	0.03%	HK0000608585
POOL CORPORATION	0.03%	US73278L1052
KEYENCE CORP NPV	0.03%	JP3236200006
DISCOVER FINANCIAL SERVICES	0.03%	US2547091080
THOMSON REUTERS CORP COMMON STOCK	0.03%	CA8849037095
OTIS WORLDWIDE COR COM	0.03%	US68902V1070
SHIMANO INC	0.03%	JP3358000002
INTACT FINANCIAL CORP COMMON STOCK	0.03%	CA45823T1066
PARTNERS GROUP	0.03%	CH0024608827
MCDONALD S CORP COMMON STOCK USD.01	0.03%	US5801351017
CSL LIMITED	0.03%	AU000000CSL8
DAIMLER AG	0.03%	DE0007100000
AUTODESK INC	0.03%	US0527691069
SEGRO PLC REIT GBP.1	0.03%	GB00B5ZN1N88
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.03%	US42824C1099
AMERICAN WATER WORKS CO INC	0.03%	US0304201033
AMERIPRISE FINANCIAL INC	0.03%	US03076C1062
BCE INC	0.03%	CA05534B7604
TORO CO	0.03%	US8910921084
DBS GROUP HOLDINGS LTD	0.03%	SG1L01001701
GENERAL MILLS INC	0.03%	US3703341046
HENKEL AG & CO KGAA NON VTG PREF	0.03%	DE0006048432
BANK OF NEW YORK MELLON CORP	0.03%	US0640581007
KONINKLIJKE DSM NV	0.03%	NL0000009827
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.03%	US4592001014
AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.03%	US03073E1055
FIFTH THIRD BANCORP	0.03%	US3167731005
EBAY INC	0.03%	US2786421030
OLD DOMINION FREIGHT LINE INC	0.03%	US6795801009
JOHNSON CONTROLS INTERNATIONAL PLC	0.03%	IE00BY7QL619
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	0.03%	CH0025238863
SCENTRE GROUP	0.03%	AU000000SCG8
DOMINION ENERGY INC	0.03%	US25746U1097
PANASONIC CORP	0.03%	JP3866800000
SHURGARD SELF STORAGE EUROPE SARL	0.03%	LU1883301340
POWER CORP OF CANADA COMMON STOCK	0.03%	CA7392391016
TC ENERGY CORP	0.03%	CA87807B1076
SWEDBANK AB A SHARES COMMON STOCK SEK22.0	0.03%	SE0000242455
Outstanding Settlement Receipts - SGD	0.03%	
COPART INC	0.03%	US2172041061
WMGUI3 Cash Sub-Acct	0.03%	
MSCI INC	0.03%	US55354G1004
UNITE GROUP PLC	0.03%	GB0006928617
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.03%	US1720621010
NEW ZEALAND GOVERNMENT 150541 1.75 GB	0.03%	NZGOVDT541C9
CANADA(GOVT OF) 1% BDS 01/09/2026 CAD1'L930	0.03%	CA135087L930
SMITH A.O CORP	0.03%	US8318652091
PAYCHEX INC	0.03%	US7043261079
FACTSET RESEARCH SYSTEMS INC	0.03%	US3030751057
CAMDEN PROPERTY TRUST	0.03%	US1331311027
SERVICENOW INC	0.03%	US81762P1021
AMDOCS LIMITED	0.03%	GB0022569080

NORTHERN TRUST CORP	0.03%	US6658591044
AEON CO LTD COMMON STOCK	0.03%	JP3388200002
ADYEN NV	0.03%	NL0012969182
CHART INDUSTRIES INC	0.03%	US16115Q3083
MARATHON PETROL COM	0.03%	US56585A1025
UNITED STATES OF AMER TREAS BILLS 02-03-2022	0.03%	US912796K998
EPAM SYSTEMS INC	0.03%	US29414B1044
INTUITIVE SURGICAL INC	0.03%	US46120E6023
STORE CAPITAL CORP	0.03%	US8621211007
EATON CORPORATION PLC COM USD 0.50	0.03%	IE00B8KQN827
SYNCHRONY FINANCIAL	0.03%	US87165B1035
URBAN EDGE PPTYS COM USD	0.02%	US91704F1049
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS	0.02%	AU3TB0000192
SOCIETE GENERALE SA	0.02%	FR0000130809
BLACKSTONE INC	0.02%	US09260D1072
AIA GROUP LTD	0.02%	HK0000069689
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.02%	US3696043013
HENKEL AG + CO KGAA VOR PREF PREFERENCE	0.02%	DE0006048432
APARTMENT INCOME R COM USD0.01 WI	0.02%	US03750L1098
PINTEREST INC CLASS A COMMON STOCK USD.00001	0.02%	US72352L1061
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK	0.02%	IE00BKVD2N49
SNAP ON INC	0.02%	US8330341012
HEWLETT PACKARD CO	0.02%	US40434L1052
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.02%	US58463J3041
BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.02%	US0905722072
SIKA AG CHF0.01	0.02%	CH0418792922
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.02%	US74251V1026
SUMMIT INDUSTRIAL INCOME REIT	0.02%	CA8661201167
ABB LTD	0.02%	CH0012221716
AUTO TRADER GROUP PLC	0.02%	GB00BVYVFW23
TORONTO DOMINION BANK COMMON STOCK	0.02%	CA8911605092
ALIGN TECHNOLOGY INC	0.02%	US0162551016
THE TORONTO DOMINION BANK	0.02%	CA8911605092
CHENIERE ENERGY INC	0.02%	US16411R2085
ONEOK INC	0.02%	US6826801036
SKYWORKS SOLUTIONS INC	0.02%	US83088M1027
WESTPAC NEW ZEALAND 280122 0.945 TD	0.02%	DU0T222128C4
STELLANTIS N V EURO.01	0.02%	NL00150001Q9
CATERPILLAR INC	0.02%	US1491231015
AGILENT TECHNOLOGIES INC	0.02%	US00846U1016
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	0.02%	JP3505000004
OMNICOM GROUP COMMON STOCK USD.15	0.02%	US6819191064
SCHWAB (CHARLES) CORP	0.02%	US8085131055
MIRVAC GROUP PROPERTY TRUST	0.02%	AU000000MGR9
ALLY FINANCIAL INC	0.02%	US02005N1000
PRUDENTIAL FINANCIAL INC	0.02%	US7443201022
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.03906	0.02%	SE0015988019
SEVERN TRENT PLC	0.02%	GB00B1FH8J72
NIPPON PROLOGIS REIT INC	0.02%	JP3047550003
IDEXX LABORATORIES INC	0.02%	US45168D1046
LEGAL & GENERAL GROUP PLC	0.02%	GB0005603997
CROWDSTRIKE HOLDINGS INC	0.02%	US22788C1053
RIO TINTO PLC ORD 10P GBP	0.02%	GB0007188757
BECTON DICKINSON AND COMPANY	0.02%	US0758871091
UNIVERSAL MUSIC GROUP NV COMMON STOCK	0.02%	NL00150001Y2
HEWLETT PACKARD ENTERPRISE CO	0.02%	US42824C1099
VERISK ANALYTICS I COM USD0.001 CLASS A	0.02%	US92345Y1064
WEST HOLDINGS CORP NPV	0.02%	JP3154750008
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	0.02%	DE000PAH0038
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	0.02%	CH0025751329
INVESTOR AB B SHS COMMON STOCK SEK6.25	0.02%	SE0015811963
PALO ALTO NETWORKS INC	0.02%	US6974351057
BATH + BODY WORKS INC COMMON STOCK USD.5	0.02%	US0708301041
CREDIT SUISSE GROUP CHF3.00	0.02%	CH0012138530
JULIUS BAER GROUP LTD	0.02%	CH0102484968
KINDER MOR INC DEL COM USD0.01	0.02%	US49456B1017
HKD BNP PARIBAS A/C	0.02%	
PUBLICIS GROUPE COMMON STOCK EUR.4	0.02%	FR0000130577
HONG KONG DOLLAR	0.02%	
BIONTECH SE	0.02%	US09075V1026
SWISSCOM AG REG COMMON STOCK CHF1.0	0.02%	CH0008742519
EUROPEAN UNION 0.2% SNR 04/06/2036 EUR1000	0.02%	EU000A3KM903

HEALTHCARE REALTY TRUST INC	0.02%	US4219461047
WILLIAMS COMPANIES INC	0.02%	US9694571004
PEMBINA PIPELINE	0.02%	CA7063271034
ECOLAB LTD	0.02%	US2788651006
DOCUSIGN INC	0.02%	US2561631068
BOOKING HLDGS INC COM USD0.008	0.02%	US09857L1089
REGIONS FINANCIAL CORP	0.02%	US7591EP1005
RIGHTMOVE ORD GBP	0.02%	GB00BGDT3G23
GECINA	0.02%	FR0010040865
WMAPHS Cash Sub-Acct	0.02%	
SKANDINAVISKA ENSKIL SEK	0.02%	SE0000148884
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.02%	NZGOVDT551C8
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.02%	US912810QL52
EVEREST RE GROUP LTD	0.02%	BMG3223R1088
WESTERN DIGITAL CORP	0.02%	US9581021055
VISTA GROUP INTERNATIONAL LTD	0.02%	NZVGLE0003S1
MANULIFE FINANCIAL CORP	0.02%	CA56501R1064
WEST FRASER TIMBER CO	0.02%	CA9528451052
CAPITALAND INVE NPV	0.02%	SGXE62145532
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.02%	IE00B4Q5ZN47
NN GROUP NV COMMON STOCK EUR.12	0.02%	NL0010773842
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02%	NZHNZD0001L7
FORTINET INC	0.02%	US34959E1091
STERIS PLC COMMON STOCK USD75.0	0.02%	IE00BFY8C754
ENPHASE ENERGY INC	0.02%	US29355A1079
YETI HOLDINGS INC	0.02%	US98585X1046
VEEVA SYSTEMS INC	0.02%	US9224751084
RESMED INC	0.02%	US7611521078
PHILLIPS 66 COM USD0.01	0.02%	US7185461040
COUSINS PROPERTIES INC	0.02%	US2227955026
INDUSTRIAL AND INFRAREIT	0.02%	JP3046500009
GEBERIT AG-REG	0.02%	CH0030170408
ANTHEM INC	0.02%	US0367521038
SQUARE INC	0.02%	US8522341036
SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.02%	US83417M1045
CHARTER COMMUN INC COM	0.02%	US16119P1084
DA OFFICE INVESTMENT CORPORATION	0.02%	JP3046310003
ITV PLC - ORD SHS	0.02%	GB0033986497
METTLER TOLEDO INTL	0.02%	US5926881054
NESTE OYJ	0.02%	FI0009013296
HEALTHCARE TRUST OF AMERICA INC	0.02%	US42225P5017
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	0.02%	FR0000045072
MONSTER BEV CORP COM	0.02%	US61174X1090
ROCKWELL AUTOMATION INC	0.02%	US7739031091
NN GROUP NV	0.02%	NL0010773842
HOULIHAN LOKEY INC	0.02%	US4415931009
VOLVO AB B SHS COMMON STOCK SEK1.2	0.02%	SE0000115446
CAPITALAND INTEGRATED COMMERC	0.02%	SG1M51904654
UNITED STATES TREAS BILLS 0% 03-24-2022 REG	0.02%	US912796F386
US BANCORP	0.02%	US9029733048
BASF SE	0.02%	DE000BASF111
BROADSTONE NET LEA COM USD0.00025	0.02%	US11135E2037
TJX COS INC	0.02%	US8725401090
ALLIANZ SE-REG	0.02%	DE0008404005
STERIS PLC	0.02%	IE00BFY8C754
DANISH KRONE	0.02%	
DANONE	0.02%	FR0000120644
ESSITY AB SER B NPV	0.02%	SE0009922164
NEW ZEALAND GOVERNMENT 150526 0.50 GB	0.02%	NZGOVDT526C0
WESTPAC BANKING CORPORATION	0.02%	AU000000WBC1
NATWEST GROUP PLC	0.02%	GB00B7T77214
SHAFTESBURY PLC	0.02%	GB0007990962
KEYSIGHT TECHNOLOGCOM USD	0.02%	US49338L1035
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.02%	US4606901001
BANK OF NEW ZEALAND	0.02%	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.02%	AU0000018442
CYRUSONE INC	0.02%	US23283R1005
RIO TINTO LIMITED	0.02%	AU000000RIO1
EURO CURRENCY	0.02%	
MONDELEZ INTERNATIONAL INC	0.02%	US6092071058
NXP SEMICONDUCTORS	0.02%	NL0009538784
AROUNDTOWN SA	0.02%	LU1673108939

WSP GLOBAL INC COMMON STOCK	0.02%	CA92938W2022
HCA HEALTHCARE INC	0.02%	US40412C1018
ASR NEDERLAND NV	0.02%	NL0011872643
TWITTER INC	0.02%	US90184L1026
PINTEREST INC	0.02%	US72352L1061
CHECK POINT SOFTWARE TECH	0.02%	IL0010824113
INM COLONIAL SOCIM EUR	0.02%	ES0139140174
SAFESTORE HOLDINGS PLC	0.02%	GB00B1N7Z094
TERRENO REALTY COR COM	0.02%	US88146M1018
AUSTRALIA GOVERNMENT BOND 3.25% BDS	0.02%	AU000XCLWAP3
SEAGATE TECH HLDGS COM USD0.00001	0.02%	IE00BKVD2N49
KEYERA CORP COM	0.02%	CA4932711001
GILEAD SCIENCES INC	0.02%	US3755581036
SONIC HEALTHCARE LTD COMMON STOCK	0.02%	AU000000SHL7
AEROPORTS DE PARIS (ADP)	0.02%	FR0010340141
THULE GROUP AB	0.02%	SE0006422390
NUTRIEN LTD COM NPV	0.02%	CA67077M1086
ROCHE HOLDING AG BR COMMON STOCK CHF1.0	0.02%	CH0012032113
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	0.02%	JP3762800005
ZEBRA TECHNOLOGIES CORP	0.02%	US9892071054
WACKER CHEMIE AG	0.02%	DE000WCH8881
STEEL DYNAMICS INC	0.02%	US8581191009
AMPOL LIMITED ORDINARY FULLY PAID	0.02%	AU0000088338
AGREE REALTY CORP	0.02%	US0084921008
UNITED OVERSEAS BANK	0.02%	SG1M31001969
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.02%	US4592001014
ADVANTEST CORP	0.02%	JP3122400009
SIMON PROPERTY GROUP INC USD	0.02%	US8288061091
T MOBILE US INC COM USD0.0001	0.02%	US8725901040
METLIFE INC	0.02%	US59156R1086
RECRUIT HLDGS CO LNPV	0.02%	JP3970300004
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	0.02%	GB00BDCPN049
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.02%	US26441C2044
CANADIAN NATL RAILWAY CO	0.02%	CA1363751027
CI FINANCIAL CORP C	0.02%	CA1254911003
CHUBB LIMITED ORD CHF24.15	0.02%	CH0044328745
ASM INTERNATIONAL NV	0.02%	NL0000334118
TRUSTPOWER LTD	0.02%	NZTPXE000155
IRON MOUNTAIN INC REIT USD.01	0.02%	US46284V1017
RENAISSANCERE HOLDINGS LTD	0.02%	BMG7496G1033
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.02%	DE0001102556
DAIWA HOUSE REIT I REIT	0.02%	JP3046390005
ORANGE SA	0.02%	FR0000133308
PARKLAND CORP	0.02%	CA70137W1086
A P MOLLER-MAERSK B	0.02%	DK0010244508
NOMURA SECURITIES Y50	0.02%	JP3762600009
CORESITE REALTY CORP	0.02%	US21870Q1058
REGENERON PHARMACEUTICALS INC	0.02%	US75886F1075
WAREHOUSES DE PAUWNPV	0.02%	BE0974349814
LASERTEC CORP NPV	0.02%	JP3979200007
GARMIN ORD	0.02%	CH0114405324
BAXTER INTL INC COM US\$1	0.02%	US0718131099
STMICROELECTRONICS NV	0.02%	NL0000226223
FIDELITY NATIONAL INFORMATION SERVICES I	0.02%	US31620M1062
ANZ BANKING GROUP	0.02%	AU000000ANZ3
BROWN BROWN INC	0.02%	US1152361010
NOVAVAX INC	0.02%	US6700024010
MERCADOLIBRE INC	0.02%	US58733R1023
WEST PHARMACEUTICAL SERVICES	0.02%	US9553061055
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	0.02%	CH0010570767
NZ EXCHANGE LTD	0.02%	NZNZXE000157
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.02%	US11133T1034
Income Due - USD	0.02%	
FEDERATED HERMES COM NPV CLASS B	0.02%	US3142111034
MERLIN PROPERTIES SOCIMI SA	0.02%	ES0105025003
AMERICAN CAMPUS COMMUNITIES	0.02%	US0248351001
LOBLAW COMPANIES LTD COMMON STOCK	0.02%	CA5394811015
VALVOLINE INC	0.02%	US92047W1018
SUMITOMO CHEMICAL JPY50	0.02%	JP3401400001
COVESTRO AG	0.02%	DE0006062144
JAPAN METROPOLITAN FUND INVEST	0.02%	JP3039710003
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.02%	NZHNZD0623L8

HEXAGON AB	0.02%	SE0015961909
BANK OF NOVA SCOTIA CAD	0.02%	CA0641491075
WATERS CORPORATION	0.02%	US9418481035
LENNOX INTL INC COM	0.02%	US5261071071
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	0.02%	US12541W2098
TELIA CO AB COMMON STOCK SEK3.2	0.02%	SE0000667925
ROBERT HALF INTL INC COMMON STOCK USD.001	0.02%	US7703231032
TELSTRA CORP LTD COMMON STOCK	0.02%	AU000000TLS2
CME GROUP INC COM	0.02%	US12572Q1058
SK INNOVATION	0.02%	KR7096770003
DEUTSCHE BANK AG (REG)	0.02%	DE0005140008
AFFILIATED MANAGERS GROUP	0.02%	US0082521081
MITSUBISHI UFJ FINANICAL	0.02%	JP3902900004
SAMHALLSBYGGNADSBOLAGET I NORDEN AB	0.02%	SE0009554454
CIGNA CORP COM	0.02%	US1255231003
PROSUS NV	0.02%	NL0013654783
GENERAL MOTORS CO	0.02%	US37045V1008
TAIWAN SEMICONDUCT MANUFACTURING USD	0.02%	US8740391003
HUNTINGTON BANCSHARES INC	0.02%	US4461501045
SOFTBANK GROUP CORP	0.02%	JP3436100006
SNAP INC	0.02%	US83304A1060
LEGRAND SA	0.02%	FR0010307819
NETCOMPANY GROUP AS	0.02%	DK0060952919
BUNZL PLC COMMON STOCK GBP.3214286	0.02%	GB00B0744B38
HERMES INTERNATIONAL	0.02%	FR0000052292
VALEO SA	0.02%	FR0013176526
MOWI ASA COMMON STOCK NOK7.5	0.02%	NO0003054108
ENEL SPA	0.01%	IT0003128367
BANCO BICAYA ARGENTARIA SA	0.01%	ES0113211835
LIBERTY GLOBAL PLC C COMMON STOCK USD.01	0.01%	GB00B8W67B19
PARADE TECHNOLOGIES LTD	0.01%	KYG6892A1085
SOUTHERN CO COM USD	0.01%	US8425871071
MARRIOTT VACATIONS WORLDWIDE CORP	0.01%	US57164Y1073
LENNAR CORPORATION CLASS A	0.01%	US5260571048
WEYERHAEUSER CO USD	0.01%	US9621661043
CARREFOUR SA COMMON STOCK EUR2.5	0.01%	FR0000120172
GARMIN LTD COMMON STOCK CHF.1	0.01%	CH0114405324
ARTISAN PARTNERS ASSET MANAGEMENT INC	0.01%	US04316A1088
HOST HOTELS & RESORTS INC	0.01%	US44107P1049
Income Due - JPY	0.01%	
FSF MANAGEMENT COMPANY LTD	0.01%	NZFSFE000155
NIBE INDUSTRIER AB SER B NPV	0.01%	SE0015988019
FABEGE AB NPV POST SPLIT	0.01%	SE0011166974
BANCO SANTANDER CENTRAL HISP	0.01%	ES0113900J37
RECORDATI SPA - NEW	0.01%	IT0003828271
SARTORIUS STEDIM B EURO.1666	0.01%	FR0013154002
BEIERSDORF AG COMMON STOCK	0.01%	DE0005200000
Housing New Zealand Ltd Bond 3.42% 18/10/2028	0.01%	NZHNZD0628L7
SANFORD LTD	0.01%	NZSANE000150
ESSILORLUXOTTICA EURO.18	0.01%	FR0000121667
HENRY SCHEIN INC COMMON STOCK USD.01	0.01%	US8064071025
VIATRIS INC	0.01%	US92556V1061
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	0.01%	US29670G1022
BORGWARNER INC	0.01%	US0997241064
NORTONLIFELOCK INCCOM USD0.01	0.01%	US6687711084
YAMAHA MOTOR CO	0.01%	JP3942800008
XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD	0.01%	CNE100000PP1
NOMURA RESEARCH INSTITUTE LTD	0.01%	JP3762800005
FISERV INC COM	0.01%	US3377381088
SUNAC SERVICES HOLDINGS LTD	0.01%	KYG8569B1041
LOUISIANA-PACIFIC CORP	0.01%	US5463471053
IBERDROLA SA	0.01%	ES0144580Y14
GREAT PORTLAND EST ORD	0.01%	GB00BF5H9P87
INTERCONTINENTAL EXCHANGE INC	0.01%	US45866F1049
AVIVA PLC	0.01%	GB0002162385
CELLNEX TELECOM SA	0.01%	ES0105066007
SWISSCOM AG - CHF17 REGISTERED SHARES	0.01%	CH0008742519
WR BERKLEY CORP COMMON STOCK USD.2	0.01%	US0844231029
NYM WTICRUDE 2112 FU	0.01%	DU000CL21121
FAURECIA SA	0.01%	FR0000121147
BIO TECHNE CORP COM USD0.01	0.01%	US09073M1045
BANK OZK COM USD0.01	0.01%	US06417N1037

DEUTSCHE TELEKOM AG DEM	0.01%	DE0005557508
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	0.01%	GB0000811801
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.01%	US91282CCK53
BOSTON SCIENTIFIC CORP COM USD	0.01%	US1011371077
ETSY INC	0.01%	US29786A1060
Charter Hall Core Plus Office Fund	0.01%	
M3 INC NPV	0.01%	JP3435750009
HONG KONG EXCHANGE & CLEAR	0.01%	HK0388045442
KERING	0.01%	FR0000121485
NUCOR CORP	0.01%	US6703461052
PRYSMIAN SPA	0.01%	IT0004176001
IQVIA HOLDINGS INC	0.01%	US46266C1053
MONOLITHIC POWER SYSTEMS INC	0.01%	US6098391054
REALTEK SEMICONDUCTOR CORP	0.01%	TW0002379005
VOLKSWAGEN AG COMMON STOCK	0.01%	DE0007664005
INVESCO LTD COMMON STOCK USD.2	0.01%	BMG491BT1088
ELISA OYJ COMMON STOCK	0.01%	FI0009007884
ISUZU MOTORS JPY50	0.01%	JP3137200006
COMPAGNIE FINANCIERE RICHEMONT SA	0.01%	CH0210483332
ADIDAS AG	0.01%	DE000A1EWWW0
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	0.01%	GB00B39J2M42
NATIONAL AUSTRALIA BANK LIMITED	0.01%	AU000000NAB4
ILLUMINA INC	0.01%	US4523271090
SHIN-ETSU CHEM CO Y50	0.01%	JP3371200001
AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.01%	US0259321042
WM MORRISON SUPERMARKETS COMMON STOCK GBP.1	0.01%	GB0006043169
PRINCIPAL FINANCIAL GROUP	0.01%	US74251V1026
AIR PROD & CHEMS INC COM USD	0.01%	US0091581068
MGIC INVESTMENT CORP	0.01%	US5528481030
RAYMOND JAMES FINL COM USD0.01	0.01%	US7547301090
NETAPP INC	0.01%	US64110D1046
ASSURANT INC COMMON STOCK USD.01	0.01%	US04621X1081
SABRA HEALTHCARE REIT INC	0.01%	US78573L1061
KINGFISHER PLC COMMON STOCK GBP.157143	0.01%	GB0033195214
SNOWFLAKE INC	0.01%	US8334451098
BOUYGUES SA COMMON STOCK EUR1.0	0.01%	FR0000120503
KESKO OYJ B SHS COMMON STOCK	0.01%	FI0009000202
SEKISUI HOUSE REIT INC	0.01%	JP3047820000
MKS INSTRUMENTS INC	0.01%	US55306N1046
ERSTE GROUP BANK AG	0.01%	AT0000652011
NEWS CORP CLASS A COMMON STOCK USD.01	0.01%	US65249B1098
RAYONIER INC	0.01%	US7549071030
ZURICH FINANCIAL SERVICES	0.01%	CH0011075394
DEUTSCHE POST AG	0.01%	DE0005552004
MAZDA MOTOR CORP Y50	0.01%	JP3868400007
SEI INVESTMENTS COMPANY	0.01%	US7841171033
FDX CORP COM USD0.10	0.01%	US31428X1063
COUNTRY GARDEN SVC USD0.0001	0.01%	KYG2453A1085
UBER TECHNOLOGIES INC	0.01%	US90353T1007
DIPLOMA PLC	0.01%	GB0001826634
SYNLAIT MILK LTD	0.01%	NZSML000159
SEVERN TRENT PLC COMMON STOCK GBP.9789	0.01%	GB00B1FH8J72
EMERSON ELECTRIC CO	0.01%	US2910111044
NATURAL GAS 2204 FUT	0.01%	DU000NG22043
HITACHI Y50	0.01%	JP3788600009
JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.01%	US48203R1041
ROYAL BANK OF CANADA COMMON STOCK	0.01%	CA7800871021
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
CASTELLUM AB	0.01%	SE0000379190
NEXSTAR BROADCASTING GROUP INC	0.01%	US65336K1034
ZOOM VIDEO COMMUNICATIONS INC	0.01%	US98980L1017
CANADA HOUSING TST 2.35% GTD 15/09/2023 CAD	0.01%	CA13509PDV28
GLENCORE PLC	0.01%	JE00B4T3BW64
JACK HENRY & ASSOCIATES INC	0.01%	US4262811015
EXPEDITORS INTL WASH INC	0.01%	US3021301094
PAYCOM SOFTWARE INC	0.01%	US70432V1026
PENTAIR PLC COM	0.01%	IE00BLS09M33
DEUTSCHE TELEKOM AG REG COMMON STOCK	0.01%	DE0005557508
BANK OF MONTREAL CAD	0.01%	CA0636711016
NINTENDO CO LTD JPY50	0.01%	JP3756600007
NEW ZEALAND ANZ BANK RCD MATURING 04/11/2021	0.01%	NZF02DT194C1
LONZA AG - REG	0.01%	CH0013841017

ADMIRAL GROUP PLC COMMON STOCK GBP.001	0.01%	GB00B02J6398
ASSURA PROPERTIES PLC	0.01%	GB00BVGBWW93
AUSNET SERVICES	0.01%	AU000000AST5
LULULEMON ATHLETIC	0.01%	US5500211090
FORD MOTOR COMPANY	0.01%	US3453708600
TELUS CORP COMMON STOCK	0.01%	CA87971M1032
HENKEL AG + CO KGAA COMMON STOCK	0.01%	DE0006048408
WESTERN UNION CO	0.01%	US9598021098
HUFVUDSTADEN AB-A SHS	0.01%	SE0000170375
New Zealand Dollar Custodial Account – MITNZ Absolute	0.01%	
UNUMPROVIDENT CORPORATION	0.01%	US91529Y1064
MAPLETREE INDUSTRIAL TRUST	0.01%	SG2C32962814
ATKORE INC	0.01%	US0476491081
AISIN SEIKI CO LTD	0.01%	JP3102000001
UMICORE NPV	0.01%	BE0974320526
NOMURA REAL EST MA REIT	0.01%	JP3048110005
HOYA CORPORATION JPY	0.01%	JP3837800006
COFINIMMO	0.01%	BE0003593044
AMERICAN INTERNATIONAL GROUP	0.01%	US0268747849
ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.01%	US0427351004
PROGRESSIVE CORP	0.01%	US7433151039
KAJEMA CORP	0.01%	JP3210200006
COMPAGNIE DE SAINT-GOBAIN	0.01%	FR0000125007
GREAT WEST LIFECO INC COMMON STOCK	0.01%	CA39138C1068
MURATA MANUFACTURING CO JPY50	0.01%	JP3914400001
TWILIO INC	0.01%	US90138F1021
OBAYASHI CORPORATION	0.01%	JP3190000004
SKANSKA AB B SHS COMMON STOCK	0.01%	SE0000113250
H & R BLOCK INCORPORATED	0.01%	US0936711052
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.01%	NZGOVDT425C5
FMC CORP	0.01%	US3024913036
KINNEVIK AB B COMMON STOCK SEK.1	0.01%	SE0015810247
WESTON (GEORGE) LTD COMMON STOCK	0.01%	CA9611485090
INFOSYS LTD	0.01%	US4567881085
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01%	US1696561059
EXELON CORPORATION	0.01%	US30161N1019
DEXCOM INC COM USD0.001	0.01%	US2521311074
AXA	0.01%	FR0000120628
PRUDENTIAL PLC	0.01%	GB0007099541
NOVATEK MICROELECTRONICS LTD	0.01%	TW0003034005
FREEMPORT MCMORAN INC	0.01%	US35671D8570
TOURISM HOLDINGS LTD	0.01%	NZHELE0001S9
HYDRO ONE LTD COMMON STOCK	0.01%	CA4488112083
TRANSURBAN GROUP PLACEMENT	0.01%	AU0000176406
RAIFFEISEN INTL BANK HOLDING	0.01%	AT0000606306
CRODA INTL ORD GBP0.10609756	0.01%	GB00BJFFLV09
BAYER AG	0.01%	DE000BAY0017
HUMANA INC	0.01%	US4448591028
NEWMONT CORP	0.01%	US6516391066
MARRIOTT INTL INCUSD	0.01%	US5719032022
RANDSTAD NV COMMON STOCK EUR.1	0.01%	NL0000379121
NEC ELECTRONICS CORP	0.01%	JP3164720009
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.01%	JP1400041B55
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.01%	US1598641074
MEDIATEK INC	0.01%	TW0002454006
DERWENT LONDON PLC	0.01%	GB0002652740
DAIKIN INDUSTRIES	0.01%	JP3481800005
WIPRO SPON ADR REP 1 ORD SHS	0.01%	US97651M1099
EQUITABLE HLDGS IN COM USD0.01	0.01%	US29452E1010
VIVENDI SE COMMON STOCK EUR5.5	0.01%	FR0000127771
AUTONATION INC	0.01%	US05329W1027
SUMITOMO REALTY & DEVELOPMENT CO	0.01%	JP3409000001
OBIC CO LTD	0.01%	JP3173400007
INVESCO LIMITED	0.01%	BMG491BT1088
TRYG A/S COMMON STOCK DKK5.0	0.01%	DK0060636678
LENDLEASE CORPORATION LIMITED	0.01%	AU000000LLC3
ALTAGAS INCOME LTD	0.01%	CA0213611001
STANDARD CHARTERED	0.01%	GB0004082847
ASHTREAD GROUP PLC	0.01%	GB0000536739
NIDEC CORPORATION	0.01%	JP3734800000
INFINEON TECHNOLOGIES AG	0.01%	DE0006231004
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.01%	NZIIIBDT003CO

VERBUND AG	0.01%	AT0000746409
TAISEI CORP	0.01%	JP3443600006
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING	0.01%	NZF08DT380C0
BANK OF NEW ZEALAND RCD MATURING 04/10/2021	0.01%	NZF01DT290C8
NGK SPARK PLUG CO JPY	0.01%	JP3738600000
ARCH CAPITAL GROUPCOM	0.01%	BMG0450A1053
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
NIPPON PROLOGIS REIT INC REIT	0.01%	JP3047550003
SUNSTONE HOTEL INVESTORS INC REITS	0.01%	US8678921011
WESFARMERS LIMITED	0.01%	AU000000WES1
TE CONNECTIVITY LTD	0.01%	CH0102993182
TRAVEL PLUS LEISUR CO	0.01%	US8941641024
WHIRLPOOL CORP USD	0.01%	US9633201069
DOLLAR GENERAL	0.01%	US2566771059
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW	0.01%	
ADECCO GROUP AG REG COMMON STOCK CHF.1	0.01%	CH0012138605
NEW STH WALES TSY 2% GTD SNR 08/03/33 AUD1000	0.01%	AU3SG0002082
GLOBAL PAYMENTS INC	0.01%	US37940X1028
TEGNA INC	0.01%	US87901J1051
BOLIDEN AB NPV	0.01%	SE0015811559
POSTE ITALIANE SPA COMMON STOCK EUR1.0	0.01%	IT0003796171
EDP RENOVAVEIS SA COMMON STOCK EUR5.	0.01%	ES0127797019
KEURIG DR PEPPER INC	0.01%	US49271V1008
SYSCO CORPORATION COM USD1.00	0.01%	US8718291078
CK ASSET HOLDINGS HK	0.01%	KYG2177B1014
INTESA SANPAOLO SPA	0.01%	IT0000072618
EVERTEC INC	0.01%	PR30040P1032
SUMITOMO ELECTRIC	0.01%	JP3407400005
SWISS PRIME SITE REG COMMON STOCK	0.01%	CH0008038389
DAVITA INC	0.01%	US23918K1088
Payable/Receivable JPY	0.01%	
QUEENSLAND TREAS CORP 1.5% 02/03/2032	0.01%	AU3SG0002561
ROPER TECHNOLOGIES INC	0.01%	US7766961061
WORKDAY INC	0.01%	US98138H1014
DOW INC	0.01%	US2605571031
TSY CORP VICTORIA 2% GTD SNR 17/09/35 AUD1000	0.01%	AU3SG0002579
VERTEX PHARMACEUTICALS INC	0.01%	US92532F1003
UNITED RENTALS INC	0.01%	US9113631090
DSV A/S	0.01%	DK0060079531
GANFENG LITHIUM CO LTD	0.01%	CNE1000031W9
VERBIO VEREINIGTE BIOENERGIE AG	0.01%	DE000A0JL9W6
RPM INTERNATIONAL INC	0.01%	US7496851038
LG ELECTRONICS INC	0.01%	KR7066570003
MIZUHO FINANCIAL GROUP INC	0.01%	JP3885780001
NAPIER PORT HOLDINGS LTD	0.01%	NZNPHE0005S2
AMG ADVANCED METALLURGICAL GROUP NV	0.01%	NL0000888691
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
MGM GROWTH PROPERTIES LLC	0.01%	US55303A1051
T+D HOLDINGS INC COMMON STOCK	0.01%	JP3539220008
MACQUARIE GROUP LTD	0.01%	AU000000MQG1
GIVAUDAN - REG	0.01%	CH0010645932
JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	0.01%	GB00BZ4BQC70
TAKEDA PHARMACEUTICAL CO LTD	0.01%	JP3463000004
APERAM S.A. NPV	0.01%	LU0569974404
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75	0.01%	US25156PAC77
FUJI FILM HOLDINGS CORP	0.01%	JP3814000000
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01%	CA46071W2058
HILTON WORLDWIDE H COM USD 0.01	0.01%	US43300A2033
RENAULT SA COMMON STOCK EUR3.81	0.01%	FR0000131906
DUPONT DE NEMOURS INC	0.01%	US26614N1028
BRITVIC PLC	0.01%	GB00B0N8QD54
FANUC CORP	0.01%	JP3802400006
M+G PLC COMMON STOCK GBP.05	0.01%	GB00BKFB1C65
CANADIAN IMPERIAL BANK	0.01%	CA1360691010
TENCENT HOLDINGS LTD 110429 3.975 CB	0.01%	US88032XAN49
IHS MARKIT LTD	0.01%	BMG475671050
CANADIAN PACIFIC RAILWAY LTD	0.01%	CA13645T1003
ALLSTATE CORP	0.01%	US0200021014
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.01%	US92343VDV36
VOLKSWAGEN NVP DEM50	0.01%	DE0007664039
ESSENT GROUP LTD	0.01%	BMG3198U1027
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.01%	US02364WBH79

FRANCE	0.1% 01/03/2025	0.01% FR0012558310
MAGNA INTERNATIONAL INC		0.01% CA5592224011
TYLER TECHNOLOGIES INC		0.01% US9022521051
CARRIER GLOBAL COR COM USD0.01 WI		0.01% US14448C1045
DAIICHI SANKYO COMPANY LIMITED		0.01% JP3475350009
ADMIRAL GROUP PLC		0.01% GB00B02J6398
SAINSBURY (J) PLC COMMON STOCK GBP.285714		0.01% GB00B019KW72
BIOGEN INC		0.01% US09062X1037
KIA CORP 161026 1.75 CB		0.01% USY4760JAA17
SWISS FRANC		0.01%
BANK OF NEW ZEALAND RCD MATURING 07/10/2021		0.01% NZF01DT278C3
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING		0.01% NZF08DT384C2
NEW ZEALAND ANZ BANK RCD MATURING 01/11/2021		0.01% NZF02DT193C3
ASB BANK Ltd RCD MATURING 26/11/2021		0.01% NZF04DT388C7
ASB BANK Ltd RCD MATURING 24/12/2021		0.01% NZF04DT390C3
WIHLBORGS FAST AB NPV POST SPLIT		0.01% SE0011205194
SYNOPSIS INC		0.01% US8716071076
ANZ BANK NEW ZEALAND 020522 RCD		0.01% NZF02DT195C8
INTESA SANPAOLO SPA 120123 3.375 CB		0.01% US46115HBC07
GS YUASA CORP		0.01% JP3385820000
VESTAS WIND SYSTEM DKK0.20		0.01% DK0061539921
ORACLE CORP 150438 6.50 CB		0.01% US68389XAE58
AMCOR FINANCE USA INC 280426 3.625 CB		0.01% US02343UAG04
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY		0.01% NZLGFDT014C0
AMERCO COMMON STOCK USD.25		0.01% US0235861004
COMPASS GROUP ORD GBPO 1105		0.01% GB00BD6K4575
TOLL BROTHERS INC		0.01% US8894781033
AMERICAN ELECTRIC POWER COMPANY INC		0.01% US0255371017
ATHENE HOLDING LTD 030430 6.15 CB		0.01% US04686JAB70
NORDEA BANK ABP		0.01% FI4000297767
BOSTON PROPERTIES LP 210629 3.40 CB		0.01% US10112RBB96
MITSUBISHI CORP Y50		0.01% JP3898400001
APTIV PLC COM USD001		0.01% JE00B783TY65
VODAFONE GROUP ORD USD0.2095238		0.01% GB00BH4HKS39
HSBC HOLDINGS PLC 140142 6.10 CB		0.01% US404280AM17
GECINA SA REIT EUR7.5		0.01% FR0010040865
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB		0.01% FR0013521267
PRUDENTIAL PLC 140430 3.125 CB		0.01% US74435KAA34
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK		0.01% JP3890310000
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB		0.01% US59217HEP82
KUEHNE & NAGEL INTERNATIONAL AG		0.01% CH0025238863
COCA COLA FEMSA SAB DE CV 010932 1.85 CB		0.01% US191241AJ70
DIGITAL REALTY TRUST INC		0.01% US2538681030
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%		0.01% NZLGFDT011C6
TESCO ORD GBP0.06333		0.01% GB00BLGZ9862
RADIAN GROUP INC		0.01% US7502361014
TOTO LTD COMMON STOCK		0.01% JP3596200000
PARKER HANNIFIN CORP		0.01% US7010941042
GLP J REIT REIT		0.01% JP3047510007
BE SEMICONDUCTOR EURO		0.01% NL0012866412
NOVARTIS CAPITAL CORP 060544 4.40 CB		0.01% US66989HAH12
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB		0.01% XS2343540519
BELLRING BRANDS INC		0.01% US0798231009
GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01		0.01% DE0001102523
JAPAN(GOVT OF) 0% T-BILL 06/01/2022 JPY		0.01% JP1740261M96
CHARTER HALL GROUP		0.01% AU000000CHCO
LEAR CORP		0.01% US5218652049
COMCAST CORP 010344 4.75 CB		0.01% US20030NBK63
COGNIZANT TECH SOLUTIONS A		0.01% US1924461023
BAYCURRENT CONSULTING INC		0.01% JP3835250006
CAPITALAND INVESTMENT LTD/SI COMMON STOCK		0.01% SGXE62145532
INDITEX EUR0.03 POST SUBD		0.01% ES0148396007
ALCON AG		0.01% CH0432492467
SUMITOMO METAL MINING CO LTD		0.01% JP3402600005
PARK HOTELS & RESORTS INC		0.01% US7005171050
CISCO SYSTEMS INC 150239 5.90 CB		0.01% US17275RAD44
MICROCHIP TECHNOLOGY INCORPORATED COM US		0.01% US5950171042
ADOBE INC 010230 2.30 CB		0.01% US00724PAD15
SEKISUI CHEMICAL CO LTD COMMON STOCK		0.01% JP3419400001
CREDIT AGRICOLE LONDON 100127 4.125 CB		0.01% US22535WAB37
ELECTRONIC ARTS INC		0.01% US2855121099
REPLY SPA EUR		0.01% IT0005282865

NESTLE HOLDINGS INC 240948 4.00 CB	0.01%	US641062AN41
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.01%	US015271AW93
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01%	AU000000VCX7
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01%	US7445731067
EQT AB	0.01%	SE0012853455
MCCORMICK AND COMPANY INC	0.01%	US5797802064
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION	0.01%	FR0014003TT8
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.01%	JP3046470005
TRAVELERS COMPANIES INC 070348 4.05 CB	0.01%	US89417EAN94
TRAVELERS COS INC / THE	0.01%	US89417E1091
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01%	US1273871087
BANCO SANTANDER SA 170125 1.125 CB	0.01%	XS1751004232
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.01%	US377372AE71
NATIONWIDE BLDG SOCIETY 010824 4.363 CB	0.01%	US63861VAC19
WALGREENS BOOTS AL COM USD0.01	0.01%	US9314271084
ECOPRO BM CO LTD	0.01%	KR7247540008
SOFINA COMMON STOCK	0.01%	BE0003717312
TEMPUR SEALY INTL COM USD0.01	0.01%	US88023U1016
TELEFONICA EMISIONES SAU 050224 1.069 CB	0.01%	XS1946004451
SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17	0.01%	ES0143416115
SPIRAX SARCO ENG ORD	0.01%	GB00BWFQGN14
ITOCHU CORP JPY	0.01%	JP3143600009
SPARK NEW ZEALAND LTD COMMON STOCK	0.01%	NZTELE0001S4
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.01%	US25468PDN33
SBA COMMUNICATIONS COM	0.01%	US78410G1040
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.01%	US21685WCJ45
INVESTOR AB SER B NPV	0.01%	SE0015811963
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
MCKESSON CORP 170229 3.125 CB	0.01%	XS1567174526
KONINKLIJKE AHOLD DELHAIZE NV	0.01%	NL0011794037
BAIDU INC 091030 2.375 CB	0.01%	US056752AT58
FRANCE TELECOM 8.5 010331	0.01%	US35177PAL13
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.01%	XS2209023402
VERBUND AG 010441 0.90 CB	0.01%	XS2320746394
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
GRUPO TELEVISA SAB 180325 6.625 CB	0.01%	US40049JAV98
MATCH GRP INC NEW COM USD0.001	0.01%	US57667L1070
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 150946 3.30 CB	0.01%	US82620KAM53
SOCIETE GENERALE SA 240929 0.875 CB	0.01%	FR0013448859
CINTAS CORP	0.01%	US1729081059
CENTENE CORPORATION	0.01%	US15135B1017
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.01%	NZGOVDT433C9
BARRICK GOLD CORP	0.01%	CA0679011084
CANADIAN IMPERIAL BANK OF COMMERCE 231025 0.95 CB	0.01%	US13607GRR73
BRP INC	0.01%	CA05577W2004
PALANTIR TECHNOLOGIES INC	0.01%	US69608A1088
DYNATRACE INC	0.01%	US2681501092
VONOVIA SE 160633 1.00 CB	0.01%	DE000A3E5MJ2
POTLATCHDELTIC COR COM USD1	0.01%	US7376301039
OUTOKUMPU OYJ	0.01%	FI0009002422
INTERFOR CORP	0.01%	CA45868C1095
DOVER CORPORATION COM USD1.00	0.01%	US2600031080
SVB FINANCIAL GROUP	0.01%	US78486Q1013
TYSON FOODS INC CLASS A	0.01%	US9024941034
KONINKLIJKE PHILIPS NV	0.01%	NL0000009538
FRANKLIN RESOURCES INC	0.01%	US3546131018
CRH PLC	0.01%	IE0001827041
XILINX INC	0.01%	US9839191015
ZSCALER INC	0.01%	US98980G1022
WW GRAINGER INC COMMON STOCK USD.5	0.01%	US3848021040
IBERDROLA FINANZAS SA 130927 1.25 CB	0.01%	XS1682538183
ROKU INC	0.01%	US77543R1023
FAST RETAILING CO LTD	0.01%	JP3802300008
ULTA BEAUTY INC COM	0.01%	US90384S3031
FUTURE PLC	0.01%	GB00BYZN9041
YUM! BRANDS INC	0.01%	US9884981013
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.01%	USN30707AC23
KINDER MORGAN INC 150231 2.00 CB	0.01%	US49456BAR24
MASCO CORP 150231 2.00 CB	0.01%	US574599BQ83
RELX CAPITAL INC 180329 4.0 CB	0.01%	US74949LAC63
DEUTSCHE BANK AG 221228 1.875 CB	0.01%	XS2303762475
FUJITSU JPY	0.01%	JP3818000006

CAPGEMINI SA	0.01%	FR0000125338
DAIWA HOUSE REIT INVESTMENT REIT	0.01%	JP3046390005
ROSS STORES INC	0.01%	US7782961038
STANDARD CHARTERED PLC 170425 3.20 CB	0.01%	US853254AX89
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.01%	US80281LAG05
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB	0.01%	XS2019814503
ERP OPERATING LP 010827 3.25 CB	0.01%	US26884ABG76
ALIMENTATION COUCH CLASS B S VTG COM NPV	0.01%	CA01626P4033
GAZTRANSPORT ET TECHNIGAZ SA	0.01%	FR0011726835
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.01%	XS1995781546
BANK OF NEW ZEALAND 181021 RCD	0.01%	NZF01DT324C5
WESTPAC NEW ZEALAND 181021 RCD	0.01%	NZF08DT379C2
BANK OF NEW ZEALAND LTD 221021 RCD	0.01%	NZF01DT312C0
NEW ZEALAND LOCAL GOVT AGENCY 131221 TBILL	0.01%	NZLGBDT177C9
SINGAPORE EXCHANGE LTD COMMON STOCK	0.01%	SG1J26887955
KIWIBANK LTD 090322 RCD	0.01%	NZKIWDM068L2
MIPS AB	0.01%	SE0009216278
KULICKE & SOFFA INDUSTRIES	0.01%	US5012421013
ORIENTAL LAND CO LTD	0.01%	JP3198900007
KUMBA IRON ORE LTD	0.01%	ZAE000085346
HANG LUNG PROPERTIES LIMITED	0.01%	HK0101000591
SUNRUN INC COMMON STOCK USD.0001	0.01%	US86771W1053
AVALONBAY COMMUNITIES INC 010629 3.30 CB	0.01%	US05348EBF51
PPG INDUSTRIES INC	0.01%	US6935061076
FEDEX CORP 150531 2.40 CB	0.01%	US31428XCD66
BARCLAYS PLC 120227 3.25 CB	0.01%	XS1472663670
VAT GROUP AG	0.01%	CH0311864901
DIRECT LINE INSURANCE GROUP COMMON STOCK	0.01%	GB00BY9D0Y18
ALLSTATE CORP 150643 4.50 CB	0.01%	US020002BA86
ADVANCED DRAINAGE SYTEMS INC	0.01%	US00790R1041
COVIVIO	0.01%	FR0000064578
AFLAC INC	0.01%	US0010551028
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.01%	FR0013408960
mitsubishi gas chemical co	0.01%	JP3896800004
AMPHENOL CORP CL A	0.01%	US0320951017
AVNET INC	0.01%	US0538071038
IA FINANCIAL CORP INC COMMON STOCK	0.01%	CA45075E1043
NORTHUMBRIAN WATER FINANCE PLC 111026 1.625 CB	0.01%	XS1499724638
ERICSSON LM - B SHS	0.01%	SE0000108656
UNICREDIT SPA	0.01%	IT0005239360
CORTEVA INC	0.01%	US22052L1044
SARTORIUS AG VORZUG	0.01%	DE0007165631
LKQ CORP COM USD 0.01	0.01%	US5018892084
GIJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.	0.01%	NO0010582521
BOLLORE COMMON STOCK EUR.16	0.01%	FR0000039299
STRAUMANN HOLDING LTD	0.01%	CH0012280076
CBRE GROUP INC CLASS A	0.01%	US12504L1098
PULTE GROUP INC	0.01%	US7458671010
CUMMINS INC	0.01%	US2310211063
BRIGHTHOUSE FINANCIAL INC 150530 5.625 CB	0.01%	US10922NAG88
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01%	GB0005405286
LONDON STOCK EXCHANG	0.01%	GB00B0SWJX34
EXPERIAN GROUP LTD	0.01%	GB00B19NLV48
FIRST REPUBLIC BANK	0.01%	US33616C1009
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.01%	IE00BDR5HM97
SECURITAS AB B SHS COMMON STOCK SEK1.	0.01%	SE0000163594
CANADIAN SOLAR INC	0.01%	CA1366351098
WASTE CONNECTIONS COM NPV	0.01%	CA94106B1013
United States dollar	0.01%	
AMADEUS IT HLDGS	0.01%	ES0109067019
ZENKOKU HOSHO CO LTD	0.01%	JP3429250008
AZBIL CORP COMMON STOCK	0.01%	JP3937200008
JPMORGAN CHASE & CO 151030 2.739 CB	0.01%	US46647PBE51
ORACLE CORPORATION JAPAN	0.01%	JP3689500001
CARDINAL HEALTH INC 150627 3.41 CB	0.01%	US14149YBJ64
MERITAGE HOMES CORPORATION	0.01%	US59001A1025
BNP PARIBAS SA 280824 1.125 CB	0.01%	FR0013405537
TOPPAN PRINTING CO LTD	0.01%	JP3629000005
VOLVO AB - B	0.01%	SE0000115446
KIMBERLY CLARK DE MEXICO SAB DE CV 010731 2.431 SF	0.01%	USP60694AF68
LPL FINANCIAL HOLDINGS INC	0.01%	US50212V1008

KROGER CO COM USD1.00	0.01%	US5010441013
MCKESSON CORP	0.01%	US58155Q1031
TRANSDIGM GROUP INC	0.01%	US8936411003
MOTOROLA SOLUTIONS INC	0.01%	US6200763075
PLUG POWER INC COMMON STOCK USD.01	0.01%	US72919P2020
ROYAL MAIL PLC	0.01%	GB00BDVZY777
QUALYS INC	0.01%	US74758T3032
ZIMMER BIOMET HOLDINGS INC	0.01%	US98956P1021
GROUP 1 AUTOMOTIVE INC	0.01%	US3989051095
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.01%	NZGOVDT427C1
COGNEX CORP COM USD	0.01%	US1924221039
ARCELORMITTAL NPV POST STK SPLIT	0.01%	LU1598757687
LIBERTY GLOBAL PLC A COMMON STOCK USD.01	0.01%	GB00B8W67662
KRAFT HEINZ CO COM USD0.01	0.01%	US5007541064
STANLEY BLACK & DECKER INC	0.01%	US8545021011
TOKIO MARINE HOLDINGS	0.01%	JP3910660004
ENEL CHILE SA 120628 4.875 CB	0.01%	US29278DAA37
NUVEI CORP	0.01%	CA67079A1021
INTL FLAVORS & FRAGRANCES USD	0.01%	US4595061015
SMC CORP JPY50	0.01%	JP3162600005
CORNING INC	0.01%	US2193501051
HUSQVARNA AB B SHS COMMON STOCK SEK2.0	0.01%	SE0001662230
LCH_RPI BOFAGB2U 03/23/2026 USD P 2.51% / R CPI	0.01%	
DUNEDIN CITY TREASURY 151221 PNOTE	0.01%	NZDCTDT209C4
ABB FINANCE USA INC 030428 3.80 CB	0.01%	US00037BAF94
KROGER CO 150131 1.70 CB	0.01%	US501044DQ10
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	0.01%	SE0000107203
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.01%	US773903AL39
WINNEBAGO INDUSTRIES INC	0.01%	US9746371007
TRADE DESK INC	0.01%	US88339J1051
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.01%	IDG000013707
KURITA WATER INDUSTRIES LTD COMMON STOCK	0.01%	JP3270000007
CONSOLIDATED EDISON INC COM USD0.10	0.01%	US2091151041
COMMONWEALTH BANK OF AUSTRALIA 160328 3.90 CB	0.01%	US2027A0JZ30
ROYAL BANK OF SCOTLAND GROUP PLC 190926 2.875 CB	0.01%	XS1795261822
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.01%	US655844CD87
EXPERIAN FINANCE PLC 010229 4.25 CB	0.01%	US30217AAB98
FUTU HOLDINGS LTD ADR ADR USD.00001	0.01%	US36118L1061
SAUL CENTERS INC	0.01%	US8043951016
WILLIS TOWERS WATS COM USD0.000304635	0.01%	IE00BDB6Q211
SCHNITZER STEEL INDUSTRIES INC	0.01%	US8068821060
MALIBU BOATS INC	0.01%	US56117J1007
HOLLYFRONTIER CORP COM	0.01%	US4361061082
MEDTRONIC INC 150335 4.375 CB	0.01%	US585055BT26
ING GROEP NV 290327 3.95 CB	0.01%	US456837AH61
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 161125	0.01%	US05253JAL52
MASTEC INC	0.01%	US5763231090
ASSURED GUARANTY LTD	0.01%	BMG0585R1060
EXPEDIA GROUP INC	0.01%	US30212P3038
COCA COLA CO 090341 1.00 CB	0.01%	XS2307864020
EQUIFAX INC	0.01%	US2944291051
COCA COLA HBC AG ORD	0.01%	CH0198251305
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.01%	USP8674JAE93
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.01%	US084670BK32
BOUYGUES SA 240728 1.125 CB	0.01%	FR0013507654
SOFTBANK CORP	0.01%	JP3732000009
EQUITY COMMONWEALTH	0.01%	US2946281027
CAMPBELL SOUP CO USD	0.01%	US1344291091
DP WORLD LTD 250926 2.375 CB	0.01%	XS1883878966
KANEKA CORPORATION	0.01%	JP3215800008
CIGNA CORP 150331 2.375 CB	0.01%	US125523CM05
REXEL SA	0.01%	FR0010451203
OKTA INC	0.01%	US6792951054
MERCK AND CO INC 070349 4.0 CB	0.01%	US58933YAW57
DEUTSCHE BOERSE AG	0.01%	DE0005810055
LOEWS CORP	0.01%	US5404241086
21VIANET GROUP INC	0.01%	US90138A1034
HYUNDAI CAPITAL SERVICES INC 290827 3.625 CB	0.01%	US44920UAL26
FRANCO NEVADA CORP	0.01%	CA3518581051
CAPCOM CO LTD COMMON STOCK	0.01%	JP3218900003
WILLIAMS-SONOMA INC	0.01%	US9699041011
HUBSPOT INC	0.01%	US4435731009

MICROSOFT CORP 010639 5.20 CB	0.01%	US594918AD65
QUEENSLAND TSY CP 1.5% GTD SNR 20/08/2032 AUD	0.01%	AU35G0002439
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.01%	US74834LBC37
APPLE INC 110530 1.65 CB	0.01%	US037833DU14
BRIDGESTONE CORP JPY50	0.01%	JP3830800003
ICA GRUPPEN AB COMMON STOCK SEK2.5	0.01%	SE0000652216
SINCH AB NPV	0.01%	SE0016101844
NOKIA OYJ	0.01%	FI0009000681
TOROMONT INDUSTRIES LTD	0.01%	CA8911021050
VOLVO AB A SHS COMMON STOCK SEK1.2	0.01%	SE0000115420
AVANGRID INC COM NPV	0.01%	US05351W1036
ABBVIE INC 140525 3.60 CB	0.01%	US00287YAQ26
ARROW ELECTRONICS INC	0.01%	US0427351004
FERGUSON PLC NEW ORD GBP 0.10	0.01%	JE00BJVNSS43
KYOWA KIRIN CO LTD	0.01%	JP3256000005
DENSO CO	0.01%	JP3551500006
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.01%	XS2101349723
BAYERISCHE MOTOREN WERKE AG	0.01%	DE0005190003
ASSA ABLOY AB	0.01%	SE0007100581
SNAM SPA 120934 1.00 CB	0.01%	XS2051660509
ASB BANK LTD 220722 1.31 TD	0.01%	DU0T222722A8
ANZ BANK NEW ZEALAND 081221 0.8 TD	0.01%	DU0T221D08C1
ASSICURAZIONI GENERALI SPA	0.01%	IT0000062072
E.ON SE	0.01%	DE000ENAG999
TERUMO CORP	0.01%	JP3546800008
UDR INC 150831 3.00 CB	0.01%	US90265EAR18
RABOBANK NEW ZEALAND 131021 RCD	0.01%	NZF05DT136C9
RABOBANK NEW ZEALAND 271021 RCD	0.01%	NZF05DT119C5
WESTPAC NEW ZEALAND 021121 RCD	0.01%	NZF08DT398C2
BANK OF NEW ZEALAND LTD 181121 RCD	0.01%	NZF01DT330C2
ASB BANK LTD 221121 RCD	0.01%	NZF04DT389C5
WESTPAC NEW ZEALAND 021221 RCD	0.01%	NZF08DT403C0
ASB BANK LTD 031221 RCD	0.01%	NZF04DT393C7
BANK OF NEW ZEALAND LTD 171221 RCD	0.01%	NZF01DT346C8
WESTPAC NEW ZEALAND 171221 RCD	0.01%	NZF08DT404C8
GRAINGER PLC	0.01%	GB00B04V1276
MCDONALDS CORP 010347 4.45 CB	0.01%	US58013MFC38
WESTPAC NEW ZEALAND 160322 RCD	0.01%	NZF08DT416C2
UNITED PARCEL SERVICE 150138 6.20 CB	0.01%	US911312AJ59
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.01%	MYBMS1900047
REALTY INCOME CORP 151230 1.625 CB	0.01%	XS2238341080
NEW ZELAND GOVT 200940 2.50 INDEXED BOND	0.01%	NZIIBDT005C5
LYONDELLBASELL INDUSTRIES	0.01%	NL0009434992
DELL TECHNOLOGIES INC	0.01%	US24703L2025
VICINITY CENTRES RE LTD 070426 3.375 CB	0.01%	XS1387869438
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.01%	US38141GWZ35
AMGEN INC 130929 4.00 CB	0.01%	XS0829324457
APT PIPELINES LTD 150727 4.25 CB	0.01%	USQ04578AG72
BOISE CASCADE CO	0.01%	US09739D1000
KBC GROUP NV	0.01%	BE0003565737
3M CO 140948 4.00 CB	0.01%	US88579YBD22
LG INNOTEK CO LTD	0.01%	KR7011070000
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB	0.01%	XS1499602289
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.01%	NZGOVDT531C0
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.01%	US207597EG65
ORSTED AS	0.01%	DK0060094928
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB	0.01%	US90351DAF42
DAQO NEW ENERGY CO SPON ADS EACH REP 5 ORD SHS	0.01%	US23703Q2030
SONOS INC COM USD	0.01%	US83570H1086
CREDIT SUISSE AG LONDON BRANCH 100426 1.50 CB	0.01%	XS1392459381
ANSYS INC	0.01%	US03662Q1058
BPCE SA 160124 2.875 CB	0.01%	FR0011390921
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.01%	US9128284H06
VF CORPORATION	0.01%	US9182041080
KLEPIERRE SA 131232 1.625 CB	0.01%	FR0013300605
BAYERISCHE MOTOREN WERKE PRF PREFERENCE	0.01%	DE0005190037
HAMILTON LANE INC	0.01%	US4074971064
GENERAL MOTORS FINANCIAL COMPANY INC 200527 0.60 CB	0.01%	XS2307768734
ISHARES II PLC USD HIGH YIELD CORP BND UCITS	0.01%	IE00B4PY7Y77
LIBERTY BROADBAND COM USD0.01 CL C	0.01%	US5303073051
MAPLETREE LOGISTICS TRUST REIT	0.01%	SG1S03926213
REPUBLIC SERVICES INC	0.01%	US7607591002

KB HOME	0.01%	US48666K1097
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.01%	XS1872032799
FLEX LTD COM	0.01%	SG9999000020
AIR PRODUCTS AND CHEMICALS INC 150530 2.05 CB	0.01%	US009158BC97
COCA-COLA EUROPACIFIC PARTNERS	0.01%	GB00BDCPN049
SHISEIDO COMPANY LIMITED JPY50	0.01%	JP3351600006
COSTAR GROUP INC COM USD0.01	0.01%	US22160N1090
TFI INTERNATIONAL INC	0.01%	CA87241L1094
GAMMA COMMUNICATIONS PLC	0.01%	GB00BQSS10J50
REECE LTD COMMON STOCK	0.01%	AU000000REH4
UNION PACIFIC CORP 010235 3.375 CB	0.01%	US907818EB01
KAO CORPORATION JPY50	0.01%	JP3205800000
AT AND T INC 010660 3.85 CB	0.01%	US00206RKB77
INMODE LTD	0.01%	IL0011595993
WESTPAC BANKING CORP 020525 2.125 CB	0.01%	XS1558450745
SINGAPORE TECH ENGINEERING COMMON STOCK	0.01%	SG1F60858221
PRAXAIR INC 100850 2.00 CB	0.01%	US74005PBS20
APN INDUSTRIA REIT FULLY PAID ORDINARY UNITS STPL SEC	0.01%	AU0000039711
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.01%	XS1514149159
GRAFTECH INTERNATIONAL LTD	0.01%	US3843135084
JAPAN POST INSURANCE CO LTD COMMON STOCK	0.01%	JP3233250004
ZOZO INC	0.01%	JP3399310006
INTERCONTINENTAL HOTELS GROUP PLC	0.01%	GB00BHJYC057
PACCAR INC	0.01%	US6937181088
VORNADO REALTY TRUST REIT USD.04	0.01%	US9290421091
FISERV INC 010627 2.25 CB	0.01%	US337738BB35
ROYAL BANK OF CANADA 280127 2.328 CB	0.01%	CA780086RQ98
ALIBABA GROUP HOLDING LTD	0.01%	US01609W1027
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB	0.01%	XS2078691636
SHIMIZU CORP COMMON STOCK	0.01%	JP3358800005
MONGODB INC	0.01%	US60937P1066
ESSITY AB PUBL 300327 1.625 CB	0.01%	XS1584122763
MICHELIN B (CGDE)-B	0.01%	FR0000121261
CAMDEN PROPERTY TRUST 150530 2.80 CB	0.01%	US133131AZ59
DATADOG INC	0.01%	US23804L1035
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.01%	US60687YBL20
MERCK KGAA	0.01%	DE0006599905
PROLOGIS LP 300629 2.25 CB	0.01%	XS1577961862
SHIZUOKA BANK LTD JPY	0.01%	JP3351200005
UNILEVER CAPITAL CORP 151132 5.90 CB	0.01%	US904764AH00
CLOUDFLARE INC	0.01%	US18915M1071
ALBERMARLE CORP	0.01%	US0126531013
ENERSYS COM	0.01%	US29275Y1029
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.01%	XS2152935214
SWISS RE AG	0.01%	CH0126881561
MANULIFE FINANCIAL CORP 040326 4.15 CB	0.01%	US56501RAC07
GENMAB A/S	0.01%	US3723032062
NEWELL BRANDS INC	0.01%	US6512291062
AMERICAN INTERNATIONAL GROUP INC 260423 5.0 CB	0.01%	XS0252367775
CARNIVAL CORP USD	0.01%	PA1436583006
NYKREDIT REALKREDIT A/S 170125 0.625 CB	0.01%	DK0009522062
WASTE CONNECTIONS INC 010230 2.60 CB	0.01%	US94106BAA98
SANDVIK AB	0.01%	SE0000667891
INTERPUMP GROUP SPA	0.01%	IT0001078911
WOLTERS KLUWER NV 030730 0.75 CB	0.01%	XS2198580271
SUNTORY BEVERAGE AND FOOD LTD	0.01%	JP3336560002
ELI LILLY AND CO 011131 0.625 CB	0.01%	XS2075937370
BROOKS AUTOMATION INC	0.01%	US1143401024
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228	0.01%	US637432NP60
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.01%	NZLGFDT010C8
JB HUNT TRANSPORT SERVICES INC USD0.01	0.01%	US4456581077
SBI HOLDINGS INC NPV	0.01%	JP3436120004
INTL PAPER CO COM US\$1	0.01%	US4601461035
IIDA GROUP HOLDINGS CO LTD COMMON STOCK	0.01%	JP3131090007
CHOICE HOTELS INTERNATIONAL INC	0.01%	US1699051066
QUEBECOR INC CL B COMMON STOCK	0.01%	CA7481932084
AXIS CAPITAL HOLDING	0.01%	BMG0692U1099
ROYAL CARIBBEAN GROUP	0.01%	LR0008862868
BANK OF MONTREAL 010525 1.85 CB	0.01%	US06367WB850
HERC HOLDINGS INC	0.01%	US42704L1044
CONSTELLATION SOFTWARE COM	0.01%	CA21037X1006
KEYCORP 300428 4.10 CB	0.01%	US49326EEG44

SYNTHOMER PLC	0.01%	GB0009887422
AEON CO LTD	0.01%	JP3388200002
HARTFORD FINANCIAL SERVICES GROUP INC	0.01%	US4165151048
COFFEE C 2112 FUT	0.01%	DU000KC21123
COOPER COS INC	0.01%	US2166484020
KIMCO REALTY CORP 010225 3.30 CB	0.01%	US49446RAU32
GENMAB AS	0.01%	DK0010272202
LAFARGEHOLCIM LTD	0.01%	CH0012214059
NORDEA BANK AB 120225 1.125 CB	0.01%	XS1189263400
GARTNER INC CL-A	0.01%	US3666511072
KANSAS CITY SOUTHERN	0.01%	US4851703029
TRACTOR SUPPLY COMPANY	0.01%	US8923561067
OMNICELL INC	0.01%	US68213N1090
TELEFONICA DE ESPA SPPT50	0.01%	ES0178430E18
SK HYNIX INC	0.01%	KR7000660001
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.01%	XS1087821531
ARTHUR J GALLAGHER CO	0.01%	US3635761097
LABORATORY CORPORATION OF AMERICA HOLDIN	0.01%	US50540R4092
New Zealand Dollar Custodial Account – MITNZ Overseas	0.01%	
TELEDYNE TECHNOLOGIES INC	0.01%	US8793601050
SSGA SPDR ETFs E I BB SPDR BARC EMG MARKETS LO	0.01%	IE00B4613386
FUTURES MARGIN-GBP	0.01%	
JS GLOBAL LIFESTYLE CO LTD	0.01%	KYG2S85A1045
AIRBNB INC	0.01%	US0090661010
WHITBREAD PLC	0.01%	GB00B1KJJ408
HENDERSON LAND DEVELOPMENT CO	0.01%	HK0012000102
KEYCORP	0.01%	US4932671088
BCE INC COMMON STOCK	0.01%	CA05534B7604
CANON INC	0.01%	JP3242800005
VIACOM CBS INC	0.01%	US92556H2067
TREX COMPANY INC	0.01%	US89531P1057
CENTRAL JAPAN RAILWAY CO	0.01%	JP3566800003
CITIGROUP INC 300745 4.65 CB	0.01%	US172967JU60
SPLUNK INC COM	0.01%	US8486371045
CHUGAI PHARMACEUTICAL JPY	0.01%	JP3519400000
COMPAGNIE DE SAINT GOBAIN SA 151124 5.625 CB	0.01%	XS0274270817
SIGNIFY NV EUR0.01	0.01%	NL0011821392
OLYMPUS CORP	0.01%	JP3201200007
EUROGRID GMBH 180428 1.50 CB	0.01%	XS1396285279
DNB BANK ASA NOK12.50	0.01%	NO0010161896
NATURGY FINANCE BV 290128 1.50 CB	0.01%	XS1755428502
SOMPO HOLDINGS INC COMMON STOCK	0.01%	JP3165000005
BANK OF KYOTO LTD	0.01%	JP3251200006
CITIZENS FINANCIAL GROUP INC	0.01%	US1746101054
TELSTRA CORPORATION LTD 070425 3.125 CB	0.01%	USQ8940FAA23
MARS INC 160732 1.625 CB	0.01%	USU57346AK10
OCADO GROUP PLC	0.01%	GB00B3MBS747
PFIZER INC 150948 4.20 CB	0.00%	US717081EK52
UNIVERSAL DISPLAY CORP	0.00%	US91347P1057
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.00%	JP1201691K75
MITSUBISHI ELECTRIC	0.00%	JP3902400005
KERRY GROUP PLC-A	0.00%	IE0004906560
TOYOTA MOTOR CREDIT CORP 010425 3.0 CB	0.00%	US89236TGX72
LOW SU GASOIL 2112 F	0.00%	GB00H1K80933
TARGET CORP 010742 4.00 CB	0.00%	US87612EBA38
NEXT PLC GBPO.10	0.00%	GB0032089863
IPSEN PROMESSES SA	0.00%	FR0010259150
INTACT FINANCIAL CORPORATION	0.00%	CA45823T1066
YADEA GROUP HOLDINGS LTD	0.00%	KYG9830F1063
ATLAS COPCO AB SER B NPV POST SPLIT	0.00%	SE0011166628
BEST BUY CO INC	0.00%	US0865161014
AVINOR AS 090227 1.25 GB	0.00%	XS1562601424
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.00%	CA136375CG50
SYDNEY AIRPORT FINANCE CO PTY LTD 300425 3.375 CB	0.00%	USQ8809VAG43
NORSK HYDRO ASA	0.00%	NO0005052605
COLGATE PALMOLIVE CO 150845 4.00 CB	0.00%	US19416QEJ58
COFIROUTE SA 090928 0.75 CB	0.00%	FR0013201134
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.00%	US86562MBP41
COLRUYT NV	0.00%	BE0974256852
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
SEA LTD	0.00%	US81141R1005
MORGAN STANLEY 070224 3.00 CB	0.00%	CA6174468D43

DTE ENERGY CO USD	0.00%	US2333311072
ASTRAZENECA PLC SPONS ADR	0.00%	US0463531089
AMEREN CORP	0.00%	US0236081024
NATIONAL BANK OF CANADA	0.00%	CA6330671034
M & T BANK CORPORATION	0.00%	US55261F1049
DOLLAR TREE INC	0.00%	US2567461080
INPOST SA	0.00%	LU2290522684
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
KUBOTA CORPORATION	0.00%	JP3266400005
INNERGEX RENEWABLE ENERGY INC	0.00%	CA45790B1040
FIRST SOLAR INC	0.00%	US3364331070
MEDIPAL HOLDINGS CORP COMMON STOCK	0.00%	JP3268950007
CREDIT AGRICOLE SA	0.00%	FR0000045072
WH GROUP LTD	0.00%	KYG960071028
ASTRAZENECA PLC 060850 2.125 CB	0.00%	US046353AX64
PELTON INTERACTIVE INC	0.00%	US70614W1009
Australian Dollar Custodial Account – MMF Global Unlisted	0.00%	
TELEPERFORMANCE	0.00%	FR0000051807
NIKON CORPORATION JPY	0.00%	JP3657400002
SIMON PROPERTY GROUP LP 130929 2.45 CB	0.00%	US828807DF17
BATH AND BODY WORKS INC	0.00%	US0708301041
GENUINE PARTS CO USD	0.00%	US3724601055
JAPANESE GOVT 10Y .1% 20/09/2029	0.00%	JP1103561KA2
MDC HOLDINGS INC	0.00%	US5526761086
POWER INTEGRATIONSCOM USD0.001	0.00%	US7392761034
AMPLIFON SPA	0.00%	IT0004056880
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
SIMS LIMITED ORDINARY FULLY PAID	0.00%	AU000000SGM7
EDISON INTERNATIONAL	0.00%	US2810201077
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
KUREHA CORPORATION NPV	0.00%	JP3271600003
ROLLINS INC COM USD1	0.00%	US7757111049
COVENTRY BUILDING SOCIETY 280922 5.875 CB	0.00%	XS0544713356
THAI TAP WATER SUPPLY PCL NVDR	0.00%	TH0961010R11
DELIVERY HERO SE	0.00%	DE000A2E4K43
OREILLY AUTOMOTIVE INC 010927 3.60 CB	0.00%	US67103HAF47
AVIVA PLC COMMON STOCK GBP.25	0.00%	GB0002162385
EMD FINANCE LLC 190325 3.25 CB	0.00%	USU2912LAF05
SCSK CORP COMMON STOCK	0.00%	JP3400400002
INDUSTRIAL AND COMMERCIAL BANK CHINA LTD 121021 RCD	0.00%	NZF03DT045C4
TOYOTA FINANCE NEW ZEALAND LTD 201021 PNOTE	0.00%	NZTFSDT780C4
MITSUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.00%	US606822AV60
ASB BANK LTD 041121 RCD	0.00%	NZF04DT339C0
INDUSTRIAL AND COMMERCIAL BANK CHINA LTD 091121 RCD	0.00%	NZF03DT046C2
BANK OF NEW ZEALAND LTD 151121 RCD	0.00%	NZF01DT291C6
WESTPAC NEW ZEALAND 181121 RCD	0.00%	NZF08DT392C5
WESTPAC NEW ZEALAND 031221 RCD	0.00%	NZF08DT410C5
WESTPAC NEW ZEALAND 161221 RCD	0.00%	NZF08DT396C6
TOYOTA FINANCE NEW ZEALAND 141221 PNOTE	0.00%	NZTFSDT784C6
WESTPAC NEW ZEALAND 060122 RCD	0.00%	NZF08DT419C6
ENTERPRISE PRODUCTS OPER 310130 2.80 CB	0.00%	US29379VBX01
AIR LIQUIDE FINANCE SA 100929 2.25 CB	0.00%	US00913RAF38
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 230222 RCD	0.00%	NZF03DT036C3
HOME DEPOT INC 151249 3.125 CB	0.00%	US437076BZ43
STRYKER CORP 301127 2.125 CB	0.00%	XS1914502304
OOREDOO INTERNATIONAL FINANCE LTD 220626 3.75 CB	0.00%	XS1435374126
HEALTH CARE REIT INC 010625 4.00 CB	0.00%	US42217KBF21
AMERICAN EXPRESS CO 031242 4.05 CB	0.00%	US025816BF52
ORIX CORPORATION JPY50	0.00%	JP3200450009
ALPS ALPINE CO LTD	0.00%	JP3126400005
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
ONEOK PARTNERS LP 011022 3.375 CB	0.00%	US68268NAJ28
CGI INC	0.00%	CA12532H1047
VULCAN MATERIALS CO	0.00%	US9291601097
TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000	0.00%	AU3SG0002017
THERMO FISHER SCIENTIFIC INC 250325 4.133 CB	0.00%	US883556CF73
JANUS HENDERSON GR ORD	0.00%	JE00BYPZJM29
ENTEGRIS INC	0.00%	US29362U1043
KYOCERA CORP JPY50	0.00%	JP3249600002
PPL CORPORATION	0.00%	US69351T1060
HONGKONG AND SHANGHAI BANKING CORPORATION LTD NZ	0.00%	NZHKBDT008C6
HCP INC 150726 3.25 CB	0.00%	US40414LAQ23

REALTY INCOME CORPORATION	0.00%	US7561091049
SYMRISE AG	0.00%	DE000SYM9999
SYSTEMX CORP	0.00%	JP3351100007
ZALANDO SE NPV	0.00%	DE000ZAL1111
NYM WTICRUDE 2212 FU	0.00%	DU000CL22129
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.00%	XS1252209249
CARVANA CO	0.00%	US1468691027
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	0.00%	SE0000190126
UNI CHARM CORPORATION	0.00%	JP3951600000
NUTRIEN LTD 150325 3.375 CB	0.00%	US67077MAL28
XCEL ENERGY INC 011229 2.60 CB	0.00%	US98389BAW00
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
MONDI PLC	0.00%	GB00B1CRLC47
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.00%	XS1492680902
CLOROX CO 150530 1.80 CB	0.00%	US189054AX72
BRANDYWINE REALTY TRUST	0.00%	US1053682035
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.00%	US04517PBG63
COLES GROUP LTD	0.00%	AU0000030678
CARREFOUR SA	0.00%	FR0000120172
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
GENTEX CORPORATION	0.00%	US3719011096
CIE (Communications Investment Europe S.à r.l.)	0.00%	
MERCURY NZ LTD COMMON STOCK	0.00%	NZMRPE0001S2
SEAGEN INC COM USD0.001	0.00%	US81181C1045
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
ICE BRENT CRD 2212 F	0.00%	DU00LCO22120
ATOS SE	0.00%	FR0000051732
FRESENIUS SE CO KGAA	0.00%	DE0005785604
ROCHE HOLDINGS INC 281144 4.00 CB	0.00%	US771196BH42
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
PAYCHEX INC COMMON STOCK USD.01	0.00%	US7043261079
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.00%	MX0MGO0000H9
HELLOFRESH SE	0.00%	DE000A161408
ON SEMICONDUCTOR CORPORATION	0.00%	US6821891057
CATALENT INC	0.00%	US1488061029
NMI HOLDINGS INC	0.00%	US6292093050
3I GROUP PLC	0.00%	GB00B1YW4409
NOMURA REAL ESTATE HOLDINGS COMMON STOCK	0.00%	JP3762900003
COLOPLAST DKK 1 B	0.00%	DK0060448595
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
EDP FINANCE BV 290923 1.875 CB	0.00%	XS1558083652
ECOLAB INC 011126 2.70 CB	0.00%	US278865AV25
ENTERGY CORP NEW	0.00%	US29364G1031
SHOALS TECHNOLOGIES GROUP INC	0.00%	US82489W1071
MONCLER SPA	0.00%	IT0004965148
ENDAVA PLC	0.00%	US29260V1052
HORIBA LTD	0.00%	JP3853000002
PROXIMUS COMMON STOCK	0.00%	BE0003810273
EASTMAN CHEMICAL CO 260523 1.50 CB	0.00%	XS1405783983
AFTERPAY LIMITED	0.00%	AU000000APT1
KOMATSU LTD JPY	0.00%	JP3304200003
TRINET GROUP INC	0.00%	US8962881079
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	0.00%	AU3TB0000101
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.00%	USCO219CAH00
DARLING INGREDIENTS INC	0.00%	US2372661015
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
FIRST AMERICAN FINANCIAL CORP	0.00%	US31847R1023
NVR INC	0.00%	US62944T1051
SORRENTO THERAPEUTICS INC	0.00%	US83587F2020
PERKINELMER INC	0.00%	US7140461093
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.00%	US91324PCQ37
FUTURES MARGIN-EURO	0.00%	
DIGITAL TURBINE INC	0.00%	US25400W1027
TECH TARGET INC	0.00%	US87874R1005
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
SWIRE PROPERTIES LTD COMMON STOCK	0.00%	HK0000063609
CARMAX INC	0.00%	US1431301027
VEOLIA ENVIRONMENT	0.00%	FR0000124141
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
SMITH & NEPHEW PLC	0.00%	GB0009223206

WAYFAIR INC	0.00%	US94419L1017
GRAY TELEVISION INC	0.00%	US3893751061
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE	0.00%	
FORTIS INC	0.00%	CA3495531079
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.00%	US912828ZP81
CVS HEALTH CORP 200735 4.875 CB	0.00%	US126650CM08
PROGRESS SOFTWARE CORPORATION	0.00%	US7433121008
KONE CORPORATION NEW	0.00%	FI0009013403
CDW CORP	0.00%	US12514G1085
NCSOFT CORPORATION	0.00%	KR7036570000
TELADOC HEALTH INC	0.00%	US87918A1051
CELANESE CORP SERIES A	0.00%	US1508701034
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
SUMITOMO CORP JPY	0.00%	JP3404600003
SCHAEFFLER AG	0.00%	DE000SHA0159
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.00%	FR0014000MR3
ANALOG DEVICES INC 011031 2.10 CB	0.00%	US032654AV70
SONOVA HOLDING AG - REG	0.00%	CH0012549785
NAN YA PRINTED CIRCUIT BOARD CORP	0.00%	TW0008046004
NIKE INC 011146 3.375 CB	0.00%	US654106AG82
SPCG PCL NVDR	0.00%	TH0889010R14
ARISTA NETWORKS INC	0.00%	US0404131064
CRITERIA CAIXACORP SA	0.00%	ES0140609019
CERNER CORP COM USD0.01	0.00%	US1567821046
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI	0.00%	
XYLEM INC COM USD0.01	0.00%	US98419M1009
BMW INTERNATIONAL INVESTMENT BV 080324 0.75 CB	0.00%	XS2227276263
ULTRA CLEAN HOLDINGS INC	0.00%	US90385V1070
ALFEN NV	0.00%	NL0012817175
WORLDLINE SA	0.00%	FR0011981968
AMERISOURCEBERGEN CORP	0.00%	US03073E1055
TRINSEO SA	0.00%	LU1057788488
MAXLINEAR INC	0.00%	US57776J1007
BT GROUP PLC	0.00%	GB0030913577
KOBE STEEL NPV	0.00%	JP3289800009
CNP ASSURANCES COMMON STOCK EUR1.0	0.00%	FR0000120222
SEKISUI CHEMICAL CO Y50	0.00%	JP3419400001
DOMINOS PIZZA INC	0.00%	US25754A2015
CENTERPOINT ENERGY INC	0.00%	US15189T1079
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
BURLINGTON STORES INC	0.00%	US1220171060
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
BANK OF AMERICA CORP 250425 2.932 CB	0.00%	CA060505FM13
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.00%	USU71000BD16
WESTROCK CO COM USD 0.01	0.00%	US96145D1054
JIUMAOJIU INTERNATIONAL HOLDINGS LTD	0.00%	KYG5141L1059
BRIGHTHOUSE FINANCIAL INC	0.00%	US10922N1037
ASTRAZENECA PLC 150937 6.45 CB	0.00%	US046353AD01
AVANTOR INC	0.00%	US05352A1007
ELECTROLUX AB SER B COMMON STOCK SEK5.0	0.00%	SE0000103814
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.00%	US45950VEM46
NIPPON STEEL CORPORATION	0.00%	JP3381000003
CMS ENERGY CORP	0.00%	US1258961002
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
BMW US CAPITAL LLC 110426 2.80 CB	0.00%	US05565EAH80
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.00%	NZLGFDT008C2
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.00%	US29874QEN07
HONG KONG CHINA GA	0.00%	HK0003000038
HONGKONG LAND HOLDINGS LTD	0.00%	BMG4587L1090
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
RINGCENTRAL INC	0.00%	US76680R2067
INSULET CORP	0.00%	US45784P1012
AMCOR PLC COM USD	0.00%	JE00BJ1F3079
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	0.00%	CH0012255144
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
ISRAEL(STATE OF) 0.75% GTD 31/07/22 ILS1000	0.00%	IL0011581043
SHIONOGI & CO LTD	0.00%	JP3347200002
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
FUT DEC 21 SFE 10Y T-BOND	0.00%	

CITI GROUP INC 210526 5.15 CORP BOND	0.00%	XS0168658853
TRANSUNION	0.00%	US89400J1079
PG AND E CORP	0.00%	US69331C1080
BRUKERS CORPORATION	0.00%	US1167941087
TOSHIBA CORP Y50	0.00%	JP3592200004
KOEI TECMO HOLDINGS CO LTD COMMON STOCK	0.00%	JP3283460008
PUMA SE	0.00%	DE0006969603
OROCOBRE LIMITED ORDINARY FULLY PAID	0.00%	AU000000ORE0
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.00%	XS1811198701
TERADYNE INC	0.00%	US8807701029
ADVANCE AUTO PARTS	0.00%	US00751Y1064
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.00%	XS2012546714
NASDAQ INC	0.00%	US6311031081
BRENNTAG SE	0.00%	DE000A1DAHHO
HIGHWOODS PROPERTIES INC	0.00%	US4312841087
DEUTSCHE WOHNEN SE NPV BR	0.00%	DE000A0HN5C6
CONAGRA BRANDS INC	0.00%	US2058871029
M6 METROPOLE TELEVISION	0.00%	FR0000053225
NITORI CO LTD	0.00%	JP3756100008
TELEFLEX INC	0.00%	US8793691069
EXACT SCIENCES CORP	0.00%	US30063P1057
TAIYO YUDEN CO LTD	0.00%	JP3452000007
SAMPO OYJ	0.00%	FI0009003305
APA GROUP	0.00%	AU000000APA1
BOSTON PROPERTIES INC	0.00%	US1011211018
PHILLIPS 66 060423 3.70 CB	0.00%	US718546AU85
MARKETAXESS HLDGS COM	0.00%	US57060D1081
EISAI CO LTD JPY	0.00%	JP3160400002
ICE BRENT CRD 2206 F	0.00%	GB00H1JWQ329
DOMINOS PIZZA ENTERPRISES LTD	0.00%	AU000000DMP0
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
PANDORA	0.00%	DK0060252690
KELLOGG COMPANY	0.00%	US4878361082
CZECH(REP OF) 1.25% SNR 14/02/25 CZK10000	0.00%	CZ0001005870
WSP GLOBAL INC	0.00%	CA92938W2022
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026	0.00%	ZAG000016320
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
SIGNET JEWELERS LTD	0.00%	BMG812761002
DUNEDIN CITY TREASURY LIMITED 251121 4.88 CB	0.00%	NZDCTDT076C7
LINCOLN NATL CORPORATION IND USD	0.00%	US5341871094
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
SUMITOMO FORESTRY CO LTD	0.00%	JP3409800004
DOORDASH INC	0.00%	US25809K1051
CHF BNP PARIBAS A/C	0.00%	
ORGANON AND CO	0.00%	US68622V1061
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.00%	US195325DP79
HOME DEPOT INC 150951 2.75 CB	0.00%	US437076CK64
JAMES HARDIE INDUSTRIES PLC	0.00%	AU000000JHX1
DISCO CORP	0.00%	JP3548600000
VERISIGN INC	0.00%	US92343E1029
SECOM CO LTD	0.00%	JP3421800008
SWITCH INC	0.00%	US87105L1044
HERBALIFE NUTRITION LTD	0.00%	KYG4412G1010
YARA INTERNATIONAL ASA	0.00%	NO0010208051
QORVO INC	0.00%	US74736K1016
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR	0.00%	US459058JF11
AGNICO EAGLE MINES	0.00%	CA0084741085
TELECOM ITALIA RSP COMMON STOCK	0.00%	IT0003497176
DOWA HOLDINGS CO LTD	0.00%	JP3638600001
JUST EAT TAKEAWAY EURO.04	0.00%	NL0012015705
HEICO CORP COM	0.00%	US4228061093
ANTOFAGASTA PLC	0.00%	GB0000456144
MOLINA HEALTHCARE INC	0.00%	US60855R1005
COUPA SOFTWARE INC	0.00%	US22266L1061
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.00%	DK0030484548
HOLOGIC INC	0.00%	US4364401012
NICE LTD	0.00%	IL0002730112
DISCOVERY INC COM USD 0.01 SER A	0.00%	US25470F1049
LIVE NATION INC	0.00%	US5380341090
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
RESONA HOLDINGS INC	0.00%	JP3500610005
PUBLICIS GROUPE	0.00%	FR0000130577

CENTURY COMMUNITIES INC	0.00%	US1565043007
HENNES & MAURITZ	0.00%	SE0000106270
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
UNITED STATES TREAS BDS 2.125 2-15-2041	0.00%	US912810QP66
AES CORP	0.00%	US00130H1059
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
RATHBONE BROTHERS PLC	0.00%	GB0002148343
EDENRED	0.00%	FR0010908533
BANQUE CANTONALE VAUDOIS REG COMMON STOCK	0.00%	CH0531751755
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
FUT MAR 25 EURO DOLLARS	0.00%	
Z HOLDINGS CORPORATION	0.00%	JP3933800009
AIR WATER INC	0.00%	JP3160670000
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5M278
DAIDO STEEL CO LTD JPY	0.00%	JP3491000000
TRIMBLE INC COM NPV	0.00%	US8962391004
MOSAIC CO COM	0.00%	US61945C1036
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.00%	CA135087WV25
OTSUKA HLDGS CO NPV	0.00%	JP3188220002
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
MI HOMES INC	0.00%	US55305B1017
JAPAN .1% 20/12/2023	0.00%	JP1051381K12
BANK HAPOALIM LTD	0.00%	IL0006625771
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
OMRON CORP Y50	0.00%	JP3197800000
Income Due - GBP	0.00%	
CSC SUGAR 2203 FU	0.00%	DU0005B22035
JAPAN GOVT CPI IDX/LKD 10/03/2028	0.00%	JP1120231J51
DEXERIALS CORP	0.00%	JP3548770001
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
KINGSPAN GROUP PLC	0.00%	IE0004927939
CARDINAL HEALTH INC	0.00%	US14149Y1082
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
QUEST DIAGNOSTICS	0.00%	US74834L1008
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
WABTEC CORP	0.00%	US9297401088
CVS HEALTH CORP 150939 6.125 CB	0.00%	US126650BR04
Payable/Receivable DKK	0.00%	
TDK CORP NPV TEMP	0.00%	DU06869302D0
APT PIPELINES LTD 150336 2.50 CB	0.00%	XS2315784988
AVALARA INC	0.00%	US05338G1067
UBS GROUP AG 130830 3.126 CB	0.00%	US902613AA61
NIU TECHNOLOGIES	0.00%	US65481N1000
MORGAN STANLEY 230130 4.431 CB	0.00%	US6174468G77
SVENSKA CELLULOZA AB - B SHARES	0.00%	SE0000112724
FORTUM OYJ	0.00%	FI0009007132
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.00%	NZIIBDT003C0
EASTMAN CHEMICAL COM	0.00%	US2774321002
ASAHI KASEI CORPORATION	0.00%	JP3111200006
MERITOR INC	0.00%	US59001K1007
PUT SWO USD BOFAGB22 P 1.27% / R 3MLIBOR	0.00%	
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00%	JP3955800002
AIB GROUP PLC	0.00%	IE00BF0L3536
MTU AERO ENGINES AG	0.00%	DE000A0D9PT0
VMWARE INC-CLASS A	0.00%	US9285634021
ACCOR SA	0.00%	FR0000120404
ASB BANK LTD 080922 1.50 TD	0.00%	DU0TZ22908A3
ANZ BANK NEW ZEALAND 200922 1.50 TD	0.00%	DU0TZ22920B6
WESTPAC NEW ZEALAND 011121 RCD	0.00%	NZFO8DT393C3
WESTPAC NEW ZEALAND 161121 RCD	0.00%	NZFO8DT394C1
TOYOTA FINANCE NEW ZEALAND LTD 181121 PNOTE	0.00%	NZTFSDT782C0
THE JM SMUCKER COMPANY	0.00%	US8326964058
WESTPAC NEW ZEALAND 011221 RCD	0.00%	NZFO8DT395C8
ASB BANK LTD 231221 RCD	0.00%	NZFO4DT397C8
CHRISTCHURCH CITY HOLDINGS LIMITED 221221 PNOTE	0.00%	NZCCHDT030C9
SINGAPORE(GOVT OF) 3.125% SNR 01/09/22 SGD1000	0.00%	SG7J28931946
ASB BANK LTD 240122 RCD	0.00%	NZFO4DT382C0
ASB BANK LTD 250222 RCD	0.00%	NZFO4DT348C1
WESTPAC NEW ZEALAND 030122 RCD	0.00%	NZFO8DT418C8

CZECH(REP OF) 0.45% SNR 25/10/23 CZK10000	0.00%	CZ0001004600
PKO FINANCE AB PUBL 260922 4.63 CB	0.00%	XS0783934085
TENCENT HLDGS LIMITED	0.00%	KYG875721634
HASBRO INC	0.00%	US4180561072
KINGFISHER PLC GBP0.1571	0.00%	GB0033195214
TELSTRA CORPORATION LIMITED	0.00%	AU000000TSL2
NEW ZEALAND GOVERNMENT 150532 2.00 GB	0.00%	NZGOVDT532C8
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
BEIERSDORF AG	0.00%	DE0005200000
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
ZENDESK INC	0.00%	US98936J1016
TELENOR ASA	0.00%	NO0010063308
GRACO INC	0.00%	US3841091040
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00%	US912828YU85
MOWI ASA	0.00%	NO0003054108
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	US98954M2008
FERROVIAL SA	0.00%	ES0118900010
BURBERRY GROUP PLC	0.00%	GB0031743007
New Zealand Dollar Custodial Account – MITNZ New Zealand	0.00%	
KIRKLAND LAKE GOLD LTD	0.00%	CA49741E1007
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
PUT SWO USD BARCGB22 P 1.71% / R 3MLIBOR	0.00%	
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.00%	US912810RJ97
VOLTALIA SA	0.00%	FR0011995588
NEC CORPORATION	0.00%	JP3733000008
ELANCO ANIMAL HEALTH INC	0.00%	US28414H1032
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
LITHIA MOTORS INC	0.00%	US5367971034
EXOR NV EURO.01	0.00%	NL0012059018
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27%	0.00%	
JFE HOLDINGS INC	0.00%	JP3386030005
DIC CORPORATION	0.00%	JP3493400000
SUZUKI MOTOR CORP	0.00%	JP3397200001
LOBLAW COMPANIES LTD	0.00%	CA5394811015
NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD	0.00%	NZGOVDT433C9
ARGENX SE	0.00%	NL0010832176
DUKE REALTY CORP	0.00%	US2644115055
CITRIX SYSTEMS INC	0.00%	US1773761002
EDP FINANCE BV 240128 1.71 CB	0.00%	US26835PAH38
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
GROUPE BRUXELLES LAM BEF	0.00%	BE0003797140
PACIFIC LIFE & ANNUITY CO - INS PRODS 1.375% DUE 04-14-	0.00%	US6944PM2F37
UPM-KYMMENE FIM10	0.00%	FI0009005987
ABIOMED INC	0.00%	US0036541003
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.00%	XS2010031057
AT AND T INC 150644 4.80 CB	0.00%	US00206RCG56
BUNGE LIMITED	0.00%	BMG169621056
GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.00%	US38141GXR00
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.00%	JP3580200008
SWEDBANK AB	0.00%	SE0000242455
Income Due - AUD	0.00%	
MASIMO CORP	0.00%	US5747951003
DAIMLER AG 100930 0.75 CB	0.00%	DE000A289QR9
METRO INC - A	0.00%	CA59162N1096
SS AND C TECHNOLOGIES HOLDINGS	0.00%	US78467J1007
SODEXO	0.00%	FR0000121220
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.00%	XS2333299324
ST JAMESS PLACE PLC	0.00%	GB0007669376
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
QBE INSURANCE GROUP LTD	0.00%	AU000000QBE9
EIFFAGE INC	0.00%	FR0000130452
AGEAS NPV POST SPLIT	0.00%	BE0974264930
BANK OF AMERICA CORP 221030 2.884 CB	0.00%	US06051GHX07
FOX CORP COM USD0.01 CL A	0.00%	US35137L1052
MONEYSUPERMARKET.COM	0.00%	GB00B1ZBKY84
ITALY GOVT INT BOND 06/05/2024 .875% 05-06-2024	0.00%	US465410CD85
AUCKLAND COUNCIL 191021 PNOTE	0.00%	NZAKCDT544C6

VAIL RESORTS INC	0.00%	US91879Q1094
MARKEL CORPORATION	0.00%	US5705351048
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
LCH_IRS BOFAGB2U 09/08/2025 AUD P 1.08% / R 3MBBSW	0.00%	
GREATER WELLINGTON REG COUNCIL 041121 PNOTE	0.00%	NZWRCDT206C9
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.00%	JP1051411KA2
PLUG POWER INC	0.00%	US72919P2020
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.00%	US195325BZ79
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.00%	USP3579EAY34
LYFT INC	0.00%	US55087P1049
BPCE SA 120928 4.625 CB	0.00%	US05583JAE29
KIMBERLY CLARK CORP 010837 6.625 CB	0.00%	US494368BC63
PTC INC	0.00%	US69370C1009
UNITED MEXICAN STATES 7.75% 29/05/31	0.00%	MX0MGO0000P2
MONOTARO CO LTD	0.00%	JP3922950005
VINCI SA 271128 0.00 CB	0.00%	FR0014000PF1
UBIQUITI INC COM USD0.001	0.00%	US90353W1036
HORMEL FOODS CORPORATION	0.00%	US4404521001
MS & AD INSURANCE GROUP HOLDINGS	0.00%	JP3890310000
CANFOR CORP	0.00%	CA1375761048
CREDIT SUISSE GROUP AG 010431 4.194 CB	0.00%	US225401AP33
DELUXE CORP	0.00%	US2480191012
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
VOESTALPINE AG	0.00%	AT0000937503
CROWN HOLDINGS INC	0.00%	US2283681060
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
Euro	0.00%	
XERO LIMITED ORDINARY FULLY PAID	0.00%	NZXROE0001S2
INGERSOLL RAND INC	0.00%	US45687V1061
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNL82
UTD STATES TREAS .25% DUE 06-30-2025	0.00%	US912828ZW33
GODADDY INC	0.00%	US3802371076
WIX COM LTD	0.00%	IL0011301780
INOVALON HOLDINGS INC	0.00%	US45781D1019
NISSAN MOTOR CO Y50	0.00%	JP3672400003
MASCO CORP USD	0.00%	US5745991068
PACKAGING CORP OF AMERICA	0.00%	US6951561090
ENDESA SA	0.00%	ES0130670112
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.00%	XS2048709427
HEIDELBERGCEMENT AG	0.00%	DE0006047004
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
COFFEE C 2203 FUT	0.00%	DU000KC22030
SOCIETE GENERALE 7.875% 29/12/2049	0.00%	USF8586CRW49
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.00%	XS1692931121
CHINA MEIDONG AUTO HOLDINGS LTD	0.00%	KYG211921021
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.00%	MYBML1600014
AJINOMOTO CO INC JPY	0.00%	JP3119600009
MARUBENI CORPORATION	0.00%	JP3877600001
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR	0.00%	XS2110077299
SMITHS GROUP PLC	0.00%	GB00B1WY2338
VALNEVA SE	0.00%	FR0004056851
SINGAPORE DOLLAR	0.00%	
LME Futures USD	0.00%	
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00%	XS1933828433
ALFA LAVAL AB	0.00%	SE0000695876
GETLINK SE EUR 0.40	0.00%	FR0010533075
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.00%	XS2294155739
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024	0.00%	US25272KAW36
SAINSBURY (J) PLC	0.00%	GB00B019KW72
FUTURES MARGIN-HKD	0.00%	
STRIX GROUP PLC	0.00%	IM00BF0FMG91
Payable/Receivable GBP	0.00%	
INFORMA PLC	0.00%	GB00BMJ6DW54
10X GENOMICS INC	0.00%	US88025U1097
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	JP3897700005
A LIVING SMART CITY SERVICES C	0.00%	CNE100002RY5
FUT CALL DEC 21 2Y MID CURVE 9862	0.00%	
ALSTOM SA	0.00%	FR0010220475
CSC SUGAR 2205 FU	0.00%	DU000SB22050
CELLNEX TELECOM SA 1.875% SNR 26/06/2029EUR	0.00%	XS2193658619

JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027	0.00%	US785712AG56
ASB BANK LTD 220222 FRN	0.00%	NZABBDT043C1
TELECOM ITALIA SPA	0.00%	IT0003497168
COVENTRY BS 6.875%-FRN PERP GBP200000	0.00%	XS1961836712
BUNZL PLC	0.00%	GB00B0744B38
HALMA PLC	0.00%	GB0004052071
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
IHS NETH HOLDCO BV 7.125% 18/03/2025	0.00%	XS2051105778
NORDIC SEMICONDUCTOR ASA	0.00%	NO0003055501
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.00%	US852060AT99
MISUMI GROUP INC	0.00%	JP3885400006
NIPPON YUSEN KK	0.00%	JP3753000003
NEW ZEALAND LOCAL GOVERNMENT AGENCY 141021 TBILL	0.00%	NZLGBDT162C1
MUFG BANK LTD 031121 RCD	0.00%	NZMUFDL307L8
CHRISTCHURCH CITY HOLDING 181121 PNOTE	0.00%	NZCCHDT028C3
UNITED KINGDOM(GOVERNMENT OF) 0.125% IDX/LKD	0.00%	GB00BYYSF144
POWER CORP OF CANADA CAD	0.00%	CA7392391016
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-	0.00%	US46284VAN10
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
LABORATORIOS FARMACEUTICOS ROVI SA	0.00%	ES0157261019
VIRTUS INVESTMENT PARTNERS INC	0.00%	US92828Q1094
SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
DENTSPLY SIRONA INC	0.00%	US24906P1093
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.00%	XS2178769076
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00%	XS2112340679
SUMMER BC HOLDCO A SARL BDS 5.75% 31/10/2026	0.00%	XS2067263850
TOYO SEIKAN GROUP HOLDINGS LTD	0.00%	JP3613400005
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
LINDT & SPRUENGLI AG-PC	0.00%	CH0010570767
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00%	XS1975699569
PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO	0.00%	XS1964638107
ESSENTIAL UTILS IN COM USD0.50	0.00%	US29670G1022
ITO EN LTD	0.00%	JP3143000002
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024	0.00%	US912828D564
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
AEGON NV	0.00%	NL0000303709
IQVIA INC 2.875% 15/06/2028	0.00%	XS2189947505
SKANSKA AB SEK12 SER	0.00%	SE0000113250
ASB BANK LTD 240222 4.20 CB	0.00%	NZABBDG003CO
FUT DEC 21 U.S. T-BONDS	0.00%	
BRAMBLES LIMITED	0.00%	AU000000BXB1
EMERA INC	0.00%	CA2908761018
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
F5 NETWORKS INC	0.00%	US3156161024
COCHLEAR LIMITED	0.00%	AU000000COH5
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.00%	XS2260426288
INTEGRAFIN HOLDINGS PLC	0.00%	GB00BD455H49
PFIZER INC 280550 2.70 CB	0.00%	US717081FA61
SWISS LIFE HOLDING AG	0.00%	CH0014852781
WILLIAM MORRISON SUPERMARKETS PLC	0.00%	GB0006043169
BRITISH TELECOM 071228 CB 5.75	0.00%	XS0097283096
ROBERT HALF INTL INC	0.00%	US7703231032
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
UNITED STATES TREAS NTS DTD 08/15/2019 1.5% DUE 08-15-	0.00%	US912828YA22
DISH NETWORK CORP - A	0.00%	US25470M1099
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015	0.00%	US912828XB14
ENDEAVOUR GROUP LIMITED ORDINARY FULLY PAID	0.00%	AU0000154833
UGI CORP COM	0.00%	US9026811052
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.00%	XS2121441856
US TREASURY N/B 2% DUE 02-15-2050 REG	0.00%	US912810SL35
PVTPL ZIGGO SECD FIN B V SR SECD NT 144A5.5% DUE 01-15-	0.00%	US98954NAA72
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
EVRAZ PLC ORD USD2	0.00%	GB00B71N6K86
TOPICUS COM INC SUB VTG SHS	0.00%	CA89072T1021
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283%	0.00%	
KIMCO REALTY CORP 011231 2.25 CB	0.00%	US49446RAY53
SINO LAND CO LTD HKG	0.00%	HK0083000502
NOVOCURE LTD	0.00%	JE00BYSS4X48
NRG ENERGY INC	0.00%	US6293775085

ROCHE HOLDING AG	0.00%	CH0012032113
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
JTEKT CORPORATION	0.00%	JP3292200007
ASIAN INFRASTRUCTURE INVT BK .5% 10-30-2024	0.00%	US04522KAE64
REA GROUP LTD	0.00%	AU000000REA9
ACS ACTIVIDADES CONS Y SERV	0.00%	ES0167050915
UNIPER SE	0.00%	DE000UNSE018
AUCKLAND COUNCIL 290322 6.05 GB	0.00%	NZAKCDT248C4
UBS GROUP AG 5.0% 31/12/2049	0.00%	CH0400441280
INCYTE CORP	0.00%	US45337C1027
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.00%	US912828TY62
BOUYGUES	0.00%	FR0000120503
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
SUNCORP GROUP LTD	0.00%	AU000000SUNG
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSLO
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
MAKITA CORPORATION JPY50	0.00%	JP3862400003
ANNALY CAPITAL MANAGEMENT	0.00%	US0357104092
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.00%	USP37878AC26
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.00%	US87264ABV61
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-	0.00%	US87927YAA01
NTT DATA CORPORATION	0.00%	JP3165700000
ATLANTIA SPA	0.00%	IT0003506190
EXPERIAN FINANCE PLC 291025 0.739 CB	0.00%	XS2237991240
BRITISH LAND CO GBP	0.00%	GB0001367019
HENRY SCHEIN CORP COM	0.00%	US8064071025
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.00%	ES0000012F76
NOBIAN FINANCE 3.625% GTD 15/07/2026 EUR	0.00%	XS2358383466
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5%	0.00%	
SEKISUI HOUSE Y50	0.00%	JP3420600003
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00 CB	0.00%	XS2013745703
ARAMARK COM	0.00%	US03852U1060
DCC PLC	0.00%	IE0002424939
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZJ1
SIEMENS GAMESA REN EURO.17	0.00%	ES0143416115
SHAW COMMUNICATIONS INC-B	0.00%	CA82028K2002
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.00%	NZLGFDT012C4
SOUTHWEST AIRLINES CO USD	0.00%	US8447411088
DELTA AIR LINES INC	0.00%	US2473617023
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00%	BE0000334434
SCHROEDERS PLC	0.00%	GB0002405495
NISOURCE INC	0.00%	US65473P1057
COLOMBIA(REP OF) 7% NTS 30/06/32 COP'B"REGS	0.00%	USP28769AA86
ONEX CORP	0.00%	CA68272K1030
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-	0.00%	US46647PBK12
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00%	US037833DT41
APOLLO GLOBAL MANAGEMENT INC	0.00%	US03768E1055
LOW SU GASOIL 2201 F	0.00%	DU00LGO22014
ELECTRICITE DE FRANCE	0.00%	FR0010242511
NITTO DENKO CORPORATION	0.00%	JP3684000007
CONTINENTAL AG	0.00%	DE0005439004
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
HANKYU HANSHIN HOLDINGS NPV	0.00%	JP3774200004
PINNACLE WEST CAPITAL	0.00%	US7234841010
JAPAN POST BANK CO LTD	0.00%	JP3946750001
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
TOKYU CORP NPV	0.00%	JP3574200006
JOHNSON AND JOHNSON 150837 5.95 CB	0.00%	US478160AN49
LAMB WESTON HOLDINGS INC	0.00%	US5132721045
KINNEVIK AB	0.00%	SE0015810247
HANG SENG BANK HKD5	0.00%	HK0011000095
DAIFUKU CO LTD	0.00%	JP3497400006
LCH_OIS BOFAGB2U 05/08/2028 GBP P 0.586% / R 1DSO	0.00%	
ARKEMA	0.00%	FR0010313833
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	XS2272358024
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.00%	MXOMGO0000D8
PERSIMMON PLC	0.00%	GB0006825383
EMPIRE CO LIMITED	0.00%	CA2918434077
ATHENE HOLDING LTD	0.00%	BMG0684D1074

KINROSS GOLD CORP	0.00%	CA4969024047
ICL GROUP LTD	0.00%	IL0002810146
LUNDIN MINING CORP	0.00%	CA5503721063
LIGHTSPEED COMMERCE INC	0.00%	CA53229C1077
FUTURES MARGIN-JPY	0.00%	
M&G PRUDENTIAL PLC ORD GBP0.05	0.00%	GB00BKFB1C65
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
CLEARWAY ENRGY INC COM USD 0 01 CLASS C	0.00%	US18539C2044
ICA GRUPPEN AB	0.00%	SE0000652216
TOYOTA TSUSHO CORP	0.00%	JP3635000007
MOHAWK INDUSTRIES INC	0.00%	US6081901042
TAUPO DISTRICT COUNCIL 041121 PNOTE	0.00%	NZTDCDL308L3
FAIR ISAAC CORPORATION	0.00%	US3032501047
HUTCHISON WHAMPOA FINANCE UK 241126 5.62	0.00%	XS0276103156
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.00%	NZGOVDT551C8
SKF AB	0.00%	SE0000108227
KESKO OYJ-B SHS	0.00%	FI0009000202
WELLTOWER INC 150329 4.125 CB	0.00%	US95040QAH74
BENTLEY SYSTEMS INC	0.00%	US08265T2087
QIAGEN NV	0.00%	NL0012169213
TRITON INTL LTD COM USD0.01 CL A	0.00%	BMG9078F1077
HENKEL AG & CO KGAA	0.00%	DE0006048408
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
GN STORE NORD A/S	0.00%	DK0010272632
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00%	AU000000NSR2
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
NORDSON CORP	0.00%	US6556631025
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.00%	MX0MGO0000Y4
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.00%	XS2291328735
PVPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E	0.00%	US96043FAG81
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
RENAULT SA	0.00%	FR0000131906
LUMEN TECHNOLOGIES 5.8% SNR 15/03/22 USD2000T	0.00%	US156700A550
CAE INC	0.00%	CA1247651088
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
VOYA FINANCIAL INC	0.00%	US9290891004
VEREIT INC	0.00%	US92339V3087
SHIMIZU CORPORATION	0.00%	JP3358800005
WERNER ENTERPRISES	0.00%	US9507551086
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
GAS RBOB 2112 FUT	0.00%	DU000RB21120
SOFINA SA	0.00%	BE0003717312
SOMPO HOLDINGS INC NPV	0.00%	JP3165000005
VOLKSWAGEN INTL 3.875%-FRN GTD SUB PERP EUR	0.00%	XS2187689380
VISTRA CORP	0.00%	US92840M1027
ENAGAS	0.00%	ES0130960018
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
OPEN TEXT CORP	0.00%	CA6837151068
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00%	XS2303071992
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR	0.00%	XS1508586150
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.00%	XS2177021271
FORTUNE BRANDS HOME AND SECURITY	0.00%	US34964C1062
CPUK FINANCE LTD 4.875% 28/08/2025	0.00%	XS1622392014
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.00%	NO0010875230
T&D HOLDINGS INC NPV	0.00%	JP3539220008
BLACK KNIGHT INC COM USD	0.00%	US09215C1053
NEXI SPA 1.625% 30/04/2026	0.00%	XS2332589972
TAUPO DISTRICT COUNCIL 081221 PNOTE	0.00%	NZTDCDL342L2
UNITY SOFTWARE INC	0.00%	US91332U1016
CLARIVATE PLC	0.00%	JE00BJJN4441
INVESTEC 6.75%-FRN PERP GBP200000	0.00%	XS1692045864
LCH_IRS BOFAGB2U 14/06/2024 AUD P 0.654% / R 3MBBSW	0.00%	
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00%	USY6142NAC21
EASTERN POWER NETWORKS PLC 080324 5.75 CB	0.00%	XS0187202303
NEXON CO LTD	0.00%	JP3758190007
HEATING OIL 2112 FUT	0.00%	DU000HO21124
TORAY INDS INC Y50	0.00%	JP3621000003
COTTON NO 2 2203 FUT	0.00%	DU000CT22031
IAC INTERACTIVECOR COM USD0.0001	0.00%	US44891N2080
ORKLA ASA	0.00%	NO0003733800

UDR INC	0.00%	US9026531049
COMPUTERSHARE LTD	0.00%	AU000000CPU5
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	CA3039011026
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
COMMERZBANK AG NPV	0.00%	DE000CBK1001
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.00%	SG7U32949426
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
FINECOBANK BANCO FINECO SPA	0.00%	IT0000072170
SHIMADZU CORP	0.00%	JP3357200009
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	0.00%	US780097BQ34
SAPUTO INC	0.00%	CA8029121057
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.00%	XS1936791612
LIBERTY GLOBAL INC USD0.01 A	0.00%	GB00B8W67662
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
HARGREAVES LANSDOWN PLC	0.00%	GB00B1VZ0M25
VIVENDI SE	0.00%	FR0000127771
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.00%	SG7S30941627
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.00%	US92763W1036
LIBERTY GLOBAL INC	0.00%	GB00B8W67B19
SUNRUN INC	0.00%	US86771W1053
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.00%	JP3486800000
CYBERAGENT INC	0.00%	JP3311400000
VMED O2 UK FING I 4.0% 31/01/2029	0.00%	XS2231189924
IRON MTN INC NEW COM NPV	0.00%	US46284V1017
RAKUTEN GROUP INC	0.00%	JP3967200001
VORNADO REALTY TRUST	0.00%	US9290421091
TEMENOS AG	0.00%	CH0012453913
NEXI SPA ORD	0.00%	IT0005366767
HYDRO ONE LTD	0.00%	CA4488112083
MINEBEA MITSUMI INC	0.00%	JP3906000009
ASX LIMITED	0.00%	AU000000ASX7
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.00%	US136375CK60
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.00%	US92343VGE83
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.00%	XS2169281131
NEWS CORP	0.00%	US65249B1098
Cash / Other	0.00%	
NH FOODS LTD	0.00%	JP3743000006
EDP RENOVAVEIS SA	0.00%	ES0127797019
GEORGE WESTON LTD	0.00%	CA9611485090
Income Due - CAD	0.00%	
MEIJI HOLDINGS CO	0.00%	JP3918000005
SCHIBSTED ASA	0.00%	NO0010736879
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029	0.00%	US918367AC71
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
CCL INDUSTRIES INC	0.00%	CA1249003098
RELIANCE INDUSTRIES LTD 301127 3.667 CB	0.00%	USY72570AN72
TOKYO GAS CO LTD	0.00%	JP3573000001
MITSUBISHI HC CAPITAL INC	0.00%	JP3499800005
New Zealand Dollar Custodial Account – MITNZ Mercer		
Socially Responsible Global Credit Portfolio	0.00%	
BUREAU VERITAS SA	0.00%	FR0006174348
W P CAREY INC	0.00%	US92936U1097
NIHON M&A CENTER HOLDINGS INC	0.00%	JP3689050007
CNP ASSURANCES	0.00%	FR0000120222
RINNAI CORP	0.00%	JP3977400005
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71%	0.00%	
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR200000'5	0.00%	XS1619422865
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
CANADIAN DOLLAR	0.00%	
CARLYLE GROUP INC	0.00%	US14316J1088
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
PROLOGIS INTL FDG2 1.625% GTD SNR 17/06/32 EUR	0.00%	XS2187529180
ADECCO GROUP AG	0.00%	CH0012138605
COVENTRY BUILDING SOCIETY 210925 1.00 CB	0.00%	XS2233154454
TRADEWEB MARKETS INC	0.00%	US8926721064
LIBERTY MEDIA CORP COM	0.00%	US5312298541
NEXTERA ENERGY CAPITAL HOLDINGS INC 010525 2.75 CB	0.00%	US65339KBQ22
STOCKLAND	0.00%	AU000000SGPO

NOBEL BIOCARE AB 3.125% 15/06/2028	0.00%	XS2355515516
VEOLIA ENVIRONNEMENT SA RIGHT	0.00%	ID:FR0014005GA0
INFINEON 3.625% 31/12/2049	0.00%	XS2056730679
MUFG BANK LTD AUCKLAND BRANCH 040422 FRN	0.00%	NZMUFDT001C8
SUBARU CORP	0.00%	JP3814800003
NEUROCRINE BIOSCIENCES INC	0.00%	US64125C1099
SG HOLDINGS CO LTD	0.00%	JP3162770006
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	XS1888180996
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.00%	IDG000015207
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
VOLKSWAGEN AG	0.00%	DE0007664005
DENTSU GROUP INC	0.00%	JP3551520004
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-	0.00%	US35564RBF01
CREDIT SUISSE GP 7.25%-FRN PERP USD200000	0.00%	USH3698DBZ62
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.00%	SG3260987684
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.00%	KR103502GAC2
CCP DUE RECEIVABLE FROM CITIBANK	0.00%	
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
UNICREDIT SPA 241026 2.125 CB	0.00%	XS1508450688
AZRIELI GROUP	0.00%	IL0011194789
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
AVAYA HOLDINGS CORP	0.00%	US05351X1019
VF CORP 230425 2.40 CB	0.00%	US918204BA53
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.00%	XS1734550897
CALL SWO USD MSLNGB2X P 3MLIBOR / R 2.15%	0.00%	
DH EUROPE FINANCE SA 080725 2.50 CB	0.00%	XS1255436187
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
PVTPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-	0.00%	US12429TAD63
MAPFRE SA 190526 1.625 CB	0.00%	ES0224244071
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE	0.00%	US1248EPBR37
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
YAKULT HONSHA	0.00%	JP3931600005
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
COFFEE C 2205 FUT	0.00%	DU000KC22055
WESCO INTERNATIONAL INC	0.00%	US95082P1057
Australian Dollar Custodial Account – Absolute Return Bond	0.00%	
EUTELSAT COMMUNICATIONS	0.00%	FR0010221234
AGNC INV CORP COM USD0.01	0.00%	US00123Q1040
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025	0.00%	US912828J272
AMERCO INC	0.00%	US0235861004
JSR CORP	0.00%	JP3385980002
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.00%	XS2347379377
CLOVERIE PLC 160924 1.75 CB	0.00%	XS1109950755
SEEK LIMITED	0.00%	AU000000SEK6
RAMSAY HEALTH CARE	0.00%	AU000000RHC8
OWENS CORNING INC	0.00%	US6907421019
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00%	XS1659112616
HEICO CORP COM USD0.01	0.00%	US4228062083
GRIFOLS SA EUR0.25 CLASS A POST SUBD	0.00%	ES0171996087
GIVAUDAN FINANCE EUROPE BV 220427 1.00 CB	0.00%	XS2126169742
INVESTMENT AB LATOUR	0.00%	SE0010100958
SEALED AIR CORP	0.00%	US81211K1007
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039	0.00%	US912810QB70
FNMA REMIC SER-18-C02 CL-2M2 FLTG DUE 08-25-2030	0.00%	US30711XC368
MARINEMAX INC	0.00%	US5679081084
KERING SA 130528 0.75 CB	0.00%	FR0013512407
FNMA CONN AVE SECS SER-18-C04 CL-2M2 VAR 12-25-2030	0.00%	US30711XR630
DOMINICAN REPUBLIC 4.875% 23/09/2032	0.00%	USP3579ECH82
Payable/Receivable AUD	0.00%	
CAD BNP PARIBAS A/C	0.00%	
A P MOLLER MAERSK AS	0.00%	DK0010244425
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00%	US912828XT22
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.00%	JP1300631K78
SAGE GROUP GBP0.01051948	0.00%	GB00B8C3BL03
EQUATE PETROCHEMICAL BV 031126 4.25 CB	0.00%	XS1513739760
EVOLUTION MINING LIMITED	0.00%	AU000000EVN4
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530	0.00%	US893574AP88
HANNOVER RUECK SE	0.00%	DE0008402215
STANDARD CHARTERE PLC 010431 4.644 CB	0.00%	US853254BS85
ROHM CO LTD	0.00%	JP3982800009

RICOH CO JPY50	0.00%	JP3973400009
KNORR BREMSE AG	0.00%	DE000KXB1006
FALABELLA SA 301027 3.75 CB	0.00%	USP82290AR17
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00%	US5312296073
KONINKLIJKE KPN NV	0.00%	NL0000009082
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
KEIO CORP	0.00%	JP3277800003
PUT SWO AUD BNPAGB22 P 1.63% / R 6MBBSW	0.00%	
NORWAY(KINGDOM OF) 1.75% GTD SNR 06/09/29 NOK	0.00%	NO0010844079
JUNIPER NETWORK INC	0.00%	US48203R1041
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
UNITE USAF II PLC BNDS 3.374% 30/06/2023	0.00%	XS0942125963
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
RANDSTAD NV	0.00%	NL0000379121
TIANNENG POWER ORD	0.00%	KYG8655K1094
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00%	JP1201481E36
AMUNDI SA	0.00%	FR0004125920
JAPAN GOVT TBOND .1% 20/06/2029	0.00%	JP1103551K72
PUT SWO AUD CHASGB2L P 1.175% / R 6MBBSW	0.00%	
LCH_IRS BOFAGB2U 03/15/2025 USD P 0.932% / R 3MLIBOR	0.00%	
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
TSURUHA HOLDINGS INC	0.00%	JP3536150000
ORPEA SA	0.00%	FR0000184798
ABB FINANCE BV 190130 0.00 CB	0.00%	XS2286044370
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
TELIA COMPANY AB	0.00%	SE0000667925
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00%	XS2263535853
DEUTSCHE BANK MEXICO SA INST DE BANC MULT DIV 151224	0.00%	US898324AA61
AGC INC	0.00%	JP3112000009
MILLICOM INTL CELL 6.625% SNR 15/10/2026USD	0.00%	XS1894610119
OTSUKA CORPORATION	0.00%	JP3188200004
PEARSON PLC ORD 25P GBP	0.00%	GB0006776081
1MDB GLOBAL BNDS 4.4% 09/03/2023	0.00%	XS0906085179
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00%	US715638BD31
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00%	IDG000013806
AMBU A/S SER'B'DKK0.5	0.00%	DK0060946788
GPT GROUP	0.00%	AU000000GPT8
BLACKBERRY LTD NPV	0.00%	CA09228F1036
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
SINGAPORE EXCHANGE LTD SGD0.01	0.00%	SG1126887955
DEMANT A S	0.00%	DK0060738599
GUIDEWIRE SOFTWARE INC	0.00%	US40171V1008
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.00%	IDG000013509
FRANCE(GOVT OF) 2.5% 25/05/2030	0.00%	FR0011883966
MTR CORP	0.00%	HK0066009694
Payable/Receivable ZAR	0.00%	
KOREA GAS CORP 120224 3.875 CB	0.00%	US50066CAG42
CALL SWO AUD ANZBAU3M P 6MBBSW / R 2.15%	0.00%	
Payable/Receivable CAD	0.00%	
KOMMUNALBANKEN AS 0.5% SNR MTN 21/10/2024 USD	0.00%	XS2333390164
NIPPON EXPRESS CO LTD JPY	0.00%	JP3729400006
SUEZ	0.00%	FR0010613471
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.00%	MX0MGO0000J5
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00%	NO0010821598
FUT CALL JUN 23 EURO DOLLARS 9925	0.00%	
BANK OF AMERICA CORP 220622 3.228 CB	0.00%	CA060505ES91
COSMOS PHARMACEUTICAL CORP	0.00%	JP3298400007
INDONESIA(REP OF) 3.85% SNR 15/10/2030 USD	0.00%	US455780CS32
GEA GROUP AG	0.00%	DE0006602006
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
CYBERARK SOFTWARE LTD	0.00%	IL0011334468
KINTETSU GROUP HOLDINGS CO LTD	0.00%	JP3260800002
MITSUI CHEMICALS INC	0.00%	JP3888300005
DISCOVERY INC COM USD 0.01 SER C	0.00%	US25470F3029
WASTE CONNECTIONS INC 150152 2.95 CB	0.00%	US94106BAD38
OOREDOO INTERNATIONAL FINANCE LTD 080431 2.625 CB	0.00%	XS2311299957
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00%	XS0730243150

GENERAL MOTORS FINANCIAL COMPANY INC 260225 2.90 CB	0.00%	US37045XCV64
ZILLOW GROUP INC	0.00%	US98954M1018
UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG	0.00%	US9128285R78
ALLEGHANY CORPORATION	0.00%	US0171751003
CSCEC FINANCE CAYMAN II LTD 050722 2.9 CB	0.00%	XS1634368507
ROCHE HOLDINGS INC 010339 7.00 CB	0.00%	USU75000AN65
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
BEIJING GAS SINGAPORE CAPITAL CORP 310522 2.75 CB	0.00%	XS1612471117
COTTON NO 2 2112 FUT	0.00%	DU000CT21124
HYUNDAI CAPITAL SERVICES INC 060322 3.00 CB	0.00%	USY3815NAX94
KION GROUP AG	0.00%	DE000KGX8881
IPG PHOTONICS CORP	0.00%	US44980X1090
KOBE BUSSAN CO LTD	0.00%	JP3291200008
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.00%	MX0MGO0000R8
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%	
FUTU HOLDINGS LTD	0.00%	US36118L1061
PROXIMUS	0.00%	BE0003810273
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 260923	0.00%	XS0974122516
INDONESIA(REP OF) 5.625% GTD SNR 15/05/23 IDR	0.00%	IDG000010208
NIPPON BUILDING FUND INC	0.00%	JP3027670003
GENUIT GROUP PLC	0.00%	GB00BKRC5K31
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E	0.00%	US30227FAL40
YAMAHA GOLD INC	0.00%	CA98462Y1007
CHEWY INC	0.00%	US16679L1098
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 4%	0.00%	US03969YAB48
INDONESIA REP 3.85% DUE 10-15-2030 REG	0.00%	US455780CS32
SUMCO CORPORATION	0.00%	JP3322930003
DIRECT LINE INSURANCE GROUP PLC	0.00%	GB00BY9D0Y18
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.00%	IT0005323032
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
PCF GMBH 4.75% 4.75% 15/04/2026	0.00%	XS2333301674
UNITED STS TREAS 1.25% 05-31-2028	0.00%	US91282CCE93
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375%	0.00%	US91282CBV28
HYUNDAI CAPITAL SERVICES INC 080226 1.25 CB	0.00%	USY3815NBC49
GREAT WEST LIFECO	0.00%	CA39138C1068
WR BERKELEY CORP	0.00%	US0844231029
TOKYO ELECTRIC POWER COMPANY HOLDINGS	0.00%	JP3585800000
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
WESTLAKE 4% DUE 10-16-2023	0.00%	US96042GAL68
PVTPL PALMER SQUARE CLO 2015-2A LTD CL A1R2 FLTG RT	0.00%	US69689CAW64
FASTIGHETS AB BALDER B SHRS	0.00%	SE0000455057
ARDAGH METAL 3.0% 01/09/2029	0.00%	XS2310511717
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
KINDER MORGAN INC 160322 1.50 CB	0.00%	XS1196817156
GLOBE LIFE INC COM USD1.00	0.00%	US37959E1029
USS CO LTD	0.00%	JP3944130008
CABLE ONE INC COM USD1	0.00%	US12685J1051
CAPCOM CO LTD	0.00%	JP3218900003
MAGELLAN FINANCIAL GROUP LIMITED	0.00%	AU000000MFG4
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO	0.00%	US97382WAA18
BIOMERIEUX NPV	0.00%	FR0013280286
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
TEAMVIEWER AG	0.00%	DE000A2YN900
POSTS ITALIANE SPA	0.00%	IT0003796171
PUT SWO AUD GSILGB2X P 2.283% / R 6MBBSW	0.00%	
KOITO MANUFACTURING CO LTD	0.00%	JP3284600008
ORICA LIMITED	0.00%	AU000000OR11
KC WHEAT 2203 FUT	0.00%	DU00WHT22034
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	XS2298381307
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
CHR HANSEN HOLDING A S	0.00%	DK0060227585
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00%	XS2351480996
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
DROPBOX INC	0.00%	US26210C1045
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS	0.00%	US35565LAH96
PUT SWO AUD NATAAU33033 P 0.35% / R 3MBBSW	0.00%	
TOBU RAILWAY CO LTD	0.00%	JP3597800006
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024

BALOISE HOLDING-REG	0.00%	CH0012410517
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00%	XS1255433754
BECHTLE AG	0.00%	DE0005158703
LAWSON INC	0.00%	JP3982100004
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
BOLLORE	0.00%	FR0000039299
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
REECE LIMITED	0.00%	AU000000REH4
LIXIL CORPORATION	0.00%	JP3626800001
SIMON PROPERTY GROUP LP 011227 3.375 CB	0.00%	US828807DE42
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049	0.00%	US35564XBD21
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.00%	ES0000012E69
PVTPL OCEAN TRAILS CLO VI/OCEAN TRAILS SER 16-6A CL ARR	0.00%	US67515UUAU43
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00%	XS2361342889
BAIN CAP CR CLO LTD SER 20-3X CL A VAR RT 10-23-2032	0.00%	USG0705CAA20
TOTO LTD JPY50	0.00%	JP3596200000
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.00%	JP1103431G66
AMERICAN EXPRESS CO 190338 8.15 CB	0.00%	US025816AZ26
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	0.00%	US57164PAH91
EMS CHEMIE HLDS REG	0.00%	CH0016440353
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.00%	FR0000187635
CREDIT SAISON CO LIMITED	0.00%	JP3271400008
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
CBT WHEAT 2203 FUT	0.00%	DU000WH22034
IBIDEN CO LTD	0.00%	JP3148800000
TITULOS DE TBOND 7.75% 18/09/2030	0.00%	COL17CT03342
OMEGA HEALTHCARE INVESTORS	0.00%	US6819361006
NIKE INC 011145 3.875 CB	0.00%	US654106AE35
DR AUTO 4.09% DUE 06-15-2026	0.00%	US26208NAG97
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	0.00%	XS1910826996
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.00%	COL17CT02914
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00%	US80285HAG56
HOSHIZAKI CORP	0.00%	JP3845770001
PVTPL OZLM LTD SER 14-7RA CL A1R FLTG 144A 07-17-2029	0.00%	US67108WBE84
TOSOH CORPORATION	0.00%	JP3595200001
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.00%	GB00BK5CVX03
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES	0.00%	CA45075E1043
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.00%	MX0MGO0000078
INFINEON 2.875% 31/12/2049	0.00%	XS2056730323
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
KENYA (REPUBLIC OF) 6.875% 24/06/2024	0.00%	XS1028952403
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
SCOUT24 AG NPV	0.00%	DE000A12DM80
RYOHIN KEIKAKU CO NPV	0.00%	JP3976300008
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.00%	US30711X5R11
TXC CORP	0.00%	TW0003042008
PVTPL TACO BELL FDG LLC 2016-1 SR SECD NT CL A-2-III 144A	0.00%	US87342RAC88
CBRE GI OPEN END FUND .5% 27/01/2028	0.00%	XS2286044024
EMBRACER GROUP AB SER B`NPV (POST SPLIT) TEMP	0.00%	DU0BMDTR73D5
ANIMA HOLDINGS SPA	0.00%	IT0004998065
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00%	US251526CJ68
POWER ASSETS HOLDINGS LIMITED	0.00%	HK0006000050
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.00%	GB00BN65R313
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.00%	US08182BAL27
B2GOLD CORP	0.00%	CA11777Q2099
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021	0.00%	US91282CCN92
MOTABILITY OPERATI 1.5% GTD SNR 20/01/2041 GBP	0.00%	XS2287624154
PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-	0.00%	US89852TAM09
STAAR SURGICAL CO	0.00%	US8523123052
LANXESS	0.00%	DE0005470405
GAS RBOB 2201 FUT	0.00%	DU000RB22011
EURAZEO	0.00%	FR0000121121
LEAN HOGS 2112 FUT	0.00%	DU000LH21120
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00%	US85207UAF21
FOX CORP COM USD0.01 CL B	0.00%	US35137L2043
AZBIL CORP	0.00%	JP3937200008
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG	0.00%	US30711X3H56
OAK STREET HEALTH INC	0.00%	US67181A1079
MAPLETREE LOGISTICS TRUST	0.00%	SG1S03926213
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 270622	0.00%	NZICBDT008C5

ALTICE USA INC COM USD0.01 CL A	0.00%	US02156K1034
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00%	US225401AF50
YAMAHA CORP JPY50	0.00%	JP3942600002
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.00%	JP1103481H98
Payable/Receivable BRL	0.00%	
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000	0.00%	GB00BF0HZ991
UNITED INTERNET AG-REG SHARE	0.00%	DE0005089031
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED	0.00%	AU000000WTC3
OCEAN TRAILS CLO FRN SER 20-10X CL A1 10-15-2031	0.00%	USG6705CAA92
FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030	0.00%	US3137G0UD91
COMCAST CORP 3.3% GTD SNR 01/04/2027 USD	0.00%	US20030NDK46
PVTPL MADISON PK FDG XVII LTD/MADISON PKFDG SR 15-17A	0.00%	US55818YBS90
MORGAN STANLEY 0.406%-FRN 29/10/2027	0.00%	XS2338643740
PVTPL GREYSTONE COMMERCIAL REAL ESTA 21-FL3 CL C	0.00%	US39809PAG00
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.00%	NO0010930522
MITSUBISHI UFJ FIN 0.337%-FRN SNR 08/06/27 EUR	0.00%	XS2349788377
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'	0.00%	XS2113145242
DRYDEN 39 EURO CLO 0% BDS 31/12/2200 EUR	0.00%	XS1684279646
ESR CAYMAN LTD	0.00%	KYG319891092
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2	0.00%	US22615MAW29
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
TELE2 AB	0.00%	SE0005190238
FUT DEC 21 EURX EUR-BUND	0.00%	
TRANSALTA RENEWABLES INC	0.00%	CA8934631091
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
TIS INC	0.00%	JP3104890003
ASSURANT INC	0.00%	US04621X1081
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.00%	SG7160932174
COTTON NO 2 2212 FUT	0.00%	DU000CT22122
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
FORD MTR CR CO LLC 2.7% DUE 08-10-2026 BEO	0.00%	US345397B777
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.00%	AU0000013740
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.00%	MYBMI1900030
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00%	XS2291340433
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
HARMONIC DRIVE SYSTEMS INC	0.00%	JP3765150002
RENGO CO LTD	0.00%	JP3981400009
PUT SWO AUD MSLNGB2X P 2.5% / R 6MBBSW	0.00%	
KOSE CORP	0.00%	JP3283650004
GOLDMAN SACHS GRP 1%-FR SNR EMTN 16/12/25 GBP	0.00%	XS2355059838
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
SHINKO ELECTRIC INDUSTRIES	0.00%	JP3375800004
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
EP INFRASTRUCTURE 1.816% 02/03/2031	0.00%	XS2304675791
EASTMAN CHEMICAL CO 011228 4.50 CB	0.00%	US277432AW04
ECOPETROL S A 4.125% DUE 01-16-2025	0.00%	US279158AK55
RATIONAL AG	0.00%	DE0007010803
KVK CLO 2016-1 LTD / KVK CLO 2016-1 0% 01-15-2029	0.00%	US48274WAM91
REP OF COLOMBIA BNDS 3.875% 22/03/2026	0.00%	XS1385239006
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.00%	US91282CBJ99
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.00%	XS2345050251
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
TELUS CORP COM (NON CANADIAN	0.00%	CA87971M1032
INFORMA PLC 1.5% GTD SNR 05/07/2023 EUR	0.00%	XS1853426549
SNAM SPA 300631 0.625 CB	0.00%	XS2358231798
PERSOL HOLDINGS CO NPV	0.00%	JP3547670004
JERONIMO MARTINS SGPS SA	0.00%	PTJMT0AE0001
SANTEN PHARMACEUTICAL CO	0.00%	JP3336000009
FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-	0.00%	US35563KAH32
Australian Dollar Custodial Account – MMF Global Sovereign	0.00%	
VENTURE CORPORATION LTD	0.00%	SG0531000230
MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22	0.00%	MX0MGO0000Q0
TREND MICRO INCORPORATED	0.00%	JP3637300009
SEIKO EPSON CORPORATION	0.00%	JP3414750004
CAPITALAND INTEGRATED COMMER REIT	0.00%	SG1M51904654
HIKMA PHARMACEUTICALS PLC	0.00%	GB00B0LCW083
AUTOLIV INC	0.00%	US0528001094
FANNIE MAE CONN AVE SER 18-C03 CL 1M2 FLTG 10-25-2030	0.00%	US30711XJ702
FUT DEC 21 CBT ULT TNOTE	0.00%	

PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
ELECTROLUX AB - SER B	0.00%	SE0000103814
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841%	0.00%	US974153AB40
JD SPORTS FASHION ORD	0.00%	GB00BYX91H57
WESTLAKE 2.72% DUE 11-15-2024	0.00%	US96042HAL42
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00%	HK0000093390
ROMANIA(REP OF) 2.375% SNR MTN 19/04/27 EUR	0.00%	XS1599193403
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	0.00%	BE0000339482
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	US20754JAC80
CANADA(GOVT OF) 1% SNR 01/09/2022 CAD1'G732	0.00%	CA135087G732
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.00%	CA135087D507
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.00%	US55316VAN47
OCEAN TRAILS CLO SR 20-10X CL B1 FLTG 10-15-2031	0.00%	USG6705CAC58
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
BAIN CAPITAL CREDIT CLO LIMITED FLTG RT SER 20-3X CL	0.00%	USG0705CAB03
BX COML MTG TR FLTG RT 2.434% DUE 06-15-2038	0.00%	US05608WAQ78
PVTPL MAGNETITE XVIII LTD SER 16-18A CL DR FLTG DUE 11-15-	0.00%	US55953TAQ04
ENEL FINANCE INTERNATIONAL NV 201027 1.00 CB	0.00%	XS2244418609
OCEAN TRAILS CLO VII / OCEAN TRAILS 0% 04-17-2030	0.00%	US67515WDG87
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A	0.00%	US53947XAN21
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00%	GB00BZB26Y51
PVTPL CHT 2017-COSMO MTG TR SER 2017-CSMO CL B 144A	0.00%	US12546DAG25
SOYBEAN 2203 FUT	0.00%	DU00SOB22036
PVTPL GREYSTONE COML REAL ESTATE NTS SR 18-HC1 CLA	0.00%	US39809FAA57
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-	0.00%	US55821TAA51
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR	0.00%	US89656GAA22
GUATEMALA (REP OF) 4.5% GTD SNR 03/05/2026 USD	0.00%	USP5015VAF33
SWISS PRIME SITE AG	0.00%	CH0008038389
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 071227 0.875 CB	0.00%	FR0014001MX9
GLP JREIT REIT	0.00%	JP3047510007
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
WENDEL INVESTISSEMENT	0.00%	FR0000121204
NOMAD FOODS PLC 2.5% GTD 24/06/2028 EUR	0.00%	XS2355604880
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
UNITED STATES TREAS NTS DTD 05/15/2021 1.625% 05-15-	0.00%	US91282CCB54
HARSCO CORP	0.00%	US4158641070
STATE GRID EUROPE DEVELOPMENT 2014 PLC 260122 1.50 CB	0.00%	XS1165754851
PIGEON CORP	0.00%	JP3801600002
ORIX JREIT INC	0.00%	JP3040880001
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
HENLEY CLO 1 FRN CLO 07/2034 EUR 'A-R'	0.00%	XS2360085760
SWIRE PACIFIC	0.00%	HK0019000162
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
ST. PAULS CLO IX D FRN CLO 11/2030 EUR 'A'	0.00%	XS1808332933
JAPAN 1.5% T-BOND 20/03/2045	0.00%	JP1300461F39
SGD BNP PARIBAS A/C	0.00%	
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
MAPLETREE COMMERIC UNITS	0.00%	SG2D18969584
PVTPL CMO CSMC SER 2019-ICE4 CL E FLTG 144A 05-15-2036	0.00%	US12653VAJ52
CIFC HYDE PARK FRN CLO 10/2035 EUR 'B'	0.00%	XS2354687605
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.00%	US912810RB61
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.00%	MX0MGO000102
NORTHLAND POWER INC	0.00%	CA6665111002
BNP PARIBAS SA 130731 1.25 CB	0.00%	FR0014001GJ0
DIASORIN SPA	0.00%	IT0003492391
INTERTRUST GROUP HOLDING SA	0.00%	NL0010937058
EGYPT(ARAB REP OF) 3.875% SNR MTN 16/02/26 USD	0.00%	XS2297220423
TRYG AS DKK5	0.00%	DK0060636678
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.00%	DUIRS1211255
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00%	US3137GOVA44
OJI HOLDINGS CORP	0.00%	JP3174410005
LME ALUM HG 2112 FUT	0.00%	DU00MAL21120
NIPPON SANZO HOLDINGS CORP	0.00%	JP3711600001
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026	0.00%	US20338QAD51
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	CA7669101031
SCOR SE	0.00%	FR0010411983
SUMITOMO MITSUI BANKING CORP 240723 2.75 CB	0.00%	XS0937853983

UNITED STATES TREAS NTS 0.125%	15/08/2023	.125%	0.00%	US91282CAF86	
WIND RIV 2019-3 CLO LTD / WIND RIV	1.16431%	04-15-	0.00%	US97314JAA34	
FRANCE(GOVT OF) 2.75% BDS 25/10/27	EUR1000		0.00%	FR0011317783	
L E LUNDBERGFÖRETAGEN AB - B SHARES			0.00%	SE0000108847	
BROTHER INDUSTRIES LTD			0.00%	JP3830000000	
SECURITAS AB SEK2 'B'			0.00%	SE0000163594	
FTSE 100 IDX 2112 FU			0.00%	GB00J92FML25	
CHROME BIDCO S A S 3.5% 31/05/2028			0.00%	XS2343000241	
SMB PRIVATE ED LN TR 2021-D NT CL A-1A	144A	1.34%	03-17-	0.00%	US78449MAA45
SMB PRIVATE ED LN TR 2021-D 0%	03-17-2053			0.00%	US78449MAB28
VOYA CLO 2012-4 LTD / VOYA CLO SECD NT	CL A-1A-R3	FLTG		0.00%	US92916GBE35
OZLM LTD 20/07/2032 0% 07-20-2032				0.00%	US67113DAW48
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A	AR 0.0%	07-20-		0.00%	US83609GBN43
OAKTREE CLO 2019-1 LTD / OAKTREE 0%	04-22-2030			0.00%	US67401XAS09
VENTURE XXVIII CLO LTD / VENTURE 0%	07-20-2030			0.00%	US92331AAU88
SARANAC CLO VI LTD / SARANAC CLO VI 0%	08-13-2031			0.00%	US80317LAJ26
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO	2012-4 CL A-1-			0.00%	US14309YBQ61
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1	FLTG 07-20-2032			0.00%	US92558NAJ19
PVTPL CMO BX COML MTG TR 2020-BXLP	SER 20-BXLP	CLS E		0.00%	US05607QAU22
PVTPL PALMER SQUARE LN FDG 2020-1 LTD	SER 20-1A	CLS C		0.00%	US69701EAG17
NEUBERGER BERMAN CLO LTD 0% 10-18-2029				0.00%	US64131JAN63
SUMITOMO DAINIPPON PHARMA CO LTD				0.00%	JP3495000006
New Zealand dollar				0.00%	
ARCHER DANIELS MIDLAND CO 120925	1.00	CB		0.00%	XS1877836079
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B	FLTG 07-15-2038			0.00%	US78485WAE93
WELLS FARGO & CO FLTG RT 4.478% DUE	04-04-2031			0.00%	US95000U2L65
K MAC HOLDINGS CORP. DUE 06-23-2028				0.00%	
MIZUHO FINL GROUP INC SUB NT 2.564%	09-13-2031			0.00%	US60687YBU29
HOCHTIEF AG				0.00%	DE0006070006
US 10YR NOTE 2112 F				0.00%	DU000USX21120
JAPAN(GOVT OF) 0.1% SNR 20/06/25	JPY50000			0.00%	JP1051441L76
PVTPL DIAMOND INFRASTRUCTURE FDG LLC	SECD CELLULAR			0.00%	US25265LAA89
IGM FINANCIAL INC				0.00%	CA4495861060
KURJITA WATER INDUSTRIES				0.00%	JP3270000007
IRB HLDG CORP 7% DUE 06-15-2025				0.00%	US44988MAC91
HITACHI METALS LTD				0.00%	JP3786200000
JANE STR GROUP LLC TERM LN DUE	01-26-2028	BEO		0.00%	US47077DAG51
VIFOR PHARMA AG				0.00%	CH0364749348
PVTPL DOMINOS PIZZA MASTER ISSUER LLC	DOMINOS 2019-1			0.00%	US25755TAL44
UNITED STS TREAS NTS 1.125% DUE	02-15-2031	REG		0.00%	US91282CBL46
KEPPEL CORP LTD				0.00%	SG1U68934629
KLEPIERRE SA 170231 0.875	CB			0.00%	FR0014000KT3
PVTPL CMO FREDDIE MAC STACR SR 20-DNA2	CL M2	FLTG 02-		0.00%	US35565KAH14
TIKEHAU CLO DAC FRN CLO 08/2034	EUR 'A'			0.00%	XS2367217879
BLACK DIAMOND CLO 15/05/2032	15/05/2032			0.00%	XS2390844780
ARES EURO CLO 20/04/2032	20/04/2032			0.00%	XS2391578239
SNAM SPA 170630 0.75	CB			0.00%	XS2190256706
JAPAN AIRLINES CO LTD				0.00%	JP3705200008
ISS GLOBAL A/S 0.875% SNR 18/06/2026	EUR			0.00%	XS2013618421
JPMORGAN CHASE AND CO 010228	3.782	CB		0.00%	US46625HRY89
BARCLAYS PLC 7.25%-FRN PERP	GBP200000			0.00%	XS1571333811
UNITED STS TREAS NTS DTD	.875%	11-15-2030		0.00%	US91282CAV37
OAK STR INVT GRADE NET LEASE FD	SER 2.8%	01-20-2051		0.00%	US67190AAC09
PVTPL TOWD POINT ASSET TRUST SER21-SL1	CL A2	FLTG 11-20-		0.00%	US89179XAL91
CANADIAN UTILITIES LTD A				0.00%	CA1367178326
LCH_IRS BOFAGB2U 03/19/2028	USD P 3MLIBOR / R 1.934%			0.00%	
PVTPL CMO CITIGROUP COML MTG TR 2019-PRM	COML MTG			0.00%	US29429JAE01
TOHO CO LTD JPY				0.00%	JP3598600009
HINO MOTORS LTD				0.00%	JP3792600003
REGATTA II FDG L P / REGATTA II FDG 0%	01-15-2029			0.00%	US75885WBA80
CANADA(GOVT OF) 2.5% BDS 01/06/24	CAD1000			0.00%	CA135087B451
PETROBRAS GLOBAL FINANCE	5.999%	01-27-2028		0.00%	US71647NAY58
NGK INSULATORS LTD				0.00%	JP3695200000
SAXON ASSET SECS TR 2004-3 MTG LN	ASSET BKD CTF M-2			0.00%	US805564QW46
PVTPL FNMA FLTG	01-25-2040	BEO		0.00%	US20754WAB19
FEDERAL HOME LN MTG SER 18-HRP1	CL M2	FLTG 04-25-2043		0.00%	US3137GOVC00
NATURAL GAS 2111 FUT				0.00%	DU000NG21110
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3	MULTICLASS			0.00%	US35565WBD39
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079	EUR			0.00%	XS1888179477
VB-S1 ISSUER LLC 3.031% DUE 06-15-2050				0.00%	US91823AAN19
HSBC INST TR SV(SG 0.75% SNR EMTN	23/06/28	EUR		0.00%	XS2349343090
UNITED STATES OF AMER TREAS NOTES DTD	08/15/2020			0.00%	US91282CAE12

ORANGE SA 160929 0.125 CB	0.00%	FR0013534484
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.00%	US20753QAF63
MOROCCO(GOVT OF) 2.375% SNR 15/12/27 USD1000	0.00%	XS2270576619
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00%	US5312294094
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00%	XS1175846580
SBB TREASURY OYJ MTN .75% 14/12/2028	0.00%	XS2271332285
SCENTRE GROUP TRUST1 120225 3.50 CB	0.00%	USQ8351LAB91
UNITED STS TREAS NTS DTD 0.125% 08-31-2022	0.00%	US91282CAG69
DOMINICAN REPUBLIC 6% SNR 19/07/2028 USD150000	0.00%	USP3579ECB13
PVTPL INDEPENDENCE ENERGY FIN LLC 7.25% DUE 05-01-2026	0.00%	US45344LAA17
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
VONOVIA SE 010932 0.75 CB	0.00%	DE000A3MP4V7
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-	0.00%	US12565KAA51
VIMEO INC COM USD0.01	0.00%	US92719V1008
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25-	0.00%	US35564LAH06
PENSKE AUTOMOTIVE 3.75% DUE 06-15-2029	0.00%	US70959WAK99
RLJ LODGING TR L P SR SECD NT 144A 3.75%07-01-2026	0.00%	US74965LAA98
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WAH51
PVTPL CIFC FDG 2015-V LTD/CIFC FDG SER 15-5A CL A1R	0.00%	US12547UAL26
SENEGAL(REP OF) 4.75% SNR 13/03/2028 EUR	0.00%	XS1790104530
NATWEST MARKETS PLC .8% DUE 08-12-2024 BEO	0.00%	USG6382GVA77
PETROLEOS MEXICANOS NT 4.875% DUE 01-18-2024 REG	0.00%	US71654QBH48
DRYDEN 33 SR LN FD / DRYDEN 33 SR 3.77613% 04-15-2029	0.00%	US26249GAY61
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG	0.00%	US39809LAJ35
GOLDENTREE LOAN OPPORTUNITIES	0.00%	US38137PAY60
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2	0.00%	US85236KAD46
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031	0.00%	US12552MAJ71
FREDDIE MAC STACR REMIC TR SER 21-DNA1 CL M2 FRN 144A	0.00%	US35564KAH23
PVTPL SCULPTOR CLO XXV LTD/SCULPTOR CLO XXV VAR RT	0.00%	US811244AE26
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F	0.00%	US61691LAQ23
ONE 2021-PK MTG TR FLTG RT 1.834% DUE 03-15-2036	0.00%	US682413AJ88
PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG	0.00%	US056057AN23
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL	0.00%	US48254CAQ87
PVTPL VANTAGE DATA CTRS ISSUER LLC SR 20-1A CL A2	0.00%	US92212KAB26
GOLDMAN SACHS GROUP INC 1.542% DUE 09-10-2027 BEO	0.00%	US38141GYG36
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.00%	US9128284N73
USQ RAIL II LLC / 2.21% DUE 06-28-2051	0.00%	US90354PAA57
TOYO SUISAN KAISHA	0.00%	JP3613000003
PVTPL CMO CHC COML MTG TR SR 19-CHC CL A FLTG RATE 06-	0.00%	US162665AA10
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.00%	XS2345190263
HUMANA INC 1.35% 02-03-2027	0.00%	US444859BQ43
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	CA135087XG49
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00%	US67102SAS32
UNITED URBAN INVESTMENT CORP	0.00%	JP3045540006
SEK BNP PARIBAS A/C	0.00%	
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE	0.00%	US00253XAA90
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.00%	NO0010757925
TOHO GAS CO LTD	0.00%	JP3600200004
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-	0.00%	US056054AK52
TEXTAINER MARINE CONTAINERS VII LTD 2.82% 04-20-2046	0.00%	US88315LAR96
MPT OPER 2.5% 24/03/2026	0.00%	XS2322419776
TESCO 240222 6.125 CB	0.00%	XS0414345974
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00%	US225401AR98
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.00%	JP1103591L73
INFRASTRUTTURE WIR 1.875% SNR 08/07/26 EUR1000	0.00%	XS2200215213
PVTPL CBBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT	0.00%	US05548WAG24
NOMURA HLDGS INC 3.103% DUE 01-16-2030	0.00%	US65535HAQ20
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.00%	US912810SW99
DR AUTO 4.3% DUE 09-16-2024	0.00%	US26208KAG58
ELIA GROUP SA/NV	0.00%	BE0003822393
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.00%	COL17CT03615
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00%	US09659W2P81
ADEVINTA ASA NOK0.2	0.00%	NO0010844038
HAMILTON CITY COUNCIL 261021 PNOTE	0.00%	NZHCCDT253C7
CENTURY TOYKO LEASING CORPORATION	0.00%	JP3424950008
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.00%	XS0512401976
STELLANTIS N.V 3.875% 25/11/2025	0.00%	XS2178833773
HIKARI TSUSHIN INC	0.00%	JP3783420007
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	US01751EAC21

ELISA CORPORATION OYJ-A S	0.00%	FI0009007884
XP INC XP 3 1/4 07/01/26 3.25% 07-01-2026	0.00%	USG98239AA72
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00%	US9128285M81
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	0.00%	US9128286G05
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	0.00%	DE000DL19VT2
HULIC CO LTD	0.00%	JP3360800001
POLYONE CORP 5.75% DUE 05-15-2025	0.00%	US73179PAM86
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
FANNIE MAE CONN AVE SECS SER 18-C05 CL 1M2 FRN 01-25-	0.00%	US30711XY248
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
UNITED STS TREAS NTS .5% 10-31-2027	0.00%	US91282CAU53
HIROSE ELECTRIC JPY	0.00%	JP3799000009
NISSHIN SEIFUN GROUP INC	0.00%	JP3676800000
UOL GROUP LIMITED	0.00%	SG1583002349
NIPPON SHINYAKU CO LTD	0.00%	JP3717600005
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	0.00%	US26208RAG02
GENERAL MOTORS FIN 1.55% SNR EMTN 30/07/27 GBP	0.00%	XS2384288747
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00%	XS1785484178
MERCARI INC	0.00%	JP3921290007
LENDINGPOINT 2021-B AST 1.11% 02-15-2029	0.00%	US52607HAA86
OAKTREE CLO 2019-4 LTD / OAKTREE 0% 10-20-2032	0.00%	US67402CAQ96
OZLM IX LTD / OZLM IX LLC 0% 10-20-2031	0.00%	US67109KBC71
PVTPL PALMER SQ LN FDG LTD 2021-4A A1 FR CLO09-15-2029	0.00%	US69702HAA68
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-	0.00%	US35564TAH32
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 .506% 12-	0.00%	US68389FJZ80
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00%	XS2207976783
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS	0.00%	US12510HAD26
SPRINT NEXTEL CORP 11.5 DUE 11-15-2021	0.00%	US852061AM20
PVTPL GARTNER INC 3.625% DUE 06-15-2029 BEO	0.00%	US366651AG25
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00%	US912828YE44
DP WORLD CRESCENT 4.848% SUK 26/09/2028 USD	0.00%	XS1883963990
UNITED STS TREAS NTS 0.5% 08-31-2027	0.00%	US91282CAH43
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024 USD	0.00%	USY6142NAA64
UTD STATES TREAS 1.375% DUE 02-15-2023	0.00%	US912828Z864
MALAYSIA 4.232% BDS 30/06/31 MYR	0.00%	MYBMX1100044
KAKAKU.COM INC	0.00%	JP3206000006
CANOPY GROWTH CORP	0.00%	CA1380351009
POLA ORBIS HLDG IN	0.00%	JP3855900001
PVTPL TRIUMPH RAIL LLC GREEN SECD RAILCAR EQUIP NT	0.00%	US89683LAB62
HEATING OIL 2111 FUT	0.00%	DU000HO21116
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029	0.00%	US67105HBA23
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR	0.00%	US05608KAJ97
PVTPL CMO BX COML MTG TR 2018-BIOA CL C 144A VAR RT	0.00%	US056057AJ11
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.00%	US912828ZL77
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	US20754WAC91
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR	0.00%	US03879YAC12
REPUBLIC OF SERBIA 1.0% 23/09/2028	0.00%	XS2388561677
UNITED STATES TREAS NTS .125% DUE 04-30-2022	0.00%	US912828ZM50
WI TREASURY SEC .125% 10-31-2022	0.00%	US91282CAR25
UNITED STATES TREAS NTS .125% DUE 06-30-2022 REG	0.00%	US912828ZX16
UNITED STATES OF AMER TREAS NOTES .125% 07-31-2022	0.00%	US91282CAC55
UNITED STS TREAS NTS .125% 09-30-2022	0.00%	US91282CAN11
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.00%	MYBMX0700034
US TREASURY N/B .125% 12-31-2022	0.00%	US91282CBD20
UNITED STS TREAS NTS 0.25% 11-15-2023	0.00%	US91282CAW10
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-	0.00%	US91282CBN02
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.00%	US045054AN37
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD	0.00%	US00489TAA43
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.00%	US91282CAK71
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-	0.00%	US91282CAP68
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE	0.00%	US91282CCT62
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.00%	US91282CCC38
UNITED STS TREAS 1.125% 02-29-2028	0.00%	US91282CBP59
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024	0.00%	US91282CBM29
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021	0.00%	US91282CCF68
HSBC HOLDINGS PLC 5.25% 31/12/2049	0.00%	XS1111123987
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.00%	KR103502GB66
UNITED STATES TREASURY 2.25% 11-15-2027	0.00%	US9128283F58
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-	0.00%	US91116KAB17
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.00%	US91282CAJ09
UNITED STATES OF AMER TREAS NOTES DTD 01/31/2021	0.00%	US91282CBH34
AT&T INC FIXED .25% DUE 03-04-2026	0.00%	XS2051361264

UNILEVER CAPITAL CORP 120851 2.625 CB	0.00%	US904764BR72
ANA HOLDINGS INC	0.00%	JP3429800000
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
JAPAN (10 YR 0.1% .1% 20/03/2030	0.00%	JP1103581L42
ECUADOR(REP OF) 1%-VAR SNR 31/07/2035 USD1	0.00%	XS2214238441
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00%	US912810SD19
UNITED STS TREAS NTS .625% 11-30-2027	0.00%	US91282CAY75
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00%	ES00000120N0
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00%	MYBMO1500010
CBT WHEAT 2207 FUT	0.00%	DU000WH22075
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD	0.00%	
UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-	0.00%	US912828W895
REPUBLIC OF NIGERIA TBOND 6.375% 12/07/2023	0.00%	XS0944707222
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00%	US912828YS30
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	0.00%	US59001ABD37
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	0.00%	XS1795261822
NABTESCO CORPORATION	0.00%	JP3651210001
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00%	US12653VAL09
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.00%	SG31A8000003
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.00%	JP1051451LA6
O REILLY AUTOMOTIVE INC 150331 1.75 CB	0.00%	US67103HAK32
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-	0.00%	US26208LAD01
DOMINOS PIZZA 3.151% DUE 04-25-2051	0.00%	US25755TAP57
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-	0.00%	US35565RBD44
ERIE INDEMNITY CO	0.00%	US29530P1021
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.00%	US912810SZ21
KANSAI PAINT CO LTD	0.00%	JP3229400001
MINISTERIO HAC 6.25% GTD 26/11/25 COP1000	0.00%	COL17CT03557
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	0.00%	US654744AD34
CIMIC FINANCE LTD MTN 1.5% 28/05/2029	0.00%	XS2346973741
FRANCE (GOVT OF) 1.5% 25/05/2031	0.00%	FR0012993103
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A	0.00%	US038779AB06
BRAZIL(FEDERATIVE REPUBLIC OF) 2.875% DUE 06-05-2025	0.00%	US105756CD06
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.00%	KR103501GB34
BRF GMBH 4.35% GTD SNR 29/09/26 USD	0.00%	USA08163AA41
1ST INVS AUTO 2.8% DUE 12-15-2025	0.00%	US32058RAD61
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.00%	US912810SX72
PVTPL FREDDIE MAC STACR SER 2020-HQA1 CL B2 FLTG 01-25-	0.00%	US35565JBE01
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.00%	KR103502G594
LION CORPORATION	0.00%	JP3965400009
BNP PARIBAS 2.0% 24/05/2031	0.00%	FR0014003N10
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.00%	JP1103491HC4
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.00%	JP1103281D37
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10	0.00%	US62547NAB55
PVTPL FREDDIE MAC-STACR 2021-DNA5 M2FLTG 01-25-2034	0.00%	US35564KHE29
CEMEX SAB DE CV 3.875% GTD 11/07/2031 USD	0.00%	USP2253TJR16
BATTALION CLO LTD 4.23463% 15/10/2032 4.23463% 10-15-	0.00%	US07134QAL05
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026	0.00%	USP7S81YAB11
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.00%	JP1051391K44
BX COML MTG TR FLTG RT 2.83375% DUE 10-15-2037	0.00%	US12433YAOQ8
SITC INTERNATIONAL	0.00%	KYG8187G1055
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F	0.00%	US53218CAL46
LIFE 2021-BMR MTG FLTG RT 1.834% DUE 03-15-2038	0.00%	US53218CAJ99
BX COML MTG TR FLTG RT 2.18375% DUE 10-15-2037	0.00%	US12433YAN76
WHATABRANDS LLC SR SEC TL 07-21-2028 DUE08-03-2028 BEO	0.00%	US96244UAF49
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR	0.00%	US25265LAE02
ONE 2021-PK MTG TR 1.584% 03-15-2036	0.00%	US682413AG40
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037	0.00%	US05492QAE61
PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034	0.00%	US12651XAL82
PVTPL PALMER SQUARE LN FDG 2020-1 LTD SER 20-1A CLS A2	0.00%	US69701EAC03
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.00%	JP1201631HC6
PVTPL CEDAR FDG X CLO LTD/CEDAR FDG X CLO LL SR SECD	0.00%	US15033XAQ97
KOEI TECMO HOLDINGS CO LTD	0.00%	JP3283460008
TPGI TRUST 2021-DGWD COML MTG PASS THRU CTF CL E	0.00%	US87267HAQ02
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	US05492KAC36
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.5% DUE	0.00%	US013092AG61
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO	0.00%	US37045XDK90
PVTPL CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO	0.00%	US12434LAJ35
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85

PVTP STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-	0.00%	US78485WAC38
PVTP CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00%	US056054AJ89
MACQUARIE GROUP LTD SR NT FIXED/FLTG 144A 1.629% 09-	0.00%	US55607PAF27
PVTP BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E	0.00%	US05492QAL05
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.00%	US912828ZQ64
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 0.971%	0.00%	
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000	0.00%	XS2259808702
BALLARD POWER SYSTEMS INC	0.00%	CA0585861085
PVTP HYUNDAI CAP AMER 1.65% 09-17-2026	0.00%	US44891ABZ93
PVTP ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-	0.00%	US03879YAJ64
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A	0.00%	US193051AS82
PVTP DB MASTER FIN LLC SR SECD NT CL A-2-I 3.787% 05-20-	0.00%	US233046AJ02
PVTP HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2%		
DUE 06-15-2028/06-15-2021 BEO	0.00%	US44891ABX46
PVTP WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A	0.00%	US95058XAG34
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
FLYNN RESTAURANT GROUP LP TERM LOAN DUE 06-27-2025	0.00%	US34410JAC53
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.00%	US912810SI88
LCH_IRS BOFAGB2U 11/06/2026 CAD P 1.847% / R 3MCDOR	0.00%	
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
ATCO LTD	0.00%	CA0467894006
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
LCH_IRS BOFAGB2U 19/06/2025 CAD P 3MCDOR / R 2.2%	0.00%	
CK INFRASTRUCTURE	0.00%	BMG2178K1009
Australian Dollar Custodial Account – MIF Global Unlisted	0.00%	
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-	0.00%	US02208HAB42
PVTP CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL	0.00%	US12592TAN54
CBT WHEAT 2112 FUT	0.00%	DU000WH21127
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.00%	AU000XCLWAS7
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00%	US9128285T35
CMO BX COML MTG TR 2018-IND SR 2018-IND CL G FLTG 11-15-	0.00%	US056059AS75
PVTP UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	0.00%	US90932LAG23
H&M FINANCE BV 0.25% GTD SNR 25/08/29 EUR	0.00%	XS2303070911
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00%	US912828X885
CHOW TAI FOOK JEWELRY	0.00%	KYG211461085
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
NORWAY(KINGDOM OF) 1.75% SNR 17/02/27 NOK1000	0.00%	NO0010786288
TMX GROUP LTD COM NPV	0.00%	CA87262K1057
FUT DEC 21 SFE 3Y T-BOND	0.00%	
UTD STATES TREAS .375% DUE 03-31-2022	0.00%	US912828ZG82
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00%	US91282CBS98
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.00%	FR0013451507
SOHGO SECURITY SERVICE CO LTD	0.00%	JP3431900004
PVTP TAYLOR MORRISON CMNTYS INC / MONARCH CMN	0.00%	US877249AD49
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A	0.00%	US35566AAH23
ILIAD SA	0.00%	FR0004035913
FUCHS PETROLUB SE NON VTG PRF NPV REG	0.00%	DE000A3E5D64
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028	0.00%	US92943HAB50
MONETARY AUTH OF SING 2.625% 01/05/2028	0.00%	SG31B7000002
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
HOME DEPOT INC 161236 5.875 CB	0.00%	US437076AS19
COMM 2021-LBA MTG TR MTG PASS THRU CTF CL F 144A	0.00%	US12598GAL14
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-	0.00%	US12565KAC18
THK CO LTD	0.00%	JP3539250005
WESTPAC NZD COLL	0.00%	
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035	0.00%	US81375WGV28
IRB HOLDING CORP TERM LOAN B 02-05-2025	0.00%	US44988LAF40
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
PVTP CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A	0.00%	US69640GAG01
UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025	0.00%	US9128284R87
Australian Dollar Custodial Account – MIF Direct Property	0.00%	
ITOCHU TECHNO SOLUTIONS CORP	0.00%	JP3143900003
CONTINENTAL AG 120923 0.00 CB	0.00%	XS2051667181
PVTP FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-	0.00%	US35564LBD82
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9%	0.00%	
UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-	0.00%	US912828TJ95
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00%	US91282CAL54

PVTPLE FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.00%	US35565RAH66
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284204
FANNIE MAE SER 2017-C05 CL 1M2 FRNS 01-25-2030	0.00%	US30711XNX83
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00%	US912810QD37
ROCKWOOL INTERNATIONAL A/S	0.00%	DK0010219153
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-	0.00%	US912810SP49
AIR CANADA VAR VTG SHS NPV	0.00%	CA0089118776
GEORGIA(REPUB. OF) 2.75% SNR 22/04/2026 USD	0.00%	XS2334109423
AA BOND CO LTD 6.5% GTD 31/07/2050 GBP	0.00%	XS2291336167
FREEMPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00%	US35671DCG88
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P	0.00%	US05526QAN60
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.00%	COL17CT02625
PARAGUAY(REP OF) 4.625% GTD SNR 25/01/23 USD	0.00%	USP75744AA38
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
SCSK CORP NPV TEMP	0.00%	DU06858474D0
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.00%	JP1201591GC4
VOLKSBANK WIEN AG MTN .875% 23/03/2026	0.00%	AT000B122080
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00%	US3137G0PS26
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00%	JP1103531K10
NEUBERGER BERMAN LN ADVISERS CLO 37 5.88425% 07-20-	0.00%	US64133HAL24
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-	0.00%	US912828YB05
CTP N.V 2.125% SNR 01/10/2025 EUR	0.00%	XS2238342484
AMMC CLO 20 LTD / AMMC CLO 20 LLC 0% 04-17-2029	0.00%	US00177TAQ67
BRITISH TELECOM 0.5% GTD SNR 12/09/2025 EUR	0.00%	XS2051494222
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.00%	XS2321466133
FAURECIA SE EUR7	0.00%	FR0000121147
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	0.00%	ES0000012B62
PVTPLE TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL	0.00%	US88315LAL27
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00%	US35565JAH41
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	0.00%	US25460HAB87
MOTEL TR 2021-MTL6 2.8% DUE 09-24-2038	0.00%	US61977KAL08
VERISURE HOLDINGS 3.25% GTD 15/02/2027 EUR	0.00%	XS2289588837
KKR INDL PORTFOLIO TR 2021-KDIP 2.13375%12-15-2037	0.00%	US48254CAS44
ANCHORAGE CAP CLO 11 LTD / 0% 07-22-2032	0.00%	US03330NAM65
CHARTER FIXED 2.25% DUE 01-15-2029	0.00%	US161175CD44
HENLEYCLO SR 1X CL 25/07/2034	0.00%	XS2360086065
PVTPLE SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	XS1758464330
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00%	JP1103301D90
MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD	0.00%	USY6142NAB48
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00%	FR0000187635
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-	0.00%	US35565CAH97
TEVA PHARM FINANCE NL II 1.25% 31/03/2023	0.00%	XS1211040917
NSK LTD JPY	0.00%	JP3720800006
UNITED MEXICAN STATES 4.5% DUE 04-22-2029 REG	0.00%	US91087BAF76
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00%	USP26064AA66
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.00%	US9128286B18
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR	0.00%	XS2364199757
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00%	XS2198879145
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00%	US9128282A70
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
PVTPLE CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-	0.00%	US162665AN31
1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-19-2026	0.00%	XAC6901LAH06
PVTPLE NCL CORP LTD 12.25% DUE 05-15-2024 BEO	0.00%	US62886HAR21
CLARIANT AG REG	0.00%	CH0012142631
MIURA CO LTD	0.00%	JP3880800002
PVTPLE FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	0.00%	US35565XAH35
SEB SA	0.00%	FR0000121709
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125%	0.00%	US91282CBG50
TELECOM ITALIA	0.00%	IT0003497176
UTD STATES TREAS .125% DUE 07-15-2023	0.00%	US912828ZY98
TEVA 2.8% DUE 07-21-2023	0.00%	US88167AAD37
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026	0.00%	US24703TAD81
DOMINICAN REPUBLIC 6.6% BDS DUE 28/01/2024	0.00%	USP3579EAT49
JAPAN (10 YR 0.1% .1% 20/12/2029	0.00%	JP1103571L10
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-	0.00%	US912828ZF00
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137G0GZ69
BEACON ROOFING SUPPLY, INC. TLB 04-21-2028	0.00%	
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00%	XS2345035963
REP OF GUATEMALA 4.9% 4.9% 01/06/2030	0.00%	USP5015VAH98

PVTPF FONDO MIVIVIENDA S A NT 3.5 DUE 01-31-2023	0.00%	US344593AA60
TOHOKU ELECTRIC POWER JPY	0.00%	JP3605400005
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.00%	US91282CAZ41
UNITED STS TREAS 0.375% 12-31-2025	0.00%	US91282CBC47
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020	0.00%	US91282CAM38
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020	0.00%	US91282CAT80
UNITED STATES OF AMER TREAS NOTES 1.25% 08-15-2031	0.00%	US91282CCS89
FRANCE(GOVT OF) 4.5% 25/04/2041	0.00%	FR0010773192
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-	0.00%	US912828VS66
US TREASURY N/B 2.375% 05-15-2029	0.00%	US9128286T26
PVTPF EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT	0.00%	US30212PAS48
CRED SUISSE LONDON FR SNR EMTN 09/23 EUR100000	0.00%	XS2381633150
UNICREDIT SPA FLTG RT 4.03288% DUE 01-14-2022	0.00%	US904678AL33
CALPINE CORPORATION 2020 TERM LOAN DUE 12-16-2027	0.00%	US13134MBT99
STEEL FUNDING DAC 1.45% SNR 02/06/2026 EUR	0.00%	XS2346922755
ALLSTATE CORP 151232 6.125 CB	0.00%	US020002AP64
US FOODS INC 6.25% DUE 04-15-2025	0.00%	US90290MAC55
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	US9128284V99
ORION OYJ	0.00%	FI0009014377
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
EGYPT(ARAB REP OF 7.5% SNR MTN 31/01/2027 USD	0.00%	XS1558078736
PVTPF NORTH RIVER MIDSTREAM FIN LP 5.625%DUE 02-15-	0.00%	US66679NAA81
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
ORSTED A/S 2.5% 18/02/3021	0.00%	XS2293681685
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-	0.00%	US912828XQ82
UTD STATES TREAS 1.75% DUE 05-15-2022	0.00%	US912828SV33
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.00%	KR103501G893
UTD STATES TREAS 1.75% DUE 06-30-2022	0.00%	US912828XW50
PVTPF MAGNETITE SER 14-8A CL AR2 FLTG 04-15-2031	0.00%	US55952YAP25
VOLVO AB	0.00%	SE0000115420
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
PVTPF ROYAL CARIBBEAN CRUISES LTD 10.875% DUE 06-01-	0.00%	US780153AY85
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00%	US912828ZB95
PVTPF CMO CHT SER 2017-COSMO CL E FLTG RT DUE 11-15-	0.00%	US12546DAN75
FRANCE(GOVT OF) 0% SNR OAT 25/03/2023 EUR1	0.00%	FR0013283686
PVTPF FEDERAL HOME LOAN MORTGAGE CORP SR 18-HQA2 CL	0.00%	US35563XBD30
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00%	ES00000121S7
Futures Margin - AUD	0.00%	
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.00%	US91282CBE03
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
PVTPF CMO CN AVE SECS TR 2019-R04 NT CL 2B-1 144A VAR RT	0.00%	US20753TAC71
KRW BNP PARIBAS A/C	0.00%	
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00%	US912810SU34
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00%	
PVTPF CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS	0.00%	US12510HAG56
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.00%	ES00000126Z1
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00%	JP1300361C33
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1 REGS	0.00%	FR0000571218
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.00%	US912828WE61
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00%	US26209XAC56
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW	0.00%	
LEAN HOGS 2204 FUT	0.00%	DU000LH22045
PVTPF MIZRAHI TEFAHOT BK 07/04/2031 3.077% 04-07-2031	0.00%	IL0069508369
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00%	US912828ZN34
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	XS2242979719
UNITED STATES TREAS 2.75% 02-15-2028	0.00%	US9128283W81
YAMADA DENKI CO	0.00%	JP3939000000
HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026	0.00%	US404280BX62
ITAU UNIBANCO HLDG 2.9% DUE 01-24-2023	0.00%	US46556JAA79
PANAMA REP GLOBAL BD 2.252% 09-29-2032	0.00%	US698299BN37
PVTPF ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD	0.00%	US00489TAJ51
PVTPF NOVELIS CORP NT 3.25% 11-15-2026	0.00%	US670001AG19
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625	0.00%	US912810QE10
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.966% / R 3MCDOR	0.00%	
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00%	US912810SY55
PVTPF USQ RAIL II LLC/USQ CDA RAIL II ULC SECD PORT	0.00%	US90354PAB31
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00%	US05401AAG67
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-	0.00%	US912810SS87
JAPAN(GOVT OF) 0.8% SNR 20/09/22 JPY50000	0.00%	JP1103251C91
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792

UNITED STATES TREAS BDS	1.375%	11-15-2040	0.00%	US912810ST60
UTD STATES TREAS	1.75%	DUE 12-31-2024	0.00%	US912828Y08
JAPAN(GOVT OF)	0.1%	SNR 20/03/25 JPY50000	0.00%	JP1051431L45
UNITED STS TREAS	0.625%	12-31-2027	0.00%	US91282CBB63
WI TREASURY SEC	3.375%	DUE 11-15-2048 REG	0.00%	US912810SE91
JAPAN(GOVT OF)	0.1%	SNR 20/09/23 JPY50000	0.00%	JP1051371JAO
JAPAN (20 YR .005%		20/03/2026	0.00%	JP1051471M45
BRAZIL(FEDERATIVE REPUBLIC OF)	4.5%	05-30-2029	0.00%	US105756CA66
MOTEL TR 2021-MTL6 COML MTG PASSTHRU CTFCL G	4.8%	09-BENEFIT STREET PARTNERS CLO 3.45854%	0.00%	US619777KAQ94
		07-15-2032	0.00%	USG10019AJ90
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG			0.00%	US03328WAY49
PVTPL CMO CHT 2017-COSMO MTG TR COML MTG PASSTHRU			0.00%	US12546DAL10
WIND RIV 2019-3 CLO LTD / WIND RIV	3.58431%	04-15-PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-LEVEL 3 FING INC 3.875%	0.00%	US97314JAG04
		DUE 11-15-2029	0.00%	US38521VAC54
PVTPL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-			0.00%	US527298BQ51
UNITED STS TREAS NTS UNITED STS TREAS NTS	.375%	DUE 07-MADISON IAQ LLC LIEN 1 TL DUE 06-16-2028BEO	0.00%	US03879YAE77
			0.00%	US91282CAD39
JDE PEETS BV			0.00%	US55759VAB45
NBN CO LTD GLOBAL	1.625%	DUE 01-08-2027	0.00%	NL0014332678
Income Due - SEK			0.00%	US62878U2D30
CSN INOVA VENTURES	6.75%	GTD SNR 28/01/28 USD	0.00%	USG2583XAB76
AMERN TOWER CORP FIXED	1.45%	DUE 09-15-2026	0.00%	US03027XBR08
PVTPL DNB BK ASA MED TERM NTS BOOK ENTRY	1.605%	03-PVTPL CORPORACION FINANCIERA DE DESARROLLO S A NT	0.00%	US25601B2B00
		CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-BALLYROCK CLO 2019-1 LTD SR SECD DEFERRABLE NT CL	0.00%	US21987DAE40
		PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	US05548WAC10
HUNGARY(REP OF)	2.12%	NTS 22/09/2031 USD	0.00%	US05875KAE64
PVTPL COLT MERGER SUB INC	5.75%	DUE 07-01-2025	0.00%	US55951PBA49
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL E 144A			0.00%	XS2388586401
LCH_IRS BOFAGB2U 23/09/2051 AUD P 1.689%		/ R 6MBSBW	0.00%	US12770RAA14
ELDORADO RESORTS	6.25%	DUE 07-01-2025	0.00%	US193051AQ27
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO	5.125%		0.00%	
UK(GOVT OF)	4.5%	SNR 07/12/2042 GBP1000	0.00%	US28470RAH57
REP OF GUATEMALA	3.7%	3.7% 07/10/2033	0.00%	US50201DAD57
SANDS CHINA LTD	4.375%	SNR NTS 06-18-2030 USD	0.00%	GB00B1VWPJ53
JAPAN(GOVT OF)	0.1%	SNR 20/12/30 JPY50000	0.00%	USP5015VAM83
HOME DEPOT INC	150647	3.90 CB	0.00%	US80007RAL96
ICE_CD_X SBSIUS33	12/20/2026	SELL CDX.NA.IG.37 SWPCOKBZ4	0.00%	JP1103611M11
VITERRA FINANCE B.	0.375%	GTD SNR 24/09/25 EUR	0.00%	US437076BS00
PVTPL COTY INC	5%	DUE 04-15-2026/04-21-2021	0.00%	
PERRIGO FIN UNLTD FIXED	3.15%	DUE 06-15-2030	0.00%	XS2389688107
PVTPL MARVELL TECHNOLOGY INC	2.95%	DUE 04-15-2031	0.00%	US222070AE41
BSTN SCIENTIFIC	2.65%	DUE 06-01-2030	0.00%	US71429MAC91
UNITED STATES TREAS BDS	3.625%	DUE 08-15-2043	0.00%	US573874AG92
LEAN HOGS 2202 FUT			0.00%	US101137BA41
PVTPL MELCO RESORTS FIN LTD	5.375%	DUE 12-04-2029 BEO	0.00%	US912810RC45
CCP DUE FROM GOLDMAN SACHS			0.00%	DU000LH22029
PVTPL AK AIRLS 2020-1 PASS-THRU TR	4.8%	DUE 02-15-2029	0.00%	US58547DAD12
SOUTHERN CALIFORNIA GAS CO	2.55%	DUE 02-01-2030 BEO	0.00%	
PVTPL DAE FDG LLC	3.375%	DUE 03-20-2028/01-20-2028	0.00%	US01166VAA70
CAIRN CLO III B.V. FRN CLO 20/10/2028		EUR 'A'	0.00%	US842434CU45
MARRIOTT INTERNATIONAL	2.85%	DUE 04-15-2031 BEO	0.00%	US23371DAG97
SOUTH AFRICA REP NT	4.85%	DUE 09-30-2029	0.00%	XS1692485326
UNITED STATES TREAS NTS T-NOTE	2.25%	03-31-2026	0.00%	US571903BG74
PVTPL HILTON DOMESTIC OPER CO INC	3.75%	DUE 05-01-LAS VEGAS SANDS 3.9%	0.00%	US836205BA15
		DUE 08-08-2029	0.00%	US9128286L99
VERISIGN INC FIXED	2.7%	06-15-2031	0.00%	US432833AJ07
CITRIX SYS INC	3.3%	DUE 03-01-2030	0.00%	US517834AF40
ICE BRENT CRD	2112	F	0.00%	US92343EAM49
GOLDMAN SACHS GROUP INC	2.615%	04-22-2032	0.00%	US177376AF70
JAPAN(GOVT OF)	0.1%	SNR 20/09/28 JPY50000	0.00%	GB00H1JWQ873
HSBC HLDGS PLC	2.804%	DUE 05-24-2032 REG	0.00%	US38141GYB49
NORWEGIAN GOVERNMENT BNDS	3.0%	14/03/2024	0.00%	JP1103521JA8
NORWEGIAN GOVT	1.75%	13/03/2025	0.00%	US404280CT42
CALL SWO USD MSLNGB2X P 3MLIBOR / R	0.75%		0.00%	NO0010705536
FRANCE(GOVT OF)	1.75%	SNR 25/11/2024 EUR1	0.00%	NO0010732555
ITALY(REP OF)	2.45%	SNR 01/09/33 EUR1000	0.00%	
PVTPL AIRCASTLE LTD	2.85%	DUE 01-26-2028BEO	0.00%	FR0011962398
Income Due - HKD			0.00%	IT0005240350
UNITED STATES TREAS NTS	2.125%	03-31-2024	0.00%	US00928QAU58

JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00%	JP1201101944
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00%	US694308JT56
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.00%	US912810QN19
AMGEN INC 2.3% DUE 02-25-2031	0.00%	US031162CW82
UNITED STATES TREAS BILLS 01-04-2022	0.00%	US912796Q516
AA BOND CO LTD 3.25%-VAR 31/07/2050 GBP	0.00%	XS2362697364
GOLDMAN SACHS FLTG RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-	0.00%	US912828N308
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00%	US912810SN90
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE	0.00%	GB00B8429V04
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-	0.00%	US432833AN19
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020	0.00%	US46653KAA60
PEPTIDREAM INC NPV	0.00%	JP3836750004
INTERCONTINENTAL MTN 3.375% 08/10/2028	0.00%	XS2240494711
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00%	JP1103541K42
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00%	US43739ECR62
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	XS2303819176
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00%	IT0001444378
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00%	XS2258827034
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	0.00%	US912810RH32
INVESTEC 1.875%-FRN SNR 16/07/28 GBP	0.00%	XS2364425863
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00%	FR0010466938
ICE_CD_X SBSIUS33 06/20/2026 SELL CDX.NA.IG.36 SWPCOJZ99	0.00%	
REPUBLIC OF COLOMBIA 3.125% DUE 04-15-2031 REG	0.00%	US195325DS19
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00%	US912810SH23
British pound sterling	0.00%	
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.00%	US91282CBQ33
FNMA SER 18-C05 CLS 1B1 FLTG 01-25-2031	0.00%	US30711XY321
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00%	JP1051461M13
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-	0.00%	US35564WAA18
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00%	FR0010070060
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026	0.00%	US912828U246
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO	0.00%	US90351HAB42
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	0.00%	XS2106589471
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.00%	GB00BJMHB534
GAS RBOB 2111 FUT	0.00%	DU000RB21112
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00%	GB00B24FF097
DH EUROPE FINANCE2 2.2% GTD SNR 15/11/2024 USD	0.00%	US23291KAG04
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	USY9384RAA87
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00%	JP1103291D68
BAIN CAP CR CLO 2019-3 LTD SR SECD DEFERRABLE NT E	0.00%	US05683UAAA3
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.00%	US912810QQ40
PVTPL PROGRESS RESIDENTIAL 2019-SFR2 TR SER 2019-SFR2	0.00%	US74333NAG79
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	IT0001278511
PVTPL CMO CN AVE SECS TR 2020-R01 NT CL 1B-1 144A VAR RT	0.00%	US20754CAF68
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085%	0.00%	
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00%	US912810RN00
KION GROUP AG 1.625% SNR 24/09/2025 EUR	0.00%	XS2232027727
AA BOND CO LTD 3.375%-VAR 31/07/2043 GBP	0.00%	XS1529687870
PETROLEOS MEXICANO 5.125% GTD SNR 15/03/23 EUR	0.00%	XS1379158048
HYATT HOTELS CORP 1.3% 10-01-2023	0.00%	US448579AL64
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT	0.00%	US53946JAC80
PVTPL BLACKSTONE PRIVATE CR FD 1.75% DUE09-15-2024 BEO	0.00%	US09261HAA59
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	US50209TAA88
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL	0.00%	US48254CAN56
VOYA CLO 2021-2 LTD 0% 10-20-2034	0.00%	US92918YAA10
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	ES0000011868
OCP CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R	0.00%	US670884AE54
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00%	FR0010916924
DOMINICAN REPUBLIC 5.875% SNR 30/01/2060USD	0.00%	USP3579ECG00
PUT SWO USD MSLNGB2X P 0.75% / R 3MLIBOR	0.00%	
ENERGEAN ISRAEL FI 4.875% SNR SEC 30/03/26 USD	0.00%	IL0011736654
UBS AG STAMFORD 7.625% DUE 08-17-2022	0.00%	US90261AAB89
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.00%	GB00BTHH2R79
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
NEINOR HOMES SA 4.5% GTD 15/10/2026 EUR	0.00%	XS2332219612
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00%	JP1300371C98

FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.00%	FR0011486067
PUT SWO AUD ANZBAU3M P 2.15% / R 6MBBSW	0.00%	
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.00%	US9128284M90
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	GB00BDRHNP05
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00%	US912810QC53
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00%	XS2370445921
EASYJET FINCO B.V 1.875% GTD SNR 03/03/28 EUR	0.00%	XS2306601746
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	XS2289877941
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00%	US05348EBA64
STANDARD INDUSTRIES INC. TERM LOAN 08-06-2028	0.00%	
UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026	0.00%	US9128286F22
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00%	US912810RY64
UNITED STATES TREAS NTS DTD 01/31/2018 2.5% DUE 01-31-	0.00%	US9128283V09
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	US9128282R06
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.00%	US912828V988
SOUTH AFRICA REP NT 5.75% DUE 09-30-2049	0.00%	US836205BB97
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.00%	US9128285P13
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-	0.00%	US912828WJ58
AKELIUS RESIDENTIA 1% GTD SNR 17/01/2028EUR	0.00%	XS2228897158
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00%	US912810QW18
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
DOVALUE 3.375% 31/07/2026	0.00%	XS2367103780
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG	0.00%	US912828B667
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT	0.00%	GB00BYZW3G56
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.00%	US9128286R69
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00%	US912810SF66
Australian Dollar Custodial Account – MIF Global Unlisted	0.00%	
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG	0.00%	US9128285D82
USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG	0.00%	US912828Y610
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	US9128282N91
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-	0.00%	US912828K742
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.00%	IT0005024234
GRIFOLS ESCROW ISS 3.875% SNR 15/10/2028EUR	0.00%	XS2393001891
MACIF 2.125% 21/06/2052	0.00%	FR0014003XZ7
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-	0.00%	US9128284U17
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.00%	US912828V806
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	US912828XX34
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	GB0004893086
DKK BNP PARIBAS A/C	0.00%	
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-	0.00%	US12529MAG33
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	GB00B52WS153
UNITED STATES TREAS NTS DTD 10/31/2019 1.625% DUE 10-	0.00%	US912828YQ73
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00%	US912828R366
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00%	JP1051401K75
UTD STATES TREAS 2.625% 02-28-2023	0.00%	US9128284A52
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-	0.00%	US9128284D91
UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-	0.00%	US912828YV68
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026	0.00%	US912828P469
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.00%	US9128283U26
INDONESIA(REP OF) 1% SNR 28/07/2029 EUR100000	0.00%	XS2366690332
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023	0.00%	US912828VB32
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1 REGS	0.00%	FR0013131877
VITERRA FINANCE B. 1% GTD SNR 24/09/2028EUR	0.00%	XS2389688875
PVTP L ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875%		
DUE 02-01-2029/02-02-2021 BEO	0.00%	US98981BAA08
UTD STATES TREAS 1.5% DUE 09-30-2024	0.00%	US912828YH74
UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-	0.00%	US912828R283
FUT DEC 21 EURX EUR-BOBL	0.00%	
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022	0.00%	US912828M805
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-	0.00%	US912828UN88
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR200000'7	0.00%	ES0813211002
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00%	US912828Z526
BALLY'S CORPORATION TERM LOAN B 08-05-2028 BEO	0.00%	
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.00%	US912810SQ22
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
FUT DEC 21 LIF LONG GILT	0.00%	
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00%	XS2229875989

UTD STATES TREAS 1.375% DUE 09-30-2023	0.00%	US912828T263
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-	0.00%	US912810SK51
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00%	JP1300321A34
UNITED STATES TREAS NTS 1.875% 09-30-2022	0.00%	US9128282W90
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-	0.00%	US912828WZ90
NOK BNP PARIBAS A/C	0.00%	
UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG	0.00%	US912828W556
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-	0.00%	US162665AQ61
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00%	IT0005321325
DOMINICAN REP 4.875% 09-23-2032	0.00%	US25714PEF18
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
WI TREASURY SEC .125% DUE 05-31-2022 REG	0.00%	US912828ZR48
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00%	XS2294495838
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.00%	IDG000015108
UNITED STATES TREAS NTS DTD 04/30/2021 .75% 04-30-2026	0.00%	US91282CBW01
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00%	JP1051421L13
DH EUROPE FIN II S 2.2% DUE 11-15-2024	0.00%	US23291KAG04
JAPAN(GOVT OF) 0.1% SNR 01/10/22 JPY50000	0.00%	JP1024171LA4
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.00%	
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00%	US912810SC36
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.00%	GB00B54QLM75
US TREASURY N/B 2.25% 11-15-2024	0.00%	US912828G385
UTD STATES TREAS .625% DUE 03-31-2027	0.00%	US912828ZE35
PVTPL FREDDIE MAC STACR TR SR 19-DNA3 CL B2 FLTG RATE	0.00%	US35564TBE91
SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000	0.00%	SG3263998209
SOUTHWESTN ENERGY 5.375% DUE 03-15-2030	0.00%	US845467AS85
GRIFOLS ESCR 3.875% 15/10/2028	0.00%	XS2393002519
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00%	FR0013407236
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00%	XS2290544068
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL B-1 144A	0.00%	US35566ABD00
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
SBB TREASURY OYJ FRN GTD SNR EMTN 02/23 EUR	0.00%	XS2293906199
SINGAPORE GOVT 1.75% 01/02/2023	0.00%	SG31B8000001
SAGAX AB 1.0% 1.0% 17/05/2029	0.00%	XS2342227837
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00%	XS2288925568
ITALY(REP OF) 4.5% SNR 01/05/2023 EUR1000	0.00%	IT0004898034
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.00%	US912810RP57
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.00%	DE0001102382
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	JP1201171A43
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00%	FR0013154044
CYRUSONE EUROPE F 1.125% GTD SNR 26/05/28 EUR	0.00%	XS2342250227
ITALY(REP OF) 1.45% BDS 15/09/22 EUR1000	0.00%	IT0005135840
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00%	IT0005386245
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	0.00%	FR0013344751
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
VONOVIA SE 0.25% SNR 01/09/2028 EUR	0.00%	DE000A3MP4U9
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.00%	IT0003535157
UK TSY 2.75% 07/09/2024	0.00%	GB00BHFH458
OLYMPUS WTR US HLDG CORP 3.875% 10-01-2028	0.00%	XS2391351454
REPUBLIC OF SOUTH AFRICA 4.85% 09-27-2027	0.00%	US836205AW44
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	US12510HAJ95
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-	0.00%	US35565LBD73
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00%	DE0001135481
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00%	XS2167193015
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	0.00%	JP1300641KA3
ADLER REAL ESTATE 1.5% 17/04/2022	0.00%	XS1843441491
ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000	0.00%	IT0005383309
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68	0.00%	GB00BBJNQY21
AFFLELOU 4.25% 19/05/2026	0.00%	XS2342910689
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	FR0000571150
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	JP1201671K12
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.00%	IT0003934657
US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG	0.00%	US9128286U98
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00%	DE0001102341
FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1	0.00%	FR0011337880

SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	XS2241610000
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
STANDARD IND INC 2.25% 21/11/2026	0.00%	XS2080766475
VIRGIN MONEY UK PL 2.625%-FRN LT2 19/08/31 GBP	0.00%	XS2343851510
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
TRANSNET SOC LTD 4% SNR MTN 26/07/2022 USD	0.00%	XS0809571739
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00%	US912810QS06
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.00%	GB00B7Z53659
LCH_IRS BOFAGB2U 16/03/2023 CAD P 0.777% / R 3MCDOR	0.00%	
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744AC50
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	0.00%	IT0001174611
Income Due - TWD	0.00%	
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-	0.00%	US912828M565
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	US20753WAE66
NIGERIA FED REP OF 8.25% SNR EMTN 28/09/51 USD	0.00%	XS2384704800
UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000	0.00%	GB00B06YGN05
GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01	0.00%	DE0001102432
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.00%	JP1051481M76
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.00%	FR0012938116
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	IT0004532559
JAPAN (20 YEAR ISSUE) .1% 01/07/2022	0.00%	JP1024141L76
PUT BONDOPT ROYCGB2L 12/10/2021 CANADIAN	0.00%	
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-	0.00%	US912810QU51
STRATHCONA RES LTD SR NT 144A 6.875% 08-01-2026	0.00%	US86304TAA60
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
HYATT HOTELS CORP 1.8% 10-01-2024	0.00%	US448579AN21
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021	0.00%	US91282CBT71
PVTPL CMO PFP 2019-5 LTD/PFP 2019-5 LLC SER 2019-5 CLS AS	0.00%	US69346TAC80
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR	0.00%	US89656GAB05
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-	0.00%	US1248EPCP61
BUNDESREPUB.DEUTSCHLAND 1.75% 04/07/2022	0.00%	DE0001135473
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00%	FR0013508470
PVTPL CMO THE BANCORP COML MTG TR SER 2019-CRE6 TR	0.00%	US05973BAA52
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	0.00%	GB00BD0XH204
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	ES0000012932
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.00%	CA135087L369
HUNGARY(REP OF) 3.125% BDS 21/09/51 EUR1000	0.00%	XS2388586583
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.00%	FR0011619436
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00%	XS2122174415
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00%	GB00B6RNH572
MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000	0.00%	USY6142NAF51
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00%	US88315LAQ14
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00%	IT0005170839
MEITUAN 3.05% SNR 28/10/30 USD1000	0.00%	USG59669AC89
SUZANO AUSTRIA GMBH GTD GLOBAL NT 2.5% 09-15-2028	0.00%	US86964WAL63
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.00%	FR0013341682
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025	0.00%	US9128285C00
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00%	US11135FBK66
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00%	GB00BFX0ZL78
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.00%	MX0MGO0000U2
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.00%	GB00B39R3707
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00%	
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.00%	US912810RD28
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-	0.00%	USG8650YAG91
CANADIAN GOVT 2.0% 01/09/2023	0.00%	CA135087H987
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
GERMANY(FED REP) 4% SNR 04/01/2037 EUR0.01	0.00%	DE0001135275
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00%	DE0001102374
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	US912810QH41
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00%	FR0012517027
KENNEDY WILSON INC 4.75% 02-01-2030	0.00%	US489399AN56
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00%	US912810QT88
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00%	SG31A9000002
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
DOMINICAN REPUBLIC 5.5% SNR 27/01/2025 USD1000	0.00%	USP3579EBD87
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00%	JP1201211A94
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00%	US912810QZ49
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00%	ES00000122E5
FORD MTR CR CO LLC FLTG RT 3.278% DUE 01-07-2022	0.00%	US345397ZN61
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62

UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00%	US69121KAG94
ADLER GROUP S.A 1.875% 14/01/2026	0.00%	XS2283224231
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00%	US345397B512
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00%	FR0013415627
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAQ13
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
PAC GAS & ELEC CO 1.367% DUE 03-10-2023	0.00%	US694308J573
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00%	FR0010371401
FREDDIE MAC STACR REMIC TR NT CL M-1 VARRATE 144A	0.00%	US35565TAA79
SYNNEX CORP 2.375% 08-09-2028	0.00%	US87162WAG50
JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000	0.00%	JP1103271D13
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00%	FR0011461037
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	IT0005340929
UK(GOVT OF) 0.5% SNR 22/07/2022 GBP1000	0.00%	GB00BD0PCK97
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00%	US90932JAA07
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.00%	ES0000012411
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.00%	IT0005437147
Indonesian rupiah	0.00%	
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000	0.00%	USP42009AA12
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.00%	BE0000320292
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	CA135087H490
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	US912810RZ30
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.00%	GB00BNNGP668
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	US912810SA79
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0116
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-	0.00%	US912810QY73
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00%	GB00BL68HJ26
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	IT0003256820
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	FR0010171975
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040	0.00%	US912810QK79
INDONESIA(REP OF) 0.9% SNR 14/02/27 EUR100000	0.00%	XS2100404396
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	US912828ZT04
MALAYSIA (GOVT OF) 4.498% SNR 15/04/2030MYR	0.00%	MYBMX1000038
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00%	MYBMO2000028
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-	0.00%	US05369AAC53
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	US3137GOSN02
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00%	FR0013200813
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	GB00BMBL1G81
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.00%	JP1300521G93
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.00%	FR0013234333
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00%	US02377LAA26
VITESCO TECHNOLOGI NPV	0.00%	DE000VTSC017
GRUPO BIMBO SAB DE CV 250122 4.50 CB	0.00%	USP4949BAH70
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.00%	CA135087H722
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.00%	BE0000304130
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
FRONERI EUR EUR TERM LN 29/01/2027	0.00%	XAG3679YAD40
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	JP1201541F90
GERMANY(FED REP) 4.75% SNR 04/07/34 EURO.01	0.00%	DE0001135226
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00%	IT0005127086
Payable/Receivable NZD	0.00%	
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	GB0032452392
FUTURES MARGIN-CAD	0.00%	
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 .366%	0.00%	US69121TAA34
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.00%	US912810RG58
UK(GOVT OF) 1.75% GILT SNR 09/22 GBP	0.00%	GB00B7L9SL19
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016	0.00%	US912810RS96
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00%	CA135087K940
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.00%	FR0013250560
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	IT0004889033
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.00%	FR0010870956
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	GB00B16NNR78
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00%	GB00BMGR2916

JAPAN(GOVT OF) 1.7% SNR 20/09/33	JPY50000	0.00%	JP1201461D98	
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50	EUR1	0.00%	FR0013404969	
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	0.00%	JP1300331A99	
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026		0.00%	US91282CCP41	
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.00%	JP1300341B39	
GERMANY(FED REP) 5.5% SNR 04/01/2031	EUR0.01	0.00%	DE0001135176	
UK(GOVT OF) 0.125% BDS 31/01/24	GBP1000	0.00%	GB00BMGR2791	
JAPAN	1.7% BDS 20/09/32	JPY50000	0.00%	JP1201401C92
UNITED STATES TREAS NTS 1.875% NTS	07/31/2026	0.00%	US912828Y958	
UNITED STATES TREAS NTS .5% DUE	05-31-2027 REG	0.00%	US912828ZS21	
JAPAN(GOVT OF) 2.5% SNR 20/03/38	JPY50000	0.00%	JP1300281845	
JAPAN (20 YEAR ISSUE) TBOND 0.5%	20/03/2041	0.00%	JP1201761M45	
GERMANY(FEDERAL REPUBLIC)	1.5% BDS 15/05/2023	0.00%	DE0001102317	
JAPAN(GOVT OF) 0.1% SNR 20/06/28	JPY50000	0.00%	JP1103511J74	
UK(GOVT OF) 4.25% SNR 07/12/46	GBP1000	0.00%	GB00B128DP45	
JAPAN (10 YR TBOND .1% 20/06/2031		0.00%	JP1103631M74	
JAPAN .1% 01/02/2023		0.00%	JP1024211M21	
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040		0.00%	JP1201721L45	
GERMANY(FED REP) 0% SNR 15/08/2026	EUR0.01	0.00%	DE0001102408	
GERMANY(FED REP) 0% SNR 15/02/2030	EUR0.01	0.00%	DE0001102499	
JAPAN(GOVT OF) 2.3% SNR 20/03/39	JPY50000	0.00%	JP1300301940	
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW		0.00%	DU0244927801	
LCH_IRS BOFAGB2U 06/15/2023 USD P 0.355% / R 3MLIBOR		0.00%		
BELGIUM KINGDOM 2.6%	22/06/2024	0.00%	BE0000332412	
UK(GOVT OF) 4.75% SNR 07/12/38	GBP1000	0.00%	GB00B00NY175	
GERMANY(FED REP) 0% SNR 05/04/24	EUR0.01'179	0.00%	DE0001141794	
JAPAN (20 YEAR ISSUE) 0.3%	20/12/2039	0.00%	JP1201711L13	
ICON LUXEMBOURG S.A.R.L TERM LOAN B	06-16-2028	0.00%	XAL5000DAD92	
Malaysian ringgit		0.00%		
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030		0.00%	AU0000087454	
PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029		0.00%	US71654QCP54	
ITALY(REP OF) 5% SNR 01/08/2039	EUR1000	0.00%	IT0004286966	
UNITED STATES OF AMER TREAS NOTES 0.125% 11-30-2022		0.00%	US91282CAX92	
UNITED STATES TREAS 2.75% 02-28-2025		0.00%	US9128283Z13	
UNITED STATES TREAS BDS DTD 02/15/2006	4.5% DUE 02-15-	0.00%	US912810FT08	
KC WHEAT 2205 FUT		0.00%	DU00WHT22059	
JAPAN TBOND BDS .6% DUE 20/12/2023		0.00%	JP1103321DC2	
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024	EUR	0.00%	DE0001102358	
UNITED STATES OF AMER TREAS BONDS 2.75	BDS DUE 08-15-	0.00%	US912810QX90	
INDONESIA GOVT TBOND 7.5% 15/04/2040		0.00%	IDG000014101	
UK(GOVT OF) 0.125% SNR 31/01/23	GBP1000	0.00%	GB00BL68HG94	
JAPAN 20 YEARS .4% 20/06/2040		0.00%	JP1201731L76	
JAPAN(GOVT OF) 0.4% SNR 20/03/50	JPY50000	0.00%	JP1300661L47	
JAPAN (GOVT OF) BDS .4% 20/09/2040		0.00%	JP1201741LA9	
MONETARY AUTH OF SING 3.375%	01/09/2033	0.00%	SG3261987691	
REGATTA XXI FDG LTD 0% 10-20-2034		0.00%	US75889KAA16	
COLOMBIA(REP OF) 10% GTD SNR 24/07/2024	COP	0.00%	COL17CT02385	
UK(GOVT OF) 2.5% GILT SNR 22/07/2065		0.00%	GB00BYMZX75	
NETHERLANDS KING 1.75% SNR 15/07/2023	EUR1	0.00%	NL0010418810	
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44	EUR1000	0.00%	IT0004923998	
CANADA(GOVT OF) 1.25% BDS 01/06/2030	CAD1	0.00%	CA135087K379	
UTD STATES TREAS 1.5% DUE 03-31-2023		0.00%	US912828Q293	
GERMANY(FED REP) 6.5% SNR 04/07/2027	EUR0.01	0.00%	DE0001135044	
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42	SGD1000	0.00%	SG3254976487	
UNITED STATES T NOTE	3.0% 10-31-2025	0.00%	US9128285J52	
AIR CANADA 4.625% SNR SEC 15/08/29	CAD	0.00%	CA008911BJ76	
GERMANY(FED REP) 0% SNR 15/08/2050	EUR0.01	0.00%	DE0001102481	
PVTPL FREDDIE MAC SER 19-HQA2 CLS M2 FLT RT 04-25-2049		0.00%	US35564MAH88	
UNITED STATES TREAS BDS DTD 00247 2.5%	DUE 02-15-2046	0.00%	US912810RQ31	
ALLSTATE CORP 151226 3.28 CB		0.00%	US020002BD26	
UK(GOVT OF) 1.5% SNR 22/07/2047	GBP1000	0.00%	GB00BDCHBW80	
UNITED STATES TREAS NTS DTD 06/30/2018	2.75% DUE 06-30-	0.00%	US912828XZ81	
UNITED STATES OF AMER TBOND 2.625%	01-31-2026	0.00%	US9128286A35	
EURO BOBL 2112 FUT		0.00%	DU00EBV21124	
STH AFRICA(REP OF) 8% SNR 31/01/2030	ZAR1000	0.00%	ZAG000106998	
AUSTRALIAN GOVERNMENT 3.25% 21/04/25		0.00%	AU3TB0000168	
UK(GOVT OF) 1.75% SNR 22/01/49	GBP1000	0.00%	GB00BFWFPP71	
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.00%	NL0010721999	
UK(GOVT OF) 1.625% SNR 22/10/71	GBP1000	0.00%	GB00BFMCN652	
JAPAN(GOVT OF) 0.5% SNR 20/09/24	JPY50000	0.00%	JP1103351E98	
UNITED STATES TREAS 2.25%	DUE 10-31-2024	0.00%	US9128283D01	
JAPAN(GOVT OF) 1.9% BDS 20/06/31	JPY100000	0.00%	JP1201281B64	

UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00%	US9128283P31
JAPAN(GOVT OF) 0.7% SNR 20/12/22 JPY50000	0.00%	JP1103261CC2
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	US92857WBQ24
JAPAN(GOVT OF) 0.8% SNR 20/06/22 JPY50000	0.00%	JP1103241C78
JAPAN .1% 01/03/2023	0.00%	JP1024221M37
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00%	US912828X703
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00%	US9128282Y56
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	IT0005413171
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.00%	FR0013313582
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00%	US912810RT79
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00%	JP1300681LA7
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015	0.00%	US912810RK60
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00%	AU000XCLWAI8
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	0.00%	DE0001102457
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00%	DE0001135366
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	IT0005274805
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	BE0000338476
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00%	JP13002918A0
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
PVTP L OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-	0.00%	US67109WAJ71
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.00%	DE0001102507
FUT MAR 23 EURO DOLLARS	0.00%	
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00%	US912810RM27
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
GERMANY(FED REP) 0% BDS 11/04/2025 EUR0.01	0.00%	DE0001141810
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00%	ES00000123C7
BONOS Y OBLIG DEL .25% 30/07/2024	0.00%	ES0000012E85
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00%	IT0005405318
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
LCH_IRS BOFAGB2U 15/09/2023 AUD P 0.315% / R 3MBBSW	0.00%	
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00%	AU000XCLWAR9
GERMANY(FED REP) 0% SNR 14/04/23 EUR0.01'177	0.00%	DE0001141778
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00%	ES00000127G9
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
GERMANY(FED REP) 0% SNR 07/10/22 EUR0.01'176	0.00%	DE0001141760
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00%	JP1300151485
DEUTSCHE LUFTHANSA NPV SUBS RTS 05/10/21	0.00%	DE000A3E5B58
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	IT0005083057
ICE_CDX SBSIUS33 06/20/2026 SELL CDX.NA.HY.36 SWPCOKOK9	0.00%	
CALL SWO AUD BNPAGB22 P 3MBBSW / R 0.17%	0.00%	
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	0.00%	XS2358483332
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	JP1201201A88
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/40 USD1	0.00%	XS2214239175
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	SG31A7000004
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS	0.00%	NL0009446418
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.00%	FR0014002WK3
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/29 AUD1000	0.00%	AU3TB0000150
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00%	JP1300421E39
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
VIA CELERE DESARRO 5.25% SNR SEC 01/04/26 EUR	0.00%	XS2321651031
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.00%	JP1200631388
LCH_OIS SBSIUS33 16/03/2052 GBP P 0.75% / R 1DSONIA	0.00%	
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00%	IT0005090318
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
ANNINGTON FUNDING 2.308% 06/10/2032	0.00%	XS2393618389
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000	0.00%	IT0005365165
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	US126650CX62
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00%	DE0001102465
EAST JAPAN RY CO MTN 1.162% 15/09/2028	0.00%	XS2385120857
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00%	DE0001102416
JAPAN (30 YR TBOND .7% 20/12/2050	0.00%	JP1300691M16
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00%	ES00000124H4

FRANCE(GOVT OF) 0.75% SNR 25/05/2052	EUR1	0.00%	FR0013480613
VERDE BIDCO SPA 4.625% 01/10/2026		0.00%	XS2389112736
JAPAN (10 YEAR ISSUE) .1% 20/03/2031		0.00%	JP1103621M43
LONG GILT 2112 FUT		0.00%	GB00JBW17R56
Colombian peso		0.00%	
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN		0.00%	US86361GAA40
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033		0.00%	JP1201451D66
JAPAN(GOVT OF) 1.7% SNR 20/12/32	JPY50000	0.00%	JP1201411CC4
Income Due - EUR		0.00%	
BNP PARIBAS 2.0% 13/09/2036		0.00%	FR0014005E43
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	DKK0.01	0.00%	DK0009922320
JAPAN(GOVT OF) 2.1% SNR 20/12/29	JPY50000	0.00%	JP12011419C6
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK		0.00%	DK0009923807
JAPAN(GOVT OF) 1.5% SNR 20/06/34	JPY50000	0.00%	JP1201491E67
JAPAN(GOVT OF) 2.1% SNR 20/09/29	JPY50000	0.00%	JP1201131990
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.00%	ES00000124C5
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024	EUR1000	0.00%	ES00000124W3
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24	EUR1000	0.00%	ES00000126B2
JAPAN(GOVT OF) 1.6% SNR 20/06/32	JPY50000	0.00%	JP1201391C86
UK(GOVT OF) 1.125% SNR 31/01/39	GBP1000	0.00%	GB00BLPK7334
UTD STATES TREAS 1.75% DUE 12-31-2026		0.00%	US912828YX25
JAPAN(GOVT OF) 0.5% SNR 20/03/60	JPY50000	0.00%	JP1400131L54
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	0.00%	IT0005001547
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046	EUR1000	0.00%	ES00000128C6
BONOS Y OBLIG DEL T BD 0.0% 31/01/2023		0.00%	ES00000123U9
JAPAN(GOVT OF) 2.1% SNR 20/09/28	JPY50000	0.00%	JP1201051891
JAPAN(GOVT OF) 1.3% SNR 20/06/35	JPY50000	0.00%	JP1201531F68
JAPAN(GOVT OF) 0.8% SNR 20/03/58	JPY50000	0.00%	JP1400111J52
CANADA(GOVT OF) 0.25% BDS 01/08/2022	CAD1	0.00%	CA135087L286
UTD STATES TREAS NTS 1.5 NTS 31/01/2027	USD 'G-2027' 1.5	0.00%	US912828Z781
JAPAN(GOVT OF) 2.3% SNR 20/06/27	JPY50000	0.00%	JP1200951760
ITALY(REP OF) 4.75% SNR 01/08/23	EUR1000	0.00%	IT0004356843
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031	AUD1000	0.00%	AU0000047003
NORWEGIAN KRONE		0.00%	
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028	EUR1000	0.00%	ES0000012B88
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030		0.00%	ES0000012G34
UNITED STATES TREAS NTS 1.625% 08-31-2022		0.00%	US912828Z588
ITALY(REP OF) 2.5% BDS 01/12/24	EUR1000	0.00%	IT0005045270
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026	EUR1000	0.00%	ES00000128H5
ITALY(REP OF) 5.5% BDS 01/11/22		0.00%	IT0004848831
AUSTRALIAN GOVERNMENT 2.75% 21/04/24		0.00%	AU3TB0000143
LCH_IRS BOFAGB2U 15/06/2023	CAD P 0.945% / R 3MCDOR	0.00%	
JAPAN(GOVT OF) 2.1% BDS 20/12/26	JPY10000000	0.00%	JP12009216C0
LCH_OIS BOFAGB2U 16/08/2031	JPY P -0.001% / R 1DTONAR	0.00%	
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66	EUR1000	0.00%	ES00000128E2
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		0.00%	DE0001135432
JAPAN(GOVT OF) 2% SNR 20/03/27	JPY50000'93	0.00%	JP1200931739
JAPAN(GOVT OF) 2.2% SNR 20/06/26	JPY50000	0.00%	JP1200891685
GERMANY(FED REP) 5.625% SNR 04/01/28	EUR0.01	0.00%	DE0001135069
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032		0.00%	IT0005094088
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032		0.00%	BE0000326356
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027	EUR0.01	0.00%	BE0000341504
JAPAN (20 YEAR ISSUE) .4% 20/03/2039		0.00%	JP1201681K44
JAPAN(GOVT OF) 2.3% SNR 20/03/26	JPY50000	0.00%	JP1200861647
DAVIDE CAMPARI MIL 1.25% SNR 06/10/27	EUR1000	0.00%	XS2239553048
GERMANY(FED REP) 0.5% SNR 15/02/2028	EUR0.01	0.00%	DE0001102440
JAPAN(GOVT OF) 2.1% SNR 20/03/26	JPY50000	0.00%	JP1200851630
GERMANY(FED REP) 0.5% SNR 15/08/2027	EUR0.01	0.00%	DE0001102424
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028	EUR0.01	0.00%	BE0000291972
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-		0.00%	US91282CAB72
NETHERLANDS KING 2.5% SNR 15/01/2033	EUR1	0.00%	NL0010071189
JAPAN(GOVT OF) 2% SNR 20/12/25	JPY50000'84	0.00%	JP1200841615
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33	EUR1000	0.00%	ES00000128Q6
NETHERLANDS KING 0.5% SNR 15/07/26	EUR1'REGS	0.00%	NL0011819040
UK(GOVT OF) 0.625% SNR 22/10/50	GBP1000	0.00%	GB00BMBL1F74
AXALTA COATING SYSTEMS DUTCH HLDG B B.V.INCREMENTAL		0.00%	US90347BAH15
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	0.00%	JP1200781563
ITALY(REP OF) 7.25% SNR 01/11/26	EUR'REGS	0.00%	IT0001086567
JAPAN(GOVT OF) 2.1% SNR 20/12/30	JPY50000	0.00%	JP1201231AC0
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033		0.00%	AU000XCLWAG2
JAPAN(GOVT OF) 2.5% SNR 20/09/37	JPY50000	0.00%	JP13002717A6
CANADA(GOVT OF) 1.5% SNR 01/05/22	CAD1'K866	0.00%	CA135087K866

HAMBURG COMM BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
BECTON DICKINSON & 0.0% 13/08/2023	0.00%	XS2375836470
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039	0.00%	DE0001135325
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.00%	IT0004513641
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
GERMANY(FED REP) 0% SNR 15/08/2029 EUR0.01	0.00%	DE0001102473
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01	0.00%	DE0001135085
CANADIAN GOVT 1.5% 1.5% 01/06/2031	0.00%	CA135087M276
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
CDN GOVT BD .5% 01/03/2022	0.00%	CA135087G328
WOOLWORTHS GRP LTD 0.375% SNR MTN 15/11/28 EUR	0.00%	XS2384274440
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB	0.00%	US912810FP85
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	0.00%	IT0005325946
FUT CALL DEC 21 2Y MID CURVE 9925	0.00%	
BONOS Y 0.0% 31/01/2025	0.00%	ES0000012F92
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00%	IT0005422891
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.00%	JP1201581G90
GERMANY(FED REP) 0% SNR 15/05/2035 EUR0.01	0.00%	DE0001102515
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00%	JP1201651J76
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00%	US912828Z294
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
JAPAN GOVT 20-YR #60 1.4% 20/12/2022	0.00%	JP1200601324
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.00%	JP1103341E67
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00%	JP1103381F34
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00%	JP1103411FC6
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.00%	AU000XCLWAX7
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00%	IT0004953417
JAPAN(GOVT OF) 0.9% SNR 20/06/22 JPY50000	0.00%	JP1103231C62
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	IT0005345183
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU00000101792
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5%	0.00%	US599191AA16
JAPAN .1% 20/03/2023	0.00%	JP1051351J37
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	ES0000012E51
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	ES0000012A89
PVTPL GAP INC 3.625% DUE 10-01-2029 BEO	0.00%	US364760AP35
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00%	AU3TB0000135
GERMANY(FED REP) 1.5% SNR 04/09/2022 EUR0.01	0.00%	DE0001135499
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	JP1400121K57
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	JP1400091G59
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039	0.00%	US912810QA97
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00%	JP1201251B37
ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000	0.00%	IT0004801541
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00%	IT0005367492
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU00000095457
ADT SEC CORP 1ST PRY SR SECD NT 144A 4.125% 08-01-2029	0.00%	US00109LAA17
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	0.00%	ES00000123X3
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	AU0000075681
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	ES0000012F43
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	JP1201561G37
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00%	JP1201431D38
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	IT0004644735
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-	0.00%	US92682RAA05
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00%	US448579AM48
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
PVPTL NISSAN MOTOR ACCEPTANCE CORP 1.125% 09-16-2024	0.00%	US65480CAB19
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47

JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00%	GB00BMGR2809
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00%	AU000XCLWU3
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24	0.00%	ES00000121G2
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	BE0000347568
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	CA135087K528
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00%	
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	GB00BJQWYH73
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00%	FR0013154028
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	JP1300431E60
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.00%	IT0005240830
CSC SUGAR 2207 FU	0.00%	DU0005B22076
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	JP1300671L78
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.00%	JP1300601JA9
VEOLIA ENVIRONNEME EUR5 (S/R 01/10/2021)	0.00%	FR0014005GA0
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	ES00000128P8
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	0.00%	JP1201601H38
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	0.00%	JP1201611H69
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.00%	JP1400021950
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00%	IT0005436693
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.00%	AU000XCLWAW9
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087Z568
BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'	0.00%	BE0000337460
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01	0.00%	DE0001102333
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.00%	DE0001135143
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.00%	JP1300441E92
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000	0.00%	IT0005282527
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00%	DE0001102325
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	ES0000012G26
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2	0.00%	US20754FAK84
IRS241021 IRS ANZ NZD 241021 RFXD 1.005 PFLT 3ZBSW	0.00%	DUIRS2410211
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023	0.00%	DE0001102309
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.00%	IT0005390874
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.00%	NL0011220108
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00%	JP12009917C3
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.00%	JP1300231675
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	NL0015031501
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	JP1201571G68
GERMANY(FED REP) 0% SNR 15/02/2031 EURO.01	0.00%	DE0001102531
GERMANY(FED REP) 0% GTD SNR 18/10/24 EURO.01	0.00%	DE0001141802
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.00%	IT0005419848
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	0.00%	BE0000351602
GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178	0.00%	DE0001141786
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	0.00%	ES0000012H33
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038	0.00%	US912810PX00
BUONI POLIENNALI 0.0% 15/04/2024	0.00%	IT0005439275
FRANCE(GOVT OF) 0% SNR 25/05/2022 EUR1'REGS	0.00%	FR0013219177
GERMANY(FED REP) 0% SNR 08/04/22 EURO.01'175	0.00%	DE0001141752
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	NL0012171458
JAPAN (30 YR TBOND .5% 20/03/2049	0.00%	JP1300621K47
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.00%	FR0000571085
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00%	COL17CT03490
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
NETHERLANDS KING 7.5% BDS 15/1/2023 EUR SER '1'	0.00%	NL0000102077
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
BELGIUM(KINGDOM) 4.25% SNR 28/09/22 EURO.01	0.00%	BE0000325341
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM	0.00%	

BUONI POLIENNALI CORPBOND .95%	01/03/2037	0.00%	IT0005433195
ITALY(REPUBLIC OF) T-BOND 3.85%	01/09/2049	0.00%	IT0005363111
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000		0.00%	IT0005177909
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000		0.00%	SE0011281922
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875		0.00%	DUIRSNZD1787
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000		0.00%	JP1201421D22
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'		0.00%	JP1400051C51
JAPAN TBOND BDS 1.6% DUE 20/12/2033		0.00%	JP1201471DC6
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000		0.00%	JP1201111968
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000		0.00%	JP1201341C38
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000		0.00%	JP1201321BC7
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1		0.00%	NL0012818504
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01		0.00%	DK0009923567
JAPAN 1.6% BDS 20/03/2032 JPY50000		0.00%	JP1201361C58
Mexican peso		0.00%	
UTD STATES TREAS 1.625% DUE 09-30-2026		0.00%	US912828YG91
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EURO.01		0.00%	BE0000328378
AUSTRALIA(CMNWLTH) 5.75% SNR 15/07/22 AUD1000		0.00%	AU3TB0000051
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040		0.00%	ES0000012G42
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000		0.00%	IT0005398406
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000		0.00%	GB0002404191
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183		0.00%	DE0001141836
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000		0.00%	CA135087D358
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000		0.00%	IT0005217390
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG		0.00%	US912810PU60
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000		0.00%	IT0005421703
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01		0.00%	BE0000324336
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000		0.00%	JP1201441D44
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000		0.00%	AU0000106411
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000		0.00%	JP1300501G30
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-		0.00%	US912810FM54
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG		0.00%	US912810PT97
CANADA(GOVT OF) 2.75% BDS 01/06/22 CAD1000		0.00%	CA135087ZU15
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000		0.00%	JP1300561H93
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000		0.00%	AU000XCLWAQ1
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043		0.00%	JP1300411DC2
BUONI POLIENNALI DEL TE 3.35% 01/03/2035		0.00%	IT0005358806
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000		0.00%	SE0007125927
JAPAN (20 YEAR ISSUE) .5% 20/12/2040		0.00%	JP1201751M13
JAPAN(GOVT OF) 0.1% SNR 20/06/22 JPY50000		0.00%	JP1051321H69
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000		0.00%	GB00BMBL1D50
JAPAN(GOVT OF) 1.8% BDS 20/12/31		0.00%	JP1201331C14
Payable/Receivable SEK		0.00%	
UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-		0.00%	US912828V236
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD		0.00%	CA135087J397
MXN BNP PARIBAS A/C		0.00%	
ZAR BNP PARIBAS A/C		0.00%	
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000		0.00%	IT0005377152
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01		0.00%	BE0000343526
BELGIUM KINGDOM 1.9% 22/06/2038		0.00%	BE0000336454
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1		0.00%	NL0013332430
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000		0.00%	IT0005416570
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000		0.00%	JP1300541H31
NETHERLANDS KING 0% BDS 15/07/2031 EUR1		0.00%	NL00150006U0
BONOS Y OBLIG DE 144A .5% 31/10/2031		0.00%	ES0000012132
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000		0.00%	IT0005425233
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031		0.00%	BE0000352618
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042		0.00%	ES0000012107
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01		0.00%	BE0000340498
Payable/Receivable HKD		0.00%	
CBT CORN 2205 FUT		0.00%	DU000ZC22053
SWEDISH GOVERNMENT 3.5% BDS 01 JUN 2022		0.00%	SE0003784461
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036		0.00%	IT0005402117
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000		0.00%	JP1300491FC9
UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025		0.00%	US9128284F40
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031		0.00%	JP1201261B43
GERMANY(FEDERAL) 0.0% 15/08/2052		0.00%	DE0001102572
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000		0.00%	JP1201291B88
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000		0.00%	JP1201031877
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000		0.00%	GB00BM8Z2S21
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01		0.00%	BE0000348574
Outstanding Settlement Payments - TWD		0.00%	

BELGIUM(KINGDOM) 1% BDS 22/06/31	EUR0.01	0.00%	BE0000335449
JAPAN(GOVT OF) 0.4% SNR 20/09/25	JPY50000	0.00%	JP1103401F97
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV	5.25% 04	0.00%	
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24	AUD1000	0.00%	AU0000083768
ILS BNP PARIBAS A/C		0.00%	
UNITED STATES TREAS BDS 00205	4.375% DUE02-15-2038 REG	0.00%	US912810PW27
JAPAN (40 YR TBOND .7% 20/03/2061		0.00%	JP1400141M51
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030	EUR0.01	0.00%	BE0000349580
JAPAN(GOVT OF) 1.7% SNR 20/03/54	JPY50000	0.00%	JP1400071E55
NETHERLANDS KING 0% BDS 15/01/2038	EUR1	0.00%	NL0015000B11
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040	EUR0.01	0.00%	BE0000350596
Income Due - SGD		0.00%	
NETHERLANDS KING 0% BDS 15/01/2052	EUR1	0.00%	NL0015614579
FUT CALL SEP 23 EURO DOLLARS	9937	0.00%	
IRSNZD147 IRS WBC NZD 200923 RFXD	1.475 PFLT 3ZBSW	0.00%	DUIRSNZD1472
HANG MINI 2110 FUT		0.00%	DU00HMI21105
BELGIUM(KINGDOM) 3% SNR 22/06/34	EUR0.01'73'	0.00%	BE0000333428
FUT JUN 23 EURO DOLLARS		0.00%	
NETHERLANDS KING 0.5% SNR 15/01/2040	EUR1	0.00%	NL0013552060
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039	SEK5000	0.00%	SE0002829192
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51	AUD1000	0.00%	AU0000097495
ECUADOR(REP OF) 0% SNR 31/07/2030	USD1000	0.00%	XS2214239506
CANADA(GOVT OF) 5.75% BDS 1/6/29	CAD1000	0.00%	CA135087WL43
FREDDIE MAC STACR SER 17-DNA3 CL M1	FLTG 03-25-2030	0.00%	US3137G0QP77
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025	SEK5000	0.00%	SE0005676608
DENMARK(KINGDOM) 0% SNR SEC 15/11/31	DKK0.01	0.00%	DK0009924102
FUT DEC 21 10 YR T-NOTES		0.00%	
BELGIUM(KINGDOM) 1.45% SNR 22/06/37	EUR0.01	0.00%	BE0000344532
BELGIUM(KINGDOM) 1.25% SNR 22/04/33	EUR0.01	0.00%	BE0000346552
KC WHEAT 2112 FUT		0.00%	DU00WHT21127
UNITED STATES TREAS BDS 6.125 BDS	08-15-2029 USD1000	0.00%	US912810FJ26
South Korean won		0.00%	
SPAIN(KINGDOM OF) 0.45% SNR 31/10/22	EUR1000	0.00%	ES0000012A97
CANADA(GOVT OF) 0.25% BDS 01/04/2024	CAD1	0.00%	CA135087L690
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.NA.HY.37		0.00%	
DENMARK(KINGDOM) 1.5% SNR 15/11/2023	DKK0.01	0.00%	DK0009923054
SPAIN(KINGDOM OF) 144A T BD .85%	30/07/2037	0.00%	ES0000012124
ITALY(REP OF) 1.5% SNR 30/04/2045	EUR1000	0.00%	IT0005438004
FUT CALL DEC 21 U.S. T-BONDS	1670	0.00%	
LCH_IRS BOFAGB2U 21/06/2026 AUD P	1.572% / R 6MBBSW	0.00%	
FRANCE(GOVT OF) 0.5% BDS 25/06/44	EUR1'REGS	0.00%	FR0014002JM6
LCH_IRS SBSIUS33 15/09/2026 CNY P	7DCNRR0 / R 2.75%	0.00%	
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023	SEK5000	0.00%	SE0004869071
JAPAN (GOVERNMENT OF) 1.4% DUE	20-03-2055 REG	0.00%	JP1400081F45
CCP RECEIVABLE FROM CITIGROUP GLOBAL	MARKETS	0.00%	
SPAIN(KINGDOM OF) TBOND 1.45%	31/10/2071	0.00%	ES0000012H58
BELGIUM(KINGDOM) 0.65% SNR 22/06/71	EUR0.01	0.00%	BE0000353624
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31	SEK5000	0.00%	SE0013935319
Australian Dollar Custodial Account –	MIF Global Unlisted	0.00%	
FRANCE(GOVT OF) 0.5% SNR 25/05/72	EUR1'REGS	0.00%	FR0014001NN8
FRANCE(GOVT OF) 144A	0.75% SNR BDS	0.00%	FR0014004J31
Australian Dollar Custodial Account –	MMF Australian Direct	0.00%	
LCH_IRS GOLDUS33 06/22/2031 USD P	1.404% / R 3MLIBOR	0.00%	
DENMARK(KINGDOM) 0.25% SNR 15/11/52	DKK0.01	0.00%	DK0009924029
CANADA(GOVT OF) 2.75% SNR 01/12/64	CAD1000	0.00%	CA135087C939
CALL BONDOPT ROYCGB2L 25/10/2021	AUSTRALIAN	0.00%	
SWEDEN(KINGDOM OF)	2.25% BDS 01/06/32	0.00%	SE0004517290
CALL BONDOPT BNPAGB22 10/18/2021	US TREASURY N/B 2.	0.00%	
FUT DEC 21 CBT UL T-BONDS		0.00%	
BRAZILIAN REAL		0.00%	
ITALY(REP OF) 2.15% SNR 01/03/72	EUR1000	0.00%	IT0005441883
Income Due - CHF		0.00%	
Payable/Receivable SGD		0.00%	
SWEDISH KRONA		0.00%	
FUT PUT OCT 21 CME MINIS&PW3	3760	0.00%	
CALL BONDOPT ANZBAU3M 01/11/2021	AUSTRALIAN	0.00%	
LCH_IRS GOLDUS33 06/22/2031 USD P	1.417% / R 3MLIBOR	0.00%	
FUT DEC 21 CBT 5Y T-NOTE		0.00%	
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045	SEK5000	0.00%	SE0015193313
LCH_IRS GOLDUS33 06/22/2031 USD P	1.419% / R 3MLIBOR	0.00%	
FUT DEC 21 EURX E-SCHATZ		0.00%	
USD SHAD		0.00%	

REDUCED INPUT TAX CREDIT (RITC) FE	0.00%
ICE BRENT CRD 2201 F	0.00% GB00H1JWQX24
HEATING OIL 2203 FUT	0.00% DU000HO22031
Income Due - MXN	0.00%
SOUTH AFRICAN RAND	0.00%
KENYAN SHILLING	0.00%
Payable/Receivable NOK	0.00%
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05- TRY BNP PARIBAS A/C	0.00% US76173FAU12
NEW ISRAELI SHEQEL	0.00%
HUF BNP PARIBAS A/C	0.00%
Polish zloty	0.00%
ISRACARD LTD COMMON STOCK	0.00% IL0011574030
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG TWD BNP PARIBAS A/C	0.00% US20754JAA25
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01- PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10- FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	0.00% US35563KAA88
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	0.00% US92330WBA45
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1	0.00% US35564XAA90
PUT BONDOPT ROYCGB2L 11/15/2021 US TREASURY N/B 3.	0.00% US30711XUS16
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A	0.00% US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG	0.00%
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04- PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU	0.00% US62951MAA80
MEXICAN PESO (NEW)	0.00% US67575BAL36
BEST WORLD INTERNATIONAL LTD COMMON STOCK	0.00% US35564MAA36
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07- PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027	0.00% US61975FAG46
TAKEON	0.00%
CAB FINANCIAL CORP 3.375% 01/02/2028	0.00% ID:SG1DG3000004
CALL BONDOPT ROYCGB2L 11/15/2021 US TREASURY N/B 3.	0.00% US30711XYS79
CALL BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021	0.00% US00162LCN55
SPAIN(KINGDOM OF) 0.4% SNR 30/04/2022 EUR1000	0.00%
PUT BONDOPT CITIUS33 10/07/2021 FNCL 3% 10/14/2021	0.00%
ITALY(REPUBLIC OF) T-NOTE 1.0% 15/07/2022	0.00%
ITALY(REP OF) 1.35% SNR 15/04/22 EUR1000	0.00% XS2294186965
CALL BONDOPT CITIUS33 10/07/2021 FNCL 2.5% 10/14/20	0.00%
FRANCE(GOVT OF) 3% SNR 25/04/2022 EUR1*REGS	0.00%
CALL BONDOPT ROYCGB2L 12/10/2021 CANADIAN	0.00%
ORGANON FINANCE 1 LLC 2.875% 04-30-2028	0.00%
CALL SWO_CDX GSILGB2X 01/19/2022 CDX.NA.IG.36	0.00%
PUT BONDOPT CITIUS33 10/14/2021 G2SF 2.5% 10/21/20	0.00%
CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.HY.36	0.00%
CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36	0.00%
CALL BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021	0.00%
CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36	0.00%
CALL SWO_CDX GSILGB2X 12/15/2021 CDX.NA.HY.36	0.00%
CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36	0.00%
SOYBEAN 2205 FUT	0.00%
CALL SWO_CDX GSILGB2X 12/15/2021 CDX.NA.HY.36	0.00% DU00SOB22051
CALL SWO_CDX GSILGB2X 01/19/2022 CDX.NA.HY.36	0.00%
CALL SWO_CDX GSILGB2X 01/19/2022 CDX.NA.IG.36	0.00%
PUT BONDOPT CITIUS33 10/14/2021 G2SF 2% 10/21/2021	0.00%
CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36	0.00%
GAS RBOB 2203 FUT	0.00%
CALL SWO_CDX BOFAUS6S 15/12/2021 ITRAXX EUROPE SERIES	0.00% DU000RB22037
PUT BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021	0.00%
CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.HY.36	0.00%
CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36	0.00%
CALL SWO_CDX BARCGB33 15/12/2021 ITRAXX EUROPE SERIES	0.00%
HG COPPER 2205 F	0.00%
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2	0.00% DU000HG22052
PUT SWO GBP GSCMUS33 P 0.5% / R 1DSONIA 317U40229	0.00%
CALL SWO_CDX BARCGB33 17/11/2021 ITRAXX EUROPE	0.00%
FUT DEC 21 US 2YR T-NOTE	0.00%
ICE_CDX SBSIUS33 06/20/2026 SELL CDX.EM.35 SWPC0JZA6	0.00%
LCH_IRS SBSIUS33 12/15/2051 USD P 2% / R 3MLIBOR	0.00%
LCH_IRS GOLDUS33 05/12/2026 USD P 1.785% / R 3MLIBOR	0.00%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397%	0.00%
FUT SEP 22 EURO DOLLARS	0.00%
LOW SU GASOIL 2206 F	0.00% GB00GP3N6H45

FUT MAR 22 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 0.813%	0.00%
LCH_IRS GOLDUS33 04/28/2026 USD P 1.8% / R 3MLIBOR	0.00%
LCH_IRS GOLDUS33 05/10/2024 USD P 3MLIBOR / R 0.825%	0.00%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	0.00% DUIRSNZD1241
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.71% / R 3MCDOR	0.00%
IRS020331 IRS ANZ NZD 020331 RFXD 2.035 PFLT 3ZBSW	0.00% DUIRS0203311
LCH_IRS GOLDUS33 04/28/2024 USD P 3MLIBOR / R 0.86%	0.00%
LCH_IRS BOFAGB2U 14/04/2033 AUD P 6MBBSW / R 2.575%	0.00%
SPI 200 2112 FUT	0.00% DU00SPI21121
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP	0.00%
IRS104500 IRS CBA NZD 151121 RFLT 3ZBSW PFXD 1.045	0.00% DUIRS1045000
SOYBEAN 2111 FUT	0.00% DU00SOB21111
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIE / R 5.66%	0.00%
LCH_OIS SBSIUS33 16/03/2032 GBP P 1DSONIA / R 0.75%	0.00%
FUT DEC 21 EUX EURO-BTP	0.00% DE000C58EEE5
LCH_IRS BOFAGB2U 11/07/2023 AUD P 0.42% / R 3MBBSW	0.00%
CME_OIS SBSIUS33 02/01/2024 BRL P 1DBZDIO / R 7.515%	0.00%
MINI TPX IDX 2112 F	0.00% DU00JTM21124
IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00% DUIRSIAN2143
CME_OIS SBSIUS33 02/01/2023 BRL P 1DBZDIO / R 6.789%	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 6MBBSW / R 1.315%	0.00%
LIVE CATTLE 2112 FUT	0.00% DU000LC21121
LCH_IRS BOFAGB2U 21/06/2023 AUD P 0.352% / R 3MBBSW	0.00%
ICE_CD_X SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	0.00%
CBT SOYABEAN 2203 FU	0.00% DU000BO22034
LCH_IRS BOFAGB2U 21/06/2024 AUD P 3MBBSW / R 0.871%	0.00%
LCH_IRS SBSIUS33 16/06/2026 CAD P 3MCDOR / R 1%	0.00%
IRSNZD190 IRS BNZ NZD 190831 RFXD 1.905 PFLT 3ZBSW	0.00% DUIRSNZD1902
IRS031221 IRS ANZ NZD 031221 RFLT 3ZBSW PFXD 1.139	0.00% DUIRS0312211
CAN 10YR BND 2112 FU	0.00% DU00CGX21123
LME ZINC 2112 FUT	0.00% GB00GKD7VK93
FUT DEC 21 SFE 5YR BONDLT	0.00%
CME_IRS SBSIUS33 12/15/2051 USD P 2% / R 3MLIBOR	0.00%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 1.575%	0.00%
LCH_RPI GOLDUS33 06/22/2031 USD P CPI / R 2.371%	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	0.00%
LCH_IRS BOFAGB2U 19/03/2028 CAD P 2.253% / R 3MCDOR	0.00%
LCH_IRS BOFAGB2U 19/06/2051 JPY P 6MLIBOR / R 0.85%	0.00%
IRSNZD775 IRS WBC NZD 060831 RFXD 1.8775 PFLT 3ZBSW	0.00% DUIRSNZD7750
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00% DUWC89284092
NIK225 SGX 2112 FUT	0.00% DU00NIK21123
LCH_IRS BOFAGB2U 07/05/2026 AUD P 1.848% / R 6MBBSW	0.00%
COMMONWEALTH BANK OF	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN	0.00%
LCH_IRS BOFAGB2U 17/06/2028 CAD P 2.465% / R 3MCDOR	0.00%
LCH_IRS BOFAGB2U 28/08/2024 AUD P 3MBBSW / R 0.797%	0.00%
FUT DEC 23 EURO DOLLARS	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29%	0.00%
CBT CORN 2203 FUT	0.00% DU000ZC22038
LIVE CATTLE 2202 FUT	0.00% DU000LC22020
CBT BEAN MEAL 2201 F	0.00% DU00SOY22012
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 1.595%	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 0.583% / R 6MEURIB	0.00%
LCH_IRS BOFAGB2U 06/19/2025 USD P 3MLIBOR / R 1.483%	0.00%
CBT CORN 2112 FUT	0.00% DU000ZC21121
LCH_IRS BOFAGB2U 18/06/2036 JPY P 0.587% / R 6MLIBOR	0.00%
PUT BOND OPT BNPAGB22 10/18/2021 US TREASURY N/B 2.	0.00%
LCH_IRS BOFAGB2U 17/06/2028 CAD P 2.605% / R 3MCDOR	0.00%
CBT BEAN MEAL 2203 F	0.00% DU00SOY22038
Cross currency swap	0.00%
PUT BOND OPT ROYCGB2L 25/10/2021 AUSTRALIAN GOVERNMENT	0.00%
CBT BEAN MEAL 2112 F	0.00% DU00SOY21121
DJ EUR ST50 2112 FU	0.00% DU00EDO21125
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL	0.00%
LME NICKEL 2112 FUT	0.00% GB00GKD7VH64
CBT SOYABEAN 2112 FU	0.00% DU000BO21127
LCH_IRS BOFAGB2U 15/06/2036 AUD P 2.996% / R 6MBBSW	0.00%
FUT CALL DEC 21 2Y MID CURVE 9900	0.00%
LCH_IRS BOFAGB2U 06/18/2026 USD P 1.88% / R 3MLIBOR	0.00%
CBT SOYABEAN 2201 FU	0.00% DU000BO22018

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 1.424%	0.00%
PUT BONDOPT ANZBAU3M 01/11/2021 AUSTRALIAN	0.00%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 0.81%	0.00%
LIVE CATTLE 2204 FUT	0.00% DU000LC22046
Payable/Receivable INR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA	0.00%
LCH_OIS BOFAGB2U 07/08/2025 GBP P 1DSONIA / R 0.486%	0.00%
LCH_IRS BOFAGB2U 14/04/2041 AUD P 2.325% / R 6MBBSW	0.00%
HG COPPER 2112 F	0.00% DU000HG21120
SOYBEAN 2201 FUT	0.00% DU00SOB22010
HG COPPER 2203 F	0.00% DU000HG22037
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281%	0.00%
Payable/Receivable CHF	0.00%
NT Passive FX overlay 100% (Overseas Sovereign Bonds)	0.00%
BNP USD COLL ACCT	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN	0.00%
Payable/Receivable EUR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS	0.00%
GOLD 100 OZ 2112 FUT	0.00% DU000GC21121
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF	-0.01%
N CURRENCY 2112 FUT	-0.01% DU00NEC21129
NT Passive FX overlay 100% (Absolute Return Bond)	-0.01%
SILVER CMX 2112 FUT	-0.01% DU000SI21123
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 2.332%	-0.01%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW	-0.01%
Outstanding Settlement Payments - SEK	-0.01%
Outstanding Settlement Payments - HKD	-0.02%
S&P 500 EMINI 2112 F	-0.02% DU00SPM21123
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.02%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.03%
Outstanding Settlement Payments - CAD	-0.03%
FX POSITIONS	-0.04%
Outstanding Settlement Payments - JPY	-0.05%
Outstanding Settlement Payments - NZD	-0.05%
Outstanding Settlement Payments - GBP	-0.07%
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.07%
Outstanding Settlement Payments - EUR	-0.08%
Outstanding Settlement Payments - AUD	-0.13%
Payable/Receivable USD	-0.20%
NT Passive FX overlay 139% (ZMTHSR)	-0.29%
Outstanding Settlement Payments - USD	-0.51%