

	1	2	3	4
Offer name	Summer KiwiSaver Scheme	Offer number		OFR10856
Fund name	FND1191	Fund number		FND1191
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
Japan Treasury Disc Bill #1109		5.24% BY9673413		
Japan Treasury Disc Bill #1093		5.17% BX5625534		
Japan Treasury Disc Bill #1094		4.62% BX7515964		
Cash Collateral Isda Jpm Usd		3.18% CCJPMIUS9		
Japan Treasury Disc Bill #1110		3.08% BZ0436619		
Cash Collateral Isda Myi Usd		2.77% CCMYIUS1		
Japanese Govt Bond (5Y) #153		2.70% BX8102440		
Japan Treasury Disc Bill #1099		1.97% BY1478761		
U S Treasury Bond		1.71% 912810SW9		
Cash Collateral Isda Bps Usd		1.68% CCBPSIUS1		
Japan Treasury Disc Bill #1098		1.60% BY0277412		
U S Treasury Inflate Prot Bd		1.59% 9128283R9		
Cash Collateral Lch Msc Usd		1.53% CCMSCUS2		
Japan Treasury Disc Bill #1103		1.36% BY4199745		
European Union Bill		1.31% BV6915714		
French Discount T-Bill		1.31% BX7564384		
German Treasury Bill		1.05% BR9895896		
ANZ transactional bank account		1.05%		
Stif Fund (Usd)( Bnp Paribas)		1.03%	998907794	
Japan Treasury Disc Bill #1097		0.99% BX8871630		
U S Treasury Note		0.87% 9128284M9		
Israel Makam Bill		0.86% BW2011953		
Cash Collateral Fut Msc Usd		0.85% CCMSCXUS7		
Cash Collateral Tba Wfs Usd		0.82% CCWFSTUS6		
Israel Makam Bill		0.78% BW2011953		
U S Treasury Bond		0.78% 912810SW9		
China Government Bond		0.61% ZO3452687		
France Govt Oat Bd		0.60% ZP7360719		
Japanese Govt Bond (Ilb) #23		0.60% AS5951049		
Sumitomo Mitsui Banking Sec		0.60% AZ0983637		
Deutsche Bank Ny Sofr		0.59% 251526CB3		
Japanese Govt Bond (30Y) #62		0.56% ZS0526047		
Tpmt 2019-4 A1 144A		0.56% 89178BAA2		
Nykredit Realkredit**Partial Call**		0.55% AX9541290		
Israel Makam Bill		0.55% BW2011953		
Barclays Bank Plc - Contingent Capital		0.55% 06740L8C2		
Deutsche Bank Ny Sr Unsec		0.54% 251526BL2		
Nykredit Realkredit As**Partial Call**		0.53% BG5056190		
U S Treasury Bills		0.53% 912796X61		
Csmc 2017-Chop A 1Mlib+75Bp 144A		0.51% 12651QAA7		
Cmlti 2021-Inv1 A3A Wm50 Wc2.9987 144A		0.51% 17329PAY8		
Santander Uk Group Hldgs Sub 144A		0.51% 80281LAA3		
Spanish Govt Bd (Bonos Y Oblig)		0.50% LW0882867		
Nykredit Realkredit As**Partial Call**		0.49% BG5056190		
Aareal Bank Ag Sec		0.49% BN8909317		
Japanese Govt Bond (20Y) #154		0.48% UV8902925		
Stra 2021-2X A Sonia3M + 90Bp		0.46% 7452179A9		
European Monetary Union Euro		0.45% EUR2277N2		
Hsbc Holdings Plc Sr Unsec Sofr		0.45% 404280CX5		
Jyske Realkredit A/S Sec**Partial Call**		0.43% AX8961184		
France Govt Oat Bd		0.43% ZP7360719		
Amsi 2005-R5 M5 1Mlib+65Bp		0.43% 03072SE68		
Jpmorgan Chase & Co Sr Unsec Sofr		0.43% 46647PDA1		
Nstr 2007-A M1 1Mlib+27Bp		0.43% 63860HAE9		
U S Treasury Bills		0.43% 912796X61		
Oracle Corp Sr Unsec		0.42% 68389XCE3		
Morgan Stanley Sr Unsec		0.42% BW3596598		
Jyske Realkredit A/S Io *Partial Call*		0.41% AZ0551053		
Japanese Govt Bond (30Y) #50		0.40% JK3805781		
Cmlti 2006-Wfh4 M2 1Mlib+29Bp		0.40% 17309SAF7		
Province Of Quebec Bds		0.39% 74814ZEL3		
Royal Bank Of Canada Sec Regs		0.39% BR3379137		
Cash Collateral Isda Glm Usd		0.36% CCGLMIUS1		
Ubs Ag Jr Sub Coco		0.36% EK2649458		
Fnma Tba 2.0% Oct 30Yr		0.36% 01F0206A2		
Nationwide Bldg Society Sec 144A		0.35% 638602BR2		
Nationwide Bldg Society Sr Unsec 144A		0.35% 63861VAA5		

Stwd 2021-Hts A 1Mlib+105Bp 144A	0.35%	78486DAA8
Twin 2021-1 A Sonia + 85Bp	0.35%	CMBF04014
Japanese Govt Bond (30Y) #71	0.34%	BQ4051208
Bx 2021-21M A 1Mlib+73Bp 144A	0.34%	05609CAA5
Boston Properties Lp Sr Unsec	0.34%	10112RAZ7
Citigroup Inc Sr Unsec Sofr	0.34%	172967NL1
Cred Suis Gp Fun Ltd Sr Unsec	0.34%	225433AR2
Gsamp 2006-He3 A2D	0.34%	36244KAE5
Nyo 2021-1290 A 1Mlib+109.5Bp 144A	0.34%	62955HAA5
Sreit 2021-Ind A 1Mlib+70Bp 144A	0.34%	78473JAA0
Stwd 2021-Lih A 1Mlib+85.8Bp 144A	0.34%	78486EAA6
Sumitomo Mitsui Banking Covered Sec	0.34%	AU9538516
Csf 2021-1 A Sonia3M + 95Bp	0.34%	CX2PVJ011
Nhel 2006-1 A2D 1Mlib+54Bp	0.33%	669884AE8
Standard Charter Sr Unsec Regs	0.33%	BQ1901736
Bank Nova Scotia	0.32%	06414PXY2
Bank Nova Scotia	0.32%	06414PXY2
Gnr 2016-H11 F 1Mlib+80Bp	0.32%	38375UXM7
Republic Of Peru Gdn Regs	0.32%	AV9721409
Sumitomo Mitsui Banking Covered Sec	0.32%	AU9538516
Unicredit Spa Sr Unsec Regs	0.32%	AV9182479
Development Bk Of Japan	0.32%	ZO0614461
Ing Groep Nv Sr Unsec	0.32%	BU3958644
Australian Govt	0.31%	EJ9437272
Japanese Yen	0.31%	JPY2284C5
Bnp Paribas Sr Nonpref 144A Sofr	0.31%	09659W2T0
Fnma Pass Thru 30Yr #Ca8607	0.31%	3140QGR58
Stra 2021-1 A Sonia3M Ir +85Bp	0.31%	CX2M2B017
Ontario Teachers' Financ Snr Unsec Regs	0.31%	BW1147535
Cash Collateral Ice Msc Usd	0.30%	CCMSCZUS2
Avolon Holdings Fndg Ltd Sr Unsec 144A	0.30%	05401AAR2
Pclf 2021-1 A Sonia1M + 75Bp	0.30%	CX2RJD014
Fsq 2020-2X A Sonia3M + 130Bp	0.29%	CX2AV3019
Stra 2020-1 A Sonia3M+90Bp Regs	0.29%	CX2405012
Nomura Holdings Inc Sr Unsec	0.28%	65535HAS8
China Government Bond	0.27%	ZO3452687
Agence Francaise Develop Sr Unsec	0.27%	BZ0053190
Japanese Yen	0.27%	JPY2284C5
Peru (Rep Of) Gbl Srunsc 144A	0.27%	715638BV3
Sydney Airport Finance Co Sec 144A	0.27%	87124VAD1
Abu Dhabi Govt	0.27%	AP4164210
Csf 2021-2 A Sonia3M + 78Bp	0.27%	CX35LD018
Plrs 2021-1 A Sonia1M Ir + 79Bps	0.27%	CX36JP012
Can Imperial Bk	0.26%	136072YA7
Can Imperial Bk	0.26%	136072YA7
Can Imperial Bk	0.26%	136072YA7
Hsbc Bank Canada	0.26%	40428PXY5
Royal Bk Canada	0.26%	780088Y95
Nykredit Realkredit As	0.26%	AP0290779
Amsi 2005-R11 M3 1Mlib+50Bp	0.26%	03072SV36
Arrow Electronics Inc Sr Unsec	0.26%	042735BG4
Gsmbs 2021-Gr3 A2 Wm51 Wc3.6825 144A	0.26%	36263TAB8
Talnt 2019-1A A 144A	0.26%	89231XAA9
Wbht 2019-Wbm A 144A	0.26%	93065PAA9
Amco Spa Sr Unsec	0.26%	BK4514968
Goldman Sachs Group Inc Sr Unsec	0.26%	BU0465312
Ace 2005-He5 M4 1Mlib+60Bp	0.25%	004421RH8
American Tower Corp Sr Unsec	0.25%	03027XAV2
Gsk Consumer Healthcre Smr**Exchange**	0.25%	36264NAA2
Jpmorgan Chase & Co Sr Unsec Sofr	0.25%	46647PDA1
Lloyds Banking Group Plc	0.25%	53944YAB9
Natwest Group Plc Sr Unsec	0.25%	639057AF5
Smb 2022-B A1B 144A Sofr	0.25%	83206NAB3
Lwmc 2021-Fl1 A Sonia3M + 75Bp	0.25%	CX3300014
Brueg 2021-1X A 3Meur + 80Bp	0.25%	CX3457017
Bank Of America Corp Sr Unsec	0.25%	BW0135937
British Pound Sterling	0.24%	GBP2277D6
Israel Fixed Bond	0.24%	AL0699770
Banca Monte Dei Paschi S Sec	0.24%	ZR8866983
Hsbc Holdings Plc Sr Unsec	0.24%	404280BT5
Ing Groep Nv Coco Jrsb Rvc	0.24%	456837AR4
Mitsubishi Ufj Fin Grp Sr Unsec	0.24%	606822BS2

Oversea-Chinese Bank Sub Coco 144A	0.24%	69033CAD1
Standard Chartered Sr Unsec 144A Sofr	0.24%	853254CE8
Kookmin Bank Covered Sec	0.24%	BK4342261
Tokyo Metropolitan Govt	0.24%	BK4385500
Twrbg 2020-1 A Soni3M+137Bp	0.24%	CMBI92013
Uk Tsy 0 5/8% 2050	0.23%	BJ7876565
Japanese Yen	0.23%	JPY2284C5
Bnp Paribas Sr Nonpref Regs Sofr	0.23%	09659X2Q4
Dbgs 2019-1735 A Wm29 Wc4.2129 144A	0.23%	23307EAA9
Iho Verwaltungs Gmbh Sr Sec	0.23%	ZS8102403
Trini 2021-1X A Sonia3M + 85Bp	0.23%	CX2RBV012
Ctp Nv Sr Unsec Regs	0.23%	BQ0605429
Uk Gilt 1 1/4% 2051	0.22%	BP1300568
Credit Suisse Group Ag Sr Unsec 144A	0.22%	225401AG3
Gnr 2016-H14 Fa 1Mlib+80Bp	0.22%	38376RVV5
Nissan Motor Co Sr Unsec 144A	0.22%	654744AD3
Rmac 2018-1 A Sonia +81.93Bp	0.22%	CX2LTF011
Sumitomo Mitsui Tr Bk Lt Sec	0.22%	ZO8366296
Credit Suisse New York Sr Unsec	0.21%	22550L2H3
Cooperatieve Rabobank Ua Sr Non Prf Regs	0.21%	74977SDN9
Svhe 2005-Opt3 M1 1Mlib+47Bp	0.21%	83611MGU6
Tencent Holdings Ltd Sr Unsec 144A	0.21%	88032WAU0
State Of Israel	0.21%	BJ1411179
Cbre Gi Open End Fund Sr Unsec	0.21%	BN6470585
Credit Suisse Group Ag Srunsec 144A Sofr	0.20%	225401AZ1
Fnma Pass Thru 30Yr #Ma4413	0.20%	31418D3X8
Barclays Plc Sr Unsec ** Full Call*	0.20%	AP3665217
Japan Fin Org Municipal	0.20%	ZO1367317
Capland Ascendas Reit Sr Unsec Regs Smr	0.20%	BQ0177734
Amern Mun Pwr-C-Hydro	0.19%	O2765UEP5
Elat 2007-1 A1 1Mlib+110Bp 144A	0.19%	288542AA1
Australia Govt	0.18%	BJ3916126
Japanese Yen	0.18%	JPY2284C5
Deutsche Bank Ny Sub Sofr	0.18%	251526CF4
Hsbc Holdings Plc Sr Unsec	0.18%	404280BT5
Mizuho Financial Group Sr Unsec	0.18%	60687YAS8
Nrzt 2020-Rpl1 A1 144A	0.18%	64828XAA1
Nrzt 2019-Rpl3 A1 144A	0.18%	64830NAA9
Tokyo Metropolitan Govt Sr Unsec 144A	0.18%	889124AL7
U S Treasury Inflate Prot Bd	0.18%	9128283R9
Dexia Credit Local Gov Gtd	0.18%	JV6517603
Nationwide Bldg Society Jr Sub	0.18%	ZR6557048
Stif Fund (Nzd)	0.17%	
Israel Makam Bill	0.17%	BW2011953
Fnma Tba 2.0% Nov 30Yr	0.17%	O1F0206B0
Charter Comm Opt Llc/Cap	0.17%	161175AZ7
Cmlti 2007-Sh1 A Wm34 Wc8.8868 144A	0.17%	17312WAA4
State Of Qatar Sr Unsec 144A	0.17%	74727PBB6
Dexia Credit Local	0.17%	AQ6666749
Barclays Plc Jr Sub Coco	0.17%	AZ0489668
Development Bk Of Japan Sr Unsec Regs	0.17%	ZR7680575
Volkswagen Fin Serv Nv Co Gtd Sr Unsec	0.17%	BN5128374
Goldman Sachs Group Inc Sr Unsec	0.17%	BU0465312
Goldman Sachs Group Inc Sr Unsec	0.17%	BU0465312
Bank Of America Corp Sr Unsec	0.17%	BW0135937
Australian Government Sr Unsec	0.16%	AS9049857
Banco Bilbao Vizcaya Arg Jr Sub Rvc	0.16%	AU5731057
Bank Of America Corp Sr Unsec Sofr	0.16%	06051GKJ7
Bnp Paribas Sr Unsec 144A	0.16%	09659W2C7
Fnma Pass Thru 30Yr #Bv3101	0.16%	3140MGNT4
Nmrr 2018-1R 3A1 1Mlib+90Bp 144A	0.16%	65541JAC1
Wells Fargo & Company Sr Unsec Sofr	0.16%	95000U2V4
Vanke Real Estate Hk Sr Unsec	0.16%	ZQ4362062
Bank Of Ireland Group Snr Unsec	0.16%	BV6624423
Australia Govt	0.15%	BJ3916126
Cash Collateral Cme Msc Usd	0.15%	CCMSCCUS3
Credit Suisse Group Ag Sr Unsec	0.15%	AZ1870148
Deutsche Bank Ag	0.15%	ZP3884472
Deutsche Bank Ag Snr Non Pref	0.15%	BU6022612
Caixabank Sa Jr Sub Coco Prfsty Rvc	0.15%	ZO7459118
Fnma Pass Thru 30Yr #Ra6652	0.15%	3133KNL92
Marvell Technology Inc Sr Unsec Smr	0.15%	573874AF1

956002299

New Jersey St Transpr	0.15%	646136655
U S Treasury Bond	0.15%	912810SW9
Abu Dhabi Govt Sr Unsec Regs	0.15%	BH6827852
Dpf 2021-1 A 3Meur + 65Bp	0.15%	CX21NF011
Logicor Financing Sarl Sr Unsec	0.15%	BT4005612
China Government Bond	0.14%	ZO3452687
Jpmcc 2019-FI12 A 1Mlib+145Bp 144A	0.14%	46651QAA5
Lgate 2008-W1X A1 3Mgbp+60Bp	0.14%	CMU017018
Sumitomo Mitsui Banking Covered Sec	0.14%	AU9538516
Goldman Sachs Group Inc Sr Unsec	0.14%	BU0465312
Bank Nova Scotia	0.13%	06414PXY2
Bank Nova Scotia	0.13%	06414PXY2
Nykredit Realkredit As Io**Partial Call*	0.13%	BH5668265
Japanese Yen	0.13%	JPY2284C5
Broadcom Inc Sr Unsec 144A	0.13%	11135FBF7
Credit Suisse Group Ag Coco Jr Sub 144A	0.13%	225401AL2
Hsbc Holdings Plc Sr Unsec Sofr	0.13%	404280CX5
Mirav 2020-1 A 3Meur + 85Bp	0.13%	CX2PH6015
Aroundtown Sa Sr Unsec Regs	0.13%	BS9539989
Deutsche Bank Ag	0.12%	ZP3884472
Danish Kroner	0.12%	DKK2276B9
Israeli Shekel	0.12%	ILS2306A0
Broadcom Inc Sr Unsec 144A	0.12%	11135FBF7
Fhlmc Gold 30Yr Gnt #G0-8747	0.12%	3128MJZM5
Fnma Pass Thru 30Yr #Bk8661	0.12%	3140HNTT9
Ga Global Funding Trust Sec 144A	0.12%	36143L2G9
Cash Collateral Lch Bcy Usd	0.11%	CCBCYHUS5
Aercap Ireland Cap/Globa Sr Unsec Smr	0.11%	00774MAV7
Aercap Ireland Cap/Globa Sr Unsec Smr	0.11%	00774MAV7
Fnma Pass Thru 40Yr #Bf0463	0.11%	3140FXQR6
Nhel 2005-4 M1 1Mlib+44Bp	0.11%	66987WDE4
Twin 2018-1 A Sonia+ 99.93Bp	0.11%	CX2603012
Rmac 2018-2 A Sonia+ 108.93Bp	0.11%	CM1D35014
Romania Govt Sr Unsec 144A	0.11%	BO9736303
Peru Govt	0.10%	AV9610925
Fnma Tba 2.0% Oct 15Yr	0.10%	01F020AA4
Italy (Rep Of) Govt Emtn	0.10%	004428B15
Serbia Govt	0.10%	BO2494439
Otc Eput Frtr 0.75% 05/52 @ 97 Bps	0.09%	3175SQ653
Australia Govt	0.09%	BJ3916126
South Aust Govt Fin Auth	0.09%	BG0382559
Canada Govt Real Return	0.09%	135087ZH0
European Monetary Union Euro	0.09%	EUR2277N2
Japanese Yen	0.09%	JPY2284C5
Csfb 2004-Cf2 2M1 1Mlib+135Bp 144A	0.09%	22541SE20
Goldman Sachs Group Inc Sr Unsec Sofr	0.09%	38141GZJ6
Transurban Finance Co Sec 144A	0.09%	89400PAE3
Wells Fargo & Company **Full Call**	0.09%	9497465J1
Wells Fargo & Company Sofr	0.09%	95000U2X0
Ghm 2007-1 A2B 3Me+13Bp*Consent*	0.09%	2886269B2
Virgin Media Secured Fin Regs	0.09%	AM2044296
Caixabank Sa Sr Unsec	0.09%	AV0889478
Ford Motor Credit Co Llc Sr Unsec	0.09%	AX4517493
Volkswagen Fin Serv Nv Sr Unsec	0.09%	ZO4566816
Virgin Money Uk Plc Sr Unsec	0.09%	BP6151826
Romania Govt Sr Unsec Regs	0.09%	BQ4352952
Bank Of America Corp Sr Unsec	0.09%	BW0135937
Deutsche Bank Ag	0.08%	ZP3884472
New Zealand Government	0.08%	ZR6098787
Banco De Credito Del Per Sr Unsec Regs	0.08%	05971V2B0
Corebridge Financial Inc Sr Unsec 144A	0.08%	21871XAE9
Fnma Pass Thru 30Yr #Az7355	0.08%	3140E0E50
Gsmc 2015-5R 1C 1Mlib+14Bp 144A	0.08%	36251QAC6
Golden St Tobacco-A1	0.08%	38122NC59
Jpmorgan Chase & Co Sr Unsec Sofr	0.08%	46647PDA1
Marvell Technology Inc Sr Unsec Smr	0.08%	573874AF1
Pchlt 2005-1 M4 1Mlib+90Bp	0.08%	71085PBN2
Slm Studnt Loan Tst 03-7	0.08%	7844159A1
Alba 2005-1 A3 3Mgbp+19Bp	0.08%	CMRG18031
Imcd Nv Co Gtd Sr Unsec	0.08%	AR6721799
Fairfax Finl Hldgs Ltd Sr Unsec Regs	0.08%	AR6730758
Fairfax Finl Hldgs Ltd Sr Unsec 144A	0.08%	AR6731004

Nova Ljubljanska Banka D Sub	0.08%	ZP7632919	
Korea Housing Fi Sec Regs	0.08%	BQ2145937	
Nova Kreditna Banka Mari Sr Nonpref	0.08%	BT5133959	
Goldman Sachs Group Inc Sr Unsec	0.08%	BU0465312	
British Columbia Prov Of	0.07%	110709GB2	
China Government Bond	0.07%	ZO3452687	
Chinese - Yuan Renminbi (Cnh)	0.07%	CNH3139A5	
Deutsche Bank Ag	0.07%	ZP3884472	
Israel Makam Bill	0.07%	BW2011953	
Irs Eur 1.75000 03/15/23-10Y Lch	0.07%	SWU01KS77	
Charter Comm Opt Llc/Cap Sec	0.07%	161175BS2	
Fnma Pass Thru 30Yr #Qd5748	0.07%	3133B3L54	
Fnma Pass Thru 30Yr #Ra5502	0.07%	3133KMDF9	
Fnma Pass Thru 30Yr #Bn8219	0.07%	3140JRDZ1	
Fnma Pass Thru 30Yr #Fm9147	0.07%	3140XDEV4	
Tpmt 2019-Hy2 A1 1Mlib+100Bp 144A	0.07%	89177HAA0	
Rmacs 2006-Ns4X A3A Sonia+28.93Bp	0.07%	5456919H2	
Domi 2019-1 A 3Meur + 85Bp	0.07%	CX2CHL011	
Organon & Co/Org Sec 144A Smr	0.07%	68622TAC5	
Tp Icap Plc Sr Unsec Smr	0.07%	BS3575872	
Romania Govt	0.07%	BT9807434	
Stif Fund (Dkk)	0.06%		922022694
Treasury Corp Victoria	0.06%	EJ6963270	
Nordea Kredit Realkredit**Partial Call**	0.06%	BO3608318	
Realkredit Danmark Sec**Partial Call**	0.06%	AX9392660	
Jyske Realkredit Sec Io**Partial Call**	0.06%	BJ7669762	
European Monetary Union Euro	0.06%	EUR2277N2	
United Kingdom Gilt	0.06%	BR7415259	
Japanese Yen	0.06%	JPY2284C5	
Fnma Pass Thru 30Yr #Br1297	0.06%	3140KYNP5	
Fnma Pass Thru 30Yr #Bv3083	0.06%	3140MGMY9	
Oracle Corp Sr Unsec	0.06%	68389XCE3	
Wamu 2007-Oa3 2A1A 1Ycmt+76	0.06%	93364AAC6	
Esail 2007-3X A3A *Consent*	0.06%	CM4E46065	
Aeroporti Di Roma Spa Sr Unsec Regs Smr	0.06%	BP2016262	
Ontario Teachers' Financ Sr Unsec Regs	0.06%	BP4913474	
Romania Govt	0.06%	BT9807434	
Stif Fund (Sgd)	0.05%		968061499
Oro Usd 10Y P 2.18000 L 01/11/24 Boa	0.05%	317U750I5	
Australian Government	0.05%	ZP5624975	
Canadian Government	0.05%	135087H72	
European Monetary Union Euro	0.05%	EUR2277N2	
Japanese Yen	0.05%	JPY2284C5	
Irs Myr P 3.50000 09/21/22-5Y Boa	0.05%	SWU01K9O1	
Irs Eur 1.50000 03/15/23-5Y Lch	0.05%	SWU01KS85	
Fnma Tba 3.5% Nov 30Yr	0.05%	01F0326B5	
Charter Comm Opt Llc/Cap Sec	0.05%	161175BS2	
Peru (Rep Of) Gbl Sr Unsec Regs	0.05%	715638DC3	
Peru (Rep Of) Gbl Sr Unsec	0.05%	715638DR0	
Romania Govt Sr Unsec Regs	0.05%	BQ4352952	
Romania Govt Sr Unsec Regs	0.05%	BQ4352952	
Serbia Govt Regs	0.05%	BR4415765	
Stif Fund (Eur)( Bnp Paribas)	0.04%		929907798
Stif Fund (Chf)	0.04%		984029694
Canadian Dollar	0.04%	CAD2304C4	
Israeli Shekel	0.04%	ILS2306A0	
Israeli Shekel	0.04%	ILS2306A0	
Republic Of Peru	0.04%	AO4008642	
Bcap 2011-Rr5 12A1 144A	0.04%	05534AAN1	
Fhlt 2005-D 2A4	0.04%	35729PME7	
Gecms 1997-He4 A6	0.04%	36157NFL3	
Sberbank (Sb Cap Sa) Regs **Def**	0.04%	EJ6725067	
Stif Fund (Cad) (Nt)	0.03%		920089497
Cash Uninvested Ars	0.03%	00000ARS8	
Realt 2018-1A A1 144A	0.03%	75585RQL2	
Canadian Dollar	0.03%	CAD2304C4	
Canadian Dollar	0.03%	CAD2304C4	
Chinese - Yuan Renminbi (Cnh)	0.03%	CNH3139A5	
Spanish Govt Bd (Bonos Y Oblig)	0.03%	LW0882867	
France (Govt Of)	0.03%	BN6163990	
Nationwide Bldg Society Jr Sub - Cclds	0.03%	EJ9656046	
Uk Gilt 1.75% 2049	0.03%	AU3796482	

Fin Fut Uk Gilt Ice 12/28/22	0.03%	G Z20002	
Rfr Usd Sofr/1.75000 06/15/22-5Y Lch	0.03%	SWU01H5P9	
Rfr Usd Sofr/2.96478 10/05/22-4Y* Lch	0.03%	SWU01JJ13	
Cwl 2007-12 1A1 1Mlib+74Bp	0.03%	126697AA9	
Campbell Soup Co Sr Unsec Smr	0.03%	134429BE8	
Fhr 4579 Fd 1Mlib+35Bp	0.03%	3137BPPH6	
Fnma Pass Thru 30Yr #Az2940	0.03%	3138YUHS3	
Jpmac 2006-Wmc3 A1Ss 1Mlib+13Bp	0.03%	46629KAA7	
Mhl 2005-4 A1 1Mlib+28Bp	0.03%	61913PAZ5	
Nchet 2005-2 M3 1Mlib+73.5Bp	0.03%	64352VKV2	
Fin Fut Us Ultra 10Yr Cbt 12/20/22	0.03%	UXYZ20009	
Stif Fund (Aud)( Bnp Paribas)	0.02%		908907793
Canadian Dollar	0.02%	CAD2304C4	
Canadian Dollar	0.02%	CAD2304C4	
Canadian Dollar	0.02%	CAD2304C4	
Canadian Dollar	0.02%	CAD2304C4	
Chinese - Yuan Renminbi (Cnh)	0.02%	CNH3139A5	
Japanese Yen	0.02%	JPY2284C5	
Japanese Yen	0.02%	JPY2284C5	
Rfr Usd Sofr/1.75000 06/15/22-10Y Lch	0.02%	SWU01H652	
Irs Aud 4.50000 09/15/27-5Y Lch	0.02%	SWU01L4K2	
Inf Swap Gb Ni 4.333 09/15/22-10Y Lch	0.02%	SWU0GH011	
Fnma Pass Thru 15Yr #Fm1843	0.02%	3140X5BM4	
A10 2020-C A 144A	0.02%	66981EAA1	
Republic Of Peru Gdn 144A	0.02%	715638BX9	
Wamu 2005-Ar6 2A1A 1Mlib+23	0.02%	92922FJ25	
Fin Fut Aus 10Yr Bond Sfe 12/15/22	0.02%	XMZ200020	
Romania Govt	0.02%	BT9807434	
Vm Cash Ccp Lch Msc Usd	0.02%	XXMSC5US9	
Stif Fund (Czk)	0.01%		921002291
Stif Fund (Jpy)( Bnp Paribas)	0.01%		948907795
Australian Dollars	0.01%	AUD2277F8	
Brazilian Real-Ndf	0.01%	BRL2277D0	
Canadian Dollar	0.01%	CAD2304C4	
Cash Collateral Isda Azd Usd	0.01%	CCAZDIUS6	
Fin Fut Can 10Yr Bond Mse 12/19/22	0.01%	CNZ200021	
Nordea Kredit Realk Io10**Partial Call**	0.01%	ZS9944027	
Realkredit Danmark Sec**Partial Call**	0.01%	AX9392660	
Jyske Realkredit A/S Sec**Partial Call**	0.01%	AX8961184	
Option Fwd Premium	0.01%	FWDP00XU3	
Israeli Shekel	0.01%	ILS2306A0	
Israeli Shekel	0.01%	ILS2306A0	
Israeli Shekel	0.01%	ILS2306A0	
Peruvian Sol-Ndf	0.01%	PEN2340A1	
Peruvian Sol-Ndf	0.01%	PEN2340A1	
Peruvian Sol-Ndf	0.01%	PEN2340A1	
Rfr Chf Srfxon3/-0.50000 09/15/21-5Y Lch	0.01%	SWU01B8K0	
Irs Eur 0.50000 09/21/22-30Y Lch	0.01%	SWU01CD06	
Rfr Usd Sofr/1.00000 06/15/22-5Y Lch	0.01%	SWU01D6C6	
Rfr Jpy Mut+5.89/0.0000 03/17/21-10Y Lch	0.01%	SWU01E2C8	
Rfr Chf Srfxon3/0.29400 02/10/22-5Y Lch	0.01%	SWU01G5H9	
Rfr Chf Srfxon3/0.36750 06/15/22-5Y Lch	0.01%	SWU01H3N6	
Rfr Usd Sofr/1.75000 06/15/22-30Y Lch	0.01%	SWU01H629	
Irs Thb R 3.25000 06/15/22-10Y Bps	0.01%	SWU01IMV5	
Ois Sgd Sibcsora/2.50000 09/21/22-5Y Lch	0.01%	SWU01K3X7	
Ois Thb P 2.25000/Thoron 09/21/22-5Y Scx	0.01%	SWU01KBG5	
Irs Myr P 3.50000 09/21/22-5Y Scx	0.01%	SWU01KJ77	
Ois Thb P 2.00000/Thoron 09/21/22-2Y Scx	0.01%	SWU01KVS7	
Ois Sgd Sibcsora/2.75000 09/21/22-5Y Lch	0.01%	SWU01L067	
Irs Usd 1.25000 12/15/21-5Y Cme	0.01%	SWU0DG651	
Taiwanese Dollar-Ndf	0.01%	TWD2349B7	
Fnma Pass Thru 30Yr #Zt1702	0.01%	3132AD3K2	
Fnma Pass Thru 30Yr #Bk9241	0.01%	3140HPHT7	
Sasc 2006-Eq1A A1 1Mlib+13.50Bp 144A	0.01%	86360RAA1	
Wamu 2006-Ar10 2A1 Wm 36 Wc 3.7663	0.01%	93363EAF2	
Vm Cash Fut Dom Msc Usd	0.01%	XXMSC1US8	
Vm Cash Ccp Cme Msc Mxn	0.01%	XXMSC3MX2	
Stif Fund (Cnh)	0.00%		911002392
Stif Fund (Mxn)	0.00%		952072692
Stif Fund (Nok)	0.00%		960002293
Stif Fund (Pln)	0.00%		967070095
Stif Fund (Rub)	0.00%		971070099

Stif Fund (Zar)	0.00%	972007009
Stif Fund (Sek)	0.00%	980089494
Stif Fund (Gbp)( Bnp Paribas)	0.00%	988907796
Cash Uninvested Aud	0.00%	00000AUD7
Cash Uninvested Brl	0.00%	00000BRL1
Cash Uninvested Cad	0.00%	00000CAD5
Cash Uninvested Eur	0.00%	00000EUR8
Cash Uninvested Gbp	0.00%	00000GBP8
Cash Uninvested Hkd	0.00%	00000HKD3
Cash Uninvested Ils	0.00%	00000ILS7
Cash Uninvested Jpy	0.00%	00000JPY8
Cash Uninvested Mxn	0.00%	00000MXN6
Cash Uninvested Nok	0.00%	00000NOK0
Cash Uninvested Rol	0.00%	00000ROL9
Cash Uninvested Thb	0.00%	00000THB5
Cash Uninvested Zar	0.00%	00000ZAR3
Cdx.O P 1.40 Ig38 5Y V1 I 11/16/22 Gst	0.00%	31750JUW3
Itraxx.O P 2.00 Eu37 5Y I 12/21/22 Brc	0.00%	317512BY6
Cdx.O P 1.35 Ig38 5Y V1 I 11/16/22 Jpm	0.00%	317523OB9
Itraxx.O P 1.90 Eu37 5Y I 11/16/22 Brc	0.00%	3175322K4
Cdx.O P 1.50 Ig38 5Y V1 I 12/21/22 Gst	0.00%	317534Q57
Cdx.O P 1.60 Ig38 5Y V1 I 10/19/22 Gst	0.00%	3175474T1
Itraxx.O P 3.00 Eu37 5Y I 03/15/23 Gst	0.00%	317552O02
Cdx.O P 1.60 Ig38 5Y V1 I 12/21/22 Myc	0.00%	317553KY0
Itraxx.O P 1.90 Eu37 5Y I 11/16/22 Jpm	0.00%	317561AC2
Itraxx.O P 1.90 Eu37 5Y I 11/16/22 Bps	0.00%	317583A28
Iro Eur 1Y P 2.10000 L 04/11/23 Bps	0.00%	317U00EA5
Oro Fwd Usd 1Y C 2.99250 L 10/11/23 Myc	0.00%	317U00KA8
Oro Fwd Usd 1Y P 2.99250 L 10/11/23 Myc	0.00%	317U00LA7
Iro Eur 1Y C 0.55000 L 04/11/23 Bps	0.00%	317U00OA4
Oro Usd 1Y P 2.92000 L 10/13/23 Glm	0.00%	317U02PA9
Oro Usd 1Y C 2.92000 L 10/13/23 Glm	0.00%	317U02QA8
Oro Usd 1Y P 3.01750 L 10/20/23 Glm	0.00%	317U04EA7
Oro Usd 1Y C 3.01750 L 10/20/23 Glm	0.00%	317U04FA6
Iro Eur 1Y P 2.25000 L 04/24/23 Glm	0.00%	317U05HA1
Iro Eur 1Y C 0.70000 L 04/24/23 Glm	0.00%	317U05LA6
Oro Usd 1Y P 3.22500 L 10/23/23 Glm	0.00%	317U05MA5
Oro Usd 1Y C 3.22500 L 10/23/23 Glm	0.00%	317U05NA4
Oro Usd 1Y P 3.19000 L 10/23/23 Glm	0.00%	317U05OA3
Oro Usd 1Y C 3.19000 L 10/23/23 Glm	0.00%	317U05PA2
Oro Usd 1Y P 3.14000 L 10/23/23 Glm	0.00%	317U05QA1
Oro Usd 1Y C 3.14000 L 10/23/23 Glm	0.00%	317U05RA0
Oro Usd 1Y C 2.97300 L 10/25/23 Glm	0.00%	317U06DA3
Oro Usd 1Y P 2.97300 L 10/25/23 Glm	0.00%	317U06EA2
Iro Eur 1Y P 2.25000 L 04/26/23 Glm	0.00%	317U06OA1
Iro Eur 1Y C 0.70000 L 04/26/23 Glm	0.00%	317U06PA0
Oro Usd 1Y P 2.84100 L 10/27/23 Glm	0.00%	317U07UA2
Oro Usd 1Y C 2.84100 L 10/27/23 Glm	0.00%	317U07VA1
Iro Eur 1Y P 2.25000 L 04/28/23 Bps	0.00%	317U08AA2
Iro Eur 1Y C 0.70000 L 04/28/23 Bps	0.00%	317U08BA1
Oro Usd 1Y C 3.08750 L 11/03/23 Glm	0.00%	317U09MA7
Oro Usd 1Y P 3.08750 L 11/03/23 Glm	0.00%	317U09NA6
Oro Usd 1Y P 3.02000 L 11/06/23 Ngf	0.00%	317U0ATA7
Oro Usd 1Y C 3.02000 L 11/06/23 Ngf	0.00%	317U0AUA5
Oro Usd 1Y P 2.91000 L 11/10/23 Glm	0.00%	317U0BIA7
Oro Usd 1Y C 2.91000 L 11/10/23 Glm	0.00%	317U0BJA6
Iro Eur 1Y P 2.10000 L 05/12/23 Ngf	0.00%	317U0CWA9
Iro Eur 1Y C 0.55000 L 05/12/23 Ngf	0.00%	317U0CXA8
Iro Eur 1Y P 2.10000 L 05/15/23 Glm	0.00%	317U0D9A3
Iro Eur 1Y C 0.55000 L 05/15/23 Glm	0.00%	317U0DAA1
Oro Usd 1Y C 2.84500 L 11/13/23 Ngf	0.00%	317U0DIA3
Oro Usd 1Y P 2.84500 L 11/13/23 Ngf	0.00%	317U0DJA2
Oro Usd 1Y P 3.75000 L 11/17/23 Glm	0.00%	317U0E3A7
Oro Usd 1Y C 2.25000 L 11/17/23 Glm	0.00%	317U0E4A6
Oro Usd 1Y P 3.65000 L 11/20/23 Glm	0.00%	317U0FJA7
Oro Usd 1Y C 2.15000 L 11/20/23 Glm	0.00%	317U0FKA5
Oro Usd 1Y P 3.65000 L 12/01/23 Boa	0.00%	317U0JXA3
Oro Usd 1Y C 2.15000 L 12/01/23 Boa	0.00%	317U0JYA2
Oro Usd 1Y P 3.75000 L 12/07/23 Glm	0.00%	317U0LEA9
Oro Usd 1Y C 2.25000 L 12/07/23 Glm	0.00%	317U0LFA8
Oro Fwd Gbp 1Y C 0.82000 L 12/16/24 Jpm	0.00%	317U164I5
Oro Usd 10Y C 2.83000 L 10/11/22 Boa	0.00%	317U16SA6

Iro Eur 1Y C 0.55000 L 04/03/23 Ngf	0.00%	317U38505
Oro Fwd Usd 1Y C 2.69700 L 04/02/24 Glm	0.00%	317U39107
Iro Eur 1Y C 0.55000 L 04/04/23 Ngf	0.00%	317U40006
Iro Eur 1Y P 2.10000 L 04/11/23 Glm	0.00%	317U45807
Iro Eur 1Y C 0.55000 L 04/11/23 Glm	0.00%	317U45906
Iro Eur 1Y C 0.55000 L 04/11/23 Glm	0.00%	317U45906
Oro Fwd Usd 1Y P 2.72100 L 04/08/24 Glm	0.00%	317U46003
Oro Fwd Usd 1Y C 2.72100 L 04/08/24 Glm	0.00%	317U46102
Oro Fwd Usd 1Y C 2.83500 L 04/08/24 Ngf	0.00%	317U47407
Oro Fwd Usd 1Y P 2.83500 L 04/08/24 Ngf	0.00%	317U47704
Oro Fwd Usd 1Y P 2.78500 L 04/08/24 Ngf	0.00%	317U47803
Oro Fwd Usd 1Y C 2.78500 L 04/08/24 Ngf	0.00%	317U47902
Iro Usd 1Y C 0.87000 L 11/02/22 Glm	0.00%	317U744Z6
Dual Ccy Liab Adj Us	0.00%	A_DUAL US
Currency Adjustment Usd	0.00%	ADJ US
Australian Dollars	0.00%	AUD2277F8
Brazilian Real-Ndf	0.00%	BRL2277D0
Cash Collateral Isda Mbc Usd	0.00%	CCMBCIUS7
Ccs Aud R Us3Ml/Aud3Mbbbsw+29.75 Myc	0.00%	CCS004136
Ccs Usd P Us3Ml/Aud3Mbbbsw+29.75 Myc	0.00%	CCS004144
Ccs Usd P Us3Ml/Aud3Mbbbsw+42.2 Myc	0.00%	CCS0079N7
Ccs Aud R Us3Ml/Aud3Mbbbsw+42.2 Myc	0.00%	CCS0079R8
Ccs Aud R Us3Ml/Aud3Mbbbsw+29 Azd	0.00%	CCS112236
Ccs Usd P Us3Ml/Aud3Mbbbsw+29 Azd	0.00%	CCS212234
Duke Energy Carolinas Llc Dir	0.00%	CDSCED174
Erp Operating Lp Dir	0.00%	CDSCED182
Hartford Financial Services Group In Dir	0.00%	CDSCED315
Lowes Companies Inc Dir	0.00%	CDSCED489
Pioneer Natural Resources Company Dir	0.00%	CDSCED679
Aegon Nv Dir	0.00%	CDSCEF617
Aegon Nv Dir	0.00%	CDSCEF617
Aegon Nv Dir	0.00%	CDSCEF617
Ahold Finance Usa Llc Dir	0.00%	CDSCEF625
Ahold Finance Usa Llc Dir	0.00%	CDSCEF625
Ahold Finance Usa Llc Dir	0.00%	CDSCEF625
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Bnp Paribas Dir	0.00%	CDSCEF633
Bnp Paribas Dir	0.00%	CDSCEF633
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Sky Limited Dir	0.00%	CDSCEF641
Sky Limited Dir	0.00%	CDSCEF641
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British Telecommunications Plc Dir	0.00%	CDSCEF658
Enel Spa Dir	0.00%	CDSCEF666
Enel Spa Dir	0.00%	CDSCEF666
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Totalenergies Capital Dir	0.00%	CDSCEF674
Totalenergies Capital Dir	0.00%	CDSCEF674
Totalenergies Capital Dir	0.00%	CDSCEF674
Credit Agricole Sa/London Branch Dir	0.00%	CDSCEF682
Credit Agricole Sa/London Branch Dir	0.00%	CDSCEF682
Credit Agricole Sa/London Branch Dir	0.00%	CDSCEF682
Diageo Capital Plc Dir	0.00%	CDSCEF690
Diageo Capital Plc Dir	0.00%	CDSCEF690
Diageo Capital Plc Dir	0.00%	CDSCEF690
Electricite De France Sa (Edf) Dir	0.00%	CDSCEF708
Electricite De France Sa (Edf) Dir	0.00%	CDSCEF708
Electricite De France Sa (Edf) Dir	0.00%	CDSCEF708
Stellantis Nv Dir	0.00%	CDSCEF716
Stellantis Nv Dir	0.00%	CDSCEF716
Stellantis Nv Dir	0.00%	CDSCEF716
Hsbc Holdings Plc Dir	0.00%	CDSCEF724
Hsbc Holdings Plc Dir	0.00%	CDSCEF724
Hsbc Holdings Plc Dir	0.00%	CDSCEF724
Credit Suisse Group Finance (Guernse Dir	0.00%	CDSCEF732
Credit Suisse Group Finance (Guernse Dir	0.00%	CDSCEF732
Credit Suisse Group Finance (Guernse Dir	0.00%	CDSCEF732
Assicurazioni Generali Societa Per A Dir	0.00%	CDSCEF757
Assicurazioni Generali Societa Per A Dir	0.00%	CDSCEF757
Assicurazioni Generali Societa Per A Dir	0.00%	CDSCEF757
Prudential Plc Dir	0.00%	CDSCEF765



Prudential Plc Dir	0.00%	CDSCEF765
Prudential Plc Dir	0.00%	CDSCEF765
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Koninklijke Kpn Nv Dir	0.00%	CDSCEF773
Koninklijke Kpn Nv Dir	0.00%	CDSCEF773
Societe Generale Sa Dir	0.00%	CDSCEF781
Societe Generale Sa Dir	0.00%	CDSCEF781
Societe Generale Sa Dir	0.00%	CDSCEF781
Heineken Nv Dir	0.00%	CDSCEF799
Heineken Nv Dir	0.00%	CDSCEF799
Heineken Nv Dir	0.00%	CDSCEF799
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Publicis Groupe Sa Dir	0.00%	CDSCEF807
Publicis Groupe Sa Dir	0.00%	CDSCEF807
Lloyds Banking Group Plc Dir	0.00%	CDSCEF815
Lloyds Banking Group Plc Dir	0.00%	CDSCEF815
Lloyds Banking Group Plc Dir	0.00%	CDSCEF815
Suedzucker International Finance Bv Dir	0.00%	CDSCEF823
Suedzucker International Finance Bv Dir	0.00%	CDSCEF823
Suedzucker International Finance Bv Dir	0.00%	CDSCEF823
Telekom Finanzmanagement Gmbh Dir	0.00%	CDSCEF831
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Bmw Finance Nv Dir	0.00%	CDSCEF849
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Bmw Finance Nv Dir	0.00%	CDSCEF849
Telefonica Emisiones Sau Dir	0.00%	CDSCEF856
Telefonica Emisiones Sau Dir	0.00%	CDSCEF856
Telefonica Emisiones Sau Dir	0.00%	CDSCEF856
Deutsche Telekom International Finan Dir	0.00%	CDSCEF864
Deutsche Telekom International Finan Dir	0.00%	CDSCEF864
Deutsche Telekom International Finan Dir	0.00%	CDSCEF864
Imperial Brands Finance Plc (Aka: Im Dir	0.00%	CDSCEF872
Imperial Brands Finance Plc (Aka: Im Dir	0.00%	CDSCEF872
Imperial Brands Finance Plc (Aka: Im Dir	0.00%	CDSCEF872
Edp Finance Bv Dir	0.00%	CDSCEF880
Edp Finance Bv Dir	0.00%	CDSCEF880
Edp Finance Bv Dir	0.00%	CDSCEF880
Banco Santander Sa Dir	0.00%	CDSCEF898
Banco Santander Sa Dir	0.00%	CDSCEF898
Banco Santander Sa Dir	0.00%	CDSCEF898
Unilever Finance Netherlands Bv Dir	0.00%	CDSCEF906
Unilever Finance Netherlands Bv Dir	0.00%	CDSCEF906
Unilever Finance Netherlands Bv Dir	0.00%	CDSCEF906
Orange Sa (Aka: France Telecom Sa) Dir	0.00%	CDSCEF914
Orange Sa (Aka: France Telecom Sa) Dir	0.00%	CDSCEF914
Orange Sa (Aka: France Telecom Sa) Dir	0.00%	CDSCEF914
Siemens Financieringsmaatschappij Nv Dir	0.00%	CDSCEF922
Siemens Financieringsmaatschappij Nv Dir	0.00%	CDSCEF922
Siemens Financieringsmaatschappij Nv Dir	0.00%	CDSCEF922
Engie Sa (Aka: Gdf Suez) Dir	0.00%	CDSCEF930
Engie Sa (Aka: Gdf Suez) Dir	0.00%	CDSCEF930
Engie Sa (Aka: Gdf Suez) Dir	0.00%	CDSCEF930
Ubs Group Ag Dir	0.00%	CDSCEF948
Ubs Group Ag Dir	0.00%	CDSCEF948
Ubs Group Ag Dir	0.00%	CDSCEF948
Naturgy Capital Markets Sa Dir	0.00%	CDSCEF955
Naturgy Capital Markets Sa Dir	0.00%	CDSCEF955
Naturgy Capital Markets Sa Dir	0.00%	CDSCEF955
E.On Se Dir	0.00%	CDSCEF963
E.On Se Dir	0.00%	CDSCEF963
E.On Se Dir	0.00%	CDSCEF963
Nestle Holdings Inc Dir	0.00%	CDSCEF971
Nestle Holdings Inc Dir	0.00%	CDSCEF971
Nestle Holdings Inc Dir	0.00%	CDSCEF971
Koninklijke Philips Nv Dir	0.00%	CDSCEF989
Koninklijke Philips Nv Dir	0.00%	CDSCEF989
Koninklijke Philips Nv Dir	0.00%	CDSCEF989
Banco Bilbao Vizcaya Argentaria Sa ( Dir	0.00%	CDSCEF997
Banco Bilbao Vizcaya Argentaria Sa ( Dir	0.00%	CDSCEF997
Banco Bilbao Vizcaya Argentaria Sa ( Dir	0.00%	CDSCEF997
Sse Plc Dir	0.00%	CDSCEG003

Sse Plc Dir	0.00%	CDSCEG003
Sse Plc Dir	0.00%	CDSCEG003
Allianz Finance Ii Bv Amsterdam Dir	0.00%	CDSCEG011
Allianz Finance Ii Bv Amsterdam Dir	0.00%	CDSCEG011
Allianz Finance Ii Bv Amsterdam Dir	0.00%	CDSCEG011
Deutsche Bank Ag Dir	0.00%	CDSCEG029
Deutsche Bank Ag Dir	0.00%	CDSCEG029
Anheuser-Busch Inbev Sa/Nv Dir	0.00%	CDSCEG037
Anheuser-Busch Inbev Sa/Nv Dir	0.00%	CDSCEG037
Anheuser-Busch Inbev Sa/Nv Dir	0.00%	CDSCEG037
Unicredit Spa Dir	0.00%	CDSCEG045
Unicredit Spa Dir	0.00%	CDSCEG045
Unicredit Spa Dir	0.00%	CDSCEG045
Barclays Plc Dir	0.00%	CDSCEG052
Barclays Plc Dir	0.00%	CDSCEG052
Barclays Plc Dir	0.00%	CDSCEG052
Intesa Sanpaolo Spa Dir	0.00%	CDSCEG060
Intesa Sanpaolo Spa Dir	0.00%	CDSCEG060
Intesa Sanpaolo Spa Dir	0.00%	CDSCEG060
Hannover Rueckversicherung Se Dir	0.00%	CDSCEG078
Hannover Rueckversicherung Se Dir	0.00%	CDSCEG078
Hannover Rueckversicherung Se Dir	0.00%	CDSCEG078
Danske Bank A/S Dir	0.00%	CDSCEG086
Danske Bank A/S Dir	0.00%	CDSCEG086
Danske Bank A/S Dir	0.00%	CDSCEG086
Zurich Insurance Company Ltd Dir	0.00%	CDSCEG094
Zurich Insurance Company Ltd Dir	0.00%	CDSCEG094
Zurich Insurance Company Ltd Dir	0.00%	CDSCEG094
Hochtief Ag Dir	0.00%	CDSCEG102
Hochtief Ag Dir	0.00%	CDSCEG102
Hochtief Ag Dir	0.00%	CDSCEG102
Cooperatieve Rabobank Ua (Aka: Rabob Dir	0.00%	CDSCEG110
Cooperatieve Rabobank Ua (Aka: Rabob Dir	0.00%	CDSCEG110
Cooperatieve Rabobank Ua (Aka: Rabob Dir	0.00%	CDSCEG110
Compagnie De Saint-Gobain Sa Dir	0.00%	CDSCEG128
Compagnie De Saint-Gobain Sa Dir	0.00%	CDSCEG128
Compagnie De Saint-Gobain Sa Dir	0.00%	CDSCEG128
Ing Groep Nv Dir	0.00%	CDSCEG136
Ing Groep Nv Dir	0.00%	CDSCEG136
Ing Groep Nv Dir	0.00%	CDSCEG136
Vinci Sa Dir	0.00%	CDSCEG144
Vinci Sa Dir	0.00%	CDSCEG144
Vinci Sa Dir	0.00%	CDSCEG144
Veolia Environnement Dir	0.00%	CDSCEG151
Veolia Environnement Dir	0.00%	CDSCEG151
Veolia Environnement Dir	0.00%	CDSCEG151
Fortum Oyj Dir	0.00%	CDSCEG169
Fortum Oyj Dir	0.00%	CDSCEG169
Fortum Oyj Dir	0.00%	CDSCEG169
Anglo American Capital Plc Dir	0.00%	CDSCEG177
Anglo American Capital Plc Dir	0.00%	CDSCEG177
Anglo American Capital Plc Dir	0.00%	CDSCEG177
Pernod Ricard Dir	0.00%	CDSCEG185
Pernod Ricard Dir	0.00%	CDSCEG185
Pernod Ricard Dir	0.00%	CDSCEG185
Bp Capital Markets Plc Dir	0.00%	CDSCEG193
Bp Capital Markets Plc Dir	0.00%	CDSCEG193
Bp Capital Markets Plc Dir	0.00%	CDSCEG193
Bae Systems Plc Dir	0.00%	CDSCEG201
Bae Systems Plc Dir	0.00%	CDSCEG201
Bae Systems Plc Dir	0.00%	CDSCEG201
Auchan Holding (Aka: Groupe Auchan S Dir	0.00%	CDSCEG219
Auchan Holding (Aka: Groupe Auchan S Dir	0.00%	CDSCEG219
Auchan Holding (Aka: Groupe Auchan S Dir	0.00%	CDSCEG219
Volvo Treasury Ab Dir	0.00%	CDSCEG227
Volvo Treasury Ab Dir	0.00%	CDSCEG227
Volvo Treasury Ab Dir	0.00%	CDSCEG227
Bayer Aktiengesellschaft Dir	0.00%	CDSCEG235
Bayer Aktiengesellschaft Dir	0.00%	CDSCEG235
Bayer Aktiengesellschaft Dir	0.00%	CDSCEG235
Sodexo Sa Dir	0.00%	CDSCEG243
Sodexo Sa Dir	0.00%	CDSCEG243

Sodexo Sa Dir	0.00%	CDSCEG243
Stmicroelectronics Nv Dir	0.00%	CDSCEG250
Stmicroelectronics Nv Dir	0.00%	CDSCEG250
Stmicroelectronics Nv Dir	0.00%	CDSCEG250
Stmicroelectronics Nv Dir	0.00%	CDSCEG250
Louis Dreyfus Company Finance Bv Dir	0.00%	CDSCEG268
Louis Dreyfus Company Finance Bv Dir	0.00%	CDSCEG268
Louis Dreyfus Company Finance Bv Dir	0.00%	CDSCEG268
Tesco Plc Dir	0.00%	CDSCEG276
Tesco Plc Dir	0.00%	CDSCEG276
Tesco Plc Dir	0.00%	CDSCEG276
Commerzbank Ag Dir	0.00%	CDSCEG284
Commerzbank Ag Dir	0.00%	CDSCEG284
Commerzbank Ag Dir	0.00%	CDSCEG284
Holcim Ltd Dir	0.00%	CDSCEG292
Holcim Ltd Dir	0.00%	CDSCEG292
Telia Company Ab Dir	0.00%	CDSCEG300
Telia Company Ab Dir	0.00%	CDSCEG300
Telia Company Ab Dir	0.00%	CDSCEG300
Bouygues Sa Dir	0.00%	CDSCEG318
Bouygues Sa Dir	0.00%	CDSCEG318
Bouygues Sa Dir	0.00%	CDSCEG318
Carlsberg Breweries A/S Dir	0.00%	CDSCEG326
Carlsberg Breweries A/S Dir	0.00%	CDSCEG326
Carlsberg Breweries A/S Dir	0.00%	CDSCEG326
Bat International Finance Plc Dir	0.00%	CDSCEG334
Bat International Finance Plc Dir	0.00%	CDSCEG334
Bat International Finance Plc Dir	0.00%	CDSCEG334
Telenor Asa Dir	0.00%	CDSCEG342
Telenor Asa Dir	0.00%	CDSCEG342
Telenor Asa Dir	0.00%	CDSCEG342
Basf Se Dir	0.00%	CDSCEG359
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Basf Se Dir	0.00%	CDSCEG359
Glaxosmithkline Capital Plc Dir	0.00%	CDSCEG367
Glaxosmithkline Capital Plc Dir	0.00%	CDSCEG367
Glaxosmithkline Capital Plc Dir	0.00%	CDSCEG367
Lair Liquide Sa Dir	0.00%	CDSCEG375
Lair Liquide Sa Dir	0.00%	CDSCEG375
Lair Liquide Sa Dir	0.00%	CDSCEG375
Axa Sa Dir	0.00%	CDSCEG383
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Axa Sa Dir	0.00%	CDSCEG383
Centrica Plc Dir	0.00%	CDSCEG391
Centrica Plc Dir	0.00%	CDSCEG391
Centrica Plc Dir	0.00%	CDSCEG391
Natwest Group Plc Dir	0.00%	CDSCEG409
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Natwest Group Plc Dir	0.00%	CDSCEG409
Koninklijke Dsm Nv Dir	0.00%	CDSCEG417
Koninklijke Dsm Nv Dir	0.00%	CDSCEG417
Koninklijke Dsm Nv Dir	0.00%	CDSCEG417
Airbus Se (Aka: Airbus Group Se) Dir	0.00%	CDSCEG425
Airbus Se (Aka: Airbus Group Se) Dir	0.00%	CDSCEG425
Airbus Se (Aka: Airbus Group Se) Dir	0.00%	CDSCEG425
Enbw International Finance Bv Dir	0.00%	CDSCEG433
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Enbw International Finance Bv Dir	0.00%	CDSCEG433
Compass Group Plc Dir	0.00%	CDSCEG441
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Compass Group Plc Dir	0.00%	CDSCEG441
Wpp Finance Sa Dir	0.00%	CDSCEG458
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Wpp Finance Sa Dir	0.00%	CDSCEG458
Wendel Dir	0.00%	CDSCEG466
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Akzo Nobel Nv Dir	0.00%	CDSCEG474
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Akzo Nobel Nv Dir	0.00%	CDSCEG474
Repsol International Finance Bv Dir	0.00%	CDSCEG482
Repsol International Finance Bv Dir	0.00%	CDSCEG482
Repsol International Finance Bv Dir	0.00%	CDSCEG482

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Swiss Reinsurance Company Ltd Dir	0.00%	CDSCEG490
Danone Sa Dir	0.00%	CDSCEG508
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Danone Sa Dir	0.00%	CDSCEG508
Volkswagen International Finance Nv Dir	0.00%	CDSCEG516
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Volkswagen International Finance Nv Dir	0.00%	CDSCEG516
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Iberdrola International Bv Dir	0.00%	CDSCEG524
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Equinor Asa Dir	0.00%	CDSCEG540
Smurfit Kappa Acquisitions Unlimited Dir	0.00%	CDSCEG557
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Pearson Funding Plc Dir	0.00%	CDSCEG565
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Michelin (Compagnie Generale Des Eta Dir	0.00%	CDSCEG573
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Vodafone Group Plc Dir	0.00%	CDSCEG581
Unibail-Rodamco-Westfield Se Dir	0.00%	CDSCEG599
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Unibail-Rodamco-Westfield Se Dir	0.00%	CDSCEG599
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Standard Chartered Plc Dir	0.00%	CDSCEG607
Bertelsmann Se & Co Kga (Aka: Bertel Dir	0.00%	CDSCEG615
Bertelsmann Se & Co Kga (Aka: Bertel Dir	0.00%	CDSCEG615
Bertelsmann Se & Co Kga (Aka: Bertel Dir	0.00%	CDSCEG615
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Cnh Industrial Finance Europe Sa Dir	0.00%	CDSCEG672
Vivendi Se Dir	0.00%	CDSCEG680
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Heidelbergcement Ag Dir	0.00%	CDSCEG698
Stora Enso Oyj Dir	0.00%	CDSCEG706
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Stora Enso Oyj Dir	0.00%	CDSCEG706
Solvay Sa Dir	0.00%	CDSCEG714
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Solvay Sa Dir	0.00%	CDSCEG714
Glencore Finance (Europe) Limited Dir	0.00%	CDSCEG722
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Glencore Finance (Europe) Limited Dir	0.00%	CDSCEG722
Sanofi Dir	0.00%	CDSCEG730

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Lanxess Ag Dir	0.00%	CDSCEG748
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Aviva Plc Dir	0.00%	CDSCEG755
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Aviva Plc Dir	0.00%	CDSCEG755
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Eni Spa Dir	0.00%	CDSCEG763
National Grid Plc Dir	0.00%	CDSCEG771
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National Grid Plc Dir	0.00%	CDSCEG771
Muenchener Rueckversicherungs-Gesell Dir	0.00%	CDSCEG789
Muenchener Rueckversicherungs-Gesell Dir	0.00%	CDSCEG789
Muenchener Rueckversicherungs-Gesell Dir	0.00%	CDSCEG789
Mediobanca Banca Di Credito Finanzia Dir	0.00%	CDSCEG797
Mediobanca Banca Di Credito Finanzia Dir	0.00%	CDSCEG797
Mediobanca Banca Di Credito Finanzia Dir	0.00%	CDSCEG797
Lvmh Moet Hennessy-Louis Vuitton Se Dir	0.00%	CDSCEG805
Lvmh Moet Hennessy-Louis Vuitton Se Dir	0.00%	CDSCEG805
Lvmh Moet Hennessy-Louis Vuitton Se Dir	0.00%	CDSCEG805
Alstom Sa Dir	0.00%	CDSCEG813
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Alstom Sa Dir	0.00%	CDSCEG813
Ses Sa Dir	0.00%	CDSCEG821
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Arcelormittal Sa Dir	0.00%	CDSCEG839
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Itv Plc Dir	0.00%	CDSCEG854
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Itv Plc Dir	0.00%	CDSCEG854
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Postnl Dir	0.00%	CDSCEW529
Deutsche Bank Aktiengesellschaft Dir	0.00%	CDSCEW545
Holcim Ag Dir	0.00%	CDSCEW677
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Assured Guaranty Municipal Corp Dir	0.00%	CDSCEX386
Aes Corporation Dir	0.00%	CDSCEX394
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At&T Inc Dir	0.00%	CDSCEX402
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At&T Inc Dir	0.00%	CDSCEX402
Chubb Ina Holdings Inc (Aka: Ace Ina Dir	0.00%	CDSCEX410
Chubb Ina Holdings Inc (Aka: Ace Ina Dir	0.00%	CDSCEX410
Chubb Ina Holdings Inc (Aka: Ace Ina Dir	0.00%	CDSCEX410
Advanced Micro Devices Inc (Amd) Dir	0.00%	CDSCEX428
Advanced Micro Devices Inc (Amd) Dir	0.00%	CDSCEX428
Advanced Micro Devices Inc (Amd) Dir	0.00%	CDSCEX428
Ovintiv Inc Dir	0.00%	CDSCEX436
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Ovintiv Inc Dir	0.00%	CDSCEX436
Allstate Corp Dir	0.00%	CDSCEX444
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Allstate Corp Dir	0.00%	CDSCEX444
Ally Financial Inc Dir	0.00%	CDSCEX451
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Ally Financial Inc Dir	0.00%	CDSCEX451
Altria Group Inc Dir	0.00%	CDSCEX469
Altria Group Inc Dir	0.00%	CDSCEX469
Altria Group Inc Dir	0.00%	CDSCEX469
American Electric Power Company Inc Dir	0.00%	CDSCEX477

American Electric Power Company Inc Dir	0.00%	CDSCEX477
American Electric Power Company Inc Dir	0.00%	CDSCEX477
American Express Company Dir	0.00%	CDSCEX485
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American International Group Inc Dir	0.00%	CDSCEX493
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Amgen Inc Dir	0.00%	CDSCEX501
Arrow Electronics Inc Dir	0.00%	CDSCEX519
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Arrow Electronics Inc Dir	0.00%	CDSCEX519
Autozone Inc Dir	0.00%	CDSCEX527
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Autozone Inc Dir	0.00%	CDSCEX527
Avnet Inc Dir	0.00%	CDSCEX535
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Avnet Inc Dir	0.00%	CDSCEX535
Barrick Gold Corporation Dir	0.00%	CDSCEX543
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Barrick Gold Corporation Dir	0.00%	CDSCEX543
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Baxter International Inc Dir	0.00%	CDSCEX550
Baxter International Inc Dir	0.00%	CDSCEX550
Berkshire Hathaway Inc Dir	0.00%	CDSCEX568
Berkshire Hathaway Inc Dir	0.00%	CDSCEX568
Berkshire Hathaway Inc Dir	0.00%	CDSCEX568
Best Buy Co Inc Dir	0.00%	CDSCEX576
Best Buy Co Inc Dir	0.00%	CDSCEX576
Best Buy Co Inc Dir	0.00%	CDSCEX576
Block Financial Corp Dir	0.00%	CDSCEX584
Block Financial Corp Dir	0.00%	CDSCEX584
Block Financial Corp Dir	0.00%	CDSCEX584
Boeing Co/The Dir	0.00%	CDSCEX592
Boeing Co/The Dir	0.00%	CDSCEX592
Boeing Co/The Dir	0.00%	CDSCEX592
Borgwarner Inc Dir	0.00%	CDSCEX600
Borgwarner Inc Dir	0.00%	CDSCEX600
Borgwarner Inc Dir	0.00%	CDSCEX600
Boston Scientific Corporation Dir	0.00%	CDSCEX618
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Boston Scientific Corporation Dir	0.00%	CDSCEX618
Bristol-Myers Squibb Company Dir	0.00%	CDSCEX626
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Bristol-Myers Squibb Company Dir	0.00%	CDSCEX626
Csx Corporation Dir	0.00%	CDSCEX634
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Cvs Health Corporation Dir	0.00%	CDSCEX642
Campbell Soup Company Dir	0.00%	CDSCEX659
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Campbell Soup Company Dir	0.00%	CDSCEX659
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Canadian Natural Resources Limited Dir	0.00%	CDSCEX667
Capital One Bank (Usa) National Asso Dir	0.00%	CDSCEX675
Capital One Bank (Usa) National Asso Dir	0.00%	CDSCEX675
Capital One Bank (Usa) National Asso Dir	0.00%	CDSCEX675
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Cardinal Health Inc Dir	0.00%	CDSCEX683
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Comcast Corporation Dir	0.00%	CDSCEX717

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Comcast Corporation Dir	0.00%	CDSCEX717
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Conocophillips Dir	0.00%	CDSCEX733
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D.R. Horton Inc Dir	0.00%	CDSCEX758
D.R. Horton Inc Dir	0.00%	CDSCEX758
D.R. Horton Inc Dir	0.00%	CDSCEX758
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E.I. Dupont De Nemours & Company Dir	0.00%	CDSCEX857
E.I. Dupont De Nemours & Company Dir	0.00%	CDSCEX857
E.I. Dupont De Nemours & Company Dir	0.00%	CDSCEX857
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Firstenergy Corp Dir	0.00%	CDSCEX923
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General Mills Inc Dir	0.00%	CDSCEX956
General Mills Inc Dir	0.00%	CDSCEX956

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General Motors Company Dir	0.00%	CDSCEX964
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Hca Inc Dir	0.00%	CDSCEX972
Hp Inc (Aka: Hewlett-Packard Co) Dir	0.00%	CDSCEX980
Hp Inc (Aka: Hewlett-Packard Co) Dir	0.00%	CDSCEX980
Hp Inc (Aka: Hewlett-Packard Co) Dir	0.00%	CDSCEX980
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Halliburton Company Dir	0.00%	CDSCEX998
Kraft Heinz Foods Co (Aka: Hj Heinz Dir	0.00%	CDSCEY004
Kraft Heinz Foods Co (Aka: Hj Heinz Dir	0.00%	CDSCEY004
Kraft Heinz Foods Co (Aka: Hj Heinz Dir	0.00%	CDSCEY004
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Honeywell International Inc Dir	0.00%	CDSCEY038
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Host Hotels & Resorts Lp Dir	0.00%	CDSCEY046
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International Business Machines Corp Dir	0.00%	CDSCEY053
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International Paper Company Dir	0.00%	CDSCEY061
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Johnson & Johnson Company Dir	0.00%	CDSCEY079
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Johnson Controls International Publi Dir	0.00%	CDSCEY087
Johnson Controls International Publi Dir	0.00%	CDSCEY087
Johnson Controls International Publi Dir	0.00%	CDSCEY087
Kinder Morgan Inc Dir	0.00%	CDSCEY095
Kinder Morgan Inc Dir	0.00%	CDSCEY095
Kinder Morgan Inc Dir	0.00%	CDSCEY095
Kohls Corporation Dir	0.00%	CDSCEY103
Kohls Corporation Dir	0.00%	CDSCEY103
Kohls Corporation Dir	0.00%	CDSCEY103
Kroger Co Dir	0.00%	CDSCEY111
Kroger Co Dir	0.00%	CDSCEY111
Kroger Co Dir	0.00%	CDSCEY111
Lennar Corporation Dir	0.00%	CDSCEY129
Lennar Corporation Dir	0.00%	CDSCEY129
Lennar Corporation Dir	0.00%	CDSCEY129
Lincoln National Corporation Dir	0.00%	CDSCEY137
Lincoln National Corporation Dir	0.00%	CDSCEY137
Lincoln National Corporation Dir	0.00%	CDSCEY137
Lockheed Martin Corporation Dir	0.00%	CDSCEY145
Lockheed Martin Corporation Dir	0.00%	CDSCEY145
Lockheed Martin Corporation Dir	0.00%	CDSCEY145
Loews Corporation Dir	0.00%	CDSCEY152
Loews Corporation Dir	0.00%	CDSCEY152
Loews Corporation Dir	0.00%	CDSCEY152
Lowe`S Companies Inc Dir	0.00%	CDSCEY160
Lowe`S Companies Inc Dir	0.00%	CDSCEY160
Mdc Holdings Inc Dir	0.00%	CDSCEY178
Mdc Holdings Inc Dir	0.00%	CDSCEY178
Mdc Holdings Inc Dir	0.00%	CDSCEY178
Marathon Petroleum Corporation Dir	0.00%	CDSCEY186
Marathon Petroleum Corporation Dir	0.00%	CDSCEY186
Marathon Petroleum Corporation Dir	0.00%	CDSCEY186
Marsh & McLennan Companies Inc Dir	0.00%	CDSCEY194
Marsh & McLennan Companies Inc Dir	0.00%	CDSCEY194
Marsh & McLennan Companies Inc Dir	0.00%	CDSCEY194
Marriott International Inc Dir	0.00%	CDSCEY202



Marriott International Inc Dir	0.00%	CDSCEY202
Marriott International Inc Dir	0.00%	CDSCEY202
Mcdonalds Corporation Dir	0.00%	CDSCEY210
Mcdonalds Corporation Dir	0.00%	CDSCEY210
Mcdonalds Corporation Dir	0.00%	CDSCEY210
Mckesson Corporation Dir	0.00%	CDSCEY228
Mckesson Corporation Dir	0.00%	CDSCEY228
Mckesson Corporation Dir	0.00%	CDSCEY228
Metlife Inc Dir	0.00%	CDSCEY236
Metlife Inc Dir	0.00%	CDSCEY236
Metlife Inc Dir	0.00%	CDSCEY236
Mondelez International Inc Dir	0.00%	CDSCEY244
Mondelez International Inc Dir	0.00%	CDSCEY244
Mondelez International Inc Dir	0.00%	CDSCEY244
Motorola Solutions Inc Dir	0.00%	CDSCEY251
Motorola Solutions Inc Dir	0.00%	CDSCEY251
Motorola Solutions Inc Dir	0.00%	CDSCEY251
National Rural Utilities Cooperative Dir	0.00%	CDSCEY269
National Rural Utilities Cooperative Dir	0.00%	CDSCEY269
National Rural Utilities Cooperative Dir	0.00%	CDSCEY269
Newmont Corporation Dir	0.00%	CDSCEY277
Newmont Corporation Dir	0.00%	CDSCEY277
Newmont Corporation Dir	0.00%	CDSCEY277
Nextera Energy Capital Holdings Inc Dir	0.00%	CDSCEY285
Nextera Energy Capital Holdings Inc Dir	0.00%	CDSCEY285
Nextera Energy Capital Holdings Inc Dir	0.00%	CDSCEY285
Norfolk Southern Corporation Dir	0.00%	CDSCEY293
Norfolk Southern Corporation Dir	0.00%	CDSCEY293
Norfolk Southern Corporation Dir	0.00%	CDSCEY293
Norfolk Southern Corporation Dir	0.00%	CDSCEY293
Northrop Grumman Corporation Dir	0.00%	CDSCEY301
Northrop Grumman Corporation Dir	0.00%	CDSCEY301
Northrop Grumman Corporation Dir	0.00%	CDSCEY301
Omnicom Group Inc / Omnicom Capital Dir	0.00%	CDSCEY319
Omnicom Group Inc / Omnicom Capital Dir	0.00%	CDSCEY319
Omnicom Group Inc / Omnicom Capital Dir	0.00%	CDSCEY319
Oracle Corporation Dir	0.00%	CDSCEY327
Oracle Corporation Dir	0.00%	CDSCEY327
Oracle Corporation Dir	0.00%	CDSCEY327
Packaging Corp Of America Inc Dir	0.00%	CDSCEY335
Packaging Corp Of America Inc Dir	0.00%	CDSCEY335
Packaging Corp Of America Inc Dir	0.00%	CDSCEY335
Pfizer Inc Dir	0.00%	CDSCEY343
Pfizer Inc Dir	0.00%	CDSCEY343
Pfizer Inc Dir	0.00%	CDSCEY343
Procter & Gamble Company Dir	0.00%	CDSCEY350
Procter & Gamble Company Dir	0.00%	CDSCEY350
Procter & Gamble Company Dir	0.00%	CDSCEY350
Prudential Financial Inc Dir	0.00%	CDSCEY368
Prudential Financial Inc Dir	0.00%	CDSCEY368
Prudential Financial Inc Dir	0.00%	CDSCEY368
Pultegroup Inc Dir	0.00%	CDSCEY376
Pultegroup Inc Dir	0.00%	CDSCEY376
Pultegroup Inc Dir	0.00%	CDSCEY376
Quest Diagnostics Inc. Dir	0.00%	CDSCEY384
Quest Diagnostics Inc. Dir	0.00%	CDSCEY384
Quest Diagnostics Inc. Dir	0.00%	CDSCEY384
Ryder System Inc Dir	0.00%	CDSCEY392
Ryder System Inc Dir	0.00%	CDSCEY392
Ryder System Inc Dir	0.00%	CDSCEY392
Sempra Energy Dir	0.00%	CDSCEY400
Sempra Energy Dir	0.00%	CDSCEY400
Sempra Energy Dir	0.00%	CDSCEY400
The Sherwin-Williams Company Dir	0.00%	CDSCEY418
The Sherwin-Williams Company Dir	0.00%	CDSCEY418
The Sherwin-Williams Company Dir	0.00%	CDSCEY418
Simon Property Group Lp Dir	0.00%	CDSCEY426
Simon Property Group Lp Dir	0.00%	CDSCEY426
Simon Property Group Lp Dir	0.00%	CDSCEY426
Southern Co Dir	0.00%	CDSCEY434
Southern Co Dir	0.00%	CDSCEY434
Southern Co Dir	0.00%	CDSCEY434
Southwest Airlines Co Dir	0.00%	CDSCEY442

Southwest Airlines Co Dir	0.00%	CDSCEY442
Southwest Airlines Co Dir	0.00%	CDSCEY442
T-Mobile Usa Inc Dir	0.00%	CDSCEY459
T-Mobile Usa Inc Dir	0.00%	CDSCEY459
Targa Resources Partners Lp / Targa Dir	0.00%	CDSCEY467
Targa Resources Partners Lp / Targa Dir	0.00%	CDSCEY467
Target Corporation Dir	0.00%	CDSCEY475
Target Corporation Dir	0.00%	CDSCEY475
Target Corporation Dir	0.00%	CDSCEY475
Teck Resources Limited Dir	0.00%	CDSCEY483
Teck Resources Limited Dir	0.00%	CDSCEY483
Teck Resources Limited Dir	0.00%	CDSCEY483
Toll Brothers Finance Corp Dir	0.00%	CDSCEY491
Toll Brothers Finance Corp Dir	0.00%	CDSCEY491
Toll Brothers Finance Corp Dir	0.00%	CDSCEY491
Transcanada Pipelines Limited Dir	0.00%	CDSCEY509
Transcanada Pipelines Limited Dir	0.00%	CDSCEY509
Transcanada Pipelines Limited Dir	0.00%	CDSCEY509
Tyson Foods Inc Dir	0.00%	CDSCEY517
Tyson Foods Inc Dir	0.00%	CDSCEY517
Tyson Foods Inc Dir	0.00%	CDSCEY517
Union Pacific Corporation Dir	0.00%	CDSCEY525
Union Pacific Corporation Dir	0.00%	CDSCEY525
Union Pacific Corporation Dir	0.00%	CDSCEY525
United Parcel Service Of America Inc Dir	0.00%	CDSCEY533
United Parcel Service Of America Inc Dir	0.00%	CDSCEY533
United Parcel Service Of America Inc Dir	0.00%	CDSCEY533
Raytheon Technologies Corporation Dir	0.00%	CDSCEY541
Raytheon Technologies Corporation Dir	0.00%	CDSCEY541
Raytheon Technologies Corporation Dir	0.00%	CDSCEY541
Unitedhealth Group Incorporated Dir	0.00%	CDSCEY558
Unitedhealth Group Incorporated Dir	0.00%	CDSCEY558
Unitedhealth Group Incorporated Dir	0.00%	CDSCEY558
Valero Energy Corporation Dir	0.00%	CDSCEY566
Valero Energy Corporation Dir	0.00%	CDSCEY566
Valero Energy Corporation Dir	0.00%	CDSCEY566
Verizon Communications Inc Dir	0.00%	CDSCEY574
Verizon Communications Inc Dir	0.00%	CDSCEY574
Verizon Communications Inc Dir	0.00%	CDSCEY574
Paramount Global Dir	0.00%	CDSCEY582
Paramount Global Dir	0.00%	CDSCEY582
Paramount Global Dir	0.00%	CDSCEY582
Walmart Inc Dir	0.00%	CDSCEY590
Walmart Inc Dir	0.00%	CDSCEY590
Walmart Inc Dir	0.00%	CDSCEY590
Weyerhaeuser Company Dir	0.00%	CDSCEY608
Weyerhaeuser Company Dir	0.00%	CDSCEY608
Weyerhaeuser Company Dir	0.00%	CDSCEY608
Whirlpool Corporation Dir	0.00%	CDSCEY616
Whirlpool Corporation Dir	0.00%	CDSCEY616
Whirlpool Corporation Dir	0.00%	CDSCEY616
Williams Cos Inc Dir	0.00%	CDSCEY624
Williams Cos Inc Dir	0.00%	CDSCEY624
Williams Cos Inc Dir	0.00%	CDSCEY624
Swiss Francs	0.00%	CHF2277C0
Swiss Francs	0.00%	CHF2277C0
Chilean Peso-Ndf	0.00%	CLP2298A9
Chilean Peso-Ndf	0.00%	CLP2298A9
Chilean Peso-Ndf	0.00%	CLP2298A9
Chilean Peso-Ndf	0.00%	CLP2298A9
Czech Koruna	0.00%	CZK2287A6
Fin Fut Eux Euro-Btp 12/08/22	0.00%	IKZ200013
Fin Fut Euro-Schatz 2Yr Eux 12/08/22	0.00%	DUZ200024
Nordea Kredit Io10**Partial Call**	0.00%	AX1624953
Jyske Realkredit A/S Io *Partial Call*	0.00%	AZ0551053
Nykredit Realkredit**Partial Call**	0.00%	AX9541290
Nykredit Realkredit Io**Partial Call**	0.00%	AZ1042375
Nykredit Realkredit As**Partial Call**	0.00%	BG5056190
Danish Kroner	0.00%	DKK2276B9
European Monetary Union Euro	0.00%	EUR2277N2
China As Bp Gst	0.00%	SWPC0H4C0
Irs Sek 0.50000 06/19/19-5Y Lch	0.00%	SWU00SMW2

South Korea Govt As Bp Hus	0.00%	SWPCOH4H9
South Korea Govt As Bp Bps	0.00%	SWPCOH4D8
Irs Usd 1.24900 08/31/21-3Y Lch	0.00%	SWU00VX01
Irs Usd 1.30600 08/21/20-3Y Lch	0.00%	SWU00VS33
Irs Zar 7.25000 06/20/18-5Y Cme	0.00%	SWU00OG16
Italy Govt Sw Sp Brc	0.00%	SWPC0JFW0
Italy Govt Sw Sp Boa	0.00%	SWPC0JFV2
Italy Govt Sw Sp Brc	0.00%	SWPC0JFW0
Irs Czk 1.91250 01/30/19-10Y Cme	0.00%	SWU00SF83
Irs Usd 1.29800 08/25/21-3Y Lch	0.00%	SWU00VUF3
Irs Usd 0.75000 12/16/20-2Y Cme	0.00%	SWU012TM3
Irs Cad 1.71250 10/02/19-10Y Lch	0.00%	SWU00WS56
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
Option Fwd Premium	0.00%	FWDP00XU3
British Pound Sterling	0.00%	GBP2277D6
Indonesian Rupiah-Ndf	0.00%	IDR2311C8
South Korea Won-Ndf	0.00%	KRW2348D3
Mexican Nuevo Peso	0.00%	MXN2343A9
Mexican Nuevo Peso	0.00%	MXN2343A9
Mexican Nuevo Peso	0.00%	MXN2343A9
Malaysian Ringgit-Ndf	0.00%	MYR2292C0
New Zealand Dollar	0.00%	NZD2276B3
Peruvian Sol-Ndf	0.00%	PEN2340A1
U S Treasury Rev Repo	0.00%	RRTA9ZIX1
U S Treasury Rev Repo	0.00%	RRTA9ZIX1
Fin Fut Sofr 90Day Cme (Wht) 09/19/23	0.00%	SFRM30015
Cme Acal Sofr 3Mth 12/23 @ 98	0.00%	SFRZ3C036
Singapore Dollars	0.00%	SGD2287A9
Strat Dummy Aud - Usd	0.00%	STRAUDUSD
Strat Dummy Chf - Usd	0.00%	STRCHFUSD
Strat Dummy Nzd - Usd	0.00%	STRNZDUSD
British Telecommunications Pl Snr Se Ice	0.00%	SWPC0KCO8
Barclays Bank Plc Snr Se Ice	0.00%	SWPC0KKK7
Cdx Itraxx Main37 10Y Ice	0.00%	SWPC0KS60
Cdx Ig38 5Y Ice	0.00%	SWPC0KSK9
Cdx Itraxx Main38 10Y Ice	0.00%	SWPCOLAY6
Cdx Ig39 5Y Ice	0.00%	SWPCOLB90
Cdx Ig39 10Y Ice	0.00%	SWPCOLBC3
Irs Aud 1.25000 06/17/20-10Y Lch	0.00%	SWU00Y1H5
Irs Mxn 4.87000 07/13/20-5Y* Cme	0.00%	SWU013KR9
Irs Eur 0.06350 11/17/22-30Y Lch	0.00%	SWU016KP6
Irs Eur 0.00000 03/17/21-15Y Lch	0.00%	SWU016X72
Irs Eur 0.05400 05/27/25-25Y Lch	0.00%	SWU017449
Irs Usd 0.50000 06/16/21-7Y Cme	0.00%	SWU017A42
Irs Cad 1.25000 06/16/21-10Y Lch	0.00%	SWU017RJ1
Irs Nzd 0.52750 03/17/21-3Y Lch	0.00%	SWU018819
Rfr Jpy Mutkcalm/0.00000 12/15/21-5Y Lch	0.00%	SWU018QV6
Rfr Jpy Mutkcalm/0.0500 12/15/21-10Y Lch	0.00%	SWU018QX2
Rfr Gbp Sonio/0.75000 09/21/22-30Y Lch	0.00%	SWU01CD48
Rfr Gbp Sonio/0.01000 02/07/22-1Y Lch	0.00%	SWU01CIC5
Rfr Usd Sofr/1.25000 12/15/21-7Y Lch	0.00%	SWU01CKM0
Irs Nzd 3.00000 11/01/22-1Y (Wht) Lch	0.00%	SWU01DB55
Irs Nzd 3.00000 12/15/22-1Y (Wht) Lch	0.00%	SWU01DMW4
Rfr Jpy Mut+5.89/0.0350 11/29/19-10Y Lch	0.00%	SWU01E188
Rfr Jpy Mut+5.89/0.2000 06/19/19-10Y Lch	0.00%	SWU01E2J3
Irs Aud 1.75000 03/16/22-5Y Lch	0.00%	SWU01EBV6
Irs Cny 2.50000 03/16/22-5Y Lch	0.00%	SWU01F6K3
Irs Usd 1.63000 01/20/22-7Y Cme	0.00%	SWU01FKU5
Irs Usd 1.51800 01/20/22-7Y Cme	0.00%	SWU01FKX9
Irs Usd 1.54500 01/20/22-7Y Cme	0.00%	SWU01FL00
Irs Usd 1.63000 01/26/22-7Y Cme	0.00%	SWU01FQ54
Rfr Usd Sofr/1.32000 12/21/22-1Y Lch	0.00%	SWU01FS37
Irs Cad 2.50000 01/28/22-30Y Lch	0.00%	SWU01FWG3
Rfr Usd Sofr/1.61750 02/09/22-7Y Lch	0.00%	SWU01G3I9

Rfr Chf Srfxon3/0.28250 02/14/22-5Y Lch	0.00%	SWU01GAD2
Rfr Chf Srfxon3/0.30000 02/15/22-5Y Lch	0.00%	SWU01GBE9
Rfr Chf Srfxon3/0.34250 05/16/22-5Y Lch	0.00%	SWU01GDB3
Rfr Chf Srfxon3/0.29500 02/17/22-5Y Lch	0.00%	SWU01GE55
Rfr Jpy Mutkcalm/0.7000 03/15/22-30Y Lch	0.00%	SWU01GJE1
Rfr Usd Sofr/1.69500 06/30/22-9Y* Lch	0.00%	SWU01GUK4
Rfr Usd Sofr/1.75000 06/15/22-2Y Lch	0.00%	SWU01H5I5
Rfr Usd Sofr/1.75000 06/15/22-7Y Lch	0.00%	SWU01H5S3
Irs Usd 1.27000 11/04/22-1Y (Wht) Lch	0.00%	SWU01H7M4
Rfr Usd Sofr/1.85000 04/21/23-1Y Lch	0.00%	SWU01H7U6
Rfr Usd Sofr/1.93600 03/25/22-7Y Lch	0.00%	SWU01HI00
Rfr Jpy Mutkcalm/0.8000 06/15/22-30Y Lch	0.00%	SWU01HIX8
Irs Cad 3.02750 03/25/22-30Y Lch	0.00%	SWU01HL48
Irs Eur 0.70000 04/11/22-5Y Lch	0.00%	SWU01HX03
Irs Eur 0.65000 04/12/22-5Y Lch	0.00%	SWU01HY44
Irs Krw 3.00000 06/15/22-10Y Lch	0.00%	SWU01I0V9
Rfr Usd Sofr/2.17500 04/21/22-7Y Lch	0.00%	SWU01I5S1
Irs Nzd 3.75000 06/15/22-5Y Lch	0.00%	SWU01I841
Irs Krw 3.25000 06/15/22-10Y Lch	0.00%	SWU01IMT0
Irs Thb R 3.25000 06/15/22-10Y Boa	0.00%	SWU01IMW3
Irs Thb R 3.25000 06/15/22-10Y Glm	0.00%	SWU01IMZ6
Irs Eur 0.65000 05/11/22-5Y Lch	0.00%	SWU01IOA9
Irs Eur 1.00000 05/13/22-5Y Lch	0.00%	SWU01IQW9
Irs Eur 1.00000 05/18/22-5Y Lch	0.00%	SWU01IVA1
Irs Nzd 4.00000 06/14/23-1Y (Red) Lch	0.00%	SWU01J511
Irs Thb R 2.75000 06/15/22-10Y Boa	0.00%	SWU01J7T5
Rfr Usd Sofr/2.75000 09/21/22-10Y Lch	0.00%	SWU01JB94
Ois Sgd Sibcsora/2.75000 06/15/22-5Y Lch	0.00%	SWU01JLO0
Ois Sgd Sibcsora/3.00000 06/15/22-5Y Lch	0.00%	SWU01JLR3
Rfr Usd Sofr/3.48590 10/05/22-2Y* Lch	0.00%	SWU01JR06
Irs Eur 2.25000 09/21/22-15Y Lch	0.00%	SWU01JYH1
Ois Inr Mibor/7.00000 09/21/22-5Y Lch	0.00%	SWU01K408
Ois Inr Mibor/6.75000 09/21/22-2Y Lch	0.00%	SWU01K432
Irs Krw 3.25000 09/21/22-5Y Lch	0.00%	SWU01K531
Ois Inr Mibor/6.50000 09/21/22-2Y Lch	0.00%	SWU01KAJ0
Ois Inr Mibor/6.50000 09/21/22-5Y Lch	0.00%	SWU01KAK7
Ois Thb P 2.25000/Thoron 09/21/22-5Y Scx	0.00%	SWU01KBG5
Rfr Usd Sofr/2.81811 09/30/22-7Y* Lch	0.00%	SWU01KED9
Rfr Usd Sofr/2.74966 09/30/22-7Y* Lch	0.00%	SWU01KFX4
Irs Myr P 3.75000 09/21/22-10Y Glm	0.00%	SWU01KL17
Ois Thb P 2.00000/Thoron 09/21/22-2Y Ngf	0.00%	SWU01KMD0
Ois Thb P 2.00000/Thoron 09/21/22-2Y Boa	0.00%	SWU01KME8
Irs Eur 1.50000 03/15/23-2Y Lch	0.00%	SWU01KS69
Rfr Gbp Sonio/2.50000 03/15/23-2Y Lch	0.00%	SWU01KSA0
Rfr Gbp Sonio/2.00000 03/15/23-30Y Lch	0.00%	SWU01KSD4
Irs Krw 3.00000 09/21/22-5Y Lch	0.00%	SWU01KTX9
Ois Thb P 2.00000/Thoron 09/21/22-2Y Gst	0.00%	SWU01KU09
Irs Aud 4.25000 09/15/27-5Y Lch	0.00%	SWU01L6J3
Rfr Usd Sofr/3.05000 09/08/22-7Y Lch	0.00%	SWU01LBR9
Rfr Gbp Sonio/3.15500 09/27/27-5Y Lch	0.00%	SWU01LT41
Rfr Usd Sofr/3.10000 09/28/22-10Y Lch	0.00%	SWU01LTH2
Irs Usd R 3MI/1MI+7.25 04/27/22-23 Cme	0.00%	SWU02Y548
Inf Swap Gb Ni 3.74 03/15/21-10Y Lch	0.00%	SWU09TZ56
Irs Usd R 3MI/1MI+8.8 09/06/22-24 Cme	0.00%	SWU0FA223
Irs Usd R 3MI/1MI+10.5 09/27/22-24 Cme	0.00%	SWU0FC088
Irs Usd R 3MI/1MI+10.2 10/04/22-24 Cme	0.00%	SWU0FC286
Irs Usd R 3MI/1MI+7 03/07/22-24 Cme	0.00%	SWU0JG929
Irs Usd 1.25000 12/15/21-5Y Lch	0.00%	SWU0SU928
Irs Usd 0.50000 12/15/21-2Y Cme	0.00%	SWU0SU936
Thailand Baht	0.00%	THB2311B6
Taiwanese Dollar-Ndf	0.00%	TWD2349B7
Fnma Tba 2.5% Oct 30Yr	0.00%	01F0226A8
Fnma Tba 3.5% Oct 15Yr	0.00%	01F0324A9
Fhr 4579 Sd Io Wm33 Wc3.105	0.00%	3137BPS83
Fnr 2006-48 Tf 1Mlib+40Bp	0.00%	31395NLE5
Gnr 2017-121 Pe Wm47 Wc3.8930	0.00%	38380TV37
Tmts 2003-6He A1 1Mlib+94Bp	0.00%	881561CE2
Eur - Usd (Underlying)	0.00%	USDU2B7Q6
Eur - Usd (Underlying)	0.00%	USDU2B7Q6
Eur - Usd (Underlying)	0.00%	USDU2B7Q6
Eur - Usd (Underlying)	0.00%	USDU2B7Q6
Eur - Usd (Underlying)	0.00%	USDU2B7Q6

Eur - Usd (Underlying)	0.00%	USDU2B7Q6
Brl - Usd (Underlying)	0.00%	USDU2X9L7
Brl - Usd (Underlying)	0.00%	USDU2X9L7
Brl - Usd (Underlying)	0.00%	USDU2X9L7
Pen - Usd (Underlying)	0.00%	USDU2YAW9
Pen - Usd (Underlying)	0.00%	USDU2YAW9
Pen - Usd (Underlying)	0.00%	USDU2YAW9
Pen - Usd (Underlying)	0.00%	USDU2YAW9
Zar - Usd (Underlying)	0.00%	USDU2YOK0
Zar - Usd (Underlying)	0.00%	USDU2YOK0
Ils - Usd (Underlying)	0.00%	USDU2ZYK6
Ils - Usd (Underlying)	0.00%	USDU2ZYK6
Ils - Usd (Underlying)	0.00%	USDU2ZYK6
Ils - Usd (Underlying)	0.00%	USDU2ZYK6
Ils - Usd (Underlying)	0.00%	USDU2ZYK6
Mxn - Usd (Underlying)	0.00%	USDU35XN6
Mxn - Usd (Underlying)	0.00%	USDU35XN6
Mxn - Usd (Underlying)	0.00%	USDU35XN6
Mxn - Usd (Underlying)	0.00%	USDU35XN6
Dkk - Usd (Underlying)	0.00%	USDU38KI5
Dkk - Usd (Underlying)	0.00%	USDU38KI5
Dkk - Usd (Underlying)	0.00%	USDU38KI5
Nok - Usd (Underlying)	0.00%	USDU38ZO6
Nok - Usd (Underlying)	0.00%	USDU38ZO6
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Cad - Usd (Underlying)	0.00%	USDU38ZP3
Gbp - Usd (Underlying)	0.00%	USDU38ZY4
Gbp - Usd (Underlying)	0.00%	USDU38ZY4
Czk - Usd (Underlying)	0.00%	USDU39939
Clp - Usd (Underlying)	0.00%	USDU39DR1
Clp - Usd (Underlying)	0.00%	USDU39DR1
Clp - Usd (Underlying)	0.00%	USDU39DR1
Clp - Usd (Underlying)	0.00%	USDU39DR1
Idr - Usd (Underlying)	0.00%	USDU3A2I0
Thb - Usd (Underlying)	0.00%	USDU3A2L3
Cnh - Usd (Underlying)	0.00%	USDU3ACA6
Cnh - Usd (Underlying)	0.00%	USDU3ACA6
Cnh - Usd (Underlying)	0.00%	USDU3ACA6
Cnh - Usd (Underlying)	0.00%	USDU3ACA6
Aud - Usd (Underlying)	0.00%	USDU3AWZ9
Aud - Usd (Underlying)	0.00%	USDU3AWZ9
Krw - Usd (Underlying)	0.00%	USDU3AX21
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Jpy - Usd (Underlying)	0.00%	USDU3AX39
Twd - Usd (Underlying)	0.00%	USDU3AX47
Twd - Usd (Underlying)	0.00%	USDU3AX47
Chf - Usd (Underlying)	0.00%	USDU3B0N9
Chf - Usd (Underlying)	0.00%	USDU3B0N9
Myr - Usd (Underlying)	0.00%	USDU3B6Z6
Sgd - Usd (Underlying)	0.00%	USDU3B926
Nzd - Usd (Underlying)	0.00%	USDU3BSE9
Nzd - Usd (Underlying)	0.00%	USDU3BSE9
Nzd - Usd (Underlying)	0.00%	USDU3BSE9
Fin Fut Us 30Yr Cbt 12/20/22	0.00%	USZ200020
Vm Cash Fut For Msc Aud	0.00%	XXMSC2AU3
Vm Cash Fut For Msc Cad	0.00%	XXMSC2CA5

Vm Cash Fut For Msc Eur	0.00%	XXMSC2EM7
Vm Cash Fut For Msc Gbp	0.00%	XXMSC2GB9
Vm Cash Ccp Cme Msc Czk	0.00%	XXMSC3CZ8
Vm Cash Ccp Cme Msc Usd	0.00%	XXMSC3US4
Vm Cash Ccp Cme Msc Zar	0.00%	XXMSC3ZA8
Vm Cash Ccp Ice Msc Eur	0.00%	XXMSC4EM3
Vm Cash Ccp Ice Msc Usd	0.00%	XXMSC4US2
Vm Cash Ccp Lch Msc Aud	0.00%	XXMSC5AU6
Vm Cash Ccp Lch Msc Cad	0.00%	XXMSC5CA8
Vm Cash Ccp Lch Msc Chf	0.00%	XXMSC5CH3
Vm Cash Ccp Lch Msc Eur	0.00%	XXMSC5EM0
Vm Cash Ccp Lch Msc Gbp	0.00%	XXMSC5GB2
Vm Cash Ccp Lch Msc Jpy	0.00%	XXMSC5JP8
Vm Cash Ccp Lch Msc Nzd	0.00%	XXMSC5NZ1
Vm Cash Ccp Lch Msc Sek	0.00%	XXMSC5SE3
Vm Cash Ccp Lch Msc Sgd	0.00%	XXMSC5SG8
Fin Fut Aus 3Yr Bond Sfe 12/15/22	0.00%	YMZ200029
South African Rand	0.00%	ZAR3072B4
Oro Usd 10Y P 3.33000 L 10/11/22 Boa	-0.01%	317U16RA7
Oro Fwd Usd 1Y P 2.69700 L 04/02/24 Glm	-0.01%	317U388O2
Iro Eur 1Y P 2.10000 L 04/03/23 Ngf	-0.01%	317U392O6
Iro Eur 1Y P 2.10000 L 04/04/23 Ngf	-0.01%	317U401O5
Iro Eur 1Y P 2.10000 L 04/11/23 Glm	-0.01%	317U458O7
Fin Fut Eur-Bund 10Yr Eux 12/08/22	-0.01%	RXZ200023
Fin Fut Euro-Oat Eux 10Yr 12/08/22	-0.01%	OATZ20010
Irs Usd 0.40000 01/15/21-7Y Lch	-0.01%	SWU013ZU6
Irs Cad 1.90000 12/18/19-10Y Lch	-0.01%	SWU000UG12
Irs Cad 1.50000 06/17/20-10Y Lch	-0.01%	SWU00Y1I3
Mexican Nuevo Peso	-0.01%	MXN2343A9
Norwegian Kroner	-0.01%	NOK2306B4
Cme Aput Sofr 3Mth 12/23 @ 96.5	-0.01%	SFRZ3P011
Rfr Usd Sofr/1.75000 12/15/21-30Y Lch	-0.01%	SWU01CL07
Rfr Usd Sofr/1.25000 06/15/22-10Y Lch	-0.01%	SWU01D6J1
Rfr Usd Sofr/1.50000 06/15/22-30Y Lch	-0.01%	SWU01D6S1
Rfr Jpy Mut+5.89/0.4000 06/19/19-20Y Lch	-0.01%	SWU01E105
Irs Thb R 2.00000 03/16/22-10Y Boa	-0.01%	SWU01GZD5
Irs Thb R 2.75000 09/21/22-10Y Boa	-0.01%	SWU01K3T6
Irs Thb R 2.50000 09/21/22-10Y Gst	-0.01%	SWU01KAI2
Irs Eur 1.50000 03/15/23-30Y Lch	-0.01%	SWU01KS93
Rfr Gbp Sonio/2.25000 03/15/23-5Y Lch	-0.01%	SWU01KSB8
Irs Usd 2.00000 12/15/21-30Y Cme	-0.01%	SWU0EQ377
Irs Usd 1.50000 12/15/21-7Y Cme	-0.01%	SWU0ZN447
Fin Fut Us Ultra 30Yr Cbt 12/20/22	-0.01%	WNZ200011
South African Rand	-0.01%	ZAR3072B4
Brazilian Real-Ndf	-0.02%	BRL2277D0
Irs Krw R 1.72500 03/20/19-5Y Ngf	-0.02%	SWU00S9O5
Peruvian Sol-Ndf	-0.02%	PEN2340A1
Rfr Usd Sofr/1.00000 06/15/22-7Y Lch	-0.02%	SWU01D6D4
Inf Swap Gb Ni 3.7 04/15/21-10Y Lch	-0.02%	SWU09WF28
Gnma li Tba 4.0% Nov 30Yr Jmbo	-0.02%	21H0406B4
U S Treasury Bond	-0.02%	912810SW9
Chinese - Yuan Renminbi (Cnh)	-0.03%	CNH3139A5
Fin Fut Us 5Yr Cbt 12/30/22	-0.03%	FVZ200020
Rfr Usd Sofr/2.88642 09/30/22-10Y* Lch	-0.03%	SWU01JJ21
Fin Fut Us 10Yr Cbt 12/20/22	-0.03%	TYZ200011
Gnma li Tba 4.0% Oct 30Yr Jmbo	-0.03%	21H0406A6
Fin Fut Euro-Bobl 5Y Eux 12/08/22	-0.04%	OEZ200028
Danish Kroner	-0.04%	DKK2276B9
Irs Eur 0.25000 09/21/22-10Y Lch	-0.04%	SWU01CCZ0
Rfr Gbp Sonio/2.00000 03/15/23-10Y Lch	-0.04%	SWU01KSC6
Fnma Tba 2.5% Nov 30Yr	-0.05%	01F0226B6
Fnma Tba 4.5% Nov 30Yr	-0.05%	01F0426B4
Oro Usd 1Y P 2.31000 L 01/11/24 Boa	-0.07%	317U749I9
Fnma Tba 4.5% Oct 30Yr	-0.09%	01F0426A6
Iro Eur 25Y P 0.45100 L 05/23/25 Bps	-0.10%	317U173X1
Norwegian Kroner	-0.11%	NOK2306B4
Fnma Tba 4.0% Nov 30Yr	-0.14%	01F0406B8
Fnma Tba 3.0% Nov 30Yr	-0.18%	01F0306B9
European Monetary Union Euro	-0.19%	EUR2277N2
Fnma Tba 4.0% Oct 30Yr	-0.25%	01F0406A0
Fnma Tba 3.5% Oct 30Yr	-0.35%	01F0326A7
Iro Usd 1Y P 1.27000 L 11/02/22 Glm	-0.42%	317U743Z7

Fnma Tba 3.0% Oct 30Yr  
New Zealand Dollar  
U S Treasury Rev Repo  
Cash Uninvested Usd  
New Zealand Dollar

-0.44% 01F0306A1  
-0.93% NZD2276B3  
-1.75% RRTA9ZJX1  
-2.70% 00000USD6  
-7.77% NZD2276B3