

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Plus Balanced fund	Fund number	FND15
Period disclosure applies [dd/mm/yyyy]	31/03/2022		
Asset name	% of fund net assets	Security code	
First Sentier Investments Global Listed Infrastructure Fund	3.13%		
BNP Paribas US Dollar Account	1.57%		
Microsoft Corporation	1.46%	US5949181045	
Fisher & Paykel Healthcare Corporation Limited	1.29%	NZFAPE0001S2	
Westpac Business Interest Account	1.14%		
KKR Global Infrastructure Investors II L.P. (& NT overlay)	0.97%		
Outstanding Settlement Receipts - USD	0.93%		
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.89%	NZGOVDT532C8	
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.89%	NZGOVDT541C9	
SPARK NEW ZEALAND LIMITED	0.87%	NZTELE0001S4	
NEW ZEALAND GOVERNMENT BOND 3.0% 20/04/2029	0.82%	NZGOVDT429C7	
Auckland International Airport Limited	0.81%	NZAI AE0002S6	
FX POSITIONS	0.80%		
APPLE INC	0.78%	US0378331005	
MAINFREIGHT LIMITED	0.75%	NZMFTE0001S9	
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	0.71%	NZGOVDT423C0	
INFRATIL LIMITED	0.70%	NZIFTE0003S3	
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.70%	NZHNZD0625L3	
CONTACT ENERGY LIMITED	0.69%	NZCENE0001S6	
Charter Hall Core Plus Industrial Fund (CPIF)	0.68%		
EBOS GROUP LIMITED	0.66%	NZEBOE0001S6	
UNITED STATES TREAS NTS DTD 06/30/2018 2.75% DUE 06-30-	0.59%	US912828XZ81	
Fletcher Building Limited	0.58%	NZFBUE0001S0	
Investa Commercial Property Fund	0.55%		
Meridian Energy Limited	0.54%	NZMELE0002S7	
ALPHABET INC CAP STK USD0.001 CL A	0.53%	US02079K3059	
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.51%	NZGOVDT528C6	
AMAZON COM INC	0.51%	US0231351067	
DANAHER CORP	0.50%	US2358511028	
Australian dollar	0.48%		
United States dollar	0.46%		
BNP Paribas New Zealand Dollar Account	0.45%		
NT Passive FX overlay 139% (ZMTSHO)	0.45%		
UNITEDHEALTH GROUP INC COM STK US0.01	0.45%	US91324P1021	
BANK OF NEW ZEALAND RCD MATURING 01/06/2022	0.42%	NZF01DT417C7	
BUY TO OPEN REPO W/BOFA SECU .28% FROM 03-31-2022 TO	0.41%		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.40%	NZLGFD008C2	
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.37%	US912828TY62	
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.37%	NZGOVDT425C5	
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.37%	NZHNZD00001L7	
Dexus Wholesale Property Fund	0.37%		
IFM Australian Infrastructure Wholesale Fund	0.36%		
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.36%	CH0012032048	
NVIDIA CORP	0.36%	US67066G1040	
THE A2 MILK COMPANY LIMITED	0.36%	NZATME0002S8	
SUMMERSET GROUP HOLDINGS LTD	0.36%	NZSUME0001S0	
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.35%	NZGOVDT437C0	
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.35%	NZIBDT002C2	
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.35%	NZGOVDT551C8	
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.34%	NZGOVDT524C5	
DIVERSIFIED MITNZ - NZDCASH	0.34%		
MERCURY NZ LIMITED	0.33%	NZMRPE0001S2	
CHORUS LIMITED ORDINARY FULLY PAID	0.33%	NZCNU E0001S2	
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.33%	JP1103641MA8	
PEPSICO INC CAP US\$0.01 2/3	0.31%	US7134481081	
NT Passive FX overlay 139% (ZMTHSR)	0.31%		
TAIWAN SEMICONDUCT MANUFACTURING USD	0.31%	US8740391003	
ORSTED AS	0.30%	DK0060094928	
MASTERCARD INC - CLASS A	0.29%	US57636Q1040	
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.29%	NZGOVDT433C9	

Charter Hall Retail Partnership	0.29%
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.29% NZHNZD0623L8
SCHNEIDER ELECTRIC SE	0.28% FR0000121972
Macquarie Asian Investment Fund LP (& NT overlay)	0.28%
NOVO NORDISK A S	0.27% DK0060534915
PROLOGIS INC COM	0.27% US74340W1036
ALPHABET INC COM CL C	0.27% US02079K1079
AIA GROUP LTD	0.27% HK0000069689
BANK OF NEW ZEALAND RCD MATURING 19/04/2022	0.26% NZF01DT400C3
QUEENSLAND TREAS CORP 1.5% 02/03/2032	0.25% AU3SG0002561
UNITED STATES OF AMER TREAS NOTES DTD 01/15/2022 1.125	0.25% US91282CDS70
RYMAN HEALTHCARE LTD	0.25% NZRYME0001S4
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.25% AU0000013740
Housing New Zealand Ltd Bond 3.42% 18/10/2028	0.24% NZHNZD0628L7
VERIZON COMMUNICATIONS	0.24% US92343V1044
Investa SPV Aust Property Fund	0.24%
VISA INC - A	0.24% US92826C8394
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.24%
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 19/07/2022	0.24% NZF08DT486C5
Stonepeak Infrastructure Fund II	0.23%
UNITED STATES TREAS NTS DTD 11/30/2018 2.875% DUE 11-30	0.23% US9128285N64
Japanese yen	0.23%
THERMO FISHER SCIENTIFIC INC	0.22% US8835561023
PFIZER INC COM US\$0.05	0.22% US7170811035
KKR Diversified Core Infrastructure	0.22%
JP Morgan Infrastructure Investments Fund	0.22%
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.21%
T MOBILE US INC COM USD0.0001	0.21% US8725901040
JOHNSON & JOHNSON COM US\$1	0.21% US4781601046
Goodman Australia Industrial Fund	0.21%
TESLA INC	0.20% US88160R1014
ESTEE LAUDER COMPANIES	0.20% US5184391044
DEUTSCHE POST AG	0.20% DE0005552004
Outstanding Settlement Receipts - CAD	0.20%
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.20% NZHNZD0230L2
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.20%
AMERICAN WATER WORKS CO INC	0.19% US0304201033
AGILENT TECHNOLOGIES INC	0.19% US00846U1016
ECOLAB LTD	0.19% US2788651006
LEGAL & GENERAL GROUP PLC	0.19% GB0005603997
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.19%
LILLY (ELI) & CO USD	0.19% US5324571083
APTIV PLC COM USD001	0.19% JE00B783TY65
ASML HOLDING NV	0.19% NL0010273215
SCHWAB (CHARLES) CORP	0.19% US8085131055
CISCO SYSTEMS INC	0.18% US17275R1023
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.18%
BLACKSTONE INC	0.18% US09260D1072
KONINKLIJKE DSM NV	0.18% NL0000009827
ASB BANK Ltd RCD MATURING 05/07/2022	0.18% NZF04DT378C8
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 18/07/2022	0.18% NZF08DT481C6
EBAY INC	0.18% US2786421030
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.18% GB00B855FQ54
Z ENERGY LTD	0.18% NZZELE0001S1
Outstanding Settlement Receipts - EUR	0.18%
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.18%
AUTOZONE INC	0.18% US0533321024
ADOBE INC COM USD0.0001	0.18% US00724F1012
PROCTER & GAMBLE COMPANY	0.17% US7427181091
SVB FINANCIAL GROUP	0.17% US78486Q1013
ALEXANDRIA REAL ESTATE EQUITIES	0.16% US0152711091
PUSHPAY HOLDINGS LTD	0.16% NZPPHE0001S6
EQUINIX INC COM	0.16% US29444U7000
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 02/05/2022	0.16% NZF08DT465C9
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 16/05/2022	0.16% NZF08DT466C7
BANK OF NEW ZEALAND RCD MATURING 17/05/2022	0.16% NZF01DT410C2
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 01/06/2022	0.16% NZF08DT471C7
New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh	0.16%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.16% NZLGFDT011C6
VESTAS WIND SYSTEM DKK0.20	0.16% DK0061539921
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150420	0.16% NZLGFDT014C0
TRANE TECHNOLOGIES PLC	0.16% IE00BK9ZQ967

JP MORGAN CHASE & CO	0.15%	US46625H1005
HUBBELL INC COM USD0.001	0.15%	US4435106079
ACCENTURE PLC	0.15%	IE00B4BNMY34
ADYEN NV	0.15%	NL0012969182
Outstanding Settlement Receipts - NZD	0.15%	
LINDE PLC	0.15%	IE00BZ12WP82
KIWI BANK Ltd Bond 4.0325% 22/09/2022	0.15%	NZKIWD0922L5
ROPER TECHNOLOGIES INC	0.15%	US7766961061
ASB BANK LTD 230522 RCD	0.15%	NZF04DT421C6
GLAXOSMITHKLINE PLC	0.14%	GB0009252882
ARVIDA GROUP LIMITED	0.14%	NZARVE0001S5
UNITED STATES TREAS BILLS 04-28-2022	0.14%	US912796P377
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.14%	NZIIBDT003C0
TOYOTA MOTOR CORP Y50	0.14%	JP3633400001
TEXAS INSTRUMENTS USD1	0.14%	US8825081040
SKY NETWORK TELEVISION LTD	0.13%	NZSKTE0001S6
RESTAURANT BRANDS NEW ZEALAND LTD	0.13%	NZRBDE0001S1
FACEBOOK INC COM USD CL A	0.13%	US30303M1027
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.13%	US91282CDY49
WESTPAC NEW ZEALAND 030522 RCD	0.13%	NZF08DT469C1
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 31052:	0.13%	NZLGBDT196C9
CRODA INTL ORD GBP0.10609756	0.13%	GB00BJFFLV09
GPT Wholesale Office Fund	0.13%	
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.13%	AU0000087454
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.13%	US91282CCK53
Macquarie Specialised Asset Management IMA	0.13%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15062:	0.13%	NZLGBDT200C9
Outstanding Settlement Receipts - JPY	0.13%	
WASTE MANAGEMENT INC COM USD0.01	0.13%	US94106L1098
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.12%	JP1120191EA0
SAP AG	0.12%	DE0007164600
CVS HEALTH CORP	0.12%	US1266501006
SUN COMMUNITIES INC	0.12%	US8666741041
AIR LIQUIDE	0.12%	FR0000120073
NEXTERA ENERGY INC	0.12%	US65339F1012
NT Passive FX overlay 139% (Listed Property Portfolio)	0.12%	
ORIENTAL LAND CO LTD	0.12%	JP3198900007
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 270622 FF	0.12%	NZICBDT008C5
LCH_RPI BOFAGB2U 03/23/2026 USD P 2.51% / R CPI ARZC1903	0.12%	
NESTLE SA	0.12%	CH0038863350
FREIGHTWAYS LIMITED	0.12%	NZFREE0001S0
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.11%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.11%	
FIRST REPUBLIC BANK	0.11%	US33616C1009
SYMRISE AG	0.11%	DE0005YM9999
New Zealand Dollar Custodial Account – MITNZ SR Trans-Tasman	0.11%	
MEDIATEK INC	0.11%	TW0002454006
ANTHEM INC	0.11%	US0367521038
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.11%	DE0001102556
DigitalBridge Unlisted Infrastructure	0.11%	
BOSTON SCIENTIFIC CORP COM USD	0.11%	US1011371077
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.11%	JP1300321A34
IBERDROLA SA	0.11%	ES0144580Y14
Outstanding Settlement Receipts - CHF	0.11%	
L'OREAL	0.11%	FR0000120321
Axiom Infrastructure LP	0.11%	
ASB BANK LTD 220722 1.31 TD	0.11%	DU0TZ22722A8
WESTPAC NEW ZEALAND 010422 RCD	0.11%	NZF08DT456C8
ANZ BANK NEW ZEALAND 130422 RCD	0.11%	NZF02DT272C5
ANZ BANK NEW ZEALAND LTD 140422 RCD	0.11%	NZF02DT244C4
BANK OF NEW ZEALAND LTD 200422 RCD	0.11%	NZF01DT413C6
BANK OF NEW ZEALAND LTD 160522 RCD	0.11%	NZF01DT406C0
ASB BANK LTD 170522 RCD	0.11%	NZF04DT366C3
INCYTE CORP	0.10%	US45337C1027
NIDEC CORPORATION	0.10%	JP3734800000
IDEX CORP	0.10%	US45167R1041
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.10%	
WESTPAC BANKING CORP	0.10%	AU000000WBC1
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.10%	DE0001030567
TE CONNECTIVITY LTD	0.10%	CH0102993182
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.10%	NZGOVDT531C0
ESSEX PROPERTY TRUST INC	0.10%	US2971781057

APPLIED MATERIALS US	0.10%	US0382221051
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.10%	US912828ZP81
AUTODESK INC	0.10%	US0527691069
PUT SWO USD BOFAGB22 P 1.27% / R 3MLIBOR SO230620US12	0.10%	
INTERCONTINENTAL HOTELS GROUP PLC	0.10%	GB00BHJYC057
KUBOTA CORPORATION	0.10%	JP3266400005
GEA GROUP AG	0.10%	DE0006602006
STRIDE STAPLED GRP NPV UNITS	0.10%	NZSPGE0001S2
WATERS CORPORATION	0.09%	US9418481035
INVITATION HOMES INC	0.09%	US46187W1071
INTERTEK GROUP INC	0.09%	GB0031638363
TJX COS INC	0.09%	US8725401090
BANK OF NEW ZEALAND	0.09%	
COLGATE PALMOLIVE USD1	0.09%	US1941621039
Euro	0.09%	
SIEMENS AG NPV EUR	0.09%	DE0007236101
SIGNATURE BANK	0.09%	US82669G1040
MICHAEL HILL INTERNATIONAL LTD	0.09%	AU000000MHJ4
HOME DEPOT USD0.05	0.09%	US4370761029
PENTAIR PLC COM	0.09%	IE00BLS09M33
MUFG BANK LTD AUCKLAND BRANCH 040422 FRN	0.09%	NZMUFD001C8
XYLEM INC COM USD0.01	0.09%	US98419M1009
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.09%	BMG162581083
ACCIONA SA	0.09%	ES0125220311
AVALONBAY COMMUNITIES INC	0.09%	US0534841012
NOKIA OYJ	0.09%	FI0009000681
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.09%	JP1201691K75
TOKYO ELECTRON LTD JPY	0.09%	JP3571400005
SEGRO PLC	0.09%	GB00B5ZN1N88
UNITED STATES TREAS BDS 2.125 2-15-2041	0.09%	US912810QP66
COCA COLA CO USD	0.09%	US1912161007
CHUBB LIMITED ORD CHF24.15	0.09%	CH0044328745
VONOVIA SE NPV	0.09%	DE000A1ML7J1
INGENIA COMMUNITIES GROUP	0.09%	AU000000INA9
INTUIT INC	0.09%	US4612021034
WMAPHS Cash Sub-Acct	0.09%	
WELLINGTON REGIONAL COUNCIL 050522 PNOTE	0.08%	NZWRCDT218C4
CFS Finerge & NT overlay	0.08%	
UNILEVER PLC	0.08%	GB00B10RZP78
CHINA CONSTRUCTION BANK 150722 RCD	0.08%	NZFO6DT038C6
VERISK ANALYTICS I COM USD0.001 CLASS A	0.08%	US92345Y1064
SEKISUI HOUSE Y50	0.08%	JP3420600003
WELLTOWER INC	0.08%	US95040Q1040
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG	0.08%	US912828B667
REXFORD INDUSTRIAL REALTY INC	0.08%	US76169C1009
MERCK & CO INC NEW COM	0.08%	US58933Y1055
SANOFI SA	0.08%	FR0000120578
DEERE & CO	0.08%	US2441991054
ANSYS INC	0.08%	US03662Q1058
BOSTON PROPERTIES INC	0.08%	US1011211018
TAKEDA PHARMACEUTICAL CO LTD	0.08%	JP3463000004
GODADDY INC	0.08%	US3802371076
RELX PLC	0.08%	GB00B2B0DG97
BANK OF AMERICA CORPORATION	0.08%	US0605051046
TOYOTA FINANCE NEW ZEALAND 200422 PNOTE	0.08%	NZTFSDT796C0
ASB BANK LTD 060522 RCD	0.08%	NZFO4DT365C5
HAMILTON CITY COUNCIL 090522 PNOTE	0.08%	NZHCCDT263C6
ASB BANK LTD 160522 RCD	0.08%	NZFO4DT428C1
TOYOTA FINANCE NEW ZEALAND 180522 PNOTE	0.08%	NZTFSDT798C6
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURIT	0.08%	AU00000088064
WESTPAC NEW ZEALAND 020622 RCD	0.08%	NZF08DT473C3
ASB BANK LTD 200622 RCD	0.08%	NZF04DT419C0
RABOBANK NEW ZEALAND LTD 080722 RCD	0.08%	NZF05DT199C7
BROADCOM CORP COM USD1.00	0.08%	US11135F1012
WABTEC CORP	0.08%	US9297401088
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.08%	AU000000CIP0
FERGUSON PLC NEW ORD GBP 0.10	0.08%	JE00BJVN5S43
ESSILORLUXOTTICA EURO.18	0.08%	FR0000121667
INVESTORE PROPERTY LTD	0.08%	NZIPLE0001S3
ABBVIE INC COM USD0.01	0.08%	US00287Y1091
VODACOM GROUP PTY LTD	0.08%	ZAE000132577
PUBLIC STORAGE	0.08%	US74460D1090

JAPANESE GOVT 10Y .1% 20/09/2029	0.08%	JP1103561KA2
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.08%	GB00BLPK7334
WATTS WATER TECHNOLOGIES INC	0.08%	US9427491025
JAPAN(GOVT OF) 0% T-BILL 04/04/2022 JPY	0.08%	JP1740481N16
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.08%	JP1051411KA2
BANK OF CHINA NZ LTD 171022 4.09 CB	0.08%	NZBOCDT001C2
BNP PARIBAS NOMINEES	0.08%	
NOVARTIS AG - CHF0.50 (REGD)	0.07%	CH0012005267
VEOLIA ENVIRONMENT	0.07%	FR0000124141
TRIMBLE INC COM NPV	0.07%	US8962391004
ROCKWELL AUTOMATION INC	0.07%	US7739031091
CYBERARK SOFTWARE LTD	0.07%	IL0011334468
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.07%	
KEYENCE CORP NPV	0.07%	JP3236200006
DUNEDIN CITY TREASURY 090522 PNOTE	0.07%	NZDCTDT215C1
Energy Capital Partner Unlisted Infrastructure	0.07%	
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.07%	DE0001030559
HALMA PLC	0.07%	GB0004052071
BANK RAKYAT INDONESIA	0.07%	ID1000118201
WORKDAY INC	0.07%	US98138H1014
DBS GROUP HOLDINGS LTD	0.07%	SG1L01001701
MERCEDES-BENZ GROUP AG	0.07%	DE0007100000
PRUDENTIAL PLC	0.07%	GB0007099541
WMGUIZ Cash Sub-Acct	0.07%	
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.07%	SG7U32949426
QUEBEC PROV 2.75% 01/09/2025	0.07%	CA74814ZEV19
GLOBE LIFE INC COM USD1.00	0.07%	US37959E1029
BNP USD COLL ACCT	0.07%	
KBC GROUP NV	0.07%	BE0003565737
ASTRAZENECA PLC	0.07%	GB0009895292
LCH_IRS BOFAGB2U 12/06/2024 CAD P 1.424% / R 3MCDOR ARI	0.07%	
MCDONALD'S CORP	0.07%	US5801351017
EQUITY RESIDENTIAL	0.07%	US29476L1070
REGENERON PHARMACEUTICALS INC	0.07%	US75886F1075
UNITED PARCEL SERVICE - B	0.07%	US9113121068
PTC INC	0.07%	US69370C1009
POPULAR INC COM USD6 POST REV SPLIT	0.07%	PR7331747001
EVOQUA WATER TECHNOLOGIES CORP	0.07%	US30057T1051
MARKETAXESS HLDGS COM	0.07%	US57060D1081
KERRY GROUP PLC	0.07%	IE0004906560
DELTA ELECTRONICS INC	0.07%	TW0002308004
NATIONAL VISION HOLDINGS INC	0.07%	US63845R1077
INTUITIVE SURGICAL INC	0.06%	US46120E6023
Income Due - NZD	0.06%	
AMEDISYS INC	0.06%	US0234361089
MITSUBISHI ESTATE JPY50	0.06%	JP3899600005
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 RI	0.06%	US912828D564
FORD MOTOR COMPANY	0.06%	US3453708600
NIPPON TEL AND TEL CP NPV	0.06%	JP3735400008
TERUMO CORP	0.06%	JP3546800008
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.06%	AU000000ANZ3
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.06%	SE0002829192
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.06%	JP1201751M13
UNITED STATES TREAS BILLS 06-14-2022	0.06%	US912796V979
New Zealand Dollar Custodial Account – MITNZ Overseas Sover	0.06%	
UNITED RENTALS INC	0.06%	US9113631090
GBP BNP PARIBAS A/C	0.06%	
DEXUS INDUSTRIA REIT ORD UNITS STAP SECURITIES	0.06%	AU0000192833
NEXTDC LIMITED ORDINARY FULLY PAID	0.06%	AU000000NXT8
VULCAN STEEL AUSTRALIA PTY LTD	0.06%	AU0000181984
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.06%	DE0001102424
EUR BNP PARIBAS A/C	0.06%	
ORACLE CORP USD0.01	0.06%	US68389X1054
ALLIANZ SE-REG	0.06%	DE0008404005
QUALCOMM INC	0.06%	US7475251036
ONEMAIN HOLDINGS INC	0.06%	US68268W1036
HIKMA PHARMACEUTICALS PLC	0.06%	GB00B0LCW083
F5 NETWORKS INC	0.06%	US3156161024
WESTROCK CO COM USD 0.01	0.06%	US96145D1054
ISHARES II PLC USD HIGH YIELD CORP BND UCITS E	0.06%	IE00B4PY7Y77
METTLER TOLEDO INTL	0.06%	US5926881054
THE HERSHEY COMPANY	0.06%	US4278661081

LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.06%
DARLING INGREDIENTS INC	0.06% US2372661015
AMGEN INC	0.06% US0311621009
EROAD LTD NPV	0.06% NZERDE000155
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.06% US912828UH11
GRAINGER W W INC	0.06% US3848021040
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.06% IDG000013707
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.06% IE00BDR5HMY7
S AND P GLOBAL INC COM USD1	0.06% US78409V1044
BANK OF NEW YORK MELLON CORP	0.06% US0640581007
NATIONWIDE BLDG SOCIETY 010824 4.363 CB	0.06% US63861VAC19
BERKSHIRE HATHAWAY INC - CLASS B	0.06% US0846707026
Ardian Infrastructure	0.06%
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.06% USU71000BD16
METLIFE INC	0.06% US59156R1086
GOODMAN PROPERTY TRUST	0.06% NZCPT000159
BANK OF NEWZEALAND 270722 3.856 CB	0.06% NZBNZDT389C5
T ROWE PRICE GROUP	0.06% US74144T1088
SIGNIFY NV EUR0.01	0.06% NL0011821392
NORTHUMBRIAN WATER FINANCE PLC 111026 1.625 CB	0.06% XS1499724638
ADVANCED MICRO DEV	0.06% US0079031078
COMMERZBANK AG 221124 1.50 CB	0.06% XS2411541654
ETSY INC	0.06% US29786A1060
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.06% US015271AW93
TELEFONICA BRASIL SA	0.06% BRVIVTACNORO
CUBESMART COM	0.06% US2296631094
AMCOR FINANCE USA INC 280426 3.625 CB	0.05% US02343UAG04
EXTRA SPACE STORAGE INC	0.05% US30225T1025
BRISTOL MYERS SQUIBB COMPANY	0.05% US1101221083
RAPID7 INC	0.05% US7534221046
UNICREDIT SPA 241026 2.125 CB	0.05% XS1508450688
ILLUMINA INC	0.05% US4523271090
INSULET CORP	0.05% US45784P1012
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.05% IL0011401937
ABU DHABI PORTS COMPANY PJSC 060531 2.50 CB	0.05% XS2338173680
CARDINAL HEALTH INC 150627 3.41 CB	0.05% US14149YBJ64
BRIGHTHOUSE FINANCIAL INC 150530 5.625 CB	0.05% US10922NAG88
LCH_IRS BOFAGB2U 06/15/2023 USD P 0.355% / R 3MLIBOR AR	0.05%
BANCO SANTANDER SA 170125 1.125 CB	0.05% XS1751004232
MERCADOLIBRE INC	0.05% US58733R1023
SAMSUNG SDI CO LTD	0.05% KR7006400006
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.05% FR0013408960
CANADIAN IMPERIAL BANK OF COMMERCE 231025 0.95 CB	0.05% US13607GRR73
KILROY REALTY CORP	0.05% US49427F1084
INTESA SANPAOLO SPA 120123 3.375 CB	0.05% US46115HBC07
JPMORGAN CHASE & CO 151030 2.739 CB	0.05% US46647PBE51
ASB BANK LTD 080922 1.50 TD	0.05% DU0TZ22908A3
ANZ BANK NEW ZEALAND 200922 1.50 TD	0.05% DU0TZ22920B6
CHINA CONSTRUCT NZ 301122 2.25 TD	0.05% DU0TZ22N30B4
CTP NV 180227 0.75 CB	0.05% XS2303052695
HEWLETT PACKARD CO	0.05% US40434L1052
BOSTON PROPERTIES LP 210629 3.40 CB	0.05% US10112RBB96
KIMCO REALTY CORP	0.05% US49446R1095
FISCHER GEORG-REGISTERED	0.05% CH0001752309
BAIDU INC 091030 2.375 CB	0.05% US056752AT58
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.05% AU0000024044
ORACLE CORP 150438 6.50 CB	0.05% US68389XAE58
CHARTER HALL GROUP	0.05% AU000000CHCO
KIMBERLY CLARK DE MEXICO SAB DE CV 010731 2.431 SF	0.05% USP60694AF68
RABOBANK NEW ZEALAND LTD 140422 RCD	0.05% NZF05DT175C7
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 19042	0.05% NZLGBDT191C0
TOYOTA FINANCE NEW ZEALAND LTD 050522 PNOTE	0.05% NZTFSDT797C8
PACIFIC EDGE LTD NPV	0.05% NZPEBE0002S1
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.05% US912810RJ97
WESTPAC NEW ZEALAND 160622 RCD	0.05% NZF08DT479C0
CREDIT AGRICOLE SA	0.05% FR0000045072
WESTPAC NEW ZEALAND 180822 RCD	0.05% NZF08DT482C4
VENTAS INC	0.05% US92276F1003
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.05% US02364WBH79
AUTOMATIC DATA PROC.	0.05% US0530151036
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.05% NZF03DT054C6
New Zealand Dollar Custodial Account – MITNZ New Zealand Sc	0.05%

TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.05%	US25468PDN33
NESTLE HOLDINGS INC 240948 4.00 CB	0.05%	US641062AN41
I-Squared capital Co-Investment	0.05%	
WESTPAC NZD COLL	0.05%	
TENCENT HOLDINGS LTD 110429 3.975 CB	0.05%	US88032XAN49
ROYAL BANK OF SCOTLAND GROUP PLC 190926 2.875 CB	0.05%	XS1795261822
ENEL CHILE SA 120628 4.875 CB	0.05%	US29278DAA37
KINDER MORGAN INC 150231 2.00 CB	0.05%	US49456BAR24
ARISTA NETWORKS IN COM USD0.0001	0.05%	US0404131064
PRUDENTIAL FINANCIAL INC	0.05%	US7443201022
EXPERIAN FINANCE PLC 010229 4.25 CB	0.05%	US30217AAB98
UTD STATES TREAS .25% DUE 06-30-2025	0.05%	US912828ZW33
GERMANY(FEDERAL 0.0% 15/08/2052	0.05%	DE0001102572
DEUTSCHE BANK MEXICO SA INST DE BANC MULT DIV 151224 5	0.05%	US898324AA61
COMCAST CORP 010344 4.75 CB	0.05%	US20030NBK63
KROGER CO 150131 1.70 CB	0.05%	US501044DQ10
LOGICOR FINANCING SARL 131128 3.25 CB	0.05%	XS1909057645
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.05%	US25156PAC77
ATHENE HOLDING LTD 030430 6.15 CB	0.05%	US04686JAB70
MASCO CORP 150231 2.00 CB	0.05%	US574599BQ83
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.05%	US377372AE71
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.05%	US773903AL39
CANADIAN IMPERIAL BANK	0.05%	CA1360691010
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.05%	USC0219CAH00
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.05%	US59217HEP82
COCA COLA FEMSA SAB DE CV 010932 1.85 CB	0.05%	US191241AJ70
SOCIETE GENERALE SA 240929 0.875 CB	0.05%	FR0013448859
RELX CAPITAL INC 180329 4.0 CB	0.05%	US74949LAC63
BAXTER INTL INC COM US\$1	0.05%	US0718131099
NOMAD FOODS LTD	0.05%	VGG6564A1057
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.05%	US9128282A70
OLD MUTUAL LTD NPV	0.05%	ZAE000255360
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.05%	USP8674JAE93
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.05%	US22535WAB37
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.05%	USN30707AC23
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.05%	US91282CBV28
AGILON HEALTH INC	0.05%	US00857U1079
ING GROEP NV 290327 3.95 CB	0.05%	US456837AH61
PAYPAL HOLDINGS INC	0.05%	US70450Y1038
DP WORLD LTD 250926 2.375 CB	0.05%	XS1883878966
3M CO	0.05%	US88579Y1010
ERP OPERATING LP 010827 3.25 CB	0.05%	US26884ABG76
NOVARTIS CAPITAL CORP 060544 4.40 CB	0.05%	US66989HAH12
CANADA HOUSING TST 2.35% GTD 15/09/2023 CAD	0.05%	CA13509PDV28
BLOCK INC	0.05%	US8522341036
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.05%	IE00B4613386
CIGNA CORP 150331 2.375 CB	0.05%	US125523CM05
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.05%	US80281LAG05
MCKESSON CORP 170229 3.125 CB	0.05%	XS1567174526
WMGUI3 Cash Sub-Acct	0.05%	
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.05%	XS2209023402
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.05%	US655844CD87
JAPAN (10 YR TBOND .1% 20/12/2031	0.05%	JP1103651N11
SYNOPSIS INC	0.05%	US8716071076
ST JAMESS PLACE PLC	0.05%	GB0007669376
ABBVIE INC 140525 3.60 CB	0.05%	US00287YAQ26
MERCK AND CO INC 070349 4.0 CB	0.05%	US58933YAW57
New Zealand Dollar Custodial Account – MITNZ Overseas Share	0.05%	
TETRA TECH INC	0.05%	US88162G1031
ASTELLAS PHARMA NPV	0.05%	JP3942400007
TRAVELERS COMPANIES INC 070348 4.05 CB	0.05%	US89417EAN94
BOUYGUES SA 240728 1.125 CB	0.05%	FR0013507654
FEDEX CORP 150531 2.40 CB	0.05%	US31428XCD66
FRANCE TELECOM 8.5 010331	0.05%	US35177PAL13
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.05%	FR0013521267
OMNICOM GROUP	0.05%	US6819191064
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB	0.05%	XS2019814503
HSBC HOLDINGS PLC 140142 6.10 CB	0.05%	US404280AM17
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.05%	US084670BK32
VICINITY CENTRES RE LTD 070426 3.375 CB	0.05%	XS1387869438
VONOVIA SE 160633 1.00 CB	0.05%	DE000A3E5MJ2
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.05%	US74834LBC37

MICROSOFT CORP 010639 5.20 CB	0.05% US594918AD65
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.05% NZAPTE000153
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.05% NO0010875230
DEUTSCHE BANK AG 221228 1.875 CB	0.05% XS2303762475
COCA COLA CO 090341 1.00 CB	0.05% XS2307864020
THE TORONTO DOMINION BANK	0.05% CA8911605092
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.05% US92343VDV36
AMGEN INC 130929 4.00 CB	0.05% XS0829324457
UDR INC 150831 3.00 CB	0.05% US90265EAR18
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 150946 3.30 CB	0.05% US82620KAM53
TRITON CONTAINER INTERNATIONAL LTD 150332 3.25 CB	0.05% US89681LAA08
CISCO SYSTEMS INC 150239 5.90 CB	0.05% US17275RAD44
UNITED PARCEL SERVICE 150138 6.20 CB	0.05% US911312AJ59
PUT SWO AUD NATAAU33033 P 0.35% / R 3MBBSW SO230313	0.05%
REALTY INCOME CORP 151230 1.625 CB	0.04% XS2238341080
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.04% IDG000015207
WESTPAC BANKING CORP 020525 2.125 CB	0.04% XS1558450745
MCDONALDS CORP 010347 4.45 CB	0.04% US58013MFC38
LCH_IRS BOFAGB2U 15/03/2025 CAD P 1.595% / R 3MCDOR AR	0.04%
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.12%	0.04% US912828XB14
UNITED STATES 0% TREAS BILLS 06-09-2022	0.04% US912796R357
ARES CAPITAL CORP 150627 2.875 CB	0.04% US04010LBD47
PORT OF TAURANGA LTD	0.04% NZPOTE000350
3M CO 140948 4.00 CB	0.04% US88579YBD22
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.04% SG7S30941627
A2A SPA 021133 1.00 CB	0.04% XS2403533263
ROYAL BANK OF CANADA	0.04% CA7800871021
ROYAL BANK OF CANADA 280127 2.328 CB	0.04% CA780086RQ98
COGNIZANT TECH SOLUTIONS A	0.04% US1924461023
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.04% MYBML1600014
KATITAS CO LTD	0.04% JP3932950003
AT & T INC	0.04% US00206R1023
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.04% CA135087WV25
UNION PACIFIC CORP 010235 3.375 CB	0.04% US907818EB01
FISERV INC 010627 2.25 CB	0.04% US337738BB35
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.04% US207597EG65
PGT INNOVATIONS INC	0.04% US69336V1017
US TREASURY N/B 2% DUE 02-15-2050 REG	0.04% US912810SL35
GENERAL MOTORS FINANCIAL COMPANY INC 200527 0.60 CB	0.04% XS2307768734
BARCLAYS PLC 120227 3.25 CB	0.04% XS1472663670
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.04% XS1872032799
STANTEC INC	0.04% CA85472N1096
CAMDEN PROPERTY TRUST 150530 2.80 CB	0.04% US133131AZ59
JOHNSON CONTROLS INTERNATIONAL PLC	0.04% IE00BY7QL619
ALLSTATE CORP 150643 4.50 CB	0.04% US020002BA86
AMERICAN TWR REIT INC	0.04% US03027X1000
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.04% US912810SX72
SCALES CORP LTD	0.04% NZSCLE0002S8
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.04% XS1514149159
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.04% US60687YBL20
UNILEVER CAPITAL CORP 151132 5.90 CB	0.04% US904764AH00
TRAVELERS COS INC / THE	0.04% US89417E1091
PROLOGIS LP 300629 2.25 CB	0.04% XS1577961862
MANULIFE FINANCIAL CORP 040326 4.15 CB	0.04% US56501RAC07
BANK OF MONTREAL 010525 1.85 CB	0.04% US06367WB850
US TREASURY N/B 2.25% 11-15-2024	0.04% US912828G385
PRAXAIR INC 100850 2.00 CB	0.04% US74005PBS20
WASTE CONNECTIONS INC 010230 2.60 CB	0.04% US94106BAA98
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.4	0.04% US637432NP60
FRANCE(GOVT OF) 2.5% 25/05/2030	0.04% FR0011883966
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.04% NZGOVDT551C8
ESSITY AB PUBL 300327 1.625 CB	0.04% XS1584122763
FUT JUN 22 SFE 10Y T-BOND	0.04%
FACTSET RESEARCH SYSTEMS INC	0.04% US3030751057
STANDARD CHARTERED PLC 170425 3.20 CB	0.04% US853254AX89
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.04% XS1087821531
CHROMA ATE INC	0.04% TW0002360005
KLEPIERRE SA 131232 1.625 CB	0.04% FR0013300605
COMCAST CORP	0.04% US20030N1019
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.04% SG3260987684
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.04% MYBMS1900047
STELLANTIS N V EURO.01	0.04% NL00150001Q9

ELI LILLY AND CO 011131 0.625 CB	0.04% XS2075937370
ESTACIO PARTICIPACOES SA	0.04% BRYDUQACNOR3
REPUBLIC SERVICES INC	0.04% US7607591002
WOLTERS KLUWER NV 030730 0.75 CB	0.04% XS2198580271
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.04% US1091941005
TELSTRA CORPORATION LTD 070425 3.125 CB	0.04% USQ8940FAA23
STRYKER CORP	0.04% US8636671013
MOODYS CORPORATION	0.04% US6153691059
RABOBANK NEW ZEALAND LTD 130422 RCD	0.04% NZF05DT143C5
KIWI PROPERTY GROUP LIMITED	0.04% NZKPGE0001S9
HSBC HOLDINGS PLC	0.04% GB0005405286
LOWES COMPANIES INC 010432 3.75 CB	0.04% US548661EH62
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25	0.04% US893574AP88
JAPAN (30 YR 0.4% .4% 20/12/2049	0.04% JP1300651L15
LAUREATE EDUCATION INC	0.04% US5186132032
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.04% XS2152935214
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.04% CA136375CG50
COMPAGNIE DE SAINT GOBAIN SA 151124 5.625 CB	0.04% XS0274270817
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.04% CA135087H490
AFLAC INC	0.04% US0010551028
JAPAN .1% 20/12/2023	0.04% JP1051381K12
LANDIS AND GYR GROUP AG	0.04% CH0371153492
KROGER CO COM USD1.00	0.04% US5010441013
EUROGRID GMBH 180428 1.50 CB	0.04% XS1396285279
MARS INC 160732 1.625 CB	0.04% USU57346AK10
New Zealand Dollar Custodial Account – MITNZ Listed Property	0.04%
MOTOROLA SOLUTIONS INC	0.04% US6200763075
PRUDENTIAL PLC 140430 3.125 CB	0.04% US74435KAA34
PFIZER INC 150948 4.20 CB	0.04% US717081EK52
ADVANCED DRAINAGE SYTEMS INC	0.04% US00790R1041
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.04% MX0MGO0000D8
NATURGY FINANCE BV 290128 1.50 CB	0.04% XS1755428502
FUT SEP 23 90 DAY B-BILLS	0.04%
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.04% DE000NRW0LQ9
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.04% US86562MBP41
NEXITY	0.04% FR0010112524
CITIGROUP INC 300745 4.65 CB	0.04% US172967JU60
LCH_IRS BOFAGB2U 28/08/2024 AUD P 0.797% / R 3MBBSW AR	0.04%
ALLSTATE CORP	0.04% US0200021014
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.04% CNE100003G67
TARGET CORP 010742 4.00 CB	0.04% US87612EBA38
AVINOR AS 090227 1.25 GB	0.04% XS1562601424
CANADIAN NATL RAILWAY CO	0.04% CA1363751027
TAUPO DISTRICT COUNCIL 080622 PNOTE	0.04% NZTDCDM159L9
GRUPO TELEVISA SAB 180325 6.625 CB	0.04% US40049JAV98
AMP Shopping Centre Fund	0.04%
EQUITY LIFESTYLE PROPERTIES INC	0.04% US29472R1086
LCH_IRS BOFAGB2U 19/12/2023 CAD P 1.841% / R 3MCDOR ARI	0.04%
COLGATE PALMOLIVE CO 150845 4.00 CB	0.04% US19416QEJ58
SPIRAX SARCO ENG ORD	0.04% GB00BWFGQN14
FIFTH THIRD BANCORP	0.04% US3167731005
New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-A	0.04%
VOLKSWAGEN INTERNATIONAL FINANCE NV 180128 2.125 CB	0.04% XS2433140113
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.04% US91324PCQ37
EMD FINANCE LLC 190325 3.25 CB	0.04% USU2912LAF05
ISRAEL(STATE OF) 0.75% GTD 31/07/22 ILS1000	0.04% IL0011581043
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EUR0.01	0.04% BE0000334434
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.04% XS2101349723
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.04% US912828XT22
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.04% XS1995781546
AMERICAN HOMES 4 RENT	0.04% US02665T3068
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.04% ES0000012F76
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.04%
Lend Lease APPF Retail	0.04%
HEALTH CARE REIT INC 010625 4.00 CB	0.03% US42217KBF21
DEXUS	0.03% AU000000DXS1
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429	0.03% NZLGFDTO12C4
OOREDOO INTERNATIONAL FINANCE LTD 220626 3.75 CB	0.03% XS1435374126
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.03% XS1252209249
ENTERPRISE PRODUCTS OPER 310130 2.80 CB	0.03% US29379VBX01
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.03% XS2012546714
DDI Y5000	0.03% JP3496400007

COLOMBIA(REP OF) 4.5% SNR 15/03/29	USD200000	0.03%	US195325DP79
CANADIAN APARTMENT PROPERTIES REITS		0.03%	CA1349211054
PUT SWO AUD GSILGB2X P 2.283% / R 6MBBSW	SO230421AU2	0.03%	
AIR LIQUIDE FINANCE SA 100929	2.25 CB	0.03%	US00913RAF38
MORGAN STANLEY		0.03%	US6174464486
COSTCO WHOLESALE CORP		0.03%	US22160K1051
MITSUBISHI UFJ FINANCIAL GROUP INC 020328	3.961 CB	0.03%	US606822AV60
CAPGEMINI SA		0.03%	FR0000125338
NATIONAL GRID GAS FINANCE PLC 220928	2.125 CB	0.03%	XS1492680902
BOOKING HLDGS INC COM USD0.008		0.03%	US09857L1089
SHIMANO INC		0.03%	JP3358000002
JAPAN(GOVT OF) 0.1% SNR 20/09/27	JPY50000	0.03%	JP1103481H98
MEXICO(UTD MEX ST) 5.75% GTD SNR	05/03/26 MXN	0.03%	MX0MGO0000Y4
WEYERHAEUSER CO USD		0.03%	US9621661043
KLEPIERRE- EUR4		0.03%	FR0000121964
MFC ISHARES TR IBOX USD INVT GRADE	CORPBD ETF	0.03%	US4642872422
AMERICAN EXPRESS CO 031242	4.05 CB	0.03%	US025816BF52
SERKO LTD		0.03%	NZSKOE000157
SOUTH AFRICA(REPUBLIC OF)	10.5% BDS 21/12/2026 ZA	0.03%	ZAG000016320
REGENCY CENTERS CORPORATION		0.03%	US7588491032
UNITED STATES TREAS NTS .625% DUE	05-15-2030 REG	0.03%	US912828ZQ64
STRYKER CORP 301127	2.125 CB	0.03%	XS1914502304
ENBRIDGE INC		0.03%	CA29250N1050
SUNRUN INC		0.03%	US86771W1053
EASTMAN CHEMICAL CO 260523	1.50 CB	0.03%	XS1405783983
AT AND T INC 010660	3.85 CB	0.03%	US00206RKB77
FIRST SOLAR INC		0.03%	US3364331070
SUN HUNG KAI PROPERTY HKD		0.03%	HK0016000132
GOLDMAN SACHS AND CO LLC 010529	4.223 CB	0.03%	US38141GWZ35
Outstanding Settlement Receipts - SEK		0.03%	
ECOLAB INC 011126	2.70 CB	0.03%	US278865AV25
EURO BK RECON&DEV FRN SNR MTN 04/2026	USD1000	0.03%	US29874QEN07
SAFARICOM PLC		0.03%	KE1000001402
PROPERTY FOR INDUSTRY LTD		0.03%	NZPFIE000155
MISUMI GROUP INC		0.03%	JP3885400006
YUM! BRANDS INC		0.03%	US9884981013
mitsui FUDOSAN CO Y50		0.03%	JP3893200000
IRSNDZ178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD	1.7875	0.03%	DUIRSNZD1787
KIMCO REALTY CORP 010225	3.30 CB	0.03%	US49446RAU32
HKD BNP PARIBAS A/C		0.03%	
KIWI BANK LTD 141122	FRN	0.03%	NZKIWD1122L1
VITAL HEALTHCARE PROPERTY TRUST		0.03%	NZCHPE000154
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.966% / R 3MCDOR ARI		0.03%	
UNITED STATES TREAS NTS .125% DUE	12-15-2023 REG	0.03%	US91282CBA80
NORWAY(KINGDOM OF) 2% BDS 26/04/28	NOK1000	0.03%	NO0010821598
CHURCH & DWIGHT CO		0.03%	US1713401024
COOPERATIEVE RABOBANK UA 240541	5.25 CB	0.03%	US21685WCJ45
THE WALT DISNEY CO		0.03%	US2546871060
ILLINOIS TOOL WORKS		0.03%	US4523081093
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR		0.03%	US45950VEM46
VICI PROPERTIES INC		0.03%	US9256521090
MIPS AB		0.03%	SE0009216278
ROCHE HOLDINGS INC 281144	4.00 CB	0.03%	US771196BH42
SINGAPORE(GOVT OF) 3.125% SNR 01/09/22	SGD1000	0.03%	SG7J28931946
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323	RCD	0.03%	NZF03DT057C9
UNION PACIFIC CORP		0.03%	US9078181081
KONINKLIJKE AHOLD DELHAIZE NV		0.03%	NL0011794037
CITIGROUP INC USD		0.03%	US1729674242
NIKE INC CL B		0.03%	US6541061031
CVS HEALTH CORP 200735	4.875 CB	0.03%	US126650CM08
SEAGATE TECH HLDGS COM USD0.00001		0.03%	IE00BKVD2N49
HEWLETT PACKARD ENTERPRISE CO		0.03%	US42824C1099
APT PIPELINES LTD 150727	4.25 CB	0.03%	USQ04578AG72
PUT SWO USD BARCGB22 P 1.71% / R 3MLIBOR	SO230130US17	0.03%	
JAPAN(GOVT OF) 1.7% SNR 20/09/44	JPY50000	0.03%	JP1300441E92
HOST HOTELS & RESORTS INC		0.03%	US44107P1049
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc		0.03%	
RED ELECTRICA DE ES		0.03%	ES0173093024
MERCER MITNZ		0.03%	
FIRST INDUSTRIAL REALTY TRUST		0.03%	US32054K1034
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1		0.03%	US459058JF11
SYDNEY AIRPORT FINANCE CO PTY LTD 300425	3.375 CB	0.03%	USQ8809VAG43

BMW US CAPITAL LLC 110426 2.80 CB	0.03%	US05565EAH80
TAUPO DISTRICT COUNCIL 050522 PNOTE	0.03%	NZTDCDM125L0
NIKE INC 011146 3.375 CB	0.03%	US654106AG82
REGIONS FINANCIAL CORP	0.03%	US7591EP1005
TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000	0.03%	AU35G0002017
CBRE GROUP INC CLASS A	0.03%	US12504L1098
CONSTELLATION SOFTWARE COM	0.03%	CA21037X1006
ASTRAZENECA PLC 150937 6.45 CB	0.03%	US046353AD01
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.03%	NZIIBDT003C0
OREILLY AUTO NEW COM	0.03%	US67103H1077
VALERO ENERGY CORP	0.03%	US91913Y1001
FEDERAL REALTY INVESTMENT TRUST	0.03%	US3137451015
S&P 500 EMINI 2206 F	0.03%	DU00SPM22063
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.03%	JP1400081F45
HCP INC 150726 3.25 CB	0.03%	US40414LAQ23
ANALOG DEVICES INCORPORATED COM USD 0.16	0.03%	US0326541051
SOLAREDGE TECHNOLOGIES INC	0.03%	US83417M1045
DOLLARAMA INC	0.03%	CA25675T1075
TRANSPower NEW ZEALAND LTD 300622 4.30 GB	0.03%	NZTRPD0030L3
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.03%	US04517PBG63
SEEK LIMITED	0.03%	AU000000SEK6
FUT MAR 25 EURO DOLLARS	0.03%	
GENERAL MILLS INC	0.03%	US3703341046
HARTFORD FINANCIAL SERVICES GROUP INC	0.03%	US4165151048
MIMECAST LTD	0.03%	GB00BYT5JK65
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.03%	JP1103551K72
HEARTLAND GROUP HLNPV	0.03%	NZHGHE0007S9
LAM RESEARCH CORPORATION	0.03%	US5128071082
BIG YELLOW GROUP PLC	0.03%	GB0002869419
MARSH & MCLENNAN COM USD1.00	0.03%	US5717481023
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.03%	XS1811198701
TESCO ORD GBP0.06333	0.03%	GB00BLGZ9862
CIGNA CORP COM	0.03%	US1255231003
CUMMINS INC	0.03%	US2310211063
POWERSCHOOL HOLDINGS INC	0.03%	US73939C1062
SWISSCOM AG - CHF17 REGISTERED SHARES	0.03%	CH0008742519
MICRON TECHNOLOGY INC USD	0.03%	US5951121038
ARGOSY PROPERTY LIMITED	0.03%	NZARGE0010S7
KLA TENCOR CORPORATION COM USD 0.01	0.03%	US4824801009
PUT SWO USD MSLNGB2X P 0.75% / R 3MLIBOR SO220614US7!	0.03%	
CANADA HOUSING TST FRN GTD SNR 03/2027 CAD'103	0.03%	CA13509PHY21
HEALTHPEAK PROPERTIES INC	0.03%	US42250P1030
LCH_IRS BOFAGB2U 20/12/2023 CAD P 1.86% / R 3MCDOR ARIF	0.03%	
AALBERTS INDUSTRIES NV	0.03%	NL0000852564
MEDTRONIC PLC	0.03%	IE00BTN1Y115
TOYOTA FINANCE NEW ZEALAND 170622 PNOTE	0.03%	NZTFSDT800C0
AVIVA PLC	0.03%	GB0002162385
SCENTRE GROUP	0.03%	AU000000SCG8
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.03%	ES00000121S7
NUTRIEN LTD COM NPV	0.03%	CA67077M1086
NEW ZEALAND GOVT TBOND 3.0% 20/04/2029	0.03%	NZGOVDT429C7
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.03%	CA0194561027
GECINA	0.03%	FR0010040865
KEYSIGHT TECHNOLOGCOM USD	0.03%	US49338L1035
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.03%	MX0MGO000078
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.03%	NO0010930522
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.03%	XS2289587862
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.03%	US459058KD44
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.03%	IDG000013509
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.03%	US912810QB70
LCH_IRS BOFAGB2U 06/18/2026 USD P 1.88% / R 3MLIBOR ARIF	0.03%	
BANK OF MONTREAL CAD	0.03%	CA0636711016
BCE INC	0.03%	CA05534B7604
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.03%	US195325BZ79
UBS GROUP AG	0.03%	CH0244767585
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.03%	NZGOVDT437C0
THE LINK REAL ESTATE INVESTMENT TRUST	0.03%	HK0823032773
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.03%	NZGOVDT526C0
TRUIST FINL CORP COM USD5	0.03%	US89832Q1094
GOODMAN GROUP	0.03%	AU000000GGMG2
SALESFORCE.COM INC	0.03%	US79466L3024
KEYCORP	0.03%	US4932671088

SKELLERUP HOLDINGS LIMITED	0.03% NZSKXE0001S8
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB	0.02% US90351DAF42
HOME DEPOT INC 150951 2.75 CB	0.02% US437076CK64
WMGUI3 Collateral Account	0.02%
EDWARDS LIFESCIENCES CORP	0.02% US28176E1082
LCH_IRS BOFAGB2U 21/06/2026 AUD P 1.572% / R 6MBBSW AR	0.02%
ABBOTT LABS	0.02% US0028241000
WELLS FARGO & COMPANY	0.02% US9497461015
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.02% DK0030484548
CHECK POINT SOFTWARE TECH	0.02% IL0010824113
CLOROX CO 150530 1.80 CB	0.02% US189054AX72
PRINCIPAL FINANCIAL GROUP	0.02% US74251V1026
HOME DEPOT INC 151249 3.125 CB	0.02% US437076BZ43
Outstanding Settlement Receipts - GBP	0.02%
SUMMIT INDUSTRIAL INCOME REIT	0.02% CA8661201167
UNITED STATES TREAS NTS WI TREASURY SEC..25% 09-30-2023	0.02% US91282CDA62
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.02% MX0MGO0000J5
TARGET CORPORATION	0.02% US87612E1064
DERWENT LONDON PLC	0.02% GB0002652740
INVESTOR AB SER B NPV	0.02% SE0015811963
TELEFONICA DE ESPA SPPT50	0.02% ES0178430E18
ASSICURAZIONI GENERALI SPA	0.02% IT0000062072
TRACTOR SUPPLY COMPANY	0.02% US8923561067
TOYOTA FINANCE NEW ZEALAND LIMITED 300522 3.65 CB	0.02% NZTFSDT670C7
INTEL CORP USD0.001	0.02% US4581401001
WOLTERS KLUWER	0.02% NL0000395903
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.02% DUIRS1211255
AUTO TRADER GROUP PLC	0.02% GB00BVYVFW23
US BANCORP	0.02% US9029733048
PAYCHEX INC	0.02% US7043261079
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB	0.02% XS1499602289
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.02% KR103502GAC2
UBS GROUP AG 130830 3.126 CB	0.02% US902613AA61
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.02% MYBMI1900030
OTIS WORLDWIDE COR COM	0.02% US68902V1070
CVS HEALTH CORP 150939 6.125 CB	0.02% US126650BR04
MORGAN STANLEY 230130 4.431 CB	0.02% US6174468G77
FUT SEP 24 EURO DOLLARS	0.02%
VECTOR LIMITED	0.02% NZVCTE0001S7
INDONESIA(REP OF) 5.625% GTD SNR 15/05/23 IDR	0.02% IDG000010208
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BN	0.02%
NN GROUP NV	0.02% NL0010773842
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.02% USP3579EAY34
CANON INC	0.02% JP3242800005
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.02% MX0MGO0000R8
PUT BONDOPT MSLNGB2X 23/05/2023 FRANCE (GOVT OF) 0 92	0.02%
PUT BONDOPT MSLNGB2X 23/05/2023 FRANCE (GOVT OF) 0 92	0.02%
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.02% JP1201481E36
KINDER MOR INC DEL COM USD0.01	0.02% US49456B1017
UNITED STATES TREAS NTS .625% 11-15-2024	0.02% US91282CDH16
ALLEGION PLC	0.02% IE00BFRT3W74
DR HORTON INC	0.02% US23331A1097
LCH_IRS BOFAGB2U 14/04/2041 AUD P 2.325% / R 6MBBSW AR	0.02%
APT PIPELINES LTD 150336 2.50 CB	0.02% XS2315784988
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.02% XS2010031057
TERNA SPA	0.02% IT0003242622
APARTMENT INCOME R COM USD0.01 WI	0.02% US03750L1098
NEW WORLD DEVELOPMENT CO LTD	0.02% HK0000608585
SONOVA HOLDING AG - REG	0.02% CH0012549785
FUJI FILM HOLDINGS CORP	0.02% JP3814000000
AMERISOURCEBERGEN CORP	0.02% US03073E1055
SHURGARD SELF STORAGE EUROPE SARL	0.02% LU1883301340
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.02% GB00BLBDX619
NESTE OYJ	0.02% FI0009013296
PUT BONDOPT BNPAGB22 05/04/2022 FRANCE (GOVT OF) 1 10'	0.02%
PUT SWO AUD MSLNGB2X P 2.5% / R 6MBBSW SO230601AU25	0.02%
EDP FINANCE BV 240128 1.71 CB	0.02% US26835PAH38
JACK HENRY & ASSOCIATES INC	0.02% US4262811015
IBERDROLA FINANZAS SA 110332 1.375 CB	0.02% XS2455983861
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.02% US912828J272
STATE STREET CORP USD	0.02% US8574771031
NEW ZEALAND LOCAL GOVERNEMNT FUNDING AGENCY 14042:	0.02% NZLGFDT010C8

GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.02% US38141GXR00
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.02% US91282CCR07
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.575% / R 3MCDOR ARI	0.02%
BANK OF AMERICA CORP 221030 2.884 CB	0.02% US06051GHX07
NETFLIX INC	0.02% US64110L1061
CAPITALAND INTEGRATED COMMERC	0.02% SG1M51904654
WELLINGTON REGIONAL COUNCIL 200422 PNOTE	0.02% NZWRCDT217C6
FORTINET INC	0.02% US34959E1091
TC ENERGY CORP	0.02% CA87807B1076
KMD BRANDS LIMITED	0.02% NZKMDE0001S3
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.02% XS1692931121
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.02% XS1681806326
UNITE GROUP PLC	0.02% GB0006928617
CK ASSET HOLDINGS HK	0.02% KYG2177B1014
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B"REGS	0.02% USP28769AA86
BNP PARIBAS SA	0.02% FR0000131104
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.02% ES0000012E69
KIMBERLY CLARK CORP COM USD1.25	0.02% US4943681035
AMDOCS LIMITED	0.02% GB0022569080
BPCE SA 120928 4.625 CB	0.02% US05583IAE29
UPWORK INC	0.02% US91688F1049
RAYMOND JAMES FINL COM USD0.01	0.02% US7547301090
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.02% XS2112340679
BT GROUP PLC	0.02% GB0030913577
VINCI SA 271128 0.00 CB	0.02% FR0014000PF1
KIMBERLY CLARK CORP 010837 6.625 CB	0.02% US494368BC63
GENUS PLC	0.02% GB0002074580
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.02% US58463J3041
TITULOS DE TBOND 7.75% 18/09/2030	0.02% COL17CT03342
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB	0.02% XS2343540519
MANULIFE FINANCIAL CORP	0.02% CA56501R1064
SHERWIN WILLIAMS COM USD1	0.02% US8243481061
NORTONLIFELOCK INCCOM USD0.01	0.02% US6687711084
CINCINNATI FINANCIAL CORP	0.02% US1720621010
ADOBE INC 010230 2.30 CB	0.02% US00724PAD15
MARATHON PETROL COM	0.02% US56585A1025
COVENTRY BS 6.875%-FRN PERP GBP200000	0.02% XS1961836712
CREDIT SUISSE GROUP AG 010431 4.194 CB	0.02% US225401AP33
LCH_IRS BOFAGB2U 16/03/2023 CAD P 0.777% / R 3MCDOR ARI	0.02%
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.02% CA135087B451
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000	0.02% GB00BF0HZ991
NASDAQ INC	0.02% US6311031081
PUT SWO AUD ANZBAU3M P 2.15% / R 6MBBSW SO220608AU:	0.02%
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.02% XS2178769076
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.02% XS1975699569
ONO PHARMACEUTICAL CO LTD	0.02% JP3197600004
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027	0.02% US785712AG56
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.02% USY6142NAC21
PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO	0.02% XS1964638107
RADIUS RESIDENTIAL CARE LTD	0.02% NZRADE0005S4
VERBUND AG 010441 0.90 CB	0.02% XS2320746394
WILLIAMS COMPANIES INC	0.02% US9694571004
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.02% FR0000187635
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.02% JP1103431G66
SOCIETE GENERALE 7.875% 29/12/2049	0.02% USF8586CRW49
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.02% ES0000012411
ULTA BEAUTY INC COM	0.02% US9038453031
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.02%
PALO ALTO NETWORKS INC	0.02% US6974351057
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.02% COL17CT02914
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.02% XS2294155739
LCH_IRS BOFAGB2U 19/10/2041 AUD P 1.175% / R 6MBBSW AR	0.02%
AMERICAN INTERNATIONAL GROUP	0.02% US0268747849
IQVIA INC 2.875% 15/06/2028	0.02% XS2189947505
LCH_IRS BOFAGB2U 11/06/2026 CAD P 1.847% / R 3MCDOR ARI	0.02%
AT AND T INC 150644 4.80 CB	0.02% US00206RCG56
FASTENAL CO	0.02% US3119001044
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.02% FR0013341682
STORE CAPITAL CORP	0.02% US8621211007
TORO CO	0.02% US8910921084
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.02% FR0013234333
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.02% MX0MGO0000H9

BUONI POLIENNALI DEL TES 2.00%	01/02/28	0.02%	IT0005323032
SAFESTORE HOLDINGS PLC		0.02%	GB00B1N7Z094
BEST BUY CO INC		0.02%	US0865161014
HEALTHCARE TRUST OF AMERICA INC		0.02%	US42225P5017
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP		0.02%	GB00BN65R313
UBS GROUP AG 5.0% 31/12/2049		0.02%	CH0400441280
Income Due - USD		0.02%	
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28	USD200000	0.02%	USP37878AC26
RESMED INC		0.02%	US7611521078
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB		0.02%	XS2260426288
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026	NOK1000	0.02%	NO0010757925
TOYOTA MOTOR CREDIT CORP 220337 3.05 CB		0.02%	US89236TJZ93
OCADO GROUP PLC 3.875% 08/10/2026		0.02%	XS2393761692
JAPAN 1.5% T-BOND 20/03/2045		0.02%	JP1300461F39
ATLAS COPCO AB		0.02%	SE0011166610
LOWE'S COS INC		0.02%	US5486611073
OLD DOMINION FREIGHT LINE INC		0.02%	US6795801009
NIPPON PROLOGIS REIT INC		0.02%	JP3047550003
LCH_IRS BOFAGB2U 15/11/2025 AUD P 2.12% / R 3MBBSW ARII		0.02%	
PVTPL TELECOM ITALIA S P A NEW	144A 5.303% DUE 05-3C	0.02%	US87927YAA01
CHENIERE ENERGY INC		0.02%	US16411R2085
KIMCO REALTY CORP 011231 2.25 CB		0.02%	US49446RAY53
CAMDEN PROPERTY TRUST		0.02%	US1331311027
COUSINS PROPERTIES INC		0.02%	US2227955026
MARVELL TECHNOLOGY COM USD0.002		0.02%	US5738741041
SKYWORKS SOLUTIONS INC		0.02%	US83088M1027
Income Due - JPY		0.02%	
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD		0.02%	NZOCAE0002S0
AMERIPRISE FINANCIAL INC		0.02%	US03076C1062
ANZ BANKING GROUP		0.02%	AU000000ANZ3
SHAFTESBURY PLC		0.02%	GB0007990962
3I GROUP PLC		0.02%	GB00B1YW4409
APPLE INC 1.125% SNR 11/05/25 USD1000		0.02%	US037833DT41
BRITISH TELECOM 071228 CB 5.75		0.02%	XS0097283096
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR		0.02%	XS2121441856
CZECH(REP OF) 0.45% SNR 25/10/23	CZK10000	0.02%	CZ0001004600
TERRENO REALTY COR COM		0.02%	US88146M1018
JPMORGAN CHASE & CO 2.083% DUE	04-22-2026/10-22-2C	0.02%	US46647PBK12
LCH_IRS BOFAGB2U 09/08/2025 AUD P 2.96% / R 3MBBSW ARII		0.02%	
BROWN BROWN INC		0.02%	US1152361010
BLACKROCK INC		0.02%	US09247X1019
MFC ISHARES TR JPMORGAN USD EMERGING	MKTS BD ETF	0.02%	US4642882819
WESTPAC BANKING CORPORATION		0.02%	AU000000WBC1
NOMURA RESEARCH INSTITUTE LTD		0.02%	JP3762800005
STEEL DYNAMICS INC		0.02%	US8581191009
LCH_IRS BOFAGB2U 20/12/2023 AUD P 2.29% / R 3MBBSW ARII		0.02%	
URBAN EDGE PPTYS COM USD		0.02%	US91704F1049
HONDA MOTOR CO LTD		0.02%	JP3854600008
KOREA(REPUBLIC OF) 2.0% 10/06/2031		0.02%	KR103502GB66
KOMMUNALBANKEN AS FRN EMTN 06/2026	USD200000	0.02%	XS2408621238
CAPITAL ONE FINANCIAL CORPORATION		0.02%	US14040H1059
NETHERLANDS KING 2.5% SNR 15/01/2033	EUR1	0.02%	NL0010071189
FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030		0.02%	US3137G0UD91
CAPITALAND INVE NPV		0.02%	SGXE62145532
COMMONWEALTH BANK OF AUSTRALIA		0.02%	AU000000CBA7
ONEOK INC		0.02%	US6826801036
SONY CORP Y50		0.02%	JP3435000009
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR(		0.02%	
RIO TINTO PLC ORD 10P GBP		0.02%	GB0007188757
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2		0.02%	US96043FAG81
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00 CB		0.02%	XS2013745703
LCH_IRS BOFAGB2U 16/11/2028 EUR P 0.281% / R 6MEURIB AR		0.02%	
AIR NEW ZEALAND LTD		0.02%	NZAIRE000152
BUNZL PLC		0.02%	GB00B0744B38
CLOROX CO DEL		0.02%	US1890541097
CSL LIMITED		0.02%	AU000000CSL8
WMTALR Cash Sub-Acct		0.02%	
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR(		0.02%	
JAPAN(GOVT OF) 2.2% SNR 20/03/49	JPY50000	0.02%	JP1400021950
LCH_IRS BOFAGB2U 16/11/2028 EUR P 0.281% / R 6MEURIB AR		0.02%	
POWER CORP OF CANADA CAD		0.02%	CA7392391016
CANADA(GOVT OF) 2.25% DEB 01/06/2025	CAD1	0.02%	CA135087D507

AMERICAN EXPRESS USD	0.02%	US0258161092
WAREHOUSES DE PAUWNPV	0.02%	BE0974349814
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.02%	SG31A8000003
IRELAND(REP OF) 0.9% SNR 15/05/2028 EURO.01	0.02%	IE00BDHDP44
COFINIMMO	0.02%	BE0003593044
KELLOGG COMPANY	0.02%	US4878361082
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.02%	US852060AT99
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.02%	XS2187646901
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	0.02%	US50201DAD57
UTD STATES TREAS 1.375% DUE 02-15-2023	0.02%	US912828Z864
CELLNEX TELECOM SA 1.875% SNR 26/06/2029EUR	0.02%	XS2193658619
MALAYSIA 4.232% BDS 30/06/31 MYR	0.02%	MYBMX1100044
UNITED STS TREAS NTS .125% 09-30-2022	0.02%	US91282CAN11
WI TREASURY SEC .125% 10-31-2022	0.02%	US91282CAR25
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.02%	US91282CBJ99
JOHNSON AND JOHNSON 150837 5.95 CB	0.02%	US478160AN49
SHIONOGI & CO LTD	0.02%	JP3347200002
POLAND(REP OF) 4% SNR 25/10/2023 PLN1000	0.02%	PL0000107264
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.02%	
CPUK FINANCE LTD 4.875% 28/08/2025	0.02%	XS1622392014
US TREASURY N/B .125% 12-31-2022	0.02%	US91282CBD20
NIBE INDUSTRIER AB SER B NPV	0.02%	SE0015988019
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.01%	XS2333299324
WELLTOWER INC 150329 4.125 CB	0.01%	US95040QAH74
AGREE REALTY CORP	0.01%	US0084921008
PEMBINA PIPELINE	0.01%	CA7063271034
RIO TINTO LIMITED	0.01%	AU000000RIO1
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.01%	IT0005273013
SABRA HEALTHCARE REIT INC	0.01%	US78573L1061
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.01%	US46284VAN10
ORPEA SA	0.01%	FR0000184798
NUCOR CORP	0.01%	US6703461052
SUMITOMO MITSUI FINANCIAL GROUP	0.01%	JP3890350006
HUTCHISON WHAMPOA FINANCE UK 241126 5.62	0.01%	XS0276103156
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.01%	US912828ZL77
WSP GLOBAL INC	0.01%	CA92938W2022
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.01%	DU0244927801
DA OFFICE INVESTMENT CORPORATION	0.01%	JP3046310003
BROADSTONE NET LEA COM USD0.00025	0.01%	US11135E2037
IRON MTN INC NEW COM NPV	0.01%	US46284V1017
MSCI INC	0.01%	US55354G1004
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.01%	XS2291328735
BANK LEUMI LE-ISRAEL	0.01%	IL0006046119
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.01%	XS2177021271
UNION CHIMIQUE UCB SA	0.01%	BE0003739530
ISUZU MOTORS JPY50	0.01%	JP3137200006
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.01%	US91282CCC38
VONTIER CORP	0.01%	US9288811014
AEGON NV	0.01%	NL0000303709
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.01%	US91282CCT62
JAPAN METROPOLITAN FUND INVEST	0.01%	JP3039710003
NETAPP INC	0.01%	US64110D1046
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.01%	GB00BZB26Y51
BANCO BICAYA ARGENTARIA SA	0.01%	ES0113211835
CATERPILLAR INC	0.01%	US1491231015
PHILLIPS 66 COM USD0.01	0.01%	US7185461040
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.01%	XS2051106073
BOLIDEN AB NPV	0.01%	SE0015811559
MERLIN PROPERTIES SOCIMI SA	0.01%	ES0105025003
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.01%	JP1300631K78
KERRY GROUP PLC-A	0.01%	IE0004906560
LOBLAW COMPANIES LTD	0.01%	CA5394811015
MONETARY AUTH OF SING 2.625% 01/05/2028	0.01%	SG31B7000002
HENKEL AG & CO KGAA NON VTG PREF	0.01%	DE0006048432
INVESTEC 6.75%-FRN PERP GBP200000	0.01%	XS1692045864
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.01%	MX0MGO000102
STARBUCKS CORP	0.01%	US8552441094
ARROW ELECTRONICS INC	0.01%	US0427351004
PARTNERS GROUP	0.01%	CH0024608827
FRANKLIN RESOURCES INC	0.01%	US3546131018
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.01%	US91282CCF68
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.01%	FR0011317783

VOLKSWAGEN INTL 3.875%-FRN GTD SUB PERP EUR	0.01% XS2187689380
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.01% XS2303071992
SWITCH INC	0.01% US87105L1044
UNITED STATES TREASURY 2.25% 11-15-2027	0.01% US9128283F58
FUT JUN 22 CBT UL T-BONDS	0.01%
WEST PHARMACEUTICAL SERVICES	0.01% US9553061055
EDENRED	0.01% FR0010908533
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.01% US91282CDJ71
BARCLAYS PLC	0.01% GB0031348658
HEALTH CATALYST INC	0.01% US42225T1079
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.01% US92343VGE83
PVTPL CMO FREDDIE MAC STACR SR 20-DNA2 CL M2 FLTG 02-21	0.01% US35565KAH14
PORSCHE AUTOMOBIL HOLDING SE	0.01% DE000PAH0038
INDUSTRIAL AND INFRAREIT	0.01% JP3046500009
BORGWARNER INC	0.01% US0997241064
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.01% US4592001014
A P MOLLER-MAERSK B	0.01% DK0010244508
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.01% GB00BFMCN652
FUT JUN 22 SFE 3Y T-BOND	0.01%
UNITED STATES TREAS NTS DTD 05/15/2021 1.625% 05-15-2031	0.01% US91282CCB54
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.01% XS1936791612
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.01% US715638BD31
LCH_IRS BOFAGB2U 12/06/2036 USD P 1.72% / R 3MLIBOR ARIF	0.01%
SERVICENOW INC	0.01% US81762P1021
EASTERN POWER NETWORKS PLC 080324 5.75 CB	0.01% XS0187202303
SEI INVESTMENTS COMPANY	0.01% US7841171033
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.01% GB00BK5CVX03
RAYONIER INC	0.01% US7549071030
INM COLONIAL SOCIM EUR	0.01% ES0139140174
MS & AD INSURANCE GROUP HOLDINGS	0.01% JP3890310000
HONG KONG CHINA GA	0.01% HK0003000038
FREDDIE MAC STACR REMIC TR NT CL M-2 VARRATE 144A 2.699	0.01% US35565TAH23
DAIWA HOUSE INDUSTRY JPY	0.01% JP3505000004
CARREFOUR SA	0.01% FR0000120172
SIMON PROPERTY GROUP INC USD	0.01% US8288061091
DELL TECHNOLOGIES INC	0.01% US24703L2025
LINDT & SPRUENGLI AG-PC	0.01% CH0010570767
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01% XS2169281131
NEXI SPA 1.625% 30/04/2026	0.01% XS2332589972
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.01% US20754PAC41
GOLDMAN SACHS GROUP INC.	0.01% US38141G1040
British pound sterling	0.01%
FUT JUN 22 U.S. T-BONDS	0.01%
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.01% US91282CCS89
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.01% COL17CT02625
LCH_IRS BOFAGB2U 11/07/2023 AUD P 0.42% / R 3MBBSW ARII	0.01%
Charter Hall Core Plus Office Fund	0.01%
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2049	0.01% US35564RBF01
AMERICAN CAMPUS COMMUNITIES	0.01% US0248351001
ENPHASE ENERGY INC	0.01% US29355A1079
BERKLEY WR CORP COM USD0.20	0.01% US0844231029
MICROCHIP TECHNOLOGY INC	0.01% US5950171042
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO0.01	0.01% BE0000339482
SOMPO HOLDINGS INC NPV	0.01% JP3165000005
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.01% US97382WAA18
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.01% JP1103491HC4
STRAUMANN HOLDING LTD	0.01% CH0012280076
VMED O2 UK FING I 4.0% 31/01/2029	0.01% XS2231189924
ROCHE HOLDING AG	0.01% CH0012032113
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.01% XS2345050251
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR	0.01% XS2110077299
ING GROEP NV EURO	0.01% NL0011821202
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrast	0.01%
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.01% SG7J60932174
MASCO CORP USD	0.01% US5745991068
NOBEL BIOCARE AB 3.125% 15/06/2028	0.01% XS2355515516
DAIWA HOUSE REIT I REIT	0.01% JP3046390005
GPT GROUP	0.01% AU000000GPT8
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.01%
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.01% US91282CEC10
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB	0.01% XS2078691636
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.01% JP1051491MA0

MARRIOTT VACATIONS WORLDWIDE CORP	0.01%	US57164Y1073
CROWDSTRIKE HOLDINGS INC	0.01%	US22788C1053
NORTHERN TRUST CORP	0.01%	US6658591044
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BND\$ 5.5% DUE (	0.01%	US1248EPBR37
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD	0.01%	NZLGFDTO11C6
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.01%	US87264ABV61
TOROMONT INDUSTRIES LTD	0.01%	CA8911021050
NATIONAL BANK OF CANADA	0.01%	CA6330671034
SUNSTONE HOTEL INVESTORS INC REITS	0.01%	US8678921011
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.01%	XS1734550897
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.01%	US918367AC71
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.01%	
Outstanding Settlement Receipts - DKK	0.01%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.01%	
INTERPUBLIC GROUP COS INC USD	0.01%	US4606901001
TRANSUNION	0.01%	US89400J1079
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.01%	US91282CBL46
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.01%	US136375CK60
MAGALLANES INC SR NT 3NC1 144A 3.788% 03-15-2025	0.01%	US55903VAU70
RECKITT BENCKISER GROUP PLC	0.01%	GB00B24CGK77
PUBLICIS GROUPE	0.01%	FR0000130577
RELIANCE INDUSTRIES LTD 301127 3.667 CB	0.01%	USY72570AN72
MAGNA INTERNATIONAL INC	0.01%	CA5592224011
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.01%	CA135087XG49
UNITED STS TREAS NTS .875% 06-30-2026	0.01%	US91282CCJ80
COLOPLAST DKK 1 B	0.01%	DK0060448595
COVENTRY BUILDING SOCIETY 210925 1.00 CB	0.01%	XS2233154454
ESSITY AB SER B NPV	0.01%	SE0009922164
NTT DATA CORPORATION	0.01%	JP3165700000
AMPOL LIMITED ORDINARY FULLY PAID	0.01%	AU0000088338
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.01%	BE0000338476
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.01%	XS1888180996
INFINEON 3.625% 31/12/2049	0.01%	XS2056730679
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.01%	US3696043013
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP	0.01%	XS1514188488
ROBERT HALF INTL INC	0.01%	US7703231032
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.01%	COL17CT03615
PINTEREST INC	0.01%	US72352L1061
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.71% / R 3MCDOR ARIF	0.01%	
MONDELEZ INTERNATIONAL INC	0.01%	US6092071058
CELLNEX TELECOM SA	0.01%	ES0105066007
LEGRAND SA	0.01%	FR0010307819
FABBRICA ITALIANA 5.625% 01/08/2027	0.01%	XS2436585355
DAVITA INC	0.01%	US23918K1088
VF CORP 230425 2.40 CB	0.01%	US918204BA53
MOWI ASA	0.01%	NO0003054108
AROUNDTOWN SA	0.01%	LU1673108939
ESB FINANCE DAC 190734 1.00 CB	0.01%	XS2432544349
SKANDINAVISKA ENSKIL SEK	0.01%	SE0000148884
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.01%	US91282CAV37
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.01%	US26441C2044
CCP DUE FROM GOLDMAN SACHS	0.01%	
GENERAC HOLDINGS INC	0.01%	US3687361044
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.01%	US91282CCZ23
FHLMC MULTICLASSFREDDIE MAC FLTG SER 18-HQA2 CL M2 10	0.01%	US35563XAH52
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.01%	US91282CBG50
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.01%	US91282CAE12
COMPAGNIE DE SAINT-GOBAIN	0.01%	FR0000125007
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.01%	US912828YB05
ASX LIMITED	0.01%	AU0000000ASX7
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.01%	XS2347379377
UTD STATES TREAS .125% DUE 07-15-2023	0.01%	US912828ZY98
FABEGE AB NPV POST SPLIT	0.01%	SE0011166974
TRUSTPOWER LTD	0.01%	NZTPXE0001S5
1MDB GLOBAL BND\$ 4.4% 09/03/2023	0.01%	XS0906085179
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.01%	AU00000018442
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.01%	JP1201591GC4
NIPPON YUSEN KK	0.01%	JP3753000003
MAPFRE SA 190526 1.625 CB	0.01%	ES0224244071
OBIC CO LTD	0.01%	JP3173400007
GRACO INC	0.01%	US3841091040

PVTPL ARDAGH METAL PACKAGING FIN	PLC/ARDAGH 4% DI	0.01%	US03969YAB48
UNITED STATES OF AMER TREAS NOTES 0%	NTS 02-15-2024 REC	0.01%	US91282CBM29
HENRY SCHEIN CORP COM		0.01%	US8064071025
CSX CORP COM USD1		0.01%	US1264081035
ALIGN TECHNOLOGY INC		0.01%	US0162551016
KEYERA CORP COM		0.01%	CA4932711001
BELGIUM(KINGDOM) 5% SNR 28/03/35	EUR0.01'GTD	0.01%	BE0000304130
UNITED STATES TREAS NTS 2.625% DUE	02-15-2029 REG	0.01%	US9128286B18
JAPAN(GOVT OF) 2.4% SNR 20/03/48	JPY50000	0.01%	JP14000117B7
CME GROUP INC COM		0.01%	US12572Q1058
BIO RAD LABORATORIES INC CLASS A		0.01%	US0905722072
EDP FINANCE BV 210929 1.875 CB		0.01%	XS2459544339
AMERICAN FINANCIAL GROUP INC		0.01%	US0259321042
FREEPORT MCMORAN INC		0.01%	US35671D8570
UNITED STATES TREAS NTS DTD 08/15/2013	2.5% DUE 08-15-21	0.01%	US912828VS66
DOMINICAN REPUBLIC 4.875% 23/09/2032		0.01%	USP3579ECH82
GIVAUDAN FINANCE EUROPE BV 220427	1.00 CB	0.01%	XS2126169742
MALAYSIA GOVERNMENT TBOND 3.955%	15/09/2025	0.01%	MYBMO1500010
JAZZ PHARMACEUTICALS ORDINARY SHARES		0.01%	IE00B4Q5ZN47
ALBERMARLE CORP		0.01%	US0126531013
FUT JUN 22 US 2YR T-NOTE		0.01%	
ASSURA PROPERTIES PLC		0.01%	GB00BVGWW93
ESSENTIAL UTILS IN COM USD0.50		0.01%	US29670G1022
FALABELLA SA 301027 3.75 CB		0.01%	USP82290AR17
XCEL ENERGY INC 011229 2.60 CB		0.01%	US98389BAW00
DISCOVER FINANCIAL SERVICES		0.01%	US2547091080
MONSTER BEV CORP COM		0.01%	US61174X1090
BANK OF NEW ZEALAND 290822 FRN		0.01%	NZBNZDT395C2
HUTT CITY COUNCIL 150622 FRN		0.01%	NZHUCDT136C2
LENDLEASE CORPORATION LIMITED		0.01%	AU000000LLC3
ZOETIS INC		0.01%	US98978V1035
JUNIPER NETWORK INC		0.01%	US48203R1041
KIWIBANK LTD 040722 RCD		0.01%	NZKIWDM185L4
GILEAD SCIENCES INC		0.01%	US3755581036
EQUATE PETROCHEMICAL BV 031126	4.25 CB	0.01%	XS1513739760
BANK OF NOVA SCOTIA CAD		0.01%	CA0641491075
SOCIETE GENERALE SA		0.01%	FR0000130809
KERING SA 130528 0.75 CB		0.01%	FR0013512407
LCH_IRS BOFAGB2U 02/12/2028 EUR P -0.021%	/ R 6MEURIB AF	0.01%	
CROWN CASTLE INTL CORP		0.01%	US22822V1017
WEST FRASER TIMBER CO		0.01%	CA9528451052
PICARD GROUPE SA 01/07/2026 3.875%	01/07/2026	0.01%	XS2361342889
FINLAND(REP OF) 0.5% SNR 15/09/2029	EUR1000	0.01%	FI4000369467
US TREASURY N/B 2.375% 05-15-2029		0.01%	US9128286T26
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945%	/ R 3MCDOR ARI	0.01%	
FEDERATED HERMES COM NPV CLASS B		0.01%	US3142111034
UNITED STS TREAS NTS DTD .125%	01-15-2024	0.01%	US91282CBE03
UNITED STS TREAS NTS .5%	10-31-2027	0.01%	US91282CAU53
NZ EXCHANGE LTD		0.01%	NZNXE000157
STANDARD CHARTERED		0.01%	GB0004082847
STANDARD CHARTERE PLC 010431	4.644 CB	0.01%	US853254BS85
DEUTSCHE BANK AG (REG)		0.01%	DE0005140008
PVTPL FNMA FLTG 01-25-2040 BEO		0.01%	US20754WAB19
UNITED STATES TREAS NTS 2.875%	08-15-2028	0.01%	US9128284V99
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP		0.01%	XS0512401976
NXP SEMICONDUCTORS		0.01%	NL0009538784
KAJEMA CORP		0.01%	JP3210200006
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR		0.01%	
VITASOY INTERNATIONAL HOLDINGS LTD		0.01%	HK0345001611
UNITED STATES TREAS NTS 2.75% DUE	11-15-2023 REG	0.01%	US912828WE61
TAISEI CORP		0.01%	JP3443600006
DEUCE FINCO PLC 5.5% 15/06/2027 GBP		0.01%	XS2351480996
MILLICOM INTL CELL 4.5% SNR 27/04/31	USD200000	0.01%	USL6388GHX18
NATIONWIDE B/S 5.875%-FR PERP	GBP1000'REGS	0.01%	XS2048709427
SONOCO PRODUCTS CO		0.01%	US8354951027
LORCA TELECOM BOND 4% GTD SNR SEC	18/09/27 EUR	0.01%	XS2240463674
LCH_IRS BOFAGB2U 15/11/2051 EUR P 0.114%	/ R 6MEURIB AR	0.01%	
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26	KRW10000	0.01%	KR103501GB34
JULIUS BAER GROUP LTD		0.01%	CH0102484968
TRITAX BIG BOX REI 1.5% GTD SNR	27/11/2033 GBP	0.01%	XS2263535853
UNITED STATES OF AMER TREAS BONDS 2.0%	08-15-2051	0.01%	US912810SZ21
KLEOPATRA FINCO 01/03/2026 4.25%	01/03/2026	0.01%	XS2298381307

KOREA GAS CORP 120224 3.875 CB	0.01% US50066CAG42
NATWEST GROUP PLC	0.01% GB00B7T77214
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.01% MYBMX0700034
FUT DEC 24 EURO DOLLARS	0.01%
PVTPL PALMER SQUARE CLO 2015-2A LTD CL A1R2 FLTG RT DUE	0.01% US69689CAW64
DRAX FINCO PLC FIXED 6.625% DUE 11-01-2025	0.01% USG28296AE42
CREDIT SUISSE GROUP CHF3.00	0.01% CH0012138530
VISTA GROUP INTERNATIONAL LTD	0.01% NZVGLE000351
FAIRFAX FINL HOLDINGS LTD CAD	0.01% CA3039011026
HEALTHCARE REALTY TRUST INC	0.01% US4219461047
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.01% JP1103601LA4
TWITTER INC	0.01% US90184L1026
CASTELLUM AB	0.01% SE0000379190
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01% AU000000NSR2
BEIJING GAS SINGAPORE CAPITAL CORP 310522 2.75 CB	0.01% XS1612471117
UTD STATES TREAS 1.75% DUE 12-31-2024	0.01% US912828YY08
BEIERSDORF AG	0.01% DE0005200000
CSCEC FINANCE CAYMAN II LTD 050722 2.9 CB	0.01% XS1634368507
UNITED STATES TREAS 2.75% 02-15-2028	0.01% US9128283W81
MITSUBISHI UFJ FINANCIAL	0.01% JP3902900004
GLENCORE PLC	0.01% JE00B4T3BW64
SOUTHERN CO COM USD	0.01% US8425871071
UNITED STATES TREAS NTS 1.375% DUE 02-15-2025 REG	0.01% US91282CDZ14
UNITED STS TREAS 0.625% 12-31-2027	0.01% US91282CBB63
SEVERN TRENT PLC	0.01% GB00B1FH8J72
OBAYASHI CORPORATION	0.01% JP3190000004
ASSURANT INC	0.01% US04621X1081
MATCH GRP INC NEW COM USD0.001	0.01% US57667L1070
UNITED UTILITIES GROUP PLC	0.01% GB00B39J2M42
PUT SWO EUR GSILGB2X P 0.69% / R 6MEURIB SO230208EU69C	0.01%
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% CH0210483332
NATIONAL AUSTRALIA BANK LIMITED	0.01% AU000000NAB4
ABB FINANCE BV 190130 0.00 CB	0.01% XS2286044370
SAMHALLSBYGGNADSBOLAGET I NORDEN AB	0.01% SE0009554454
BECTON DICKINSON AND COMPANY	0.01% US0758871091
TELIA COMPANY AB	0.01% SE0000667925
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.01% US912810SJ88
HOULIHAN LOKEY INC	0.01% US4415931009
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.01% ES00000120N0
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.01% NO0010705536
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.01% US9128284N73
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.01% KR103502G594
JAPAN (20 YR .005% 20/03/2026	0.01% JP1051471M45
VEEVA SYSTEMS INC	0.01% US9224751084
Outstanding Settlement Receipts - AUD	0.01%
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-:	0.01% US91282CBN02
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.01% US912828U246
PARKLAND CORP	0.01% CA70137W1086
BAYCURRENT CONSULTING INC	0.01% JP3835250006
GENERAL MOTORS FINANCIAL COMPANY INC 260225 2.90 CB	0.01% US37045XCV64
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.01% XS1196517434
HONGKONG LAND HOLDINGS LTD	0.01% BMG4587L1090
EVEREST RE GROUP LTD	0.01% BMG3223R1088
INVESTOR AB SER A NPV	0.01% SE0015811955
PNC FINANCIAL SERVICES GROUP	0.01% US6934751057
PARK HOTELS & RESORTS INC	0.01% US7005171050
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 260923 3.1	0.01% XS0974122516
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31	0.01% US912828N308
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.01% XS1933828433
FMC CORP	0.01% US3024913036
OOREDOO INTERNATIONAL FINANCE LTD 080431 2.625 CB	0.01% XS2311299957
FUT DEC 22 LIF 3M EURIBOR	0.01%
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.01% XS0730243150
UNITED STS TREAS 1.125% 02-29-2028	0.01% US91282CBP59
NEWMONT CORP	0.01% US6516391066
INTERCONTINENTAL EXCHANGE INC	0.01% US45866F1049
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.01% US912828W713
SHOPIFY INC	0.01% CA82509L1076
GREAT PORTLAND EST ORD	0.01% GB00BF5H9P87
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.01% US08182BAL27
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.01% XS1506033239
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.01% US9128286L99

JAPAN(GOVT OF) 0.1% SNR 20/12/30	JPY50000	0.01%	JP1103611M11
WESTERN UNION CO		0.01%	US9598021098
JPY BNP PARIBAS A/C		0.01%	
ZURICH FINANCIAL SERVICES		0.01%	CH0011075394
BIO TECHNE CORP COM USD0.01		0.01%	US09073M1045
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1.044% / R 1DSONIA AR		0.01%	
SAGE GROUP GBP0.01051948		0.01%	GB00B8C3BL03
WELLTOWER INC 150632 3.85 CB		0.01%	US95040QAR56
HYUNDAI CAPITAL SERVICES INC 080226 1.25 CB		0.01%	USY3815NBC49
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125%		0.01%	US91282CCN92
FANNIE MAE CONN AVE SER 18-C03 CL 1M2 FLTG 10-25-2030		0.01%	US30711XJ702
SANFORD LTD		0.01%	NZSANE0001S0
BRITVIC PLC		0.01%	GB00B0N8QD54
MAZDA MOTOR CORP Y50		0.01%	JP3868400007
FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049		0.01%	US35564XBD21
WASTE CONNECTIONS INC 150152 2.95 CB		0.01%	US94106BAD38
EPIROC AB		0.01%	SE0015658109
VIVENDI SE		0.01%	FR0000127771
ROCHE HOLDINGS INC 010339 7.00 CB		0.01%	USU75000AN65
HASBRO INC		0.01%	US4180561072
CHARTER COMMUN INC COM		0.01%	US16119P1084
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000		0.01%	AU000XCLWAS7
CANADA(GOVT OF) 1% SNR 01/09/2022 CAD1'G732		0.01%	CA135087G732
GETLINK SE EUR 0.40		0.01%	FR0010533075
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026		0.01%	XS2367107856
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO		0.01%	US251526CJ68
AON PLC IE COM USD0 1 CL A		0.01%	IE00BLP1HW54
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR		0.01%	
MAPLETREE INDUSTRIAL TRUST		0.01%	SG2C32962814
HERMES INTERNATIONAL		0.01%	FR0000052292
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP		0.01%	XS2233154454
CANADIAN PACIFIC RAILWAY LTD		0.01%	CA13645T1003
HUNTINGTON BANCSHARES INC		0.01%	US4461501045
NEW ZEALAND (GOVT) 1.5% 15/05/2031		0.01%	NZGOVDT531C0
CCP DUE RECEIVABLE FROM CITIBANK		0.01%	
ANALOG DEVICES INC 011031 2.10 CB		0.01%	US032654AV70
SILGAN HOLDINGS INC		0.01%	US8270481091
LOUISIANA-PACIFIC CORP		0.01%	US5463471053
SARTORIUS STEDIM B EURO.1666		0.01%	FR0013154002
THULE GROUP AB		0.01%	SE0006422390
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT		0.01%	US22615MAW29
UNITED STS TREAS NTS 0.5% 08-31-2027		0.01%	US91282CAH43
ECOLAB INC 2.625% SNR 08/07/2025 EUR		0.01%	XS1255433754
TELUS CORPORATION COM NPV		0.01%	CA87971M1032
EDP RENOVAVEIS SA		0.01%	ES0127797019
MIRVAC GROUP PROPERTY TRUST		0.01%	AU000000MGR9
TRAVEL PLUS LEISUR CO		0.01%	US8941641024
PANASONIC HOLDINGS CORP		0.01%	JP3866800000
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG		0.01%	US91282CBQ33
PROLOGIS PROPERTY MEXICO SA DE CV		0.01%	MXCFFI170008
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029		0.01%	US912828YS30
UMICORE NPV		0.01%	BE0974320526
INVESCO LIMITED		0.01%	BMG491BT1088
VERTEX PHARMACEUTICALS INC		0.01%	US92532F1003
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027		0.01%	US912828X885
FSF MANAGEMENT COMPANY LTD		0.01%	NZFSFE0001S5
POWER ASSETS HOLDINGS LIMITED		0.01%	HK0006000050
PROGRESSIVE CORP		0.01%	US7433151039
RECORDATI SPA - NEW		0.01%	IT0003828271
ALLKEM LIMITED ORDINARY FULLY PAID		0.01%	AU0000193666
NATIONAL GRID ORD GBP0.12431289		0.01%	GB00BDR05C01
INFOSYS LTD		0.01%	US4567881085
UNITED STATES TREAS BDS 2% 11-15-2041		0.01%	US912810TC27
HORIZON THERAPEUTI COM USD 0.0001		0.01%	IE00BQPQZ61
NORFOLK SOUTHERN CORP USD		0.01%	US6558441084
LCH_IRS BOFAGB2U 22/11/2051 EUR P 0.173% / R 6MEURIB AR		0.01%	
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032		0.01%	US251526CK32
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031		0.01%	US30711X5R11
US Treasury Notes/Bonds 1.5% 15/02/2030		0.01%	US912828Z948
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000		0.01%	IDG000013806
CI FINANCIAL CORP C		0.01%	CA1254911003
JAPAN(GOVT OF) 0.1% SNR 20/12/25	JPY50000	0.01%	JP1051461M13

JAPAN(GOVT OF) 0.1% SNR 20/06/25	JPY50000	0.01%	JP1051441L76
TOURISM HOLDINGS LTD		0.01%	NZHELE0001S9
JAPAN(GOVT OF) 0.1% SNR 20/03/24	JPY50000	0.01%	JP1051391K44
LENNOX INTL INC COM		0.01%	US5261071071
SEKISUI HOUSE REIT INC		0.01%	JP3047820000
HCA HEALTHCARE INC		0.01%	US40412C1018
BAYER AG		0.01%	DE000BAY0017
AFFILIATED MANAGERS GROUP		0.01%	US0082521081
OMAN GOV INTERNTL 15/06/2026 4.75%	15/06/2026	0.01%	XS1405777589
ASM INTERNATIONAL NV		0.01%	NL0000334118
LIBERTY GLOBAL INC		0.01%	GB00B8W67B19
PVTPL FREDDIE MAC STACR SER 20-DNA2 CL B1 FLTG 02-25-205		0.01%	US35565KBD90
PVTPL TACO BELL FDG LLC 2016-1 SR SECD NT CL A-2-III 144A 4.		0.01%	US87342RAC88
AMERICAN EXPRESS CO 190338 8.15 CB		0.01%	US025816AZ26
ADMIRAL GROUP PLC		0.01%	GB00B02J6398
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG		0.01%	US30711X3H56
UNITED STATES TREAS BDS 2.25%	05-15-2041 REG	0.01%	US912810SY55
PERSIMMON PLC		0.01%	GB0006825383
Income Due - GBP		0.01%	
JAPANESE GOVT BOND 0.8% DUE 20/06/2023		0.01%	JP1103291D68
SIMON PROPERTY GROUP LP 011227 3.375 CB		0.01%	US828807DE42
WESTERN DIGITAL CORP		0.01%	US9581021055
LCH_IRS BOFAGB2U 23/09/2051 AUD P 1.689% / R 6MBBSW AR		0.01%	
GREAT WEST LIFE CO		0.01%	CA39138C1068
ORACLE CORPORATION JAPAN		0.01%	JP3689500001
PVTPL MADISON PK FDG XVII LTD/MADISON PKFDG SR 15-17A (		0.01%	US55818YBS90
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23	KRW10000	0.01%	KR103501G893
INFINEON 2.875% 31/12/2049		0.01%	XS2056730323
CR SUISSE GROUP AG FLTG RT 3.869% DUE	01-12-2029	0.01%	US225401AF50
PETROLEOS MEXICANOS 6.5% 03-13-2027		0.01%	US71654QCG55
CARLYLE GROUP INC		0.01%	US14316J1088
BOUYGUES		0.01%	FR0000120503
UNITED STATES TREAS BDS 1.875% DUE	02-15-2041 REG	0.01%	US912810SW99
GEBERIT AG-REG		0.01%	CH0030170408
EMERSON ELECTRIC CO		0.01%	US2910111044
UNITED STATES TREAS NTS 2.75%	04-30-2025	0.01%	US9128284M90
NOBIAN FINANCE 3.625% GTD 15/07/2026 EUR		0.01%	XS2358383466
NEXSTAR BROADCASTING GROUP INC		0.01%	US65336K1034
US TREASURY N/B 2.875% DUE 11-30-2023	REG	0.01%	US9128285P13
BANK OF AMERICA CORP 250425 2.932 CB		0.01%	CA060505FM13
FRANCE(GOVT OF)	4.5% 25/04/2041	0.01%	FR0010773192
ARCH CAPITAL GROUPCOM		0.01%	BMG0450A1053
UNITED STATES OF AMER TREAS NOTES DTD	09/30/2020 .25%	0.01%	US91282CAM38
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM US	0.01%	
UNITED STATES TREAS NTS DTD 06/30/2018	2.625% DUE 06-30	0.01%	US9128284U17
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028		0.01%	US91282CCV19
USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG		0.01%	US912828Y610
ACTIVISION BLIZZARD INC		0.01%	US00507V1098
LENNAR CORPORATION CLASS A		0.01%	US5260571048
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026		0.01%	IDG000015108
FUT JUN 23 ICE SONIA SO3		0.01%	
PVTPL GREYSTONE COMMERCIAL REAL ESTA	21-FL3 CL C FLTG	0.01%	US39809PAG00
UNITED STATES TREAS NTS DTD 05/15/2014	2.5% DUE 05-15-20	0.01%	US912828WJ58
US TREASURY N/B DTD 2.875%	DUE 09-30-2023 REG	0.01%	US9128285D82
UNITED STATES OF AMER TREAS NOTES 2.0%	11-30-2022	0.01%	US912828M805
UTD STATES TREAS 2.625% 02-28-2023		0.01%	US9128284A52
UNITED STATES TREAS NTS 2.375% DUE	01-31-2023	0.01%	US9128283U26
LG INNOTEK CO LTD		0.01%	KR7011070000
UNITED STATES TREAS NTS DTD 03/31/2018	2.5% DUE 03-31-20	0.01%	US9128284D91
BE SEMICONDUCTOR EURO		0.01%	NL0012866412
BCP MODULAR 6.125% 30/11/2028		0.01%	XS2397447025
UNITED STATES TREAS NTS	2.25% T-NOTE 04-30-2024	0.01%	US9128286R69
UNITED STATES TREAS NTS DTD 02/15/2013	2% DUE 02-15-202	0.01%	US912828UN88
SPRINT CORPORATION 7.875% DUE 09-15-2023		0.01%	US85207UAF21
UNITED STATES OF AMERICA TBOND 1.75%	05-15-2023	0.01%	US912828VB32
UNITED STATES TREAS NTS DTD 04/30/2016	1.625% DUE 04-30	0.01%	US912828R283
FOX CORP COM USD0.01 CL A		0.01%	US35137L1052
UNITED STATES TREAS NTS 1.875% 09-30-2022		0.01%	US9128282W90
EPAM SYSTEMS INC		0.01%	US29414B1044
UNITED STATES TREAS NTS DTD 01/31/2018	2.5% DUE 01-31-20	0.01%	US9128283V09
MGM GROWTH PROPERTIES LLC		0.01%	US55303A1051
UNITED STATES TREAS NTS 2.25%	01-31-2024	0.01%	US912828V806

SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025	EUR1000	0.01%	ES00000126Z1
DR AUTO 4.09% DUE 06-15-2026		0.01%	US26208NAG97
GENTEX CORPORATION		0.01%	US3719011096
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032	USD	0.01%	USP06518AH06
UTD STATES TREAS 2.125% DUE 07-31-2024		0.01%	US9128282N91
UNITED STATES TREAS TNOTE 2.0% 06-30-2024		0.01%	US912828XX34
ITALY(REP OF) 3.5% SNR 01/03/2030	EUR1000	0.01%	IT0005024234
UNITED STS TREAS NTS	.625% 11-30-2027	0.01%	US91282CAY75
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031		0.01%	JP1201301B94
UNITED STATES TREAS	2.25% DUE 02-15-2027 REG	0.01%	US912828V988
UNITED STATES TREAS BDS	2.25% DUE 08-15-2027	0.01%	US9128282R06
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026		0.01%	US9128286X38
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'		0.01%	XS2434797036
OVERSEA-CHINESE BANKING CORP		0.01%	SG1504926220
UTD STATES TREAS 1.375% DUE 09-30-2023		0.01%	US912828T263
CHROME BIDCO S A S 3.5% 31/05/2028		0.01%	XS2343000241
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079	EUR	0.01%	XS1888179477
UNITED STATES TREAS BDS 0 DEB 15/02/2040	USD1000 4.625 DI	0.01%	US912810QE10
UNITED STATES TREAS NTS DTD 08/15/2015	2% DUE 08-15-202	0.01%	US912828K742
SYNLAIT MILK LTD		0.01%	NZSML0000159
JAPAN (10 YEAR ISSUE) .1% 20/03/2031		0.01%	JP1103621M43
JAPAN (10 YR TBOND .1% 20/06/2031		0.01%	JP1103631M74
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026	REG	0.01%	US9128287B09
UNITED STATES TREAS NTS DTD 11/30/2019	1.5% DUE 11-30-20	0.01%	US912828YV68
DRYDEN 39 EURO CL FRN SNR SEC 04/35	EUR100000	0.01%	XS2440291834
LCH_IRS BOFAGB2U 02/02/2037 EUR P 0.86% / R 6MEURIB ARIF		0.01%	
JERONIMO MARTINS SGPS SA		0.01%	PTJMT0AE0001
UTD STATES TREAS 1.5% DUE 09-30-2024		0.01%	US912828YH74
SHIN-ETSU CHEM CO Y50		0.01%	JP3371200001
KESKO OYJ-B SHS		0.01%	FI0009000202
WIIHLBORGS FAST AB NPV POST SPLIT		0.01%	SE0011205194
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR		0.01%	
LCH_IRS BOFAGB2U 19/03/2028 CAD P 2.253% / R 3MCDOR AR		0.01%	
UNITED STATES TREAS NTS 0.125% 15/08/2023	.125% DUE	0.01%	US91282CAF86
ENEL SPA		0.01%	IT0003128367
SINGAPORE GOVT 1.75% 01/02/2023		0.01%	SG31B8000001
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025		0.01%	US912828Z526
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026		0.01%	US912828R366
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049		0.01%	US912810SF66
MTR CORP		0.01%	HK0066009694
UNITED STATES TREAS NTS DTD 10/31/2019	1.625% DUE 10-31	0.01%	US912828YQ73
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026	RI	0.01%	US912828P469
GENERAL MOTORS CO		0.01%	US37045V1008
FRANCE(GOVT OF) 4.25% SNR 25/10/2023	EUR1	0.01%	FR0010466938
WI TREASURY SEC. 1.625% DUE 11-30-2026	REG	0.01%	US912828YU85
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048		0.01%	US912810SD19
NGK INSULATORS LTD		0.01%	JP3695200000
SEMPRA ENERGY USD		0.01%	US8168511090
FIDELITY NATIONAL INFORMATION SERVICES I		0.01%	US31620M1062
UTD STATES TREAS 1.125% DUE 02-28-2025		0.01%	US912828ZC78
NIKE INC 011145 3.875 CB		0.01%	US654106AE35
PVTPL GPMT LTD SR 21-FL4 CL A FLTGT RT 11-15-2036		0.01%	US36262TAA16
FRANCE(GOVT OF) 5.5% SNR 25/04/29	EUR1'REGS	0.01%	FR0000571218
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41	1.75% DUE 0	0.01%	US912810TA60
YAMAHA MOTOR CO		0.01%	JP3942800008
LCH_IRS BOFAGB2U 05/05/2036 EUR P 0.971% / R 6MEURIB AR		0.01%	
NORDRH-WESTFALEN 1.45% SNR 19/01/22	EUR1000	0.01%	DE000NRW0M92
AIR PROD & CHEMS INC COM USD		0.01%	US0091581068
ATLANTIA SPA 1.875% SNR 12/02/2028	EUR	0.01%	XS2301390089
LCH_IRS BOFAGB2U 21/06/2023 AUD P 1.445% / R 3MBBSW AR		0.01%	
JAPAN (5 YR ISSUE) .1% 20/06/2024		0.01%	JP1051401K75
CBRE GI OPEN END FUND .5% 27/01/2028		0.01%	XS2286044024
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024	EUR0.01	0.01%	BE0000342510
ELISA CORPORATION OYJ-A S		0.01%	FI0009007884
E INK HOLDINGS INC		0.01%	TW0008069006
JAPAN (10 YR 0.1% .1% 20/03/2030		0.01%	JP1103581L42
MORGAN STANLEY 0.406%-FRN SNR 29/10/27	EUR	0.01%	XS2338643740
JAPAN(GOVT OF) 0.1% SNR 20/06/30	JPY50000	0.01%	JP1103591L73
MODERNA INC		0.01%	US60770K1079
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC		0.01%	
RECRUIT HLDGS CO LNPV		0.01%	JP3970300004
HSBC HOLDINGS PLC (HK REGD) USD 0.50		0.01%	GB0005405286

FDX CORP COM USD0.10	0.01%	US31428X1063
ARTISAN PARTNERS ASSET MANAGEMENT INC	0.01%	US04316A1088
FISERV INC COM	0.01%	US3377381088
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.01%	FR0013415627
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.01%	US912810SK51
LCH_IRS BOFAGB2U 20/01/2037 EUR P 0.903% / R 6MEURIB AR	0.01%	
UNITED STATES TREAS NTS DTD 04/30/2021 1.25% 04-30-2028	0.01%	US91282CBZ32
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01%	CA46071W2058
New Zealand Dollar Custodial Account – MITNZ Unlisted Proper	0.01%	
VERBUND AG	0.01%	AT0000746409
UNITED STS TREAS 1.25% 05-31-2028	0.01%	US91282CCE93
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.01%	US912810SQ22
UNITED STATES TREAS NTS DTD 04/30/2021 .75% 04-30-2026	0.01%	US91282CBW01
DEUTSCHE TELEKOM AG DEM	0.01%	DE0005557508
H & R BLOCK INCORPORATED	0.01%	US0936711052
UNITED STS TREAS NTS 1.25% 03-31-2028	0.01%	US91282CBS98
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.01%	US46654EAN13
ECOPETROL S A 4.125% DUE 01-16-2025	0.01%	US279158AK55
ECUADOR(REP OF) 1%-VAR SNR 31/07/2035 USD1	0.01%	XS2214238441
COINBASE GLOBAL INC	0.01%	US19260Q1076
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.01%	XS2272358024
CAD BNP PARIBAS A/C	0.01%	
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.01%	US91282CAJ09
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.01%	FR0011486067
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.01%	US912810SU34
BANCO SANTANDER CENTRAL HISP	0.01%	ES0113900J37
UTD STATES TREAS .625% DUE 03-31-2027	0.01%	US912828ZE35
SK INNOVATION	0.01%	KR7096770003
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.01%	JP1103281D37
EXELON CORPORATION	0.01%	US30161N1019
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.01%	JP1051421L13
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.01%	XS2391351454
MARRIOTT INTL INCUSD	0.01%	US5719032022
COVESTRO AG	0.01%	DE0006062144
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.01%	US912810ST60
PRIMERICA INC	0.01%	US74164M1080
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.01%	US912810SN90
REALTEK SEMICONDUCTOR CORP	0.01%	TW0002379005
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.01%	US20753KAF93
KERING	0.01%	FR0000121485
WESTLAKE 2.72% DUE 11-15-2024	0.01%	US96042HAL42
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.01%	US67113DAW48
HUMANA INC	0.01%	US4448591028
VOYA CLO 2012-4 LTD / VOYA CLO SECD NT CL A-1A-R3 FLTG 1.	0.01%	US92916GBE35
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.01%	US14309YBQ61
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.01%	US9128285M81
VENTURE XXVIII CLO LTD / VENTURE SR SECDNT CL A1R FLTG 14	0.01%	US92331AAU88
SARANAC CLO VI LTD / SARANAC CLO VI 1.94286000729% 08-	0.01%	US80317LAJ26
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.01%	US83609GBN43
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECDNT CL A-1-R FLTG	0.01%	US67401XAS09
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.01%	US92558NAJ19
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.01%	US97314JAA34
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.01%	GB00B24FF097
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.01%	CA135087L369
PVTPL REGATTA II FDG L P/REGATTA II FDG LLC NT CL AL-2-R3 FI	0.01%	US75885WBC47
FUT JUN 24 EURO DOLLARS	0.01%	
PVTPL FREDDIE MAC SER 2018-DNA2 CLS M2 FLTG RT 144A 12-2	0.01%	US35563TAB70
LCH_IRS BOFAGB2U 15/09/2023 AUD P 1.631% / R 3MBBSW AR	0.01%	
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.01%	US912810QL52
SOFTBANK GROUP CORP	0.01%	JP3436100006
BRP INC	0.01%	CA05577W2004
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
KINGFISHER PLC GBP0.1571	0.01%	GB0033195214
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.01%	XS2254262285
WHIRLPOOL CORP USD	0.01%	US9633201069
NINTENDO CO LTD JP50	0.01%	JP3756600007
US TREASURY N/B .125% DUE 05-31-2023 REG	0.01%	US91282CCD11
ISRAEL DISCOUNT BANK	0.01%	IL0006912120
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 4.14	0.01%	US53947XAN21
PVTPL MAGNETITE XVIII LTD SER 16-18A CL DR FLGT DUE 11-15-	0.01%	US55953TAQ04
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.01%	US55821TAA51
SIKA AG CHF0.01	0.01%	CH0418792922

UBER TECHNOLOGIES INC	0.01%	US90353T1007
AXA	0.01%	FR0000120628
SUMITOMO METAL MINING CO LTD	0.01%	JP3402600005
RPM INTERNATIONAL INC	0.01%	US7496851038
UNITED STS TREAS NTS 0.25% 11-15-2023	0.01%	US91282CAW10
HITACHI Y50	0.01%	JP3788600009
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.01%	US20754JAC80
LINCOLN NATL CORPORATION IND USD	0.01%	US5341871094
BARRATT DEVELOPMENTS PLC	0.01%	GB0000811801
ASR NEDERLAND NV	0.01%	NL0011872643
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.01%	US55316VAL80
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.01%	US912810QN19
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.01%	US80285HAG56
AISIN SEIKI CO LTD	0.01%	JP3102000001
REGAL REXNORD CORP	0.01%	US7587501039
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.01%	US20753WAE66
DEXCOM INC COM USD0.001	0.01%	US2521311074
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.01%	JP1051451LA6
DOW INC	0.01%	US2605571031
TELE2 AB	0.01%	SE0005190238
DISCOVERY INC COM USD 0.01 SER A	0.01%	US25470F1049
RENAISSANCERE HOLDINGS LTD	0.01%	BMG7496G1033
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.01%	XS2345190263
BARRICK GOLD CORP	0.01%	CA0679011084
VINCI SA	0.01%	FR0000125486
CENTENE CORPORATION	0.01%	US15135B1017
RANDSTAD NV	0.01%	NL0000379121
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-1	0.01%	US912828M565
LONZA AG - REG	0.01%	CH0013841017
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.01%	US912828ZB95
HARGREAVES LANSDOWN PLC	0.01%	GB00B1VZ0M25
FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-20	0.01%	US35563KAH32
PVTPL DIAMOND ISSUER LLC 2021-1 SECD CELLULAR SITE REV	0.01%	US25267TAS06
PVTPL CMO CSMC SER 2019-ICE4 CL E FLTG 144A 05-15-2036	0.01%	US12653VAJ52
CANADIAN GOVT 2.0% 01/09/2023	0.01%	CA135087H987
BASF SE	0.01%	DE000BASF111
LEAR CORP	0.01%	US5218652049
HILTON WORLDWIDE H COM USD 0.01	0.01%	US43300A2033
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.01%	US91282CCH25
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	0.01%	FR0013131877
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.01%	US91282CBT71
ABB LTD	0.01%	CH0012221716
SUNTORY BEVERAGE AND FOOD LTD	0.01%	JP3336560002
BANK OZK COM USD0.01	0.01%	US06417N1037
KEURIG DR PEPPER INC	0.01%	US49271V1008
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.01%	US91282CCY57
HONG KONG EXCHANGE & CLEAR	0.01%	HK0388045442
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-	0.01%	US91282CAB72
MCKESSON CORP	0.01%	US58155Q1031
HAMILTON LANE INC	0.01%	US4074971064
HARVEST CLO XXII D FRN CLO 01/2032 EUR 'A'	0.01%	XS2395965416
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.01%	JP3486800000
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG	0.01%	US805564QW46
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.01%	IT0005217390
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.01%	XS2390844780
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.01%	FR0011619436
LCH_IRS BOFAGB2U 01/03/2025 CAD P 2.559% / R 3MCDOR ARI	0.01%	
EASTMAN CHEMICAL CO 011228 4.50 CB	0.01%	US277432AW04
ARES EUROPEAN CXII FRN CLO 04/2032 EUR 'A'	0.01%	XS2391578239
SHAMROCK RESDNTL 0.0% 24/01/2061	0.01%	XS2441643827
BNPP AM EURO CLO SR 19-1A 22/07/2032	0.01%	XS2404665460
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'	0.01%	XS2367217879
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	0.01%	US974153AB40
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.01%	US98920MAA09
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01%	US1696561059
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar	0.01%	
ORKLA ASA	0.01%	NO0003733800
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.01%	JP1051481M76
NEC ELECTRONICS CORP	0.01%	JP3164720009
FRANCE(GOVT OF) 0.0% 25/02/2026	0.01%	FR0013508470
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA FLTG 12-17-2026	0.01%	US34706CAA71
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	0.01%	ES0000012B62

HENLEY CLO 1 FRN CLO 07/2034 EUR 'A-R'	0.01% XS2360085760
MITSUBISHI CORP Y50	0.01% JP3898400001
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.01%
VODAFONE GROUP ORD USD0.2095238	0.01% GB00BH4HKS39
BARCLAYS PLC 7.25%-FRN PERP GBP200000	0.01% XS1571333811
PVTPL KREF 2022-FL3 LTD CL A FLTG 02-15-2039	0.01% US48275EAA47
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.01% US780099CK11
K MAC HOLDINGS CORP. DUE 06-23-2028	0.01% US55304PAB76
PROSUS NV	0.01% NL0013654783
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025	0.01% US9128285C00
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.01% US78485WAE93
MACQUARIE GROUP LTD	0.01% AU000000MQG1
PULTE GROUP INC	0.01% US7458671010
SNOWFLAKE INC	0.01% US8334451098
NEUBERGER BERMAN CLO LTD 0% 10-18-2029	0.01% US64131JAN63
SERBIA (REPUBLIC) 1% SNR MTN 23/09/28 EUR1000	0.01% XS2388561677
WELLS FARGO & CO 4.478% 04-04-2031	0.01% US95000U2L65
KUMBA IRON ORE LTD	0.01% ZAE000085346
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M	0.01% US35565LAH96
CORTEVA INC	0.01% US22052L1044
LCH_IRS BOFAGB2U 07/05/2026 AUD P 2.988% / R 6MBBSW AR	0.01%
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.01% GB00BFX0ZL78
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.01% US3137G0VA44
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.01% SG31A9000002
MEDTRONIC INC 150335 4.375 CB	0.01% US585055BT26
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR (	0.01% US89656GAA22
SYNCHRONY FINANCIAL	0.01% US87165B1035
LCM XIII LTD PARTNERSHIP / LCM XIII 0% 07-19-2027	0.01% US50184KBL17
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO	0.01% US47077DAG51
SEKISUI CHEMICAL CO Y50	0.01% JP3419400001
FUT MAR 23 EURO DOLLARS	0.01%
SAUL CENTERS INC	0.01% US8043951016
PETROBRAS GLOBAL FINANCE 5.999% 01-27-2028	0.01% US71647NAY58
MINISTERIO HAC 6.25% GTD 26/11/25 COP1000	0.01% COL17CT03557
COLOMBIA REP TBOND 4.5% 03-15-2029	0.01% US195325DP79
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.01% US9128286Z85
AMERICAN ELECTRIC POWER COMPANY INC	0.01% US0255371017
SWISS PRIME SITE AG	0.01% CH0008038389
IRB HLDG CORP 7% DUE 06-15-2025	0.01% US44988MAC91
FUT JUN 22 CBT ULT TNOTE	0.01%
EQUITABLE HLDGS IN COM USD0.01	0.01% US29452E1010
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.01% US60687YBU29
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.01% FR0012517027
KUTXABANK SA 0.5%-FRN SNR 14/10/2027 EUR	0.01% ES0243307016
HENKEL AG & CO KGAA	0.01% DE0006048408
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.01% JP3046470005
UNUMPROVIDENT CORPORATION	0.01% US91529Y1064
AUTONATION INC	0.01% US05329W1027
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.01% FR0013286192
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.01% US912810RD28
FUJII ELECTRIC CO LTD	0.01% JP3820000002
IDEXX LABORATORIES INC	0.01% US45168D1046
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.01%
BUILDERS FIRSTSOURCE INC	0.01% US12008R1077
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.01% US912810QH41
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.01% US80282KAE64
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.01% FR0000187635
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.01% US912810QQ40
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051	0.01% US912810SP49
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.01% US912810SE91
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.01% JP1103531K10
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.01% MYBMO2000028
SNAM SPA 300631 0.625 CB	0.01% XS2358231798
LULULEMON ATHLETIC	0.01% US5500211090
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.01% US912810RX81
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE	0.01% US00253XAA90
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.01% XS2401704189
CITIGROUP INC 2.75% DUE 04-25-2022	0.01% US172967LG49
AMG ADVANCED METALLURGICAL GROUP NV	0.01% NL0000888691
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.01% GB00BJMH8534
ORANGE SA	0.01% FR0000133308
NOMURA REAL EST MA REIT	0.01% JP3048110005

TELEFLEX INC	0.01%	US8793691069
AIRBNB INC	0.01%	US0090661010
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.01%	US912810SR05
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.01%	US20753QAF63
IGM FINANCIAL INC	0.01%	CA4495861060
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01%	AU000000VCX7
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.01%	US35565WBD39
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	0.01%	US59217GEX34
DOLLAR GENERAL	0.01%	US2566771059
LOEWS CORP	0.01%	US5404241086
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO	0.01%	US55903VAC72
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 2.2%	0.01%	US30326MAA36
VW CR INC DISC COML PAPER 4/2 YRS 2&4 05-23-2022	0.01%	US91842KEP75
JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000	0.01%	JP1103271D13
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.01%	US55819GAL32
PVTPL SYMPHONY STATIC CLO I LTD/SYMPHONYSTA SR 21-1A C	0.01%	US87190TAA16
OZLM IX LTD / OZLM IX LLC 1.354% 10-20-2031	0.01%	US67109KBC71
PUT BONDOPT CHASGB2L 19/04/2022 FRANCE (GOVT OF) 1 111	0.01%	
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.01%	US912828ZT04
JFIN CLO 2017-II LTD / JFIN CLO 1.91786%09-20-2029	0.01%	US46593CAA71
KKR CLO 18 LTD / KKR CLO 18 LLC 1.18129%07-18-2030	0.01%	US48251JAL70
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 1	0.01%	US87229WAQ42
BENEFIT STR PARTNERS CLO XII LTD / SR SECD NT CL A-1-R FLT	0.01%	US08179HAE09
OAKTREE CLO 2019-4 LTD / OAKTREE 1.374% 10-20-2032	0.01%	US67402CAQ96
SUMITOMO MITSUI BANKING CORP 240723 2.75 CB	0.01%	XS0937853983
PVTPL PALMER SQ LN FDG LTD 2021-4A A1 FR CLO09-15-2029 L	0.01%	US69702HAA68
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	0.01%	US912810SS87
GOLDENTREE LN MGMT US CLO 2 LTD / SR SECD NT CL A-R FLT	0.01%	US38136MAU27
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SECD	0.01%	US67590QBK22
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.01%	US34706CAC38
OAK STR INVT GRADE NET LEASE FD SER 2.8%01-20-2051	0.01%	US67190AAC09
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.01%	US25265LAA89
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.01%	GB00B52WS153
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A .99	0.01%	US78449MAB28
DUPONT DE NEMOURS INC	0.01%	US26614N1028
TRANSNET SOC LTD 4% SNR MTN 26/07/2022 USD	0.01%	XS0809571739
PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 C	0.01%	US03880XAA46
PVTPL CMO CITIGROUP COML MTG TR 2019-PRM COML MTG P	0.01%	US29429JAE01
UNIVERSAL HEALTH SERVICES - CLASS B	0.01%	US9139031002
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.01%	USP3579ECP09
PVTPL TRTX 2022-FL5 ISSUER SER 22-FL5 CL A VAR 02-15-2039	0.01%	US87277JAA97
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	0.01%	
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	0.01%	USG65335AJ88
GOLDENTREE LOAN OPPORTUNITIES 20/07/20313.2683799266	0.01%	US38137PAY60
MEDIBANK PRIVATE LIMITED	0.01%	AU000000MPL3
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.01%	US89179XAL91
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	0.01%	XAG7739PAM23
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FLT	0.01%	US61691LAQ23
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031	0.01%	US12552MAJ71
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 .87657% 1	0.01%	US68389FJZ80
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.01%	FR0013451507
REP OF GHANA BNDS 8.125% 18/01/2026	0.01%	XS1108847531
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.01%	GB00B7Z53659
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C	0.01%	US39809LAJ35
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.01%	US912810RZ30
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.01%	US912810SA79
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.01%	US85325WAA62
PVTPL CMO CHC COML MTG TR SR 19-CHC CL A FLTG RATE 06-1	0.01%	US162665AA10
SYNAPTICS INC COM USD 0.001	0.01%	US87157D1090
ASAHI KASEI CORPORATION	0.01%	JP3111200006
JAPAN (10 YR 0.1% .1% 20/12/2029	0.01%	JP1103571L10
NAN YA PRINTED CIRCUIT BOARD CORP	0.01%	TW0008046004
BELGIUM KINGDOM 2.6% 22/06/2024	0.01%	BE0000332412
FREDDIE MAC STACR REMIC TR SER 21-DNA1 CL M2 FRN 144A C	0.01%	US35564KAH23
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.01%	CA135087K940
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.002% / R 6MEURIB AR	0.01%	
WESFARMERS LIMITED	0.01%	AU000000WES1
INFINEON TECHNOLOGIES AG	0.01%	DE0006231004
DONGBU HI TEK CO LTD	0.01%	KR7000990002
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.01%	US67102SAS32
PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA FVAR RT DUE 10-15	0.01%	US05608RAN52

OLD REPUBLIC INTL CORP	0.01%	US6802231042
BERKELEY GP HLDGS ORD GBP0.054141	0.01%	GB00BLJNXL82
LCH_IRS BOFAGB2U 16/10/2031 EUR P 0.77% / R 6MEURIB ARIF	0.01%	
SAINSBURY (J) PLC	0.01%	GB00B019KW72
SUMITOMO REALTY & DEVELOPMENT CO	0.01%	JP3409000001
T&D HOLDINGS INC NPV	0.01%	JP3539220008
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.01%	IT0005321325
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.01%	US912810QK79
EVERTEC INC	0.01%	PR30040P1032
LITHIA MOTORS INC	0.01%	US5367971034
FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1	0.01%	FR0011337880
ADIDAS AG	0.01%	DE000A1EWWW0
BNP PARIBAS SA 130731 1.25 CB	0.01%	FR0014001GJ0
IBERDROLA FINANZAS SA 130927 1.25 CB	0.01%	XS1682538183
COMPASS GROUP ORD GBP0 1105	0.01%	GB00BD6K4575
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.01%	JP1103541K42
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.01%	GB00BYZW3G56
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2	0.01%	US78449MAA45
BANK OF AMERICA CORPORATION MTN 1.53% DUE 12-06-2021	0.01%	US06051GKE88
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.01%	FR0013407236
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.01%	FR0013200813
LG ELECTRONICS INC	0.01%	KR7066570003
FRANCE (GOVT OF) 1.5% 25/05/2031	0.01%	FR0012993103
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI	0.01%	
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.01%	US25755TAL44
SYSCO CORPORATION COM USD1.00	0.01%	US8718291078
NOMURA HLDGS INC 3.103% DUE 01-16-2030	0.01%	US65535HAQ20
INTERFOR CORP	0.01%	CA45868C1095
LCH_RPI CHASUS33 02/16/2052 USD P 2.395% / R CPI 39999376	0.01%	
FOX CORP COM USD0.01 CL B	0.01%	US35137L2043
SMR 2022-IND MTG TR COML MTG PASS THRU CTF CL E 5.3011	0.01%	US78458MAJ36
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25-	0.01%	US35564LAH06
ARCHER DANIELS MIDLAND CO 120925 1.00 CB	0.01%	XS1877836079
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.01%	US912810QD37
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.01%	GB00BMGR2791
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.01%	FR0010070060
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.01%	US912810TB44
EURO BOBL 2206 FUT	0.01%	DE000C1T6JF5
PUT SWO USD CITIUS33 P 2.2% / R 1DSOFR 4003338076 02/14/	0.01%	
HARLEY DAVIDSON INC	0.01%	US4128221086
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.01%	US05548WAG24
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.01%	IT0005240350
Australian Dollar Custodial Account – MMF Global Sovereign Bc	0.01%	
HOYA CORPORATION JPY	0.01%	JP3837800006
ITV PLC - ORD SHS	0.01%	GB0033986497
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01%	US1273871087
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.01%	JP1103521JA8
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.01%	GB00BTHH2R79
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.01%	US05609KAQ22
ALIMENTATION COUCHE TARD INC	0.01%	CA01626P3043
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.01%	US912810RC45
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1	0.01%	US85236KAD46
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.01%	US225401AR98
BANK AMER CORP 2.687% DUE 04-22-2032	0.01%	US06051GJT76
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1	0.01%	
VALEO SA	0.01%	FR0013176526
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.01%	US912810QW18
PVTPL VANTAGE DATA CTRS ISSUER LLC SR 20-1A CL A2 1.6	0.01%	US92212KAB26
ASSURED GUARANTY LTD	0.01%	BMG0585R1060
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.01%	US91282CCP41
ALLY FINANCIAL INC	0.01%	US02005N1000
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.01%	US09659W2P81
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.01%	GB00B16NNR78
DIGITAL REALTY TRUST INC	0.01%	US2538681030
ESSENT GROUP LTD	0.01%	BMG3198U1027
QUALYS INC	0.01%	US74758T3032
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.01%	GB00B6RNH572
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.01%	FR0013250560
ABN AMRO BANK N V DR EACH REP SHS	0.01%	NL0011540547
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.01%	JP1300521G93
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.01%	US06738EBM66
UNITED STATES OF AMER TREAS NOTES 0.125% 11-30-2022	0.01%	US91282CAX92

UNITED STATES TREAS NTS 1.875% NTS	07/31/2026	0.01%	US912828Y958
CARGURUS INC		0.01%	US1417881091
REXEL SA		0.01%	FR0010451203
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	0.01%	US912810RS96
DAIKIN INDUSTRIES		0.01%	JP3481800005
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2		0.01%	US056054AK52
UNITED STATES TREAS NTS .5% DUE	04-30-2027 REG	0.01%	US912828ZN34
UNITED STATES TREAS BDS 3.375	05-15-2044REG	0.01%	US912810RG58
POLYONE CORP 5.75% DUE	05-15-2025	0.01%	US73179PAM86
JAPAN REAL ESTATE INVESTMENT		0.01%	JP3027680002
UNITED STS TREAS NTS .125% DUE	09-15-2023 REG	0.01%	US91282CAK71
UNITED STATES TREAS NTS .5% DUE	05-31-2027 REG	0.01%	US912828ZS21
NVR INC		0.01%	US62944T1051
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP		0.01%	XS1175846580
UNITED STS TREAS NTS UNITED STS TREAS NTS .125%	10-15-2C	0.01%	US91282CAP68
SCENTRE GROUP TRUST1 120225 3.50 CB		0.01%	USQ8351LAB91
PUBLIC SERVICE ENTERPRISE GROUP INC		0.01%	US7445731067
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69%	08-17-2026	0.01%	US26208RAG02
IQVIA HOLDINGS INC		0.01%	US46266C1053
HSBC HOLDINGS PLC 5.25%	31/12/2049	0.01%	XS1111123987
BANQUE CENT DE TUNISIE 5.75%	30/01/2025	0.01%	XS1175223699
CHF BNP PARIBAS A/C		0.01%	
RADIAN GROUP INC		0.01%	US7502361014
UNITED STATES TREAS BDS 2.0%	02-15-2052	0.01%	US912810TD00
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR		0.01%	XS2207976783
GRAPHIC PACKAGING 2.625% GTD SNR	01/02/29 EUR	0.01%	XS2407520936
CINTAS CORP		0.01%	US1729081059
FRANCE(GOVT OF) 1.25% SNR 25/05/2034	EUR1	0.01%	FR0013313582
PARKER HANNIFIN CORP		0.01%	US7010941042
ITOCHU CORP JPY		0.01%	JP3143600009
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029		0.01%	US67105HBA23
HSBC INST TR SV(SG 0.75% SNR EMTN	23/06/28 EUR	0.01%	XS2349343090
PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRI		0.01%	US056057AN23
ALCON AG		0.01%	CH0432492467
BUNDESREPUB. DEUTSCHLAN 2.5% BDS	04/07/2044 EUR	0.01%	DE0001135481
CASSIA 2022-1 SER 22-1A 22/05/2034		0.01%	XS2459127739
CLI FDG VIII LLC AST BACKED NT SER	2021-1 1.64% 02-18-204	0.01%	US12565KAA51
SENEGAL(REP OF) 4.75% SNR 13/03/2028 EUR		0.01%	XS1790104530
USQ RAIL II LLC / 2.21% DUE	06-28-2051	0.01%	US90354PAA57
FRANCO NEVADA CORP		0.01%	CA3518581051
JAPAN(GOVT OF) 0.1% SNR 20/06/28	JPY50000	0.01%	JP1103511J74
JAPAN .1% 01/02/2023		0.00%	JP1024211M21
CHART INDUSTRIES INC		0.00%	US16115Q3083
BANK OF IRELAND GROUP PLC 100527 0.375 CB		0.00%	XS2311407352
GERMANY(FED REP) 0% SNR 15/08/2026	EUR0.01	0.00%	DE0001102408
REGATTA II FDG L P / REGATTA II FDG 0%	01-15-2029	0.00%	US75885WBA80
YETI HOLDINGS INC		0.00%	US98585X1046
SINGAPORE TECH ENG SGD		0.00%	SG1F60858221
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1		0.00%	US30227FAL40
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01		0.00%	GB00B54QLM75
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'		0.00%	XS2402428770
TOTO LTD JPY50		0.00%	JP3596200000
ITALY(REP OF) 4% SNR 01/02/37	EUR1000'18'	0.00%	IT0003934657
SUMITOMO CHEMICAL JPY50		0.00%	JP3401400001
DSV A/S		0.00%	DK0060079531
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000		0.00%	GB00BL68HG94
IREN SPA 010730 1.00 CB		0.00%	XS2197356186
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-		0.00%	US03330AAC62
UNITED STATES TREAS BDS 2.875%	05-15-2049 REG	0.00%	US912810SH23
MPT OPER 2.5%	24/03/2026	0.00%	XS2322419776
SNAM SPA 170630 0.75 CB		0.00%	XS2190256706
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A.		0.00%	US12510HAD26
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000		0.00%	GB00B128DP45
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000		0.00%	GB00BD0XH204
UTD STATES TREAS 1.5% DUE	03-31-2023	0.00%	US912828Q293
AGNICO EAGLE MINES		0.00%	CA0084741085
BLACKROK EUR CLO V VAR CDO 16/07/2031	EUR 'B'	0.00%	XS1785484178
PVPTL FREDDIE MAC STACR TRSR 19-HQA1 CL M2 1 FLTG 02-25-		0.00%	US35563MAH97
UNITED STATES TREAS 2.75%	02-28-2025	0.00%	US9128283Z13
JAPAN(GOVT OF) 0.1% SNR 20/03/25	JPY50000	0.00%	JP1051431L45
ITALY(REP OF) 5.25% BTP 1/11/2029	EUR0.01	0.00%	IT0001278511
SK HYNIX INC		0.00%	KR7000660001

PVTPL CMO BX COML MTG TR 2021-VINO	15/05/2038 VAR R	0.00%	US05608KAJ97
UNICREDIT SPA 8%-FRN PERP	USD200000'REGS'	0.00%	XS1046224884
AMPHENOL CORP CL A		0.00%	US0320951017
GIVAUDAN - REG		0.00%	CH0010645932
M3 INC NPV		0.00%	JP3435750009
NGK SPARK PLUG CO JPY		0.00%	JP3738600000
GENERAL MOTORS FIN 1.55% SNR EMTN	30/07/27 GBP	0.00%	XS2384288747
DAIICHI SANKYO COMPANY LIMITED		0.00%	JP3475350009
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	0.00%	IT0003535157
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION		0.00%	FR0014003TT8
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFC B 144A 3.3565		0.00%	US69640GAG01
KLEPIERRE SA 170231 0.875 CB		0.00%	FR0014000KT3
TEXTAINER MARINE CONTAINERS VII LTD	2.82% 04-20-2046	0.00%	US88315LAR96
AVNET INC		0.00%	US0538071038
GARTNER INC CL-A		0.00%	US3666511072
SBA COMMUNICATIONS COM		0.00%	US78410G1040
UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000		0.00%	GB00B06YGN05
DATADOG INC		0.00%	US23804L1035
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028		0.00%	US01751EAC21
FRANCE(GOVT OF) 3.25% SNR 25/05/2045	EUR1	0.00%	FR0011461037
MEXICO(UTD MEX ST) 7.75% GTD SNR	23/11/34 MXN	0.00%	MX0MGO0000U2
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027		0.00%	US92329YAL02
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000		0.00%	GB00BDRHNP05
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027	EUR	0.00%	DE000DL19VT2
SNAP INC		0.00%	US83304A1060
JAPAN(GOVT OF) 0.1% SNR 20/09/23	JPY50000	0.00%	JP1051371JA0
JAPAN TBOND BDS .6% DUE 20/12/2023		0.00%	JP1103321DC2
UNITED STS TREAS NTS .375% DUE	09-30-2027 REG	0.00%	US91282CAL54
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024	USD	0.00%	USY6142NAA64
XCEL ENERGY INC		0.00%	US98389B1008
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000		0.00%	GB00BMGR2916
GLOBAL PAYMENTS INC		0.00%	US37940X1028
TRANSDIGM GROUP INC		0.00%	US8936411003
INDITEX EURO.03 POST SUBD		0.00%	ES0148396007
GRAPHIC PACK HLDG		0.00%	US3886891015
FANUC CORP		0.00%	JP3802400006
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036		0.00%	US12653VAL09
PRYSMIAN SPA		0.00%	IT0004176001
UNITED STATES T NOTE	3.0% 10-31-2025	0.00%	US9128285152
PVTPL TRIUMPH RAIL LLC GREEN SECD	RAILCAR EQUIP NT 14	0.00%	US89683LAB62
FUT MAR 24 LIF 3M EURIBOR		0.00%	
VAT GROUP AG		0.00%	CH0311864901
SIMS LIMITED ORDINARY FULLY PAID		0.00%	AU000000SGM7
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN		0.00%	CA45075E1043
FNMA NT CL 2B-1 144A 01-25-2040		0.00%	US20754WAC91
AGEAS NPV POST SPLIT		0.00%	BE0974264930
CONSOLIDATED EDISON INC COM USD0.10		0.00%	US2091151041
EXPERIAN GROUP LTD		0.00%	GB00B19NLV48
UK TSY 2.75%	07/09/2024	0.00%	GB00BHBFBH458
UNITED STATES OF AMER TREAS BONDS 2.75	BDS DUE 08-15-21	0.00%	US912810QX90
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000		0.00%	GB00B1VWPJ53
VONOVIA SE 010932 0.75 CB		0.00%	DE000A3MP4V7
UNITED MIZRAHI BANK LIMITED		0.00%	IL0006954379
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000		0.00%	GB00BMGR2809
OWENS CORNING INC		0.00%	US6907421019
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205		0.00%	US35565RBD44
PVTPL ASHTAD CAPITAL INC 1.5% 08-12-2026		0.00%	US045054AN37
US TREAS SEC 4.5 DUE 08-15-2039	REG	0.00%	US912810QC53
SCHNITZER STEEL INDUSTRIES INC		0.00%	US8068821060
APERAM S.A. NPV		0.00%	LU0569974404
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR		0.00%	
BELGIUM(KINGDOM) 4.25% SNR 28/03/41	EUR0.01	0.00%	BE0000320292
BOISE CASCADE CO		0.00%	US09739D1000
UNITED STATES OF AMER TBOND 2.625%	01-31-2026	0.00%	US9128286A35
TEGNA INC		0.00%	US87901J1051
JOHNSON MATTHEY PLC		0.00%	GB00BZ4BQC70
GS YUASA CORP		0.00%	JP3385820000
DAI NIPPON PRINTING CO LTD		0.00%	JP3493800001
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000		0.00%	GB0032452392
UNITED STATES TREAS 2.25%	DUE 10-31-2024	0.00%	US9128283D01
ARCELORMITTAL NPV POST STK SPLIT		0.00%	LU1598757687
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-		0.00%	US9128286G05

PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	0.00%	US90932LAG23
PVTPL CMO BX COML MTG TR 2018-BIOA CL C 144A VAR RT DU	0.00%	US056057AJ11
AT&T INC FIXED .25% DUE 03-04-2026	0.00%	XS2051361264
TOLL BROTHERS INC	0.00%	US8894781033
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00%	US912828X703
UNITED STATES TREAS BILLS 0% 04-12-2022	0.00%	US912796T825
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00%	US9128283P31
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034	0.00%	US12651XAL82
SEA LTD	0.00%	US81141R1005
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 0	0.00%	US22823QE569
INTL FLAVORS & FRAGRANCES USD	0.00%	US4595061015
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-202	0.00%	US62482BAA08
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR0.01	0.00%	ES0000011868
EGYPT(ARAB REP OF 4.75% SNR MTN 16/04/26EUR	0.00%	XS1807306300
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00%	IT0001444378
LCH_IRS BOFAGB2U 30/01/2034 AUD P 2.53% / R 6MBBSW ARII	0.00%	
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	0.00%	US08181VAN55
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	GB0004893086
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
AXALTA COATING SYSTEMS DUTCH HLDG B B.V.INCREMENTAL 1	0.00%	US90347BAH15
NEXTERA ENERGY CAP FIXED 2.94% DUE 03-21-2024	0.00%	US65339KCD00
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15	0.00%	US912810QU51
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00%	US15033XAQ97
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	0.00%	US654744AD34
CLOUDFLARE INC	0.00%	US18915M1071
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00%	US9128282Y56
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
1ST INVS AUTO 2.8% DUE 12-15-2025	0.00%	US32058RAD61
NOVATEK MICROELECTRONICS LTD	0.00%	TW0003034005
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	0.00%	GB00BBJNQY21
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	FR0010171975
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00%	US05492QAE61
SEVEN & I HOLDINGS CO LTD	0.00%	JP3422950000
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00%	US78485WAC38
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00%	US05492QAL05
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	US05492KAC36
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	0.00%	US90351HAE80
DOLLAR TREE INC	0.00%	US2567461080
IRB HOLDING CORP TERM LOAN B 02-05-2025	0.00%	US44988LAF40
ARTHUR J GALLAGHER CO	0.00%	US3635761097
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.00%	JP1201741LA9
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00%	US912810QS06
WHATABRANDS LLC SR SEC TL 07-21-2028 DUE08-03-2028 BEO	0.00%	US96244UAF49
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.00%	US912810RQ31
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
HUFVUDSTADEN AB-A SHS	0.00%	SE0000170375
PVTPL FREDDIE MAC-STACR 2021-DNA5 M2FLTG 01-25-2034 US	0.00%	US35564KHE29
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
INTESA SANPAOLO SPA	0.00%	IT0000072618
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	JP1103351E98
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:	0.00%	US81375WGV28
FLYNN RESTAURANT GROUP LP SERIES 2021 TERM LOAN (FIRS	0.00%	US34410JAF84
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00%	US912828YE44
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
RIVIAN AUTOMOTIVE INC	0.00%	US76954A1034
Australian Dollar Custodial Account – Absolute Return Bond Fui	0.00%	
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00%	US91823ABA88
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A 3.1	0.00%	US193051AS82
MURATA MANUFACTURING CO JPY50	0.00%	JP3914400001
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	0.00%	FR0013404969
JAPAN(GOVT OF) 0.7% SNR 20/12/22 JPY50000	0.00%	JP1103261CC2
LCH_IRS BOFAGB2U 11/02/2034 AUD P 2.7% / R 6MBBSW ARIR:	0.00%	
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748
FUT JUN 24 ICE SONIA SO3	0.00%	
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-204	0.00%	US26208LAD01
PPG INDUSTRIES INC	0.00%	US6935061076
CARRIER GLOBAL COR COM USD0.01 WI	0.00%	US14448C1045

PVTPL CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO	0.00%	US12434LAJ35
Income Due - AUD	0.00%	
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	0.00%	US59001ABD37
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
JAPAN .1% 01/03/2023	0.00%	JP1024221M37
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00%	CA19521DAJ06
WASTE CONNECTIONS COM NPV	0.00%	CA94106B1013
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.00%	GB00BFWFPP71
ONE 2021-PK MTG TR 1.897% 03-15-2036	0.00%	US682413AG40
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	0.00%	US17327CAN39
TPGI TRUST 2021-DGWD COML MTG PASS THRU CTF CL E 2.75%	0.00%	US87267HAQ02
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.00%	US912810RB61
NORDEA BANK ABP	0.00%	FI4000297767
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
KULICKE & SOFFA INDUSTRIES	0.00%	US5012421013
REALTY INCOME CORPORATION	0.00%	US7561091049
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO	0.00%	US38141GZK39
FUT PUT MAY 22 1 YR MIDCURVE 9712	0.00%	
New Zealand dollar	0.00%	
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.00%	GB00B39R3707
HUNTSMAN CORPORATION	0.00%	US4470111075
MUENCHENER RUECKVER RG-REG	0.00%	DE0008430026
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 FI	0.00%	US62547NAB55
MINEJESA CAP BV 4.625% GTD 10/08/2030 USD	0.00%	USN57445AA17
RIGHTMOVE ORD GBP	0.00%	GB00BGDT3G23
CANADIAN SOLAR INC	0.00%	CA1366351098
FANNIE MAE - CAS SER 2018-C01 CL 1M-2 FRN07-25-2030	0.00%	US30711XYX64
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00%	US25265LAE02
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00%	US912810SC36
ASHTREAD GROUP PLC	0.00%	GB0000536739
LIFE 2021-BMR MTG FLTG RT 2.147% DUE 03-15-2038	0.00%	US53218CAJ99
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00%	US912810RT79
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00%	US038779AB06
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 BE	0.00%	USP7581YAB11
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-2	0.00%	US35564TAH32
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00%	US912810RY64
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 2.747%	0.00%	US53218CAL46
IGO LIMITED ORDINARY FULLY PAID	0.00%	AU000000IGO4
INV LA CONSTRUCCIO 4.75% SNR 07/02/32 USD1000	0.00%	USP5817RAG04
LENDINGPOINT 2021-B AST 1.11% 02-15-2029	0.00%	US52607HAA86
AXIS CAPITAL HOLDING	0.00%	BMG0692U1099
ASBURY AUTOMOTIVE GROUP	0.00%	US0434361046
MGIC INVESTMENT CORP	0.00%	US5528481030
LCH_IRS BOFAGB2U 14/10/2033 EUR P 1.32% / R 6MEURIB ARIF	0.00%	
PVTPL FREDDIE MAC STACR SER 2020-HQA1 CL B2 FLTG 01-25-2	0.00%	US35565JBE01
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00%	US056054AJ89
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00%	DE0001102341
GOLDMAN SACHS GROUP INC FLTG DUE 10-21-2027 BEO	0.00%	US38141GYM04
CARSALES COM LTD	0.00%	AU000000CAR3
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
GERMANY(FED REP) 0% SNR 07/10/22 EURO.01'176	0.00%	DE0001141760
OUTOKUMPU OYJ	0.00%	FI0009002422
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00%	US912810RK60
MOSAIC CO COM	0.00%	US61945C1036
LONDON STOCK EXCHANG	0.00%	GB00B0SWJX34
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00%	DE0001141810
EXPEDIA GROUP INC	0.00%	US30212P3038
ON SEMICONDUCTOR CORPORATION	0.00%	US6821891057
AGC INC	0.00%	JP3112000009
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00%	AU000000WOW2
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00%	US12565KAE73
FERRARI NV COM EUR 0.01	0.00%	NL0011585146
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	IT0005413171
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	GB00BMBL1G81
TOKIO MARINE HOLDINGS	0.00%	JP3910660004
CEMEX SAB DE CV 3.875% GTD 11/07/2031 USD	0.00%	USP2253TJR16
JAPAN (20 YR TBOND .4% 20/06/2041	0.00%	JP1201771M76
CALL SWO EUR GSILGB2X P 3MEURIB / R 0.353% SO220923EU3	0.00%	

FRANCE(GOVT OF) 4% SNR 25/10/2038	EUR1'REGS	0.00%	FR0010371401
IPSEN PROMESSES SA		0.00%	FR0010259150
FRANCE(GOVT OF) 1.25% SNR 25/05/2036	EUR1	0.00%	FR0013154044
CANADA(GOVT OF) 0.5% SNR 01/12/30	CAD1'L443	0.00%	CA135087L443
BLACK KNIGHT INC COM USD		0.00%	US09215C1053
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26	EUR1000	0.00%	ES00000123C7
CNP ASSURANCES		0.00%	FR0000120222
GENERAL MTRS FINL CO INC 1.5% DUE	06-10-2026 BEO	0.00%	US37045XDK90
CALL SWO USD MSLNGB2X P 3MLIBOR / R 2.15%	SO220913US2	0.00%	
TRADE DESK INC		0.00%	US88339J1051
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052	REG	0.00%	US455780DK96
UNITED STATES TREAS BDS .. 3.125% DUE	11-15-2041 REG	0.00%	US912810QT88
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL E		0.00%	US48254CAQ87
FRANCE(GOVT OF) 2% SNR 25/05/2048	EUR1	0.00%	FR0013257524
UTD STATES TREAS FIXED .5% DUE	06-30-2027	0.00%	US912828ZV59
DOMINOS PIZZA 3.151% DUE 04-25-2051		0.00%	US25755TAP57
WILLIS TOWERS WATS COM USD0.000304635		0.00%	IE00BDB6Q211
Outstanding Settlement Receipts - HKD		0.00%	
REINSURANCE GROUP OF AMERICA		0.00%	US7593516047
SIEMENS GAMESA REN EURO.17		0.00%	ES0143416115
PVTPL WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A 3.78%		0.00%	US95058XAG34
UNITED STATES TREAS BDS BD 3.125% DUE	02-15-2043 REG	0.00%	US912810QZ49
UNITED STATES TREAS BDS 3% DUE	02-15-2047 REG	0.00%	US912810RV26
CF INDUSTRIES HOLDINGS INC		0.00%	US1252691001
UNITED STATES TREAS BDS DTD 00246 3% DUE	11-15-2045 REG	0.00%	US912810RP57
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.1		0.00%	US877249AD49
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31		0.00%	US91282CAD39
WALGREENS BOOTS AL COM USD0.01		0.00%	US9314271084
STMICROELECTRONICS NV		0.00%	NL0000226223
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E		0.00%	US12592TAN54
UNITED STATES TREAS BDS 3% DUE 05-1	5-2045	0.00%	US912810RM27
UNILEVER CAPITAL CORP 120851 2.625 CB		0.00%	US904764BR72
GERMANY(FED REP) 0% SNR 15/08/2030	EUR0.01	0.00%	DE0001102507
BONOS Y OBLIG DEL ESTAD 2.15% 144A	31/10/25	0.00%	ES00000127G9
TOPPAN PRINTING CO LTD		0.00%	JP3629000005
FIRST QUANTUM MINERALS LTD		0.00%	CA3359341052
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C		0.00%	US44891ABX46
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046		0.00%	US912810RU43
GERMANY(FEDERAL REPUBLIC) 0.0%	15/08/2031	0.00%	DE0001102564
FAURECIA SA		0.00%	FR0000121147
FUJITSU JPY		0.00%	JP3818000006
SINGAPORE GOVERNMENT 2.75% 01/03/2046		0.00%	SG31A7000004
KINGDOM OF MOROCCO MOROC 3 1/2 06/19/24 3.5% 19/06/2027		0.00%	XS1079233810
O REILLY AUTOMOTIVE INC 150331 1.75 CB		0.00%	US67103HAK32
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2		0.00%	US35564LBD82
ATKORE INC		0.00%	US0476491081
COVIVIO		0.00%	FR0000064578
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1		0.00%	NO0012423476
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000		0.00%	XS2259808702
LIBERTY GLOBAL INC USD0.01 A		0.00%	GB00B8W67662
DANONE		0.00%	FR0000120644
ITALY(REP OF) 6.5% SNR 01/11/2027	EUR0.01	0.00%	IT0001174611
AMMC CLO 20 LTD / AMMC CLO 20 LLC 3.39129% 04-17-202		0.00%	US00177TAQ67
JAPAN(GOVT OF) 2.2% BDS 20/09/39	JPY100000	0.00%	JP13003119A4
ANCHORAGE CAP CLO 11 LTD / 3.70886% 07-22-2032		0.00%	US03330NAM65
FLEX LTD COM		0.00%	SG9999000020
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-1		0.00%	US91116KAB17
Cash / Other		0.00%	
ORION OYJ		0.00%	FI0009014377
JAPAN(GOVT OF) 1.6% SNR 20/06/30	JPY50000	0.00%	JP1201201A88
LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSONIA SWUC		0.00%	
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO		0.00%	US25460HAB87
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000		0.00%	GB00B6460505
EQUIFAX INC		0.00%	US2944291051
SUMITOMO ELECTRIC		0.00%	JP3407400005
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2027		0.00%	GB00B84Z9V04
MASTEC INC		0.00%	US5763231090
SOFTBANK CORP		0.00%	JP3732000009
BUONI POLIENNALI 1.5 1.5% 01/06/2025		0.00%	IT0005090318
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2041		0.00%	US912810QY73
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042		0.00%	JP1300361C33
CANADA(GOVT OF) 2% SNR 01/12/2051	CAD1'H722	0.00%	CA135087H722

FREPORT-MCMORAN FIXED 4.375% DUE	08-01-2028	0.00%	US35671DCG88
SPCG PCL NVDR		0.00%	TH0889010R14
LYONDELLBASELL INDUSTRIES		0.00%	NL0009434992
SHELL PLC ORD EURO.07		0.00%	GB00BP6MXD84
PACIRA BIOSCIENCES INC		0.00%	US6951271005
UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 RI		0.00%	US9128284R87
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF		0.00%	
FRANCE(GOVT OF) 0% BDS 25/11/2031	EUR1'REGS	0.00%	FR0014002WK3
JAPAN(GOVT OF) 1.8% SNR 20/06/23	JPY50000	0.00%	JP1200631388
FRAPORT AG 2.125% SNR 09/07/27	EUR1000	0.00%	XS2198879145
JAPAN(GOVT OF) 0.7% SNR 20/09/38	JPY50000	0.00%	JP1201661JA3
MERCK KGAA		0.00%	DE0006599905
GERMANY(FED REP) 0.5% SNR 15/02/2026	EUR0.01	0.00%	DE0001102390
ELECTRONIC ARTS INC		0.00%	US2855121099
UNITED STATES TREAS NTS 2.75% DUE	08-31-2025 REG	0.00%	US9128284Z04
CRED SUISSE LONDON FR SNR EMTN 09/23	EUR100000	0.00%	XS2381633150
UK(GOVT OF) 2.5% GILT SNR 22/07/2065		0.00%	GB00BYMZX75
ITALY(REP OF) 5% SNR 01/09/2040	EUR1000	0.00%	IT0004532559
NEUBERGER BERMAN LN ADVISERS CLO 37	6.004% 07-20-203	0.00%	US64133HAL24
UK(GOVT OF) 0.125% SNR 30/01/26	GBP1000	0.00%	GB00BL68HJ26
UK(GOVT OF) 0.375% BDS 22/10/26	GBP1000	0.00%	GB00BNNGP668
FUT PUT MAY 22 1 YR MIDCURVE 9762		0.00%	
GERMANY(FED REP) 1.25% SNR 15/08/48	EUR0.01	0.00%	DE0001102432
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-		0.00%	US162665AN31
GERMANY(FED REP) 0.25% SNR 15/02/27	EUR0.01	0.00%	DE0001102416
AMADEUS IT HLDGS		0.00%	ES0109067019
AKITA BIDCO S.A TERM LOAN 10/11/2025		0.00%	A00000039GKJ
E.ON SE		0.00%	DE000ENAG999
JAPAN(GOVT OF) 0.8% SNR 20/09/22	JPY50000	0.00%	JP1103251C91
JAPAN(GOVT OF) 1.9% SNR 20/09/42	JPY50000	0.00%	JP1300371C98
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS		0.00%	
INDONESIA GOVT TBOND 7.5% 15/04/2040		0.00%	IDG000014101
ARVAL SVC LEASE MTN .875% 17/02/2025		0.00%	FR0014008FH1
ZIMMER BIOMET HOLDINGS INC		0.00%	US98956P1021
Mexican peso		0.00%	
JAPAN(GOVT OF) 0.005% SNR 01/09/2023	JPY	0.00%	JP1024281M91
Outstanding Settlement Receipts - TWD		0.00%	
MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023	USD	0.00%	USY6142NAB48
BANC OF AMERICA MERRILL LYNCH LG LO	SERIES 2015-200P C	0.00%	US05526QAN60
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024	EUR1000	0.00%	ES00000124W3
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE	COML M SR SECD I	0.00%	US00489TAA43
SMC CORP	JPY50	0.00%	JP3162600005
PVTPL INDEPENDENCE ENERGY FIN LLC 7.25% DUE 05-01-2026 I		0.00%	US45344LAA17
WEC ENERGY GROUP INC		0.00%	US92939U1060
DENSO CO		0.00%	JP3551500006
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A		0.00%	US30212PAS48
BOLLORE SE		0.00%	FR0000039299
WI TREASURY SEC 2.875% DUE 08-15-2045	REG	0.00%	US912810RN00
GERMANY(FED REP) 4% SNR 04/01/2037	EUR0.01	0.00%	DE0001135275
UNICREDIT SPA		0.00%	IT0005239360
MCCORMICK AND COMPANY INC		0.00%	US5797802064
TORONTO-DOMINION 2.875% SNR 05/04/2027	GBP	0.00%	XS2464724165
ST. PAULS CLO II D FRN CLO 10/2035	EUR 'D'	0.00%	XS2402449420
LCH_IRS BOFAGB2U 17/06/2028 CAD P 2.465% / R 3MCDOR ARI		0.00%	
MITSUBISHI GAS CHEMICAL CO		0.00%	JP3896800004
BAYERISCHE MOTOREN WERKE-PFD		0.00%	DE0005190037
BIOGEN INC		0.00%	US09062X1037
LCH_IRS BOFAGB2U 15/06/2036 AUD P 2.996% / R 6MBBSW AR		0.00%	
PVTPL ROYAL CARIBBEAN CRUISES LTD	10.875% DUE 06-01-2	0.00%	US780153AY85
ITALY(REP OF) 3% SNR 01/08/2029	EUR1000	0.00%	IT0005365165
BEACON ROOFING	SUPPLY, INC. TLB 04-21-2028	0.00%	
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60	EUR1	0.00%	FR0010870956
ST. PAULS C III D. FRN CLO 01/2032	EUR 'B-1-R'	0.00%	XS1758464330
EVERSOURCE ENERGY COM		0.00%	US30040W1080
UTD STATES TREAS 1.75% DUE 12-31-2026		0.00%	US912828YX25
PACCAR INC		0.00%	US6937181088
CLI FDG VIII LLC AST BACKED NT SER	2021-1 2.38% 02-18-204	0.00%	US12565KAC18
CONINENTAL AG 120923	0.00 CB	0.00%	XS2051667181
UNITED STATES TREAS BDS 2.25% DUE	02-15-2042 REG	0.00%	US912810TF57
GIGABYTE TECHNOLOGY CO LTD		0.00%	TW0002376001
GERMANY(FED REP) 5.5% SNR 04/01/2031	EUR0.01	0.00%	DE0001135176
PALMER SQUAR2022-1 IDX/LKD CLO	21/01/2035 EUR	0.00%	XS2411228914

ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
PVTPL FONDO MIVIVIENDA S A NT 3.5 DUE 01-31-2023	0.00%	US344593AA60
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00%	IT0005001547
EDISON INTERNATIONAL	0.00%	US2810201077
GROUP 1 AUTOMOTIVE INC	0.00%	US3989051095
TYSON FOODS INC CLASS A	0.00%	US9024941034
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00%	CA135087K379
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	GB00BJQWYH73
UTD STATES TREAS NTS 1.5 NTS 31/01/2027 USD 'G-2027' 1.5 D	0.00%	US912828Z781
CALPINE CORPORATION 2020 TERM LOAN DUE 12-16-2027	0.00%	US13134MBT99
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00%	ES00000126B2
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00%	XS2345035963
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00%	JP1201451D66
JAPAN (20 YR TBOND .5% 20/12/2041	0.00%	JP1201791N14
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
COPART INC	0.00%	US2172041061
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.00%	IT0004356843
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
PVTPL PENN VA ESCROW LLC SR NT 9.25% 08-15-2026	0.00%	US70789PAA21
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00%	JP12011419C6
BX COML MTG TR FLTGT RT 3.14657% DUE 10-15-2037	0.00%	US12433YAOQ8
BX COML MTG TR FLTGT RT 2.49657% DUE 10-15-2037	0.00%	US12433YAN76
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	JP1201721L45
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	0.00%	
MEDPACE HOLDINGS INC	0.00%	US58506Q1094
SWISS RE AG	0.00%	CH0126881561
MIZUHO FINANCIAL GROUP INC	0.00%	JP3885780001
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00%	JP1201131990
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00%	US3137G0PS26
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	
HEXAGON AB	0.00%	SE0015961909
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.00%	XS2321466133
PUT BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.00%	
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00%	JP1201491E67
JAPAN (30 YR TBOND .7% 20/12/2050	0.00%	JP1300691M16
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20	0.00%	US912828ZF00
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.00%	AU000000TCL6
US FOODS INC 6.25% DUE 04-15-2025	0.00%	US90290MAC55
ITALY(REP OF) 5.5% BDS 01/11/22	0.00%	IT0004848831
JAPAN (30 YR TBOND .7% 20/06/2051	0.00%	JP1300711M79
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBBQ24
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.00%	IT0005045270
VERISURE HOLDINGS 3.25% GTD 15/02/2027 EUR	0.00%	XS2289588837
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.00%	JP1300731N17
MEXICO(UTD MEX ST) 8% GTD 05/09/2024 MXN1000	0.00%	MX0MGO000151
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
PUT SWO CAD BOFAGB22 P 2.332% / R 3MCDOR SO220524CA2	0.00%	
AVANGRID INC COM NPV	0.00%	US05351W1036
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00%	NL0010721999
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00%	JP1201051891
ATMOS ENERGY CORP	0.00%	US0495601058
PVTPL COLT MERGER SUB INC 5.75% DUE 07-01-2025	0.00%	US12770RAA14
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00%	AU0000083768
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTGT 04-25-2037	0.00%	US68403FAA49
FUT JUN 22 NZF 90D BNK B	0.00%	
PVTPL CMO CHT SER 2017-COSMO CL E FLTGT RT DUE 11-15-203	0.00%	US12546DAN75
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.00%	US91282CAZ41
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00%	JP1200951760
UNITED STS TREAS 0.375% 12-31-2025	0.00%	US91282CBC47
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL /	0.00%	US88315LAL27
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.00%	US91282CAT80
ROSS STORES INC	0.00%	US7782961038
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.00%	ES00000128H5
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.00%	GB00BDCHBW80
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-20	0.00%	US912810FT08
AROUNDTOWN SA 0.375% SNR 15/04/2027 EUR	0.00%	XS2421195848
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.00%	ES00000124C5
FANNIE MAE SER 2017-C05 CL 1M2 FRNS 01-25-2030	0.00%	US30711XNX83

HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026	0.00%	US404280BX62
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B000NY175
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00%	US3137G0VC00
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00%	JP12009216C0
PVTPL CMO CN AVE SECS TR 2019-R04 NT CL 2B-1 144A VAR RT	0.00%	US20753TAC71
BAYERISCHE MOTOREN WERKE AG	0.00%	DE0005190003
GC TREASURY CENTRE CO 4.4% 03-30-2032	0.00%	US36830DAD30
ENCORE WIRE CORP	0.00%	US2925621052
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
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
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00%	US05401AAG67
SANDVIK AB	0.00%	SE0000667891
PVTPL FEDERAL HOME LOAN MORTGAGE CORP SR 18-HQA2 CL	0.00%	US35563XBD30
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00%	US912828Z294
FAST RETAILING CO LTD	0.00%	JP3802300008
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00%	DE0001102374
YUM BRANDS INC 5.375% DUE 04-01-2032/04-01-2022 I	0.00%	US988498AR20
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	0.00%	IT0005325946
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 0;	0.00%	US03328WAY49
KAO CORPORATION JPY50	0.00%	JP3205800000
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00%	JP1200861647
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-20:	0.00%	US38141GZR81
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137G0GZ69
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.00%	ES0000012G34
JAPAN POST BANK CO LTD	0.00%	JP3946750001
VOLVO AB	0.00%	SE0000115420
ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000	0.00%	IT0005210650
AJINOMOTO CO INC JPY	0.00%	JP3119600009
PVTPL COTY INC 5% DUE 04-15-2026/04-21-2021 BEO	0.00%	US222070AE41
MARBLE PT CLO XX LTD 23/04/2034 0% 04-23-2034	0.00%	US566069AJ98
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00%	CA135087M276
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.00%	JP1300331A99
WACKER CHEMIE AG	0.00%	DE000WCH8881
W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028 BEO	0.00%	US92943HAB50
SNAM SPA	0.00%	IT0003153415
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.00%	JP1200851630
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.727%	0.00%	US95000U2V48
AMERICA MOVIL SAB DE CV 5.375% DUE 04-04-2032 BEO	0.00%	USP0R80BAG79
CITRIX SYS INC 3.3% DUE 03-01-2030	0.00%	US177376AF70
GERMANY(FED REP) 4.75% SNR 04/07/34 EURO.01	0.00%	DE0001135226
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.00%	JP1200841615
PVTPL CMO CHT 2017-COSMO MTG TR COML MTG PASSTHRU C	0.00%	US12546DAL10
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	0.00%	US775109CA78
PVTPL MADISON PK FDG XXXIII LTD 2019-33A BR FLTG 10-15-20	0.00%	US55819JQAQ67
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
VOLKSWAGEN NVP DEM50	0.00%	DE0007664039
CARLYLE US CLO FLTG RT 6.65331% DUE 01-25-2033	0.00%	US143124AA31
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.00%	CA135087L518
SUZUKI MOTOR CORP	0.00%	JP3397200001
HCRX INVESTMENTS HOLDCO L.P. TL B SR SEC TL 07-14-2028	0.00%	
MADISON IAQ LLC LIEN 1 TL DUE 06-16-2028BEO	0.00%	US55759VAB45
DTE ENERGY CO USD	0.00%	US2333311072
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-202	0.00%	US46647PCV67
MONGODDB INC	0.00%	US60937P1066
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B	0.00%	US12510HAG56
WIND RIV 2019-3 CLO LTD / WIND RIV 3.58431% 04-15-2031	0.00%	US97314JAG04
KRAFT HEINZ CO COM USD0.01	0.00%	US5007541064
FUTURES MARGIN-CAD	0.00%	
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
BONOS Y 0.0% 31/01/2025	0.00%	ES0000012F92
CALL SWO EUR BNPAGB22 P 6MEURIB / R 1.161% SO220623EU	0.00%	
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE 07-15	0.00%	US14316EAU38
GOLDMAN SACHS FLTG RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00%	USP26064AA66
ENERSYS COM	0.00%	US29275Y1029
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.00%	JP1200781563
AMERICAN EXPRESS CO 2.25% DUE 03-04-2025BEO	0.00%	US025816CQ09

SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
TELEPERFORMANCE	0.00%	FR0000051807
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.00%	IT0004513641
GERMANY(FEDERAL 0.0% 09/10/2026	0.00%	DE0001141844
PVTP L ACR COM L MTG 2021-FL4 LTD/ACRE COM L M SR SECD	0.00%	US00489TAJ51
TELUS CORP TCN 3.4% 05-13-2032	0.00%	US87971MBW29
MED TR 2021-MDLN COM L MTG PASS THRU CTF CL G 5.647% 1:	0.00%	US58403YBA38
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00%	US912810FP85
ITALY(REP OF) 7.25% SNR 01/11/26 EUR0.01	0.00%	IT0001086567
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL E 144A 3:	0.00%	US193051AQ27
BALLYROCK CLO 2019-1 LTD SR SECD DEFERRABLE NT CL 6.9	0.00%	US05875KAE64
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.00%	FR0013480613
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00%	IT0005094088
REPUBLIC OF PARAGUAY 3.849% 06-28-2033	0.00%	USP75744AL92
HERC HOLDINGS INC	0.00%	US42704L1044
ERICSSON LM - B SHS	0.00%	SE0000108656
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EUR0.01	0.00%	BE0000291972
DEUTSCHE BOERSE AG	0.00%	DE0005810055
GERMANY(FED REP) 0% SNR 15/08/2029 EUR0.01	0.00%	DE0001102473
CMO PVPT L BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2	0.00%	US05548WAC10
KUREHA CORPORATION NPV	0.00%	JP3271600003
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87
EIG PEARL HOLDINGS 3.545% SNR SEC 31/08/36 USD	0.00%	XS2400630005
PVTP L MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	0.00%	US57164PAH91
MOTEL TR 2021-MTL6 2.8% DUE 09-24-2038	0.00%	US61977KAL08
PVTP L HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
TWILIO INC	0.00%	US90138F1021
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00%	JP13002717A6
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00%	US4456581077
DYNATRACE INC	0.00%	US2681501092
COSTAR GROUP INC COM USD0.01	0.00%	US22160N1090
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	IT0004889033
DKK BNP PARIBAS A/C	0.00%	
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00%	FR0014004L86
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
MARKEL CORPORATION	0.00%	US5705351048
FRONTDOOR INC	0.00%	US35905A1097
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO	0.00%	US842434CU45
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 E	0.00%	DE0001135325
GERMANY(FED REP) 1% SNR 15/08/2025 EUR0.01	0.00%	DE0001102382
MALIBU BOATS INC	0.00%	US56117J1007
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.00%	AU000XCLWAX7
VOLVO AB - B	0.00%	SE0000115446
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	IT0005340929
SBI HOLDINGS INC NPV	0.00%	JP3436120004
SHIMIZU CORPORATION	0.00%	JP3358800005
PVTP L MIZRAHI TEFAHOT BK 07/04/2031 3.077% 04-07-2031	0.00%	IL0069508369
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00%	IT0004953417
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00%	AU3TB0000143
New Zealand Dollar Custodial Account – MITNZ Absolute Retur	0.00%	
PVTP L MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	US55951PBA49
MARVELL TECHNOLOGY INC 2.95% 04-15-2031	0.00%	US573874AJ32
VMWARE INC-CLASS A	0.00%	US9285634021
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	0.00%	USP5015VAM83
PVTP L DAE FDG LLC 3.375% DUE 03-20-2028/01-20-2028	0.00%	US23371DAG97
PARADE TECHNOLOGIES LTD	0.00%	KYG6892A1085
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00%	US527298BQ51
ADIENT PLC	0.00%	IE00BD845X29
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	0.00%	NL0009446418
FORD MTR CR CO LLC 2.7% DUE 08-10-2026 BEO	0.00%	US345397B777
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.00%	JP1300341B39
GRAFTECH INTERNATIONAL LTD	0.00%	US3843135084
AMEREN CORP 1.95% 03-15-2027	0.00%	US023608AL60
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 GOVT 20-YR #60 1.4% 20/12/2022	0.00%	JP1200601324
CRH PLC	0.00%	IE0001827041
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00%	JP1103381F34
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	XS2242979719
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00%	US26209XAC56
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00%	JP1103411FC6

ALLSTATE CORP 151232 6.125 CB	0.00%	US020002AP64
FUTURES MARGIN-HKD	0.00%	
CHOW TAI FOOK JEWELRY	0.00%	KYG211461085
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU00000095457
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	0.00%	US571903BG74
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.00%	JP1201581G90
AMGEN INC 2.3% DUE 02-25-2031	0.00%	US031162CW82
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU00000101792
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	IT0005345183
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00%	US38141GYB49
CORNING INC	0.00%	US2193501051
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00%	IT0005433690
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027	0.00%	US251526CP29
ARDAGH METAL 3.0% 01/09/2029	0.00%	XS2310511717
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	0.00%	US404280CT42
JAPAN .1% 20/03/2023	0.00%	JP1051351J37
JAPAN(GOVT OF) 0.1% SNR 01/10/22 JPY50000	0.00%	JP1024171LA4
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
LAFARGEHOLCIM LTD	0.00%	CH0012214059
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00%	US694308JT56
PVTPL NBN CO LTD GLOBAL MEDIUM TERM NTS BOOK ENTRY 1	0.00%	US62878U2D30
ROYAL MAIL PLC	0.00%	GB00BDVZY77
PUT SWO EUR BNPAGB22 P 0.642% / R 6MEURIB SO220524EUR	0.00%	
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	JP1201541F90
VERISIGN INC FIXED 2.7% 06-15-2031	0.00%	US92343EAM49
GERMANY(FED REP) 0% SNR 15/05/2035 EUR0.01	0.00%	DE0001102515
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032	0.00%	US432833AN19
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00%	IT0005422891
AZBIL CORP	0.00%	JP3937200008
INGERSOLL RAND INC	0.00%	US45687V1061
PVTPL USQ RAIL II LLC/USQ CDA RAIL II ULC SECD PORT RAILCA	0.00%	US90354PAB31
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.00%	AU3TB0000150
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029	0.00%	US01166VAA70
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	0.00%	US03027XBR08
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
WILLIAMS-SONOMA INC	0.00%	US9699041011
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00%	DE0001102465
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	ES0000012932
ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031	0.00%	IT0005449969
BRIDGEPOINT CLO 3 FRN CLO 01/2036 EUR 'D'	0.00%	XS2395174555
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	ES0000012E51
TEREX CORPORATION	0.00%	US8807791038
CCSW BARCGB22 17/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
MACQUARIE GROUP LTD SR MEDIUM TERM 1.935% 04-14-2031	0.00%	US55608JAX63
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00%	XS2417673022
CCSW BARCGB22 14/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00%	AU3TB0000135
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00%	US9128285T35
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
BRANDYWINE REALTY TRUST	0.00%	US1053682035
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.00%	FR0014007L00
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	ES0000012A89
VISTRA CORP	0.00%	US92840M1027
FORTIS INC	0.00%	CA3495531079
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI	0.00%	US912810QA97
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	0.00%	AU3TB0000101
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
ENTERGY CORP NEW	0.00%	US29364G1031
WASHINGTON MUT MTG PASS-THROUGH CTF5 WMALT SERS	0.00%	US93936HAA41

ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00% IT0005367492
UNITED OVERSEAS BANK	0.00% SG1M31001969
ZOOM VIDEO COMMUNICATIONS INC	0.00% US98980L1017
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00% IT0005170839
INTERCONTINENTAL MTN 3.375% 08/10/2028	0.00% XS2240494711
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	0.00%
SIGNET JEWELERS LTD	0.00% BMG812761002
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR	0.00% XS1508586150
VULCAN MATERIALS CO	0.00% US9291601097
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00% DK0009922320
PARAMOUNT GLOBAL	0.00% US92556H2067
NORSK HYDRO ASA	0.00% NO0005052605
ORSTED A/S 2.5% 18/02/3021	0.00% XS2293681685
DNB BANK ASA 2.625% 10/06/2026	0.00% XS2465774474
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00% JP1201761M45
HUBSPOT INC	0.00% US4435731009
WINNEBAGO INDUSTRIES INC	0.00% US9746371007
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00% AU3TB0000168
FRANCE(GOVT OF) 0% SNR OAT 25/03/2023 EUR1	0.00% FR0013283686
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00% XS2258827034
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00% CA7669101031
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00% JP1201251B37
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00% US58547DAD12
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00% CA135087K528
UNIVERSAL DISPLAY CORP	0.00% US91347P1057
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00% US35564WAA18
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	0.00% ES00000123X3
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00% XS2303819176
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00% GB00BJLR0J16
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00% US3137GOLF41
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	0.00%
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00% FR0010916924
GREENERGY RENOVABLES SA	0.00% ES0105079000
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR	0.00% XS2364199757
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00% ES00000124H4
GUATEMALA (REP OF) 4.5% GTD SNR 03/05/2026 USD	0.00% USP5015VAF33
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00% IT0003256820
UBS AG STAMFORD 7.625% DUE 08-17-2022	0.00% US90261AAB89
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00% AU000XCLWAI8
DOVER CORPORATION COM USD1.00	0.00% US2600031080
DOMINICAN REPUBLIC 6% SNR 19/07/2028 USD150000	0.00% USP3579ECB13
PPL CORPORATION	0.00% US69351T1060
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00% GB00BLPK7110
BANK OF KYOTO LTD	0.00% JP3251200006
KB HOME	0.00% US48666K1097
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00% US43739ECR62
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00% IT0004644735
ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000	0.00% IT0005383309
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00% AU000XCLWAU3
KKR INDL PORTFOLIO TR 2021-KDIP 2.44657%12-15-2037	0.00% US48254CAS44
DANA HOLDING CORP COM STK USD0.01	0.00% US2358252052
JAPAN (40 YR TBOND .5% 20/03/2059	0.00% JP1400121K57
MEDIPAL HOLDINGS CORPORATION	0.00% JP3268950007
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00% JP1201431D38
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00% ES0000012F43
AES CORP	0.00% US00130H1059
WESTLAKE 4% DUE 10-16-2023	0.00% US96042GAL68
GEORGE WESTON LTD	0.00% CA9611485090
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00% AU000XCLWAM0
CARNIVAL CORP USD	0.00% PA1436583006
SPLUNK INC COM	0.00% US8486371045
MERITAGE HOMES CORPORATION	0.00% US59001A1025
SANTANDER UK GR 2.421%-FRN SNR 17/01/29 GBP	0.00% XS2432519317
PVTPL GSK CONSUMER HEALTH INC 3.375% 03-24-2027	0.00% US36264FAB76
STANLEY BLACK & DECKER INC	0.00% US8545021011
ZSCALER INC	0.00% US98980G1022
DOCUSIGN INC	0.00% US2561631068
FNMA SER 18-C05 CLS 1B1 FLTG 01-25-2031	0.00% US30711XY321
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00% NL0000102234
VOYA CLO 2021-2 LTD 6.72711% 10-20-2034	0.00% US92918YAA10
ALNYLAM PHARMACEUTICALS INC	0.00% US02043Q1076
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00% US38173MAA09

ASSA ABLOY AB	0.00%	SE0007100581
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
USS CO LTD	0.00%	JP3944130008
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
OCP CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 6.754% 10-	0.00%	US670884AE54
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	US50209TAA88
MOTEL TR 2021-MTL6 COML MTG PASSTHRU CTFC L G 5.09657%	0.00%	US61977KAQ94
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	0.00%	XS2106589471
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
PVTPL DIRECTV HOLDINGS/FING 5.87% DUE 08-15-2027 BEO	0.00%	US25461LAA08
Outstanding Settlement Receipts - SGD	0.00%	
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
PVTPL PROGRESS RESIDENTIAL 2019-SFR2 TR SER 2019-SFR2 3.7	0.00%	US74333NAG79
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU	0.00%	US53946JAC80
JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1C	0.00%	ES00000121G2
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00%	JP1300151485
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF SER 17-12A C	0.00%	US08179HAD26
MICHELIN B (CGDE)-B	0.00%	FR0000121261
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01	0.00%	DE0001135085
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	IT0005083057
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EUR0.01	0.00%	BE0000347568
NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 USD	0.00%	XS1717011982
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	0.00%	JP1300641KA3
PLUS500 LTD	0.00%	IL0011284465
LCH_IRS BOFAGB2U 18/01/2029 EUR P 0.467% / R 6MEURIB AR	0.00%	
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00%	AU000XCLWAR9
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	JP1201401C92
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.00%	ES0000012I32
MARUBENI CORPORATION	0.00%	JP3877600001
MMIT Midtown Holdings, LLC ("Midtown")	0.00%	
ORIX CORPORATION JPY50	0.00%	JP3200450009
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
PUT SWO USD MSLNGB2X P 1.8% / R 1DSOFR SO220510US180I	0.00%	
CDW CORP	0.00%	US12514G1085
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-	0.00%	US03330TAA97
SAMPO OYJ	0.00%	FI0009003305
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00%	XS2370445921
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
BILL COM HOLDINGS INC	0.00%	US0900431000
PUT SWO EUR BNPAGB22 P 0.857% / R 6MEURIB SO220825EU€	0.00%	
BONOS Y OBLIG DEL T BD 0.0% 31/01/2023	0.00%	ES00000123U9
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00%	ES00000128C6
SEK BNP PARIBAS A/C	0.00%	
OKTA INC	0.00%	US6792951054
RESONA HOLDINGS INC	0.00%	JP3500610005
VF CORPORATION	0.00%	US9182041080
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.00%	IT0005240830
KANEKA CORPORATION	0.00%	JP3215800008
PVTPL BLACKSTONE PRIVATE CR FD 1.75% DUE09-15-2024 BEO	0.00%	US09261HAA59
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	USY9384RAA87
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
DR AUTO 4.3% DUE 09-16-2024	0.00%	US26208KAG58
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00%	DE0001102325
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	ES00000128P8
GENMAB AS	0.00%	DK0010272202
DEXERIALS CORP	0.00%	JP3548770001
SWATCH GROUP AG	0.00%	CH0012255144
POWER INTEGRATIONSCOM USD0.001	0.00%	US7392761034
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 2.89	0.00%	US35566AAH23
PERKINELMER INC	0.00%	US7140461093
PVTPL CMO CN AVE SECS TR 2020-R01 NT CL 1B-1 144A VAR RT	0.00%	US20754CAF68

ENERGEAN ISRAEL FI 4.875% SNR SEC	30/03/26 USD	0.00%	IL0011736654
GERMANY(FED REP) 1.75% BDS 15/02/24	EUR0.01	0.00%	DE0001102333
PUT SWO USD MSLNGB2X P 2.1% / R 1DSOFR	4025115617 03/(	0.00%	
ITALY(REP OF) 2.45% BDS 01/10/23	EUR1000	0.00%	IT0005344335
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP	EUR200000'7	0.00%	ES0813211002
PUT SWO USD MSLNGB2X P 2.1% / R 1DSOFR	4023692639 03/(	0.00%	
SHISEIDO COMPANY LIMITED JPY50		0.00%	JP3351600006
AMEREN CORP		0.00%	US0236081024
FORD MOTOR CREDIT CO LLC 3.25% DUE	09-15-2025	0.00%	XS2229875989
BUONI POLIENNALI DEL TES 2.7%	01/03/2047	0.00%	IT0005162828
BRIGHTHOUSE FINANCIAL INC		0.00%	US10922N1037
LIVE NATION INC		0.00%	US5380341090
CYRUSONE EUROPE F 1.125% GTD SNR	26/05/28 EUR	0.00%	XS2342250227
STERIS PLC		0.00%	IE00BFY8C754
BALLYS CORPORATION TERM LOAN B	DUE 10-02-2028 BE0	0.00%	US05875CAB00
FUT JUN 22 ICE SONIA SO3		0.00%	
ITALY(REP OF) 1.45% SNR 15/11/24	EUR1000	0.00%	IT0005282527
JAPAN(GOVT OF) 0.7% SNR 20/03/37	JPY50000	0.00%	JP1201601H38
GERMANY(FED REP) 4.75% GTD SNR 04/07/40	EUR	0.00%	DE0001135366
HOWMET AEROSPACE I COM USD		0.00%	US4432011082
US ULTRA BOND 2206 F		0.00%	DU00USU22066
GERMANY(FEDERAL REPUBLIC)	1.5% BDS 15/02/2023 EL	0.00%	DE0001102309
PROXIMUS		0.00%	BE0003810273
PG AND E CORP		0.00%	US69331C1080
PETROLEOS MEXICANO 5.125% GTD SNR	15/03/23 EUR	0.00%	XS1379158048
REP OF NIGERIA 8.375% 24/03/2029		0.00%	XS2445169985
VOLTRONIC POWER TECHNOLOGY CORP		0.00%	TW0006409006
PUT SWO EUR GSILGB2X P 0.66% / R 6MEURIB	SO220524EU66(	0.00%	
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283%	SO230421AU;	0.00%	
INTACT FINANCIAL CORPORATION		0.00%	CA45823T1066
THOMSON REUTERS CP COM NPV		0.00%	CA8849037095
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-		0.00%	US162665AQ61
ITALY(REP OF) 0.95% SNR 15/03/23	EUR1000	0.00%	IT0005172322
CHUGAI PHARMACEUTICAL JPY		0.00%	JP3519400000
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69%	SO230208EU69	0.00%	
JAPAN(GOVT OF) 0.6% SNR 20/06/37	JPY50000	0.00%	JP1201611H69
UK(GOVT OF) 0.625% SNR 22/10/50	GBP1000	0.00%	GB00BMBL1F74
ADLER REAL ESTATE 1.5% 17/04/2022		0.00%	XS1843441491
GERMANY(FED REP) 0% SNR 15/08/2050	EUR0.01	0.00%	DE0001102481
GERMANY(FED REP) 0% SNR 13/10/23	EUR0.01'178	0.00%	DE0001141786
CAIRN CLO III B.V. FRN CLO 20/10/2028	EUR 'A'	0.00%	XS1692485326
MOLINA HEALTHCARE INC		0.00%	US60855R1005
JAPAN(GOVT OF) 0.6% SNR 20/12/37	JPY50000	0.00%	JP1201631HC6
TECHTRONIC INDUSTRIES CO		0.00%	HK0669013440
BONOS Y OBLIG DEL .25% 30/07/2024		0.00%	ES0000012E85
NETHERLANDS GOVT NETH GOVT 0.25%	DUE 15/07/2025	0.00%	NL0011220108
JAPAN (30 YR 0.6% .6% 20/06/2050		0.00%	JP1300671L78
SPAIN(KINGDOM OF) .8% 30/07/2027		0.00%	ES0000012G26
FRANCE(GOVT OF) 0% SNR 25/03/2024	EUR1'REGS	0.00%	FR0013344751
FUT SEP 23 LIF 3M EURIBOR		0.00%	
PUT BOND OPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 7(		0.00%	
GERMANY(FED REP) 0% GTD SNR 18/10/24	EUR0.01	0.00%	DE0001141802
JAPAN(GOVT OF) 0.9% SNR 20/09/48	JPY50000	0.00%	JP1300601JA9
M & T BANK CORPORATION		0.00%	US55261F1049
SPAIN(KINGDOM OF) 0% SNR 31/05/2024	EUR1000	0.00%	ES0000012H33
ASANA INC		0.00%	US04342Y1047
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR		0.00%	XS2430442868
DNB BANK ASA NOK12.50		0.00%	NO0010161896
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC SWU01		0.00%	
SHOALS TECHNOLOGIES GROUP INC		0.00%	US82489W1071
VONOVIA SE MTN 1.375% 28/01/2026		0.00%	DE000A3MQS56
GERMANY(FED REP) 0.25% SNR 15/08/28	EUR0.01	0.00%	DE0001102457
BUONI POLIENNALI 0.0% 15/04/2024		0.00%	IT0005439275
NIPPON STEEL CORPORATION		0.00%	JP3381000003
HEICO CORP COM USD0.01		0.00%	US4228062083
JAPAN(GOVT OF) 0.1% SNR 01/09/22	JPY50000	0.00%	JP1024161L97
COOPER COS INC		0.00%	US2166484020
NEINOR HOMES SA 4.5% GTD 15/10/2026 EUR		0.00%	XS2332219612
ASTRAZENCA PLC SPONS ADR		0.00%	US0463531089
ENERGIEKONTOR AG		0.00%	DE0005313506
FUT JUN 22 EURO DOLLARS		0.00%	
JAPAN(GOVT OF) 0.5% SNR 20/06/38	JPY50000	0.00%	JP1201651J76

SBB TREASURY OYJ FLTG RT 08/02/2024	0.00%	XS2438632874
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.00%	IT0005390874
GAMMA COMMUNICATIONS PLC	0.00%	GB00BQS10J50
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.00%	IT0005419848
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	JP1201671K12
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.00%	JP1400131L54
KOMATSU LTD JPY	0.00%	JP3304200003
OLYMPUS CORP	0.00%	JP3201200007
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	NL0015031501
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.00%	FR0000571085
GERMANY(FED REP) 0% GTD SNR 15/11/27 EUR0.01	0.00%	DE0001102523
CEMEX SAB DE CV 7.375% GTD 05/06/2027 USD	0.00%	USP2253TJP59
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00%	IT0005436693
GERMANY(FED REP) 6.25% BDS 4/1/2030 EUR0.01 SER '00'	0.00%	DE0001135143
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	0.00%	US912810PX00
AMERN MED SYS 1.375% 08/03/2028	0.00%	XS2452433910
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.00%	FR0014003513
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBBSW AR	0.00%	
GRIFOLS ESCR 3.875% 15/10/2028	0.00%	XS2393002519
TERADYNE INC	0.00%	US8807701029
CERNER CORP COM USD0.01	0.00%	US1567821046
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00%	JP12009917C3
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.00%	JP1300281845
GERMANY(FED REP) 0% SNR 15/02/2030 EUR0.01	0.00%	DE0001102499
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
VERISIGN INC	0.00%	US92343E1029
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
DOVALUE 3.375% 31/07/2026	0.00%	XS2367103780
SHINKO ELECTRIC INDUSTRIES	0.00%	JP3375800004
BANK OF IRELAND GR EUR1	0.00%	IE00BD1RP616
MITSUBISHI ELECTRIC	0.00%	JP3902400005
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.00%	JP1201711L13
GERMANY(FED REP) 0% SNR 15/02/2031 EUR0.01	0.00%	DE0001102531
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00%	JP13002918A0
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.00%	JP1300231675
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	JP1201571G68
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.00%	IT0005437147
JAPAN (20 YR .5% 20/09/2041	0.00%	JP1201781MA3
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
WHITBREAD PLC	0.00%	GB00B1KJJ408
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	NL0012171458
AZIMUT HOLDING SPA	0.00%	IT0003261697
ANTOFAGASTA PLC	0.00%	GB0000456144
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.00%	IT0004923998
HOLOGIC INC	0.00%	US4364401012
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00%	XS2431964001
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
PVTP L ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.00%	SG3254976487
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
TEMPUR SEALY INTL COM USD0.01	0.00%	US88023U1016
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTBFX SWU01CF2C	0.00%	
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
FIRST AMERICAN FINANCIAL CORP	0.00%	US31847R1023
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
PAYCOM SOFTWARE INC	0.00%	US70432V1026
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
DUKE REALTY CORP	0.00%	US2644115055
COCA-COLA EUROPAFIC PARTNERS	0.00%	GB00BDCPN049
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00%	US05348EBA64
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
DOWA HOLDINGS CO LTD	0.00%	JP3638600001
GRAY TELEVISION INC	0.00%	US3893751061
ULTRA CLEAN HOLDINGS INC	0.00%	US90385V1070
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	XS2289877941

SEAGEN INC COM USD0.001	0.00%	US81181C1045
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	0.00%	JP1201461D98
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	JP1201171A43
NMI HOLDINGS INC	0.00%	US6292093050
KONE CORPORATION NEW	0.00%	FI0009013403
STRATHCONA RES LTD SR NT 144A 6.875% 08-01-2026	0.00%	US86304TAA60
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00%	XS2167193015
SOUTHWESTN ENERGY 5.375% DUE 03-15-2030	0.00%	US845467AS85
FORD MTR CR CO LLC 4.95% 05-28-2027	0.00%	US345397C270
PVTPLE FREDDIE MAC STACR TR SR 19-DNA3 CL B2 FLTGRATE 07	0.00%	US35564TBE91
FREDDIE MAC STACR REMIC TR NT FLTGRATE CL B-1 144A 4.89%	0.00%	US35566ABD00
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	USU5007TAD73
GC TREASURY CENTRE CO 5.2% 03-30-2052	0.00%	US36830DAF87
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.00%	FR0012938116
SIEMENS HEALTHINEERS AG	0.00%	DE0005HL1006
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00%	XS2294495838
ENTEGRIS INC	0.00%	US29362U1043
ICL GROUP LTD	0.00%	IL0002810146
GERMANY(FED REP) 0% SNR 05/04/24 EURO.01'179	0.00%	DE0001141794
GOLDEN ST TOB SECURITIZATION CORP CALIF 1.237% DUE 06-0	0.00%	US38122NB926
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
FUT JUN 22 EURX EUR-BOBL	0.00%	DE000C1T6JF5
MDC HOLDINGS INC	0.00%	US5526761086
JANUS HENDERSON GR ORD	0.00%	JE00BYPZJM29
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
PVTPLE MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
SUMITOMO CORP JPY	0.00%	JP3404600003
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
ALIAxis FINANCE SA .875% 08/11/2028	0.00%	BE6331562817
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26
JAPAN (30 YR TBOND .5% 20/03/2049	0.00%	JP1300621K47
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
ZOZO INC	0.00%	JP3399310006
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
SWISS LIFE HOLDING AG	0.00%	CH0014852781
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00%	JP1300681LA7
WORKDAY INC WDAY 3.8 04/01/32 3.8% 04-01-2032	0.00%	US98138HAJ05
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%	
CATALENT INC	0.00%	US1488061029
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744AC50
GOODRX HOLDINGS INC	0.00%	US38246G1085
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00%	XS2288925568
PAC GAS & ELEC CO 1.367% DUE 03-10-2023	0.00%	US694308JS73
HSBC HLDGS PLC FLTGRATE RT 2.999% DUE 03-10-2026	0.00%	US404280DA42
CENTERPOINT ENERGY INC	0.00%	US15189T1079
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00%	XS2291340433
NE PROPERTY B.V. 2.0% 20/01/2030	0.00%	XS2434763483
ACUITY BRANDS INC	0.00%	US00508Y1029
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	US12510HAJ95
BPCE 2.125%-FRN LT2 13/10/46 EUR	0.00%	FR0014005V67
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	AU0000075681
GRAHAM PACKAGING COMPANY INC. FLTGRATE RT TBL 08-04-2027	0.00%	US38469EAD58
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EURO.01	0.00%	BE0000328378
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR	0.00%	XS2432162654
PVTPLE FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTGRATE 03-25-205	0.00%	US35565LBD73
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
ALLIANT ENERGY CORP	0.00%	US0188021085
COLES GROUP LTD	0.00%	AU0000030678
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00%	IT0005127086
BRF GMBH 4.35% GTD SNR 29/09/26 USD	0.00%	USA08163AA41
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84

SAGAX AB 1.0% 1.0% 17/05/2029	0.00% XS2342227837
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00% US44920UAQ13
SELECT MED HLDGS COM	0.00% US81619Q1058
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00% XS2241610000
HYATT HOTELS CORP 1.8% 10-01-2024	0.00% US448579AN21
UTD STATES TREAS 1.625% DUE 09-30-2026	0.00% US912828YG91
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00% JP1201421D22
SIMPLO TECHNOLOGY CO LTD	0.00% TW0006121007
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00% US38122NA696
AVANTOR INC	0.00% US05352A1007
ROBINHOOD MARKETS INC	0.00% US7707001027
CROWN HOLDINGS INC	0.00% US2283681060
PVTPL FREDDIE MAC MULTICLASS SR 21-HQA1 CL M2 FLTG RT 0	0.00% US35564KBS78
KENNEDY WILSON INC 4.75% 02-01-2030	0.00% US489399AN56
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00% JP1201341C38
CUSHMAN AND WAKEFIELD PLC	0.00% GB00BFZ4N465
CENTRAL JAPAN RAILWAY CO	0.00% JP3566800003
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00% XS2122174415
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00% JP1201111968
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00% JP1201471DC6
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00% US31556TAA79
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00% US11135FBK66
PVTPL COTY INC SR SECD NT 4.75% 01-15-2029	0.00% US222070AG98
MTU AERO ENGINES AG	0.00% DE000A0D9PT0
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00% JP1201321BC7
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-20	0.00% US35908MAB63
BELGIUM(KINGDOM) 1% BDS 22/06/31 EUR0.01	0.00% BE0000335449
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00% NL0012818504
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EUR0.01	0.00% BE0000341504
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00% US20914UAF30
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00% US12513GBG38
FS KKR CAP CORP 1.65% 10-12-2024	0.00% US302635AJ69
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00% IT0005177909
ENERGIAS DE PORTUGAL SA	0.00% PTEDP0AM0009
ICE_CD_X SBSIUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4	0.00%
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00% FR0013154028
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00% JP1201101944
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00% JP1201361C58
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00% ES00000128E2
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00% IT0004286966
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.00% US00774MAV72
ATLAS COPCO AB SER B NPV POST SPLIT	0.00% SE0011166628
EAST JAPAN RAILWAY JPY	0.00% JP3783600004
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01	0.00% DE0001102440
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00% US35565JAH41
ADLER GROUP S.A 1.875% 14/01/2026	0.00% XS2283224231
MONCLER SPA	0.00% IT0004965148
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00% XS1659112616
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00% IT0005363111
LIBERTY BROADBAND COM USD0.01 CL C	0.00% US5303073051
TBA POOL 2.0% 04-15-2050	0.00% US01F0206460
AMCOR PLC COM USD	0.00% JE00BJ1F3079
PUBLIC STORAGE 1.95% 11-09-2028	0.00% US74460DAH26
ZENDESK INC	0.00% US98936J1016
ADVANTEST CORP	0.00% JP3122400009
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'S'	0.00% JP1400051C51
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00% XS2290544068
BIONTECH SE	0.00% US09075V1026
SOLVAY SA BELGIAN BEF	0.00% BE0003470755
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00% IT0005386245
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00% JP1103301D90
GERMANY(FED REP) 0% SNR 10/04/26 EUR0.01'183	0.00% DE0001141836
Income Due - IDR	0.00%
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00% GB0002404191
PVTPL T-MOBILE US INC 2.4% 03-15-2029	0.00% US87264ACR41
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.00% AU0000106411
TECHNOPRO HLDGS IN NPV	0.00% JP3545240008
INTL PAPER CO COM US\$1	0.00% US4601461035
OLYMPUS WTR US HLDG CORP 3.875% 10-01-2028	0.00% XS2391351454
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00% FR0000571150
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00% US48254CAN56
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR I	0.00% US89656GAB05

FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00%	US345397B512
APA GROUP	0.00%	AU000000APA1
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00%	US912810PU60
EASTMAN CHEMICAL COM	0.00%	US2774321002
SYNNEX CORP 2.375% 08-09-2028	0.00%	US87162WAG50
ROKU INC	0.00%	US77543R1023
MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000	0.00%	USY6142NAF51
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.00%	CA135087L690
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
Income Due - CAD	0.00%	
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
CMS ENERGY CORP	0.00%	US1258961002
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	DE0001102358
GARMIN ORD	0.00%	CH0114405324
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-0	0.00%	US92328MAC73
PUT FXO MSLNGB2X 04/26/2022 USD/JPY 123 European 40636:	0.00%	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	0.00%	AU000XCLWAQ1
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK9	0.00%	
TAYLOR MORRISON HOME CORP	0.00%	US87724P1066
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
AEON CO LTD	0.00%	JP3388200002
M6 METROPOLE TELEVISION	0.00%	FR0000053225
JAPAN (40 YR TBOND .7% 20/03/2061	0.00%	JP1400141M51
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EL	0.00%	DE0001102317
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000	0.00%	USP42009AA12
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00%	US69121KAG94
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.00%	JP1400041B55
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.00%	DE0001102580
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
CARMAX INC	0.00%	US1431301027
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	US912810PT97
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2C	0.00%	US912810FM54
ARGENX SE	0.00%	NL0010832176
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
LIBERTY MEDIA CORP COM	0.00%	US5312298541
PVTPL TWITTER INC 5.0% 03-01-2030	0.00%	US90184LAP76
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00%	US62482BAB80
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00%	US90932JAA07
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00%	IT0005403396
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.00%	BE0000324336
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
CGI INC	0.00%	CA12532H1047
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%	
Singapore dollar	0.00%	
INFORMA PLC	0.00%	GB00BMJ6DW54
PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	0.00%	US893830BF55
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00%	SG3261987691
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00%	US88315LAQ14
PUT SWO EUR BNPAGB22 P 0.704% / R 6MEURIB SO220523EU;	0.00%	
COCA COLA HBC AG ORD	0.00%	CH0198251305
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
SCHAEFFLER AG	0.00%	DE000SHA0159
GERMANY(FED REP) 1.5% SNR 04/09/2022 EURO.01	0.00%	DE0001135499
ABIOMED INC	0.00%	US0036541003
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	0.00%	
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
UPM-KYMMENE FIM10	0.00%	FI0009005987
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00%	ES0000012G42
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.00%	FR0014000MR3
PUT SWO EUR GSILGB2X P 0.787% / R 6MEURIB SO220606EU7;	0.00%	
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00%	US02377LAA26

JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-	0.00%	US912828V236
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 .73657%	0.00%	US69121TAA34
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	0.00%	
EIFPAGE INC	0.00%	FR0000130452
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01	0.00%	US05369AAC53
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
PLUG POWER INC	0.00%	US72919P2020
TOSHIBA CORP Y50	0.00%	JP3592200004
SUMITOMO FORESTRY CO LTD	0.00%	JP3409800004
DOMINOS PIZZA INC	0.00%	US25754A2015
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C	0.00%	
QBE INSURANCE GROUP LTD	0.00%	AU000000QBE9
FTSE 100 IDX 2206 FU	0.00%	GB00JH72L283
KONINKLIJKE KPN NV	0.00%	NL0000009082
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
RATHBONE BROTHERS PLC	0.00%	GB0002148343
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
RAIFFEISEN INTL BANK HOLDING	0.00%	AT0000606306
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	JP1300411DC2
KYOCERA CORP JPY50	0.00%	JP3249600002
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
UGI CORP COM	0.00%	US9026811052
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
COLRUYT NV	0.00%	BE0974256852
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	JP1400091G59
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	0.00%	
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
COGNEX CORP COM USD	0.00%	US1924221039
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
KOBE STEEL NPV	0.00%	JP3289800009
UDR INC	0.00%	US9026531049
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
PVTPL CMO PFP 2019-5 LTD/PFP 2019-5 LLC SER 2019-5 CLS A	0.00%	US69346TAC80
FRONERI EUR EUR TERM LN 29/01/2027	0.00%	XAG3679YAD40
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	0.00%	IT0005358806
SARTORIUS AG VORZUG	0.00%	DE0007165631
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
NICE LTD	0.00%	IL0002730112
EVERCORE INC COM USD 0.01 CLASS A	0.00%	US29977A1051
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	US3137G0SN02
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	JP1201331C14
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00%	DK0009923567
ZOOMINFO TECHNOLOGIES INC	0.00%	US98980F1049
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
CRITERIA CAIXACORP SA	0.00%	ES0140609019
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
GROUPE BRUXELLES LAM BEF	0.00%	BE0003797140
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
PVTPL NORTHRIVER MIDSTREAM FIN LP 5.625%DUE 02-15-2026	0.00%	US66679NAA81
LCH_OIS SBSIUS33 21/09/2027 GBP P 0.5% / R 1DSOIA SWU01	0.00%	
BUONI POLIENNALI CORPBOND .95% 01/03/2037	0.00%	IT0005433195
JAPAN (30 YR TBOND .7% 20/03/2051	0.00%	JP1300701M48
GERMANY(FED REP) 0% SNR 14/04/23 EURO.01'177	0.00%	DE0001141778
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
FUT SEP 26 EURO DOLLARS	0.00%	
PROGRESS SOFTWARE CORPORATION	0.00%	US7433121008
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
BUNGE LIMITED	0.00%	BMG169621056
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.00%	
PUT SWO GBP CITIUS33 P 1.6% / R 1DSOIA 4016773590 24/02	0.00%	
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
CELANESE CORP SERIES A	0.00%	US1508701034
VIATRIS INC	0.00%	US92556V1061
NORDSON CORP	0.00%	US6556631025
REGATTA XXI FDG LTD 6.87878% 10-20-2034	0.00%	US75889KAA16
JAMES HARDIE INDUSTRIES PLC	0.00%	AU000000JHX1
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502

UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00% GB00BMBL1D50
VAIL RESORTS INC	0.00% US91879Q1094
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.00% AU000XCLWAW9
ACCOR SA	0.00% FR0000120404
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00% DUIRSJAN2143
SMITH & NEPHEW PLC	0.00% GB0009223206
LCH_OIS BOFAGB2U 03/11/2023 USD P 0.984% / R 1DSOFR ARC	0.00%
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00% IT0005327306
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-20	0.00% US85350EAB20
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00% CA008911BJ76
JARDINE MATHESON HOLDINGS LIMITED	0.00% BMG507361001
STORA ENSO OYJ-R SHS	0.00% FI0009005961
CENTURY COMMUNITIES INC	0.00% US1565043007
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00% JP1300421E39
AIR WATER INC	0.00% JP3160670000
Swedish krona	0.00%
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS	0.00% NL0011819040
VOLKSWAGEN AG	0.00% DE0007664005
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00% XS1752894292
KUEHNE & NAGEL INTERNATIONAL AG	0.00% CH0025238863
EVERGY INC COM NPV	0.00% US30034W1062
LASERTEC CORP NPV	0.00% JP3979200007
PUMA SE	0.00% DE0006969603
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2021	0.00% US58503UAC71
SMURFIT KAPPA GROUP PLC	0.00% IE00B1RR8406
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUD	0.00% AU000XCLWAG2
ATLANTIA SPA	0.00% IT0003506190
CARDINAL HEALTH INC	0.00% US14149Y1082
BANK HAPOALIM LTD	0.00% IL0006625771
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	0.00% IT0005452989
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 40%	0.00%
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00% CH0002497458
HYATT HOTELS CORP 1.3% 10-01-2023	0.00% US448579AL64
PUT BONDOPT ROYCGB2L 05/04/2022 UNITED KINGDOM GIL 1%	0.00%
UNI CHARM CORPORATION	0.00% JP3951600000
TFI INTERNATIONAL INC	0.00% CA87241L1094
EQT AB	0.00% SE0012853455
NEXT PLC GBP0.10	0.00% GB0032089863
BATH AND BODY WORKS INC	0.00% US0708301041
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) 1.9% SNR 20/09/30 JPY50000	0.00% JP1201211A94
PUT SWO EUR BNPAGB22 P 0.78% / R 6MEURIB SO220524EUR7%	0.00%
RESTAURANT BRNDS ICOM NPV	0.00% CA76131D1033
MURPHY OIL CORP 5.875% DUE 12-01-2027	0.00% US626717AM42
CK HUTCHISON HOLDINGS LTD	0.00% KYG217651051
BURBERRY GROUP PLC	0.00% GB0031743007
PVTPL FREDDIE MAC SER 19-HQA2 CLS M2 FLTG RT 04-25-2049	0.00% US35564MAH88
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	0.00% US35565CAH97
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.00% JP3580200008
QUEST DIAGNOSTICS	0.00% US74834L1008
CONAGRA BRANDS INC	0.00% US2058871029
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00% JP1201561G37
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00% IT0005405318
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00% US911163AA17
MONDI PLC	0.00% GB00B1CRLC47
TOYOTA INDUSTRIES CORPORATION	0.00% JP3634600005
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00% IT0005377152
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%
ROYALTY PHARMA PLC	0.00% GB00BMVP7Y09
NISSAN MOTOR CO Y50	0.00% JP3672400003
BELGIUM KINGDOM 1.9% 22/06/2038	0.00% BE0000336454
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00% JP1300661L47
CIE (Communications Investment Europe S.à r.l.)	0.00%
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00% ES0000012B47
Indonesian rupiah	0.00%
SODEXO	0.00% FR0000121220
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	0.00% NL00150006U0
ARAMARK COM	0.00% US03852U1060
THE JM SMUCKER COMPANY	0.00% US8326964058
ALFA LAVAL AB	0.00% SE0000695876
BELGIUM(KINGDOM) .35% 22/06/2032	0.00% BE0000354630

TRITON INTL LTD COM USD0.01 CL A	0.00%	BMG9078F1077
YARA INTERNATIONAL ASA	0.00%	NO0010208051
FUT JUN 22 OSE 10Y JGB	0.00%	
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
SPAIN(KINGDOM OF) 0.7% BDS 30/04/2032 EUR1000	0.00%	ES0000012K20
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
JS GLOBAL LIFESTYLE CO LTD	0.00%	KYG2S85A1045
PVTPL VALARIS LTD 8.25% DUE 04-30-2028 BEO	0.00%	US91889FAA93
W P CAREY INC	0.00%	US92936U1097
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
FUT JUN 24 LIF 3M EURIBOR	0.00%	
SECOM CO LTD	0.00%	JP3421800008
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
ALLEGHANY CORPORATION	0.00%	US0171751003
OMRON CORP Y50	0.00%	JP3197800000
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00%	JP1300541H31
POOL CORPORATION	0.00%	US73278L1052
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8	0.00%	
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU0000000SHL7
BLUESCOPE STEEL LIMITED	0.00%	AU0000000BSL0
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901
FUT CALL JUN 23 EURO DOLLARS 9925	0.00%	
DOORDASH INC	0.00%	US25809K1051
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
DOMINICAN REPUBLIC 4.875% DUE 09-23-2032 REG	0.00%	USP3579ECH82
TAPESTRY INC FIXED 3.05% DUE 03-15-2032	0.00%	US876030AA54
FERROVIAL SA	0.00%	ES0118900010
VOESTALPINE AG	0.00%	AT0000937503
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
HORMEL FOODS CORPORATION	0.00%	US4404521001
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00%	AU00000047003
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5MZ78
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.00%	
EXACT SCIENCES CORP	0.00%	US30063P1057
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
ALTAGAS INCOME LTD	0.00%	CA0213611001
UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 RI	0.00%	US9128284F40
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
FRESENIUS SE CO KGAA	0.00%	DE0005785604
METRO INC - A	0.00%	CA59162N1096
BRITISH LAND CO GBP	0.00%	GB0001367019
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
BURLINGTON STORES INC	0.00%	US1220171060
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20.	0.00%	USG8650YAG91
ERSTE GROUP BANK AG	0.00%	AT0000652011
SWEDBANK AB	0.00%	SE0000242455
AIB GROUP PLC	0.00%	IE00BF0L3536
DJ EUR ST50 2206 FU	0.00%	DE000C5HZK47
AENA SME S.A.	0.00%	ES0105046009
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
STEEL FUNDING DAC 1.45% SNR 02/06/2026 EUR	0.00%	XS2346922755
CANFOR CORP	0.00%	CA1375761048
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	IT0005425233
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00%	ES00000122E5
MI HOMES INC	0.00%	US55305B1017
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
Malaysian ringgit	0.00%	
TELADOC HEALTH INC	0.00%	US87918A1051
VIFOR PHARMA AG CHF0.01 ASD CSL BEHRING CSH	0.00%	CH1156060167
EXPEDITORS INTL WASH INC	0.00%	US3021301094
AVAYA HOLDINGS CORP	0.00%	US05351X1019
FUT JUN 22 EURX E-SCHATZ	0.00%	
SYSMEX CORP	0.00%	JP3351100007
TDK CORPORATION	0.00%	JP3538800008
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
TELSTRA CORPORATION LIMITED	0.00%	AU0000000TLS2
KINGSPAN GROUP PLC	0.00%	IE0004927939
RENAULT SA	0.00%	FR0000131906

FUT JUN 22 BANK ACCEPT 3M	0.00%
New Zealand Dollar Custodial Account – MITNZ Mercer Hedged	0.00%
HANKYU HANSHIN HOLDINGS NPV	0.00% JP3774200004
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00% NL0014555419
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00% JP1201291888
NITTO DENKO CORPORATION	0.00% JP3684000007
TRI POINTS HOMES INC	0.00% US87265H1095
KIKKOMAN CORPORATION JPY	0.00% JP3240400006
BRENNTAG SE	0.00% DE000A1DAHH0
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00% FR0014002JM6
LCH_IRS BOFAGB2U 29/03/2052 EUR P 0.85% / R 6MEURIB ARIF	0.00%
LYFT INC	0.00% US55087P1049
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.00%
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00% JP1201031877
SUBARU CORP	0.00% JP3814800003
COMMERZBANK AG NPV	0.00% DE000CBK1001
XERO LIMITED ORDINARY FULLY PAID	0.00% NZXROE0001S2
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00% CA135087F825
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00% US92857WBQ24
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00% JP1300491FC9
ALLSTATE CORP 151226 3.28 CB	0.00% US020002BD26
CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1	0.00% CA135087M680
CANADA GOVT 1.5% 01/12/2031	0.00% CA135087N266
LUCID GROUP INC	0.00% US5494981039
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00% JP3955800002
BLOCK INC CDI	0.00% AU0000187353
SEALED AIR CORP	0.00% US81211K1007
TOYO SEIKAN GROUP HOLDINGS LTD	0.00% JP3613400005
DISCO CORP	0.00% JP3548600000
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	0.00% IT0005402117
EAST JAPAN RAILWAY 1.162% SNR 15/09/2028GBP	0.00% XS2385120857
WORLDLINE SA	0.00% FR0011981968
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	0.00% XS2358483332
TAMARACK VALLEY EN 7.25% SNR 10/05/2027 CAD1	0.00% CA87505YAB89
OSAKA GAS CO LTD JPY	0.00% JP3180400008
BANDAI NAMCO HOLDINGS INC	0.00% JP3778630008
HANNOVER RUECK SE	0.00% DE0008402215
ASSOCIATED BRITISH FOODS PLC	0.00% GB0006731235
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00% XS2393618389
NEWELL BRANDS INC	0.00% US6512291062
PUT SWO USD CITIUS33 P 2.5% / R 1DSOFR 4043451377 09/15/	0.00%
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/40 USD1	0.00% XS2214239175
PUT SWO USD CITIUS33 P 2.5% / R 1DSOFR 4046222033 09/15/	0.00%
SS AND C TECHNOLOGIES HOLDINGS	0.00% US78467J1007
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00% JP1200721494
HEIDELBERGCEMENT AG	0.00% DE0006047004
DAIDO STEEL CO LTD JPY	0.00% JP3491000000
PUT SWO GBP CITIUS33 P 1.6% / R 1DSONIA 3999936373 14/02	0.00%
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	0.00% XS2383508590
KNIGHT SWIFT TRANS CL A COM STK	0.00% US4990491049
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	0.00% GB00BM8Z2S21
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	0.00% US845467AT68
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00% XS2409096349
NETHERLANDS KING 7.5% BDS 15/1/2023 EUR SER '1'	0.00% NL0000102077
BELGIUM(KINGDOM 4% NTS 4.0% 28/03/2032	0.00% BE0000326356
TOKYO GAS CO LTD	0.00% JP3573000001
TOKYU CORP NPV	0.00% JP3574200006
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00% ES00000127A2
CHUO MITSUI TRUST HOLDINGS INC	0.00% JP3892100003
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00% CA135087ZS68
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00% JP1300431E60
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00% US86361GAA40
GILDAN ACTIVEWEAR INC	0.00% CA3759161035
AEROPORTS DE PARIS (ADP)	0.00% FR0010340141
Z HOLDINGS CORPORATION	0.00% JP3933800009
DELUXE CORP	0.00% US2480191012
A P MOLLER MAERSK AS	0.00% DK0010244425
FRESENIUS MEDICAL CARE AG & CO	0.00% DE0005785802
TAKE TWO INTERACTIVE SOFTWARE INC	0.00% US8740541094
PUT SWO GBP BARCGB22 P 1.47% / R 1DSONIA SO220825GB14	0.00%
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00% GB00BLH38158
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	0.00% NL0010418810

EISAI CO LTD JPY	0.00%	JP3160400002
ITO EN LTD	0.00%	JP3143000002
TOYOTA TSUSHO CORP	0.00%	JP3635000007
FUT SEP 25 ICE SONIA SO3	0.00%	
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
ENDESA SA	0.00%	ES0130670112
LUNDIN MINING CORP	0.00%	CA5503721063
PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.00%	US35565RAH66
GENUINE PARTS CO USD	0.00%	US3724601055
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
LINCOLN FING S A R L 3.625% 01/04/2024	0.00%	XS1974797364
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR0014005E43
TRADEWEB MARKETS INC	0.00%	US8926721064
PANDORA	0.00%	DK0060252690
NORTHLAND POWER INC	0.00%	CA6665111002
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
LIFCO AB SER B NPV	0.00%	SE0015949201
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
TREND MICRO INCORPORATED	0.00%	JP3637300009
CHR HANSEN HOLDING A S	0.00%	DK0060227585
PUT SWO GBP MSLNGB2X P 1.475% / R 1DSONIA SO220523GB:	0.00%	
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
NOMURA SECURITIES Y50	0.00%	JP3762600009
PUT BOND OPT BARCGB22 04/04/2022 UNITED KINGDOM GIL 1:	0.00%	
BECTON DICKINSON & 0.0% 13/08/2023	0.00%	XS2375836470
PUT SWO GBP MSLNGB2X P 1.481% / R 1DSONIA SO220525GB:	0.00%	
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
DIC CORPORATION	0.00%	JP3493400000
NISOURCE INC	0.00%	US65473P1057
NOVOCURE LTD	0.00%	JE00BYSS4X48
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
RTL GROUP SA	0.00%	LU0061462528
JFE HOLDINGS INC	0.00%	JP3386030005
CITRIX SYSTEMS INC	0.00%	US1773761002
NEXON CO LTD	0.00%	JP3758190007
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.00%	DK0009923807
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
Australian Dollar Custodial Account – MMF Australian Direct Pr	0.00%	
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
AZRIELI GROUP	0.00%	IL0011194789
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	JP3897700005
OCADO GROUP PLC	0.00%	GB00B3MBS747
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
PACKAGING CORP OF AMERICA	0.00%	US6951561090
HAMBURG COMM L BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
OTSUKA HLDGS CO NPV	0.00%	JP3188220002
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
WERFENLIFE S.A. .5% 28/10/2026	0.00%	XS2392462730
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00%	BE0000349580
FINECOBANK BANCO FINECO SPA	0.00%	IT0000072170
DAVIDE CAMPARI MIL 1.25% SNR 06/10/27 EUR1000	0.00%	XS2239553048
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
BENTLEY SYSTEMS INC	0.00%	US08265T2087
TELENOR ASA	0.00%	NO0010063308
FAIR ISAAC CORPORATION	0.00%	US3032501047
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
TORAY INDS INC Y50	0.00%	JP3621000003
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.857% SO220825EU	0.00%	
INVESTMENT AB LATOUR	0.00%	SE0010100958
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
CAE INC	0.00%	CA1247651088
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SE0004869071
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
EMERA INC	0.00%	CA2908761018
COMPUTERSHARE LTD	0.00%	AU000000CPUS
GERMANY(FED REP) 6.5% SNR 04/07/2027 EURO.01	0.00%	DE0001135044
SMITHS GROUP PLC	0.00%	GB00B1WY2338

DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
RINGCENTRAL INC	0.00%	US76680R2067
CBRE GI OPEN END .9% 12/10/2029	0.00%	XS2397357463
ZALANDO SE NPV	0.00%	DE000ZAL1111
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	JP1400071E55
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00%	US448579AM48
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
FUT SEP 22 90 DAY B-BILLS	0.00%	
COCHLEAR LIMITED	0.00%	AU000000COH5
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
MINEBEA MITSUMI INC	0.00%	JP3906000009
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.00%	US03027XBV10
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
CONTINENTAL AG	0.00%	DE0005439004
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	0.00%	US35565XAH35
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00%	US12769LAB53
KEPPEL CORP LTD	0.00%	SG1U68934629
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00%	US694308JY42
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
GETINGE AB-B	0.00%	SE0000202624
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
ICE_CD_X SBSIUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCOKEH1	0.00%	
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00%	NL0015000B11
ELANCO ANIMAL HEALTH INC	0.00%	US28414H1032
QIAGEN NV	0.00%	NL0012169213
LKQ CORP COM USD 0.01	0.00%	US5018892084
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
CARVANA CO	0.00%	US1468691027
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTI	0.00%	US01F0226591
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EUR0.01	0.00%	BE0000350596
EMPIRE CO LIMITED	0.00%	CA2918434077
PUT SWO USD DEUTGB2L P 1.803% / R 1DSOFR SO220510US18	0.00%	
FASTIGHETS AB BALDER B SHRS	0.00%	SE0000455057
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
QORVO INC	0.00%	US74736K1016
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
PROSIEBENSAT1 MEDI SE	0.00%	DE000PSM7770
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
ELIA GROUP SA/NV	0.00%	BE0003822393
PADAGIS TERM B LOAN SENIOR SECURED TL 06-30-2028	0.00%	US69526PAC86
SYNTHOMER PLC	0.00%	GB0009887422
PVPTL NISSAN MOTOR ACCEPTANCE CORP 1.125% 09-16-2024	0.00%	US65480CAB19
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
HANG SENG BANK HKD5	0.00%	HK0011000095
NEC CORPORATION	0.00%	JP3733000008
TYLER TECHNOLOGIES INC	0.00%	US9022521051
BELGIUM(KINGDOM) 3% SNR 22/06/34 EUR0.01'73'	0.00%	BE0000333428
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2	0.00%	US92682RAA05
NITORI CO LTD	0.00%	JP3756100008
SAGAX AB	0.00%	SE0005127818
ACS ACTIVIDADES CONS Y SERV	0.00%	ES0167050915
ELECTRICITE DE FRANCE	0.00%	FR0010242511
IMCD NV	0.00%	NL0010801007
AFFIRM HOLDINGS INC	0.00%	US00827B1061
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EUR0.01	0.00%	BE0000348574
BRAMBLES LIMITED	0.00%	AU000000BXB1
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EUR0.01	0.00%	BE0000343526
ALSTOM SA	0.00%	FR0010220475
EMS CHEMIE HLDS REG	0.00%	CH0016440353
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006

LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% ARI	0.00%
KINROSS GOLD CORP	0.00% CA4969024047
HENNES & MAURITZ	0.00% SE0000106270
LCH_IRS BOFAGB2U 06/12/2024 AUD P 2.057% / R 3MBBSW AR	0.00%
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00% SE0005676608
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00% NL0013552060
SNAP ON INC	0.00% US8330341012
EXOR NV EUR0.01	0.00% NL0012059018
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00% AU0000097495
NEXI SPA ORD	0.00% IT0005366767
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/201	0.00% FR0014004J31
UNITY SOFTWARE INC	0.00% US91332U1016
MITSUBISHI HEAVY INDUSTRIES LTD	0.00% JP3900000005
NISSAN CHEMICAL CORPORATION	0.00% JP3670800006
AURIZON HOLDINGS LIMITED	0.00% AU000000AZJ1
POSTS ITALIANE SPA	0.00% IT0003796171
WAYFAIR INC	0.00% US94419L1017
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00% SE0002829192
M&G PRUDENTIAL PLC ORD GBP0.05	0.00% GB00BKFB1C65
SKANSKA AB SEK12 SER	0.00% SE0000113250
WESCO INTERNATIONAL INC	0.00% US95082P1057
CLARIVATE PLC	0.00% JE00BJN4441
NRG ENERGY INC	0.00% US6293775085
AMPLIFON SPA	0.00% IT0004056880
HELLOFRESH SE	0.00% DE000A161408
TEMENOS AG	0.00% CH0012453913
FUT JUN 22 ME 5Y CDN BOND	0.00%
MOHAWK INDUSTRIES INC	0.00% US6081901042
EURONEXT NV	0.00% NL0006294274
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.00% DK0009924102
YAMAHA CORP JPY50	0.00% JP3942600002
DENTSPLY SIRONA INC	0.00% US24906P1093
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.00% GB00BM8Z2V59
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/201	0.00% AU3TB0000192
NIPPON BUILDING FUND INC	0.00% JP3027670003
DELIVERY HERO SE	0.00% DE000A2E4K43
JSR CORP	0.00% JP3385980002
TRANSOCEAN 5.875% DUE 01-15-2024	0.00% US893800AA08
KYOWA KIRIN CO LTD	0.00% JP3256000005
CERIDIAN HCM HOLDINGS INC	0.00% US15677J1088
LION CORPORATION	0.00% JP3965400009
SUNCORP GROUP LTD	0.00% AU000000SUN6
DOMINOS PIZZA ENTERPRISES LTD	0.00% AU000000DMP0
YASKAWA ELECTRIC CORP	0.00% JP3932000007
COUPA SOFTWARE INC	0.00% US22266L1061
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00% JP1300401D91
MAKITA CORPORATION JPY50	0.00% JP3862400003
ADVANCE AUTO PARTS	0.00% US00751Y1064
GFL ENVIRONMENTAL INC	0.00% CA36168Q1046
DCC PLC	0.00% IE0002424939
IBIDEN CO LTD	0.00% JP3148800000
ONEX CORP	0.00% CA68272K1030
LEG IMMOBILIEN SE	0.00% DE000LEG1110
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00% US912810FG86
STANDARD LIFE ABERDEEN PLC	0.00% GB00BF8Q6K64
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00% XAL5000DAD92
SCHINDLER HOLDING-PART CERT	0.00% CH0024638196
EVONIK INDUSTRIES AG	0.00% DE000EVNK013
EPIROC AB SER B NPV POST SPLIT	0.00% SE0015658117
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01	0.00% DE0001135069
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EUR0.01	0.00% BE0000346552
PAN PACIFIC INTL H NPV	0.00% JP3639650005
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EUR0.01	0.00% BE0000344532
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00% AU000XCLWAP3
MEDIOBANCA BANCA DI ITL	0.00% IT0000062957
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00% ES0000012B88
HYDRO ONE LTD	0.00% CA4488112083
BELGIUM(KINGDOM) 1% SNR 22/06/26 EUR0.01'77'	0.00% BE0000337460
ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000	0.00% IT0004801541
ENAGAS	0.00% ES0130960018
CAMPBELL SOUP CO USD	0.00% US1344291091
STRIX GROUP PLC	0.00% IM00BF0FMG91

UNITED STATES TREAS BDS 6.125 BDS	08-15-2029 USD1000 I	0.00%	US912810FJ26
FORTUM OYJ		0.00%	FI0009007132
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S		0.00%	AU000000WTC3
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM CIT	0.00%	
SPAIN(KINGDOM OF) 0.45% SNR 31/10/22	EUR1000	0.00%	ES0000012A97
ARKEMA		0.00%	FR0010313833
SPAIN(KINGDOM OF) 0% BDS 30/04/2023	EUR10000	0.00%	ES0000012F84
CABLE ONE INC COM USD1		0.00%	US12685J1051
FRANCE(GOVT OF) 0% SNR 25/02/2024	EUR1'REGS	0.00%	FR0014001N46
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026	SEK5000	0.00%	SE0007125927
JAPAN EXCHANGE GROUP INC		0.00%	JP3183200009
SCHROEDERS PLC		0.00%	GB0002405495
EVOLUTION MINING LIMITED		0.00%	AU000000EVEN4
VORNADO REALTY TRUST		0.00%	US9290421091
BONOS Y OBLIG DEL 0.0% 31/01/2026		0.00%	ES0000012G91
10X GENOMICS INC		0.00%	US88025U1097
NETH (KINGDOM OF) 144A .5% 15/07/2032		0.00%	NL0015000RP1
UK(GOVT OF) 0.875% BDS 31/01/46	GBP1000	0.00%	GB00BNNGP775
DROPBOX INC		0.00%	US26210C1045
PELOTON INTERACTIVE INC		0.00%	US70614W1009
AERCAP HOLDINGS NV		0.00%	NL0000687663
JAPAN(GOVT OF) 2.5% SNR 20/03/36	JPY50000	0.00%	JP1300221643
KOBAYASHI PHARMACEUTICAL CO		0.00%	JP3301100008
SOFINA SA		0.00%	BE0003717312
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28	SEK5000	0.00%	SE0009496367
PERSOL HOLDINGS CO NPV		0.00%	JP3547670004
ITALY(REP OF) 2.15% SNR 01/09/52	EUR1000	0.00%	IT0005480980
HEICO CORP COM		0.00%	US4228061093
CITY DEVELOPMENTS SGD0.50		0.00%	SG1R89002252
TIS INC		0.00%	JP3104890003
Income Due - HKD		0.00%	
Income Due - EUR		0.00%	
AVEVA GROUP PLC		0.00%	GB00BBG9VN75
CALL BONDOPT BNPAGB22 04/22/2022 US TREASURY N/B 2. 96		0.00%	
ZILLOW GROUP INC COM USD0.0001 CLASS C		0.00%	US98954M2008
ITALY(REP OF) 0.95% BDS 01/06/32	EUR1000	0.00%	IT0005466013
DISH NETWORK CORP - A		0.00%	US25470M1099
BELGIUM(KINGDOM) 2.15% SNR 22/06/66	EUR0.01	0.00%	BE0000340498
GLP JREIT REIT		0.00%	JP3047510007
DENTSU GROUP INC		0.00%	JP3551520004
NIPPON PAINT HOLDINGS CO LTD		0.00%	JP3749400002
UK(GOVT OF) 0.5% BDS 31/01/2029	GBP1000	0.00%	GB00BLPK7227
INDUSTRIVARDEN AB		0.00%	SE0000190126
SAPUTO INC		0.00%	CA8029121057
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042		0.00%	ES0000012J07
BELGIUM(KINGDOM 144A 1.4% 22/06/2053		0.00%	BE0000355645
AVALARA INC		0.00%	US05338G1067
PUT SWO EUR BNPAGB22 P 0.895% / R 6MEURIB	SO220523EUR	0.00%	
NIPPON SANSO HOLDINGS CORP		0.00%	JP3711600001
HIROSE ELECTRIC JPY		0.00%	JP3799000009
Norwegian krone		0.00%	
ITALY(REP OF) 1.5% SNR 30/04/2045	EUR1000	0.00%	IT0005438004
JUST EAT TAKEAWAY EUR0.04		0.00%	NL0012015705
KION GROUP AG		0.00%	DE000KGX8881
LIBERTY BROADBAND CORP CL A		0.00%	US5303071071
DAIFUKU CO LTD		0.00%	JP3497400006
SHAW COMMUNICATIONS INC-B		0.00%	CA82028K2002
FUT SEP 24 ICE SONIA SO3		0.00%	
STOCKLAND		0.00%	AU000000SGP0
YAKULT HONSHA		0.00%	JP3931600005
TRYG AS DKK5		0.00%	DK0060636678
NEWS CORP		0.00%	US65249B1098
FUT PUT DEC 22 LIF 3M EURIBR 9987		0.00%	
PUT SWO EUR CHASGB2L P 0.917% / R 6MEURIB	SO220530EUR	0.00%	
JD SPORTS FASHION ORD GBP0.0005		0.00%	GB00BM8Q5M07
KINNEVIK AB		0.00%	SE0015810247
UNITED STATES OF AMER TREAS NOTES DTD	01/31/2021 .375%	0.00%	US91282CBH34
UPSTART HOLDINGS INC		0.00%	US91680M1071
OSK MITSUI OSK LINES LTD		0.00%	JP3362700001
MARINEMAX INC		0.00%	US5679081084
NOVAVAX INC		0.00%	US6700024010
NEUROCRINE BIOSCIENCES INC		0.00%	US64125C1099

SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00% ES0000012J15
BUREAU VERITAS SA	0.00% FR0006174348
PUT SWO EUR BARCGB22 P 0.42% / R 6MEURIB SO220606EU42	0.00%
MASIMO CORP	0.00% US5747951003
FUT PUT JUN 22 IMM EOM M S&P 3850	0.00%
PAN AMERICAN SILVER CORP	0.00% CA6979001089
FORTUNE BRANDS HOME AND SECURITY	0.00% US34964C1062
HUSQVARNA AB - B SHARES	0.00% SE0001662230
SHIZUOKA BANK LTD JPY	0.00% JP3351200005
SEB SA	0.00% FR0000121709
NUVEI CORP	0.00% CA67079A1021
ADECCO GROUP AG	0.00% CH0012138605
PUT SWO EUR BARCGB22 P 0.665% / R 6MEURIB SO220530EU6	0.00%
CHIBA BANK LTD JPY	0.00% JP3511800009
FUT MAR 22 ICE SONIA SO3	0.00%
CCL INDUSTRIES INC	0.00% CA1249003098
LANXESS	0.00% DE0005470405
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-:	0.00% US67109WAJ71
GN STORE NORD A/S	0.00% DK0010272632
WIX COM LTD	0.00% IL0011301780
CLARIANT AG REG	0.00% CH0012142631
RAMSAY HEALTH CARE	0.00% AU000000RHC8
PHOENIX GP HLDGS ORD	0.00% GB00BGXQNP29
NIHON M&A CENTER HOLDINGS INC	0.00% JP3689050007
SKF AB	0.00% SE0000108227
IAC INTERACTIVECOR COM USD0.0001	0.00% US44891N2080
SHIMADZU CORP	0.00% JP3357200009
UNIPER SE	0.00% DE000UNSE018
RAKUTEN GROUP INC	0.00% JP3967200001
MEIJI HOLDINGS CO	0.00% JP3918000005
ZILLOW GROUP INC	0.00% US98954M1018
PUT SWO GBP MSLNGB2X P 1.478% / R 1DSOIA SO220523GB:	0.00%
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00% ES0000012H58
US 30Y BOND 2206 FUT	0.00% DU00USB22066
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00% SE0013935319
NEMETSCHEK AG	0.00% DE0006452907
CALL SWO GBP BARCGB22 P 1DSOIA / R 1.47% SO220825GB1	0.00%
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00% IT0005274805
PEARSON PLC ORD 25P GBP	0.00% GB0006776081
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00% JP3585800000
MINERAL RESOURCES LTD	0.00% AU000000MIN4
ORICA LIMITED	0.00% AU000000OR11
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00% US5312296073
SOFI TECHNOLOGIES INC	0.00% US83406F1021
SINGAPORE EXCHANGE LTD SGD0.01	0.00% SG1J26887955
WH GROUP LTD	0.00% KYG960071028
BALOISE HOLDING-REG	0.00% CH0012410517
NIPPON EXPRESS HLD NPV	0.00% JP3688370000
DISCOVERY INC COM USD 0.01 SER C	0.00% US25470F3029
SINGAPORE AIRLINES LTD	0.00% SG1V61937297
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01	0.00% BE0000353624
IDP EDUCATION LTD	0.00% AU000000IEL5
INDUSTRIVARDEN AB SER C NPV	0.00% SE0000107203
HK ELECTRIC INVESTMENTS LTD	0.00% HK0000179108
CALL SWO USD MSLNGB2X P 1DSOFR / R 1.8% SO220510US18C	0.00%
KANSAI PAINT CO LTD	0.00% JP3229400001
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00% FR0014001NN8
TXC CORP	0.00% TW0003042008
FUTURES MARGIN-GBP	0.00%
WEBSTER FINANCIAL CORP	0.00% US9478901096
ANIMA HOLDINGS SPA	0.00% IT0004998065
CME_IRS CHASUS33 14/02/2052 CAD P 2.579% / R 3MCDOR 40C	0.00%
RICOH CO JPY50	0.00% JP3973400009
DAIMLER TRUCK HOLDING AG	0.00% DE000DTROCK8
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	0.00%
DEUTSCHE LUFTHANSA AG	0.00% DE0008232125
WESTPAC	0.00%
DEMANT A S	0.00% DK0060738599
FUT DEC 23 90 DAY B-BILLS	0.00%
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	0.00%
SINO LAND CO LTD HKG	0.00% HK0083000502
AMERCO INC	0.00% US0235861004

ROHM CO LTD	0.00%	JP3982800009
TRANSALTA RENEWABLES INC	0.00%	CA8934631091
Income Due - SEK	0.00%	
Outstanding Settlement Receipts - ILS	0.00%	
KES BNP PARIBAS A/C	0.00%	
KOBE BUSSAN CO LTD	0.00%	JP3291200008
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
STANLEY ELECTRIC CO	0.00%	JP3399400005
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	0.00%	US20754FAK84
UK(GOVT OF) 1.75% GILT SNR 09/22 GBP	0.00%	GB00B7L9SL19
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
MONOTARO CO LTD	0.00%	JP3922950005
AMUNDI SA	0.00%	FR0004125920
REECE LIMITED	0.00%	AU000000REH4
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
RINNAI CORP	0.00%	JP3977400005
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	CA135087C939
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
CYBERAGENT INC	0.00%	JP3311400000
BALLARD POWER SYSTEMS INC	0.00%	CA0585861085
GRIFOLS SA EURO.25 CLASS A POST SUBD	0.00%	ES0171996087
CREDIT SAISON CO LIMITED	0.00%	JP3271400008
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
ROLLINS INC COM USD1	0.00%	US7757111049
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
FUT SEP 25 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.474% / R 3MBBSW AR	0.00%	
KINTETSU GROUP HOLDINGS CO LTD	0.00%	JP3260800002
New Zealand Dollar Custodial Account – MITNZ Listed Infrastru	0.00%	
BIOMERIEUX NPV	0.00%	FR0013280286
SG HOLDINGS CO LTD	0.00%	JP3162770006
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
INMODE LTD COM ILS0.01	0.00%	IL0011595993
DENMARK(KINGDOM) 1.5% SNR 15/11/2023 DKK0.01	0.00%	DK0009923054
CALL BONDOPT ROYCEGB2L 11/04/2022 UNITED KINGDOM GIL 8	0.00%	
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
CANADIAN PACIFIC R COM NPV	0.00%	DU02793104A6
KORNIT DIGITAL LTD	0.00%	IL0011216723
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK500	0.00%	SE0004517290
KEIO CORP	0.00%	JP3277800003
TELECOM ITALIA SPA	0.00%	IT0003497168
KNORR BREMSE AG	0.00%	DE000KBX1006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
Australian Dollar Custodial Account – MMF Global Unlisted Infr	0.00%	
TOBU RAILWAY CO LTD	0.00%	JP3597800006
BLACKBERRY LTD NPV	0.00%	CA09228F1036
CAPCOM CO LTD	0.00%	JP3218900003
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
SUMCO CORPORATION	0.00%	JP3322930003
MERCARI INC	0.00%	JP3921290007
LIGHTSPEED COMMERCE INC	0.00%	CA53229C1077
SGD BNP PARIBAS A/C	0.00%	
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
CALL BONDOPT ROYCEGB2L 11/04/2022 UNITED KINGDOM GIL 1	0.00%	
RENGO CO LTD	0.00%	JP3981400009
SHARP CORP	0.00%	JP3359600008
ESR CAYMAN LTD	0.00%	KYG319891092
MITSUI CHEMICALS INC	0.00%	JP3888300005
Australian Dollar Custodial Account – MIF Global Unlisted Infra	0.00%	
ADEVINTA ASA NOK0.2	0.00%	NO0010844038
OTSUKA CORPORATION	0.00%	JP3188200004
INPOST SA	0.00%	LU2290522684
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI	0.00%	
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	0.00%	BE0000351602
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.00%	ES0000012K46
BECHTLE AG	0.00%	DE0005158703
COSMOS PHARMACEUTICAL CORP	0.00%	JP3298400007
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	0.00%	
MAPLETREE LOGISTICS TRUST	0.00%	SG1S03926213
SCHIBSTED ASA SER A	0.00%	NO0003028904

OPEN TEXT CORP	0.00%	CA6837151068
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
CALL SWO GBP MSLNGB2X P 1DSONIA / R 1.481% SO220525GE	0.00%	
FUT DEC 24 ICE SONIA SO3	0.00%	
EURAZEO	0.00%	FR0000121121
EMBRACER GROUP AB SER`B`NPV	0.00%	SE0016828511
ILS BNP PARIBAS A/C	0.00%	
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	XS2214239506
LAWSON INC	0.00%	JP3982100004
SCHIBSTED ASA	0.00%	NO0010736879
IPG PHOTONICS CORP	0.00%	US44980X1090
TOSOH CORPORATION	0.00%	JP3595200001
UNITED INTERNET AG-REG SHARE	0.00%	DE0005089031
SCOUT24 SE	0.00%	DE000A12DM80
CALL SWO GBP MSLNGB2X P 1DSONIA / R 1.475% SO220523GE	0.00%	
BACHEM HOLDING AG	0.00%	CH0012530207
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
VENTURE CORPORATION LTD	0.00%	SG0531000230
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00%	HK0000093390
SINCH AB NPV	0.00%	SE0016101844
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00%	IT0005441883
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
SWIRE PACIFIC	0.00%	HK0019000162
KOSE CORP	0.00%	JP3283650004
SPI 200 2206 FUT	0.00%	DU00SPI22061
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%	
LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBSI	0.00%	
HOSHIZAKI CORP	0.00%	JP3845770001
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	0.00%	
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
KOITO MANUFACTURING CO LTD	0.00%	JP3284600008
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
DELTA AIR LINES INC	0.00%	US2473617023
OJI HOLDINGS CORP	0.00%	JP3174410005
FIVERR INTERNATIONAL LTD	0.00%	IL0011582033
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
REA GROUP LTD	0.00%	AU0000000REA9
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
CHEWY INC	0.00%	US16679L1098
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
TSURUHA HOLDINGS INC	0.00%	JP3536150000
MAPLETREE COMMERIC UNITS	0.00%	SG2D18969584
LCH_IRS BOFAGB2U 16/03/2032 CAD P 2.977% / R 3MCDOR ARI	0.00%	
LIXIL CORPORATION	0.00%	JP3626800001
South Korean won	0.00%	
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	0.00%	
MINI TPX IDX 2206 F	0.00%	DU00JTM22064
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
US 10YR NOTE 2206 F	0.00%	DU00USX22060
AMBU A/S SER`B`DKK0.5	0.00%	DK0060946788
Income Due - KRW	0.00%	
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00%	US5312294094
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
ICE_CDX SBSIUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99	0.00%	
RATIONAL AG	0.00%	DE0007010803
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
CALL BONDOPT BNPAGB22 04/19/2022 US TREASURY N/B 4. 12	0.00%	
UOL GROUP LIMITED	0.00%	SG1S83002349
LCH_IRS BOFAGB2U 06/12/2024 AUD P 2.065% / R 3MBBSW AR	0.00%	
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.00%	NZGOVDT427C1
Futures Margin - AUD	0.00%	
HITACHI METALS LTD	0.00%	JP3786200000
CK INFRASTRUCTURE	0.00%	BMG2178K1009
SEIKO EPSON CORPORATION	0.00%	JP3414750004
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
ORIX JREIT INC	0.00%	JP3040880001
GUIDEWIRE SOFTWARE INC	0.00%	US40171V1008
SANTEN PHARMACEUTICAL CO	0.00%	JP3336000009
WENDEL INVESTISSEMENT	0.00%	FR0000121204
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.78% SO220524EU7	0.00%	
INFRASTRUTTURA WIR NPV	0.00%	IT0005090300

DIASORIN SPA	0.00%	IT0003492391
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
TOHO CO LTD JPY	0.00%	JP3598600009
FUT SEP 23 ICE SONIA SO3	0.00%	
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%	
ERIE INDEMNITY CO	0.00%	US29530P1021
LONG GILT 2206 FUT	0.00%	GB00JL6LY922
NOK BNP PARIBAS A/C	0.00%	
TOYO SUISAN KAISHA	0.00%	JP3613000003
FUT C MAY 22 LIF SONIASO3O 9 84000	0.00%	
SECURITAS AB SEK2 'B'	0.00%	SE0000163594
SITC INTERNATIONAL	0.00%	KYG8187G1055
RYOHIN KEIKAKU CO NPV	0.00%	JP3976300008
NISSHIN SEIFUN GROUP INC	0.00%	JP3676800000
KRW BNP PARIBAS A/C	0.00%	
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
SMITH A.O CORP	0.00%	US8318652091
CALL SWO USD DEUTGB2L P 1DSOFR / R 1.803% SO220510US1	0.00%	
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
NIPPON SHINYAKU CO LTD	0.00%	JP3717600005
LCH_IRS BOFAGB2U 15/11/2025 AUD P 3.406% / R 3MBBSW AR	0.00%	
AIR CANADA VAR VTG SHS NPV	0.00%	CA0089118776
HULIC CO LTD	0.00%	JP3360800001
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
Australian Dollar Custodial Account – MIF Direct Property	0.00%	
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
MITSUBISHI HC CAPITAL INC	0.00%	JP3499800005
BENEFIT ONE INC	0.00%	JP3835630009
ANA HOLDINGS INC	0.00%	JP3429800000
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.184% ARC	0.00%	
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.642% SO220524EU	0.00%	
HINO MOTORS LTD	0.00%	JP3792600003
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.704% SO220523EU	0.00%	
FUTU HOLDINGS LTD	0.00%	US36118L1061
South African rand	0.00%	
HIKARI TSUSHIN INC	0.00%	JP3783420007
KAKAKU.COM INC	0.00%	JP3206000006
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.66% SO220524EU66	0.00%	
CALL SWO GBP MSLNGB2X P 1DSONIA / R 1.478% SO220523GE	0.00%	
CENTURY TOYKO LEASING CORPORATION	0.00%	JP3424950008
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%	
SUMITOMO PHARMA CO LTD	0.00%	JP3495000006
HANG MINI 2203 FUT	0.00%	DU00HMI22046
FUCHS PETROLUB SE NON VTG PRF NPV REG	0.00%	DE000A3E5D64
ITOCHU TECHNO SOLUTIONS CORP	0.00%	JP3143900003
JDE PEETS BV	0.00%	NL0014332678
SOUTHWEST AIRLINES CO USD	0.00%	US8447411088
ROCKWOOL INTERNATIONAL A/S	0.00%	DK0010219153
KOEI TECMO HOLDINGS CO LTD	0.00%	JP3283460008
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
SOHGO SECURITY SERVICE CO LTD	0.00%	JP3431900004
FUT CALL MAY 22 1 YR MIDCURVE 9737	0.00%	
POLA ORBIS HLDG IN	0.00%	JP3855900001
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%	
CANOPY GROWTH CORP	0.00%	CA1380351009
Australian Dollar Custodial Account – MIF Global Unlisted Infra	0.00%	
FAURECIA SE EUR7	0.00%	FR0000121147
ELECTROLUX AB SER B NPV	0.00%	SE0016589188
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR AR	0.00%	
FUT SEP 22 EURO DOLLARS	0.00%	
Income Due - NOK	0.00%	
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.HY.38 SWPC0KV17	0.00%	
PUT SWO USD CITIUS33 P 2.5% / R 1DSOFR 4046221196 09/15/	0.00%	
MIURA CO LTD	0.00%	JP3880800002
Income Due - ILS	0.00%	
FUT CALL SEP 23 EURO DOLLARS 9937	0.00%	
LCH_OIS BOFAGB2U 16/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%	
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 0.583% AR	0.00%	
Income Due - THB	0.00%	

CALL SWO CAD BOFAGB22 P 3MCDOR / R 2.332% SO220524CA	0.00%
FUT MAR 24 ICE SONIA SO3	0.00%
FUT CALL MAY 22 1 YR MIDCURVE 9762	0.00%
LCH_RPI CHASUS33 03/10/2032 USD P CPI / R 3.098% 40343783	0.00%
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.787% SO220606EU7	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 2.89% ARIF	0.00%
ZIMVIE INC	0.00% US98888T1079
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00% SE0015193313
CALL SWO EUR CHASGB2L P 6MEURIB / R 0.917% SO220530EU	0.00%
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00% SE0016102115
CALL SWO EUR BARCGB22 P 6MEURIB / R 0.665% SO220530EU	0.00%
CALL SWO AUD ANZBAU3M P 6MBBSW / R 2.15% SO220608AU	0.00%
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.895% SO220523EU	0.00%
MXN BNP PARIBAS A/C	0.00%
Income Due - CHF	0.00%
ZAR BNP PARIBAS A/C	0.00%
EDF EURO0.5 S R 01 04 22 RTS	0.00% FR0014008WS3
Australian Dollar Custodial Account – MIF Global Unlisted Infra:	0.00%
CALL BONDOPT BNPAGB22 04/11/2022 US TREASURY N/B 3. 12	0.00%
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%
CALL BONDOPT ROYCGB2L 26/04/2022 AUSTRALIAN GOVERN	0.00%
TWD BNP PARIBAS A/C	0.00%
FUT PUT APR 22 IMM EOM M S&P 3600	0.00%
CALL SWO AUD BNPAGB22 P 3MBBSW / R 0.17% SO220708AU:	0.00%
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%
CALL BONDOPT ANZBAU3M 21/04/2022 AUSTRALIAN GOVERN	0.00%
CALL SWO USD MSLNGB2X P 3MLIBOR / R 0.75% SO220614US7	0.00%
Microsoft Corporation	0.00% US5949181045
CALL SWO EUR BARCGB22 P 6MEURIB / R 0.42% SO220606EU4	0.00%
FUT JUN 22 LIF 3M EURIBOR	0.00%
US DOLLAR	0.00%
DANAHER CORP COMMON STOCK USD.01	0.00% US2358511028
CALL BONDOPT BNPAGB22 04/07/2022 US TREASURY N/B 1. 83	0.00%
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.00% US91324P1021
ALPHABET INC CL A COMMON STOCK USD.001	0.00% US02079K3059
ORSTED A/S COMMON STOCK DKK10.0	0.00% DK0060094928
TAIWAN SEMICONDUCTOR SP ADR ADR	0.00% US8740391003
New Israeli shekel	0.00%
ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK	0.00% CH0012032048
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	0.00% FR0000121972
AIA GROUP LTD COMMON STOCK	0.00% HK0000069689
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-202	0.00% US76173FAU12
PEPSICO INC COMMON STOCK USD.017	0.00% US7134481081
NVIDIA CORP COMMON STOCK USD.001	0.00% US67066G1040
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	0.00% US00846U1016
EBAY INC COMMON STOCK USD.001	0.00% US2786421030
T MOBILE US INC COMMON STOCK USD.0001	0.00% US8725901040
NOVO NORDISK A/S B COMMON STOCK DKK.2	0.00% DK0060534915
MASTERCARD INC A COMMON STOCK USD.0001	0.00% US57636Q1040
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.00% US8835561023
DEUTSCHE POST AG REG COMMON STOCK	0.00% DE0005552004
APTIV PLC COMMON STOCK USD.01	0.00% JE00B783TY65
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.00% US0304201033
AMAZON.COM INC COMMON STOCK USD.01	0.00% US0231351067
ECOLAB INC COMMON STOCK USD1.0	0.00% US2788651006
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	0.00% GB0005603997
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	0.00% US5184391044
KONINKLIJKE DSM NV COMMON STOCK EUR1.5	0.00% NL0000009827
BLACKSTONE INC COMMON STOCK USD.00001	0.00% US09260D1072
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	0.00% IE00BK9ZQ967
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	0.00% US8085131055
SVB FINANCIAL GROUP COMMON STOCK USD.001	0.00% US78486Q1013
JOHNSON + JOHNSON COMMON STOCK USD1.0	0.00% US4781601046
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	0.00% DK0061539921
ADYEN NV COMMON STOCK EUR.01	0.00% NL0012969182
HUBBELL INC COMMON STOCK USD.01	0.00% US4435106079
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.00% US7766961061
Polish zloty	0.00%
ADOBE INC COMMON STOCK USD.0001	0.00% US00724F1012
ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.00% IE00B4BNMY34
VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.00% US92826C8394
ASML HOLDING NV COMMON STOCK EUR.09	0.00% NL0010273215

CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	0.00%	GB00BJFFLV09
AUTOZONE INC COMMON STOCK USD.01	0.00%	US0533321024
APPLE INC COMMON STOCK USD.00001	0.00%	US0378331005
LINDE PLC COMMON STOCK EUR.001	0.00%	IE00BZ12WP82
BALL CORP COMMON STOCK	0.00%	US0584981064
CISCO SYSTEMS INC COMMON STOCK USD.001	0.00%	US17275R1023
MERCEDES BENZ GROUP AG COMMON STOCK NPV	0.00%	DE0007100000
IBERDROLA SA COMMON STOCK EUR.75	0.00%	ES0144580Y14
WASTE MANAGEMENT INC COMMON STOCK USD.01	0.00%	US94106L1098
ORIENTAL LAND CO LTD COMMON STOCK	0.00%	JP3198900007
SYMRISE AG COMMON STOCK	0.00%	DE000SYM9999
MEDIATEK INC COMMON STOCK TWD10.	0.00%	TW0002454006
ELI LILLY + CO COMMON STOCK	0.00%	US5324571083
FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.00%	US33616C1009
SAP SE COMMON STOCK	0.00%	DE0007164600
PROLOGIS INC REIT USD.01	0.00%	US74340W1036
INCYTE CORP COMMON STOCK USD.001	0.00%	US45337C1027
NEXTERA ENERGY INC COMMON STOCK USD.01	0.00%	US65339F1012
APPLIED MATERIALS INC COMMON STOCK USD.01	0.00%	US0382221051
MEDTRONIC PLC COMMON STOCK USD.1	0.00%	IE00BTN1Y115
TJX COMPANIES INC COMMON STOCK USD1.0	0.00%	US8725401090
NIDEC CORP COMMON STOCK	0.00%	JP3734800000
GEA GROUP AG COMMON STOCK	0.00%	DE0006602006
INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085	0.00%	GB00BHJYC057
XYLEM INC COMMON STOCK	0.00%	US98419M1009
TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.00%	CH0102993182
ANTHEM INC COMMON STOCK USD.01	0.00%	US0367521038
WATERS CORP COMMON STOCK USD.01	0.00%	US9418481035
AUTODESK INC COMMON STOCK USD.01	0.00%	US0527691069
TARGET CORP COMMON STOCK USD.0833	0.00%	US87612E1064
SIGNATURE BANK COMMON STOCK USD.01	0.00%	US82669G1040
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.00%	US8825081040
L OREAL COMMON STOCK EUR.2	0.00%	FR0000120321
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.00%	US1011371077
CALL BONDOPT ROYCEGB2L 05/04/2022 UNITED KINGDOM GIL 9	0.00%	
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.00%	US0152711091
KUBOTA CORP COMMON STOCK	0.00%	JP3266400005
IDEX CORP COMMON STOCK USD.01	0.00%	US45167R1041
PENTAIR PLC COMMON STOCK USD.01	0.00%	IE00BLS09M33
AIR LIQUIDE SA COMMON STOCK EUR5.5	0.00%	FR0000120073
SEKISUI HOUSE LTD COMMON STOCK	0.00%	JP3420600003
CHUBB LTD COMMON STOCK	0.00%	CH0044328745
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.00%	US9427491025
ANSYS INC COMMON STOCK USD.01	0.00%	US03662Q1058
EURO CURRENCY	0.00%	
KERRY GROUP PLC A COMMON STOCK EUR.125	0.00%	IE0004906560
SIEMENS AG REG COMMON STOCK NPV	0.00%	DE0007236101
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	0.00%	JP3463000004
Danish krone	0.00%	
PROCTER + GAMBLE CO/THE COMMON STOCK	0.00%	US7427181091
BROOKFIELD RENEWABLE PARTNER LTD PART	0.00%	BMG162581083
ACCIONA SA COMMON STOCK EUR1.	0.00%	ES0125220311
BANK OF NOVA SCOTIA COMMON STOCK	0.00%	CA0641491075
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	0.00%	US7739031091
INTERTEK GROUP PLC COMMON STOCK GBP.01	0.00%	GB0031638363
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	0.00%	FR0000124141
TRIMBLE INC COMMON STOCK USD.001	0.00%	US8962391004
ESSILORLUXOTTICA COMMON STOCK EUR.18	0.00%	FR0000121667
VERISK ANALYTICS INC COMMON STOCK USD.001	0.00%	US92345Y1064
EQUINIX INC REIT USD.001	0.00%	US29444U7000
PTC INC COMMON STOCK USD.01	0.00%	US69370C1009
CIGNA CORP COMMON STOCK USD.01	0.00%	US1255231003
HALMA PLC COMMON STOCK GBP.1	0.00%	GB0004052071
SUN COMMUNITIES INC REIT USD.01	0.00%	US8666741041
DEERE + CO COMMON STOCK USD1.0	0.00%	US2441991054
ALPHABET INC CL C COMMON STOCK USD.001	0.00%	US02079K1079
KBC GROUP NV COMMON STOCK	0.00%	BE0003565737
TOKYO ELECTRON LTD COMMON STOCK	0.00%	JP3571400005
PRUDENTIAL PLC COMMON STOCK GBP.05	0.00%	GB0007099541
GODADDY INC CLASS A COMMON STOCK USD.001	0.00%	US3802371076
WORKDAY INC CLASS A COMMON STOCK USD.001	0.00%	US98138H1014
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.00%	US92343V1044

MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.00%	US57060D1081
BOSTON PROPERTIES INC REIT USD.01	0.00%	US1011211018
WABTEC CORP COMMON STOCK USD.01	0.00%	US9297401088
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	0.00%	CH0011075394
Income Due - MXN	0.00%	
DELTA ELECTRONICS INC COMMON STOCK TWD10.	0.00%	TW0002308004
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	0.00%	IL0011334468
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	0.00%	ID1000118201
VODACOM GROUP LTD COMMON STOCK	0.00%	ZAE000132577
GLOBE LIFE INC COMMON STOCK USD1.0	0.00%	US37959E1029
POPULAR INC COMMON STOCK USD.01	0.00%	PR7331747001
DBS GROUP HOLDINGS LTD COMMON STOCK	0.00%	SG1L01001701
FORD MOTOR CO COMMON STOCK USD.01	0.00%	US3453708600
EVQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01	0.00%	US30057T1051
BANK OF MONTREAL COMMON STOCK	0.00%	CA0636711016
TERUMO CORP COMMON STOCK	0.00%	JP3546800008
NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	0.00%	US63845R1077
AMEDISYS INC COMMON STOCK USD.001	0.00%	US0234361089
JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.00%	US46625H1005
MERCADOLIBRE INC COMMON STOCK USD.001	0.00%	US58733R1023
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	0.00%	FR0000045072
ST JAMES S PLACE PLC COMMON STOCK GBP.15	0.00%	GB0007669376
KEYENCE CORP COMMON STOCK	0.00%	JP3236200006
INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.00%	US46120E6023
UNITED RENTALS INC COMMON STOCK USD.01	0.00%	US9113631090
WESTROCK CO COMMON STOCK	0.00%	US96145D1054
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.00%	US68268W1036
NOKIA OYJ COMMON STOCK	0.00%	FI0009000681
FERGUSON PLC COMMON STOCK GBP.1	0.00%	JE00BJVNSS43
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1	0.00%	GB00B0LCW083
F5 INC COMMON STOCK	0.00%	US3156161024
ALLIANZ SE REG COMMON STOCK	0.00%	DE0008404005
GENERAL MOTORS CO COMMON STOCK USD.01	0.00%	US37045V1008
FISCHER (GEORG) REG COMMON STOCK CHF1.0	0.00%	CH0001752309
TELEFONICA BRASIL S.A. COMMON STOCK	0.00%	BRVIVTACNORO
NIKE INC CL B COMMON STOCK	0.00%	US6541061031
RAPID7 INC COMMON STOCK USD.01	0.00%	US7534221046
SUNRUN INC COMMON STOCK USD.0001	0.00%	US86771W1053
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	0.00%	KR7006400006
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.00%	CA1360691010
DARLING INGREDIENTS INC COMMON STOCK USD.01	0.00%	US2372661015
KDDI CORP COMMON STOCK	0.00%	JP3496400007
SIGNIFY NV COMMON STOCK	0.00%	NL0011821392
METLIFE INC COMMON STOCK USD.01	0.00%	US59156R1086
INSULET CORP COMMON STOCK USD.001	0.00%	US45784P1012
SYNOPSYS INC COMMON STOCK USD.01	0.00%	US8716071076
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.00%	US5926881054
ETSY INC COMMON STOCK USD.001	0.00%	US29786A1060
NOMAD FOODS LTD COMMON STOCK	0.00%	VGG6564A1057
OLD MUTUAL LTD COMMON STOCK	0.00%	ZAE000255360
AGILON HEALTH INC COMMON STOCK USD.01	0.00%	US00857U1079
AT+T INC COMMON STOCK USD1.0	0.00%	US00206R1023
ILLUMINA INC COMMON STOCK USD.01	0.00%	US4523271090
TETRA TECH INC COMMON STOCK USD.01	0.00%	US88162G1031
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.00%	IE00BY7QL619
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.00%	US1091941005
TRAVELERS COS INC/THE COMMON STOCK NPV	0.00%	US89417E1091
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.00%	US7443201022
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.00%	US0718131099
REPUBLIC SERVICES INC COMMON STOCK USD.01	0.00%	US7607591002
HP INC COMMON STOCK USD.01	0.00%	US40434L1052
KATITAS CO LTD COMMON STOCK	0.00%	JP3932950003
S+P GLOBAL INC COMMON STOCK USD1.0	0.00%	US78409V1044
PGT INNOVATIONS INC COMMON STOCK USD.01	0.00%	US69336V1017
STANTEC INC COMMON STOCK	0.00%	CA85472N1096
POUND STERLING	0.00%	
SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	0.00%	GB00BWFGQN14
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.00%	US6200763075
MISUMI GROUP INC COMMON STOCK	0.00%	JP3885400006
CHROMA ATE INC COMMON STOCK TWD10.	0.00%	TW0002360005
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.00%	US0640581007
UNILEVER PLC COMMON STOCK GBP.031111	0.00%	GB00B10RZP78

BLOCK INC COMMON STOCK USD.0000001	0.00%	US8522341036
ALLSTATE CORP COMMON STOCK USD.01	0.00%	US0200021014
YDUQS PARTICIPACOE SA COMMON STOCK	0.00%	BRYDUQACNOR3
GIVAUDAN REG COMMON STOCK CHF10.0	0.00%	CH0010645932
LAUREATE EDUCATION INC COMMON STOCK USD.001	0.00%	US5186132032
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	0.00%	JP3735400008
LANDIS GYR GROUP AG COMMON STOCK CHF10.0	0.00%	CH0371153492
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.00%	US00790R1041
NEXITY COMMON STOCK EUR5.0	0.00%	FR0010112524
SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	0.00%	CNE100003G67
CAPGEMINI SE COMMON STOCK EUR8.0	0.00%	FR0000125338
AVALONBAY COMMUNITIES INC REIT USD.01	0.00%	US0534841012
T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.00%	US74144T1088
STELLANTIS NV COMMON STOCK EUR.01	0.00%	NL00150001Q9
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	0.00%	NL0011794037
SUN LIFE FINANCIAL INC COMMON STOCK	0.00%	CA8667961053
HERSHEY CO/THE COMMON STOCK USD1.0	0.00%	US4278661081
SAFARICOM PLC COMMON STOCK KES.5	0.00%	KE1000001402
PUBLIC STORAGE REIT USD.1	0.00%	US74460D1090
MIPS AB COMMON STOCK SEK.1	0.00%	SE0009216278
CBRE GROUP INC A COMMON STOCK USD.01	0.00%	US12504L1098
FUJITSU LTD COMMON STOCK	0.00%	JP3818000006
EVERSOURCE ENERGY COMMON STOCK USD5.0	0.00%	US30040W1080
CUMMINS INC COMMON STOCK USD2.5	0.00%	US2310211063
POWERSCHOOL HOLDINGS INC A COMMON STOCK USD.0001	0.00%	US73939C1062
FIRST SOLAR INC COMMON STOCK USD.001	0.00%	US3364331070
SHIMANO INC COMMON STOCK	0.00%	JP3358000002
DENSO CORP COMMON STOCK	0.00%	JP3551500006
MIMECAST LTD COMMON STOCK USD.01	0.00%	GB00BYT5JK65
KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.00%	US49338L1035
SEEK LTD COMMON STOCK	0.00%	AU000000SEK6
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	0.00%	DE0005190003
SWISS FRANC	0.00%	
ASSICURAZIONI GENERALI COMMON STOCK	0.00%	IT0000062072
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.00%	US50540R4092
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.00%	US4165151048
VONOVIA SE COMMON STOCK	0.00%	DE000A1ML7J1
GRAMEENPHONE LTD COMMON STOCK BDT10.0	0.00%	BD0001GP0004
CANON INC COMMON STOCK	0.00%	JP3242800005
AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.00%	US03073E1055
SONOVA HOLDING AG REG COMMON STOCK CHF.05	0.00%	CH0012549785
FUJIFILM HOLDINGS CORP COMMON STOCK	0.00%	JP3814000000
SOCIETE GENERALE SA COMMON STOCK EUR1.25	0.00%	FR0000130809
INTUIT INC COMMON STOCK USD.01	0.00%	US4612021034
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.00%	US42824C1099
SEGRO PLC REIT GBP.1	0.00%	GB00B5ZN1N88
NASDAQ INC COMMON STOCK USD.01	0.00%	US6311031081
BT GROUP PLC COMMON STOCK GBP.05	0.00%	GB0030913577
BEST BUY CO INC COMMON STOCK USD.1	0.00%	US0865161014
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	0.00%	US8923561067
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.00%	US1720621010
SHRIRAM TRANSPORT FINANCE COMMON STOCK INR10.0	0.00%	INE721A01013
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	0.00%	ES0148396007
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.00%	US74251V1026
UPWORK INC COMMON STOCK USD.0001	0.00%	US91688F1049
MCDONALD S CORP COMMON STOCK USD.01	0.00%	US5801351017
GENUS PLC COMMON STOCK GBP.1	0.00%	GB0002074580
TESLA INC COMMON STOCK USD.001	0.00%	US88160R1014
THOMSON REUTERS CORP COMMON STOCK	0.00%	CA8849037095
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.0000:	0.00%	IE00BKVD2N49
NETAPP INC COMMON STOCK USD.001	0.00%	US64110D1046
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.00%	US3635761097
OMNICOM GROUP COMMON STOCK USD.15	0.00%	US6819191064
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.00%	US3021301094
SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.00%	US83417M1045
ORPEA COMMON STOCK EUR1.25	0.00%	FR0000184798
POWER CORP OF CANADA COMMON STOCK	0.00%	CA7392391016
EPAM SYSTEMS INC COMMON STOCK USD.001	0.00%	US29414B1044
INVESTOR AB B SHS COMMON STOCK SEK6.25	0.00%	SE0015811963
IRON MOUNTAIN INC REIT USD.01	0.00%	US46284V1017
BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	0.00%	IL0006046119
SWISSCOM AG REG COMMON STOCK CHF1.0	0.00%	CH0008742519

WSP GLOBAL INC COMMON STOCK	0.00%	CA92938W2022
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.03906	0.00%	SE0015988019
LOBLAW COMPANIES LTD COMMON STOCK	0.00%	CA5394811015
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	0.00%	CH0025238863
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	0.00%	DE000PAH0038
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	0.00%	JP3890310000
NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	0.00%	DK0060336014
ASM INTERNATIONAL NV COMMON STOCK EUR.04	0.00%	NL0000334118
ROCHE HOLDING AG BR COMMON STOCK CHF1.0	0.00%	CH0012032113
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.00%	US4606901001
SOMPO HOLDINGS INC COMMON STOCK	0.00%	JP3165000005
DELL TECHNOLOGIES C COMMON STOCK	0.00%	US24703L2025
VITASOY INTL HOLDINGS LTD COMMON STOCK	0.00%	HK0345001611
HOST HOTELS + RESORTS INC REIT USD.01	0.00%	US44107P1049
CARREFOUR SA COMMON STOCK EUR2.5	0.00%	FR0000120172
NN GROUP NV COMMON STOCK EUR.12	0.00%	NL0010773842
CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.00%	US1273871087
PUBLICIS GROUPE COMMON STOCK EUR.4	0.00%	FR0000130577
HEALTH CATALYST INC COMMON STOCK USD.001	0.00%	US42225T1079
VMWARE INC CLASS A COMMON STOCK USD.01	0.00%	US9285634021
ROBERT HALF INTL INC COMMON STOCK USD.001	0.00%	US7703231032
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	0.00%	CH0010570767
WR BERKLEY CORP COMMON STOCK USD.2	0.00%	US0844231029
TORONTO DOMINION BANK COMMON STOCK	0.00%	CA8911605092
NTT DATA CORP COMMON STOCK	0.00%	JP3165700000
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	0.00%	JP3505000004
REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.00%	US7591EP1005
JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.00%	US48203R1041
MOWI ASA COMMON STOCK NOK7.5	0.00%	NO0003054108
INVESTOR AB A SHS COMMON STOCK SEK6.25	0.00%	SE0015811955
BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.00%	US0905722072
CAMECO CORP COMMON STOCK	0.00%	CA13321L1085
DAIMLER TRUCK HOLDING AG COMMON STOCK	0.00%	DE000DTROCK8
STERIS PLC COMMON STOCK USD75.0	0.00%	IE00BFY8C754
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	0.00%	US29670G1022
CARRIER GLOBAL CORP COMMON STOCK USD.01	0.00%	US14448C1045
LINCOLN NATIONAL CORP COMMON STOCK	0.00%	US5341871094
REGENCY CENTERS CORP REIT USD.01	0.00%	US7588491032
TELSTRA CORP LTD COMMON STOCK	0.00%	AU000000TLS2
HENRY SCHEIN INC COMMON STOCK USD.01	0.00%	US8064071025
LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	0.00%	US5502411037
TELIA CO AB COMMON STOCK SEK3.2	0.00%	SE0000667925
BEIERSDORF AG COMMON STOCK	0.00%	DE0005200000
AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.00%	US0259321042
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	0.00%	JP3762800005
VIVENDI SE COMMON STOCK EUR5.5	0.00%	FR0000127771
NEW TAIWAN DOLLAR	0.00%	
TELUS CORP COMMON STOCK	0.00%	CA87971M1032
SEVERN TRENT PLC COMMON STOCK GBP.9789	0.00%	GB00B1FH8J72
LUCID GROUP INC COMMON STOCK USD.0001	0.00%	US5494981039
ASSURANT INC COMMON STOCK USD.01	0.00%	US04621X1081
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	0.00%	GB00B39J2M42
AALBERTS NV COMMON STOCK EUR.25	0.00%	NL0000852564
EQT AB COMMON STOCK SEK.1	0.00%	SE0012853455
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	0.00%	GB00BDCPN049
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.00%	US4592001014
WESTON (GEORGE) LTD COMMON STOCK	0.00%	CA9611485090
Payable/Receivable JPY	0.00%	
ROYAL BANK OF CANADA COMMON STOCK	0.00%	CA7800871021
POWER ASSETS HOLDINGS LTD COMMON STOCK	0.00%	HK0006000050
LIBERTY GLOBAL PLC C COMMON STOCK USD.01	0.00%	GB00B8W67B19
TRY BNP PARIBAS A/C	0.00%	
PERSIMMON PLC COMMON STOCK GBP.1	0.00%	GB0006825383
ORACLE CORP COMMON STOCK USD.01	0.00%	US68389X1054
ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.00%	US0427351004
ELISA OYJ COMMON STOCK	0.00%	FI0009007884
FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.00%	US3546131018
HYDRO ONE LTD COMMON STOCK	0.00%	CA4488112083
NEWS CORP CLASS A COMMON STOCK USD.01	0.00%	US65249B1098
VOLKSWAGEN AG COMMON STOCK	0.00%	DE0007664005
INVESCO LTD COMMON STOCK USD.2	0.00%	BMG491BT1088
M+G PLC COMMON STOCK GBP.05	0.00%	GB00BKFB1C65

DEUTSCHE TELEKOM AG REG COMMON STOCK	0.00%	DE0005557508
TELE2 AB B SHS COMMON STOCK SEK1.25	0.00%	SE0005190238
VORNADO REALTY TRUST REIT USD.04	0.00%	US9290421091
EDP RENOVAVEIS SA COMMON STOCK EUR5.	0.00%	ES0127797019
KESKO OYJ B SHS COMMON STOCK	0.00%	FI0009000202
GREAT WEST LIFECO INC COMMON STOCK	0.00%	CA39138C1068
SWISS PRIME SITE REG COMMON STOCK	0.00%	CH0008038389
BOUYGUES SA COMMON STOCK EUR1.0	0.00%	FR0000120503
ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1	0.00%	IL0006912120
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	0.00%	GB0000811801
HENKEL AG + CO KGAA COMMON STOCK	0.00%	DE0006048408
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	0.00%	JP3486800000
TELEFONICA SA COMMON STOCK EUR1.	0.00%	ES0178430E18
EISAI CO LTD COMMON STOCK	0.00%	JP3160400002
JERONIMO MARTINS COMMON STOCK EUR1.	0.00%	PTJMT0AE0001
JAPAN REAL ESTATE INVESTMENT REIT	0.00%	JP3027680002
RANDSTAD NV COMMON STOCK EUR.1	0.00%	NL0000379121
SKANSKA AB B SHS COMMON STOCK	0.00%	SE0000113250
AEGON NV COMMON STOCK EUR.12	0.00%	NL0000303709
KINGFISHER PLC COMMON STOCK GBP.157143	0.00%	GB0033195214
SPARK NEW ZEALAND LTD COMMON STOCK	0.00%	NZTELE0001S4
BRITISH LAND CO PLC REIT GBP.25	0.00%	GB0001367019
RICOH CO LTD COMMON STOCK	0.00%	JP3973400009
POSTE ITALIANE SPA COMMON STOCK EUR1.0	0.00%	IT0003796171
NIPPON PROLOGIS REIT INC REIT	0.00%	JP3047550003
TOTO LTD COMMON STOCK	0.00%	JP3596200000
AMERCO COMMON STOCK USD.25	0.00%	US0235861004
KINNEVIK AB B COMMON STOCK SEK.1	0.00%	SE0015810247
SAINSBURY (J) PLC COMMON STOCK GBP.285714	0.00%	GB00B019KW72
GECINA SA REIT EUR7.5	0.00%	FR0010040865
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	0.00%	IL0006954379
HUF BNP PARIBAS A/C	0.00%	
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0	0.00%	NL0011540547
HONG KONG DOLLAR	0.00%	
SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	0.00%	JP3336560002
GLP J REIT REIT	0.00%	JP3047510007
DAI NIPPON PRINTING CO LTD COMMON STOCK	0.00%	JP3493800001
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.00%	US14040H1059
S+P500 EMINI FUT JUN22 XCME 20220617	0.00%	
SEKISUI CHEMICAL CO LTD COMMON STOCK	0.00%	JP3419400001
KLEPIERRE REIT EUR1.4	0.00%	FR0000121964
IA FINANCIAL CORP INC COMMON STOCK	0.00%	CA45075E1043
GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.	0.00%	NO0010582521
SOFINA COMMON STOCK	0.00%	BE0003717312
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001	0.00%	US83406F1021
RENAULT SA COMMON STOCK EUR3.81	0.00%	FR0000131906
OBAYASHI CORP COMMON STOCK	0.00%	JP3190000004
EXTRA SPACE STORAGE INC REIT USD.01	0.00%	US30225T1025
TOPPAN INC COMMON STOCK	0.00%	JP3629000005
DAIWA HOUSE REIT INVESTMENT REIT	0.00%	JP3046390005
JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	0.00%	GB00BZ4BQC70
BAYERISCHE MOTOREN WERKE PRF PREFERENCE	0.00%	DE0005190037
BOLLORE SE COMMON STOCK EUR.16	0.00%	FR0000039299
MAZDA MOTOR CORP COMMON STOCK	0.00%	JP3868400007
BCE INC COMMON STOCK	0.00%	CA05534B7604
SINGAPORE TECH ENGINEERING COMMON STOCK	0.00%	SG1F60858221
Payable/Receivable DKK	0.00%	
MAPLETREE LOGISTICS TRUST REIT	0.00%	SG1S03926213
HUSQVARNA AB B SHS COMMON STOCK SEK2.0	0.00%	SE0001662230
T+D HOLDINGS INC COMMON STOCK	0.00%	JP3539220008
LIBERTY GLOBAL PLC A COMMON STOCK USD.01	0.00%	GB00B8W67662
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	0.00%	US19260Q1076
AZBIL CORP COMMON STOCK	0.00%	JP3937200008
SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17	0.00%	ES0143416115
VOLVO AB A SHS COMMON STOCK SEK1.26	0.00%	SE0000115420
QUEBECOR INC CL B COMMON STOCK	0.00%	CA7481932084
PAYCHEX INC COMMON STOCK USD.01	0.00%	US7043261079
AVIVA PLC COMMON STOCK GBP.25	0.00%	GB0002162385
KURITA WATER INDUSTRIES LTD COMMON STOCK	0.00%	JP3270000007
SHIMIZU CORP COMMON STOCK	0.00%	JP3358800005
JAPAN POST INSURANCE CO LTD COMMON STOCK	0.00%	JP3233250004
CALL FXO CITIUS33 31/03/2022 EUR/USD 1.145 European 40124	0.00%	

CALL FXO CITIUS33 31/03/2022 EUR/USD 1.145 European 3999€	0.00%
SECURITAS AB B SHS COMMON STOCK SEK1.	0.00% SE0000163594
JAPAN POST BANK CO LTD COMMON STOCK	0.00% JP3946750001
EATON CORP PLC COMMON STOCK USD.01	0.00% IE00B8KQN827
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	0.00% CH0012255144
NOMURA REAL ESTATE HOLDINGS COMMON STOCK	0.00% JP3762900003
MEDIPAL HOLDINGS CORP COMMON STOCK	0.00% JP3268950007
PROXIMUS COMMON STOCK	0.00% BE0003810273
SWIRE PROPERTIES LTD COMMON STOCK	0.00% HK0000063609
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	0.00% SE0000107203
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	0.00% SE0000190126
KENYAN SHILLING	0.00%
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	0.00% US76954A1034
ASANA INC CL A COMMON STOCK USD.00001	0.00% US04342Y1047
MERCURY NZ LTD COMMON STOCK	0.00% NZMRPE0001S2
SCSK CORP COMMON STOCK	0.00% JP3400400002
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	0.00% US7707001027
Payable/Receivable IDR	0.00%
RAIFFEISEN BANK INTERNATIONA COMMON STOCK	0.00% AT0000606306
INMODE LTD COMMON STOCK ILS.01	0.00% IL0011595993
Payable/Receivable GBP	0.00%
TELUS CORP COM (NON CANADIAN	0.00% CA87971M1032
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	0.00% US20754JAA25
Payable/Receivable CAD	0.00%
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	0.00% US35563KAA88
Payable/Receivable BDT	0.00%
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	0.00% US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	0.00% US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	0.00% US30711XUS16
CALL BONDOPT ROYCEGB2L 04/08/2022 US TREASURY N/B 2% 1€	0.00%
SPI 200 FUTURES JUN22 XSFE 20220616	0.00%
TOPIX INDX FUTR JUN22 XOSE 20220609	0.00%
Payable/Receivable AUD	0.00%
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	0.00% US35565JAA97
Payable/Receivable SEK	0.00%
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1€	0.00% US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	0.00% US35564MAA36
NAAC REPERFORMING 2004-R1 REMIC PASSTHRUCTF CL 144A A	0.00% US62951MAA80
EURO STOXX 50 JUN22 XEUR 20220617	0.00% DE000C5HZK47
FTSE 100 IDX FUT JUN22 IFLL 20220617	0.00% GB00JH72L283
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	0.00% US61975FAG46
Payable/Receivable NZD	0.00%
Payable/Receivable NOK	0.00%
Payable/Receivable ILS	0.00%
CALL BONDOPT BNPAGB22 04/01/2022 US TREASURY N/B 1. 82	0.00%
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	0.00% US30711XYS79
NEW ISRAELI SHEQEL	0.00%
Payable/Receivable HKD	0.00%
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	0.00% US00162LCN55
Payable/Receivable KRW	0.00%
SWISS MKT IX FUTR JUN22 XEUR 20220617	0.00% DE000C1TL7T9
CALL BONDOPT ANZBAU3M 08/04/2022 TREASURY CORP VICT :	0.00%
INDIAN RUPEE	0.00%
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	0.00% US02208HAB42
BRAZILIAN REAL	0.00%
Payable/Receivable SGD	0.00%
ISRAEL CARD LTD COMMON STOCK	0.00% IL0011574030
MEXICAN PESO (NEW)	0.00%
BEST WORLD INTERNATIONAL LTD COMMON STOCK	0.00% ID:SG1DG3000004
Payable/Receivable INR	0.00%
S+P/TSX 60 IX FUT JUN22 XMOD 20220616	0.00%
Payable/Receivable EUR	0.00%
BRL BNP PARIBAS A/C	0.00%
CALL BONDOPT BNPAGB22 05/04/2022 FRANCE (GOVT OF) 1 1€	0.00%
Payable/Receivable TWD	0.00%
FUTURES MARGIN-NZD	0.00%
CALL SWO_CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 3175772FC	0.00%
Payable/Receivable USD	0.00%
CALL SWO_CDX MSCSUS33 04/20/2022 CDX.NA.IG.37 317522G€	0.00%
CALL SWO EUR BARCGB33 P 6MEURIB / R 0.45% 317U77615 09,	0.00%
CALL SWO EUR CITIUS33 P 6MEURIB / R 0.5% 317U91111 16/05	0.00%
CALL BONDOPT CITIUS33 05/05/2022 FNCL 3% 05/13/2020 100.	0.00%

REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG	0.00%	USY6972HLP91
CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 3175470M	0.00%	
CALL SWO_CDX CITIUS33 05/18/2022 CDX.NA.IG.37 317556UU0	0.00%	
CALL SWO_CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 317582CF9	0.00%	
CALL SWO EUR GSCMUS33 P 6MEURIB / R 0.5% 317U851I3 11/	0.00%	
CALL SWO_CDX MSCSUS33 06/15/2022 CDX.NA.IG.37 31750JB5	0.00%	
CALL BONDOPT CITIUS33 05/05/2022 FNCL 3.5% 05/12/20 101 :	0.00%	
CALL BONDOPT BARCGB22 04/04/2022 UNITED KINGDOM GIL 1	0.00%	
CALL SWO_CDX BARCGB33 05/18/2022 CDX.NA.IG.37 317557B5	0.00%	
CALL BONDOPT ROYCGB2L 05/04/2022 UNITED KINGDOM GIL 1	0.00%	
CALL SWO_CDX BOFAUS6S 15/06/2022 ITRAXX EUROPE SERIES :	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	0.00%	
CALL SWO_CDX MSCSUS33 04/20/2022 CDX.NA.HY.37 317553B	0.00%	
CALL SWO_CDX BARCGB33 20/07/2022 ITRAXX EUROPE SERIES	0.00%	
FUT SEP 25 LIF 3M EURIBOR	0.00%	
CALL SWO_CDX GSILGB2X 05/18/2022 CDX.NA.HY.37 317535YE	0.00%	
FUT DEC 24 LIF 3M EURIBOR	0.00%	
CALL SWO_CDX BARCGB33 15/06/2022 ITRAXX EUROPE SERIES	0.00%	
CALL BONDOPT CITIUS33 06/06/2022 FNCL 3% 06/13/2022 99.4	0.00%	
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	0.00%	
CALL SWO_CDX BOFAUS6S 07/20/2022 CDX.NA.IG.38 317575G0	0.00%	
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	0.00%	
PUT SWO EUR CITIUS33 P 1% / R 6MEURIB 317U912IO 16/05/20	0.00%	
CALL SWO_CDX BARCGB33 18/05/2022 ITRAXX EUROPE SERIES	0.00%	
PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 98.34	0.00%	
PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 98.39	0.00%	
PUT BONDOPT CITIUS33 05/05/2022 FNCL 3% 05/13/2020 99.04	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	0.00%	
PUT SWO EUR GSCMUS33 P 1% / R 6MEURIB 317U852I2 11/05,	0.00%	
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI	0.00%	
PUT BONDOPT CITIUS33 06/06/2022 FNCL 3% 06/13/2022 97.43	0.00%	
PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 97.62	0.00%	
PUT BONDOPT CITIUS33 05/05/2022 FNCL 3% 05/13/2020 98.78	0.00%	
FUT SEP 22 ICE SONIA SO3	0.00%	
PUT BONDOPT CITIUS33 04/06/2022 FNCL 3.5% 04/13/20 102.1	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%	
PUT SWO EUR BARCGB33 P 0.65% / R 6MEURIB 317U774I7 09/1	0.00%	
FUT JUN 26 EURO DOLLARS	0.00%	
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	0.00%	
LCH_OIS CHASUS33 17/03/2052 GBP P 1.467% / R 1DSONIA 404	0.00%	
PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 99.18	0.00%	
LCH_IRS BOFAGB2U 21/06/2026 AUD P 3.458% / R 6MBBSW AR	0.00%	
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	0.00%	
FUT MAR 26 EURO DOLLARS	0.00%	
FUT C MAY 22 LIF SONIASO3O 9 86000	0.00%	
PUT BONDOPT CITIUS33 04/06/2022 FNCL 2.5% 04/13/20 98.48	0.00%	
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 S	0.00%	
FUT C JUN 22 LIF SONIASO3O 9 86000	0.00%	
CME_OIS SBSIUS33 02/01/2024 BRL P 1DBZDIO / R 7.515% SWU	0.00%	
FUT P JUN 22 LIF SONIASO3O 9 86000	0.00%	
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%	
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%	
FUTURES MARGIN-JPY	0.00%	
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%	
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.557% AR	0.00%	
FUT APR 22 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	0.00%	
LCH_IRS BOFAGB2U 05/05/2051 EUR P 0.583% / R 6MEURIB AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	0.00%	
CALL FXO GSCMUS33 04/25/2022 USD/RUB 87.75 European 317	0.00%	
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSONIA / R 0.5% SWU01	0.00%	
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.123% / R 1DSOFR ARC	0.00%	
FUT CALL DEC 22 LIF 3M EURIBR 9987	0.00%	
FUT MAR 25 ICE SONIA SO3	0.00%	
FUT SEP 22 LIF 3M EURIBOR	0.00%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.474% AR	0.00%	
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	0.00%	
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
Outstanding Settlement Payments - ILS	0.00%	
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%	

LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.988% AR	0.00%
FUT JUN 22 EUX EURO-BTP	0.00% DE000C1T6JD0
Outstanding Settlement Payments - SGD	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%
LCH_IRS BOFAGB2U 17/01/2032 EUR P 6MEURIB / R 0.714% AR	0.00%
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 1.875% ARC	0.00%
LCH_IRS BOFAGB2U 28/08/2024 AUD P 3MBBSW / R 3.364% AR	0.00%
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9% ARIR2	0.00%
FUT JUN 22 SGX MINIUGB BD	0.00%
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	0.00%
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR AR	0.00%
PUT SWO USD MSCSUS33 P 1.852% / R 1DSOFR 317U539I3 05/	0.00%
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%
FUT P MAY 22 LIF SONIASO30 9 82000	0.00%
FUT DEC 25 EURO DOLLARS	0.00%
FUT JUN 25 LIF 3M EURIBOR	0.00%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.55% ARII	0.00%
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR	0.00%
CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	0.00%
CALL BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 7	0.00%
COMMONWEALTH BANK OF	0.00%
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 0.77% ARIF	0.00%
LCH_IRS BOFAGB2U 19/01/2072 EUR P 6MEURIB / R 0.091% AR	0.00%
FUT JUN 22 10 YR T-NOTES	0.00%
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	0.00%
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	0.00%
FUT JUN 25 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%
FUT DEC 22 ICE SONIA SO3	0.00%
PUT BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 8	0.00%
PUT BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 1	0.00%
PUT BONDOPT ROYCGB2L 05/04/2022 UNITED KINGDOM GIL 9	0.00%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR AR	0.00%
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 2.635% AR	0.00%
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 317U813I0 07/C	0.00%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR AR	0.00%
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.215% / R 3MCDOR AR	0.00%
ANZ COLLATERAL	0.00%
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01DI	0.00%
PUT BONDOPT ROYCGB2L 04/08/2022 US TREASURY N/B 2% 10	0.00%
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%
CAN 10YR BND 2206 FU	0.00% DU00CGX22063
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%
IRS MSLNGB2X 15/12/2031 THB P 6MTHBFX / R 1.5% SWU01CC	0.00%
FUT DEC 23 ICE SONIA SO3	0.00%
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIE / R 5.66% SWU0	0.00%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR AR	0.00%
CME_OIS SBSIUS33 02/01/2023 BRL P 1DBZDIO / R 6.789% SWU	0.00%
ICE_CD X SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	0.00%
FUT DEC 25 ICE SONIA SO3	0.00%
FUTURES MARGIN-EURO	0.00%
LCH_IRS SBSIUS33 15/12/2026 KRW P 3MKWCDC / R 2% SWU01	0.00%
Outstanding Settlement Payments - KRW	0.00%
FUT DEC 22 90 DAY B-BILLS	0.00%
LCH_IRS BOFAGB2U 21/12/2031 CAD P 3MCDOR / R 1.96% ARIF	0.00%
LCH_IRS BOFAGB2U 09/12/2028 AUD P 6MBBSW / R 2.195% AR	0.00%
FUT JUN 22 LIF LONG GILT	0.00% GB00JL6LY922
CCSW BARCGB22 03/17/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
CCSW BARCGB22 03/14/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_OIS SBSIUS33 21/09/2032 GBP P 1DSONIA / R 0.75% SWU0	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.272% AR	0.00%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR AR	0.00%
OISANZ205 OIS ANZ NZD 061022 RFXD 2.0575 PFLT NZIONA	0.00% DUOISANZ2054
FUT JUN 23 LIF 3M EURIBOR	0.00%
LCH_IRS BOFAGB2U 17/12/2031 CAD P 3MCDOR / R 1.968% AR	0.00%
FUT MAR 23 ICE SONIA SO3	0.00%
PUT BONDOPT BNPAGB22 04/22/2022 US TREASURY N/B 2. 96.	0.00%
LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	0.00%
FUT DEC 22 BANK ACCEPT 3M	0.00%
LCH_IRS SBSIUS33 16/06/2026 CAD P 3MCDOR / R 1% SWU01F	0.00%

IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	0.00%	DUIRSNZD1993
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	0.00%	
FUT JUN 22 SFE 5YR BONDLT	0.00%	
LCH_RPI GOLDUS33 06/22/2031 USD P CPI / R 2.371% SLP300A	0.00%	
LCH_IRS GOLDUS33 05/10/2024 USD P 3MLIBOR / R 0.825% SLV	0.00%	
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	0.00%	DUIRSNZD1936
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	0.00%	
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	0.00%	DUIRSNZD2538
PUT BONDOPT BNPAGB22 04/19/2022 US TREASURY N/B 4. 125	0.00%	
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	0.00%	
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	0.00%	
PUT BONDOPT ANZBAU3M 08/04/2022 TREASURY CORP VICT 2	0.00%	
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	-0.01%	
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	-0.01%	DUIRSCBA2011
Outstanding Settlement Payments - NOK	-0.01%	
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-0.01%	DUIRSNZD1811
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-0.01%	
FUT MAR 23 LIF 3M EURIBOR	-0.01%	
PUT BONDOPT BNPAGB22 04/01/2022 US TREASURY N/B 1. 82.	-0.01%	
FUT JUN 22 ME 10Y CDN BND	-0.01%	
IRS020331 IRS ANZ NZD 020331 RFXD 2.035 PFLT 3ZBSW	-0.01%	DUIRS0203311
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	-0.01%	
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	-0.01%	
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% ARI	-0.01%	
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 0.095% AR	-0.01%	
PUT SWO USD CITIUS33 P 0.945% / R 3MLIBOR SL7E06UW1 04.	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS:	-0.01%	
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 1.056% ARI	-0.01%	
FUT JUN 23 EURO DOLLARS	-0.01%	
LCH_IRS BOFAGB2U 02/12/2041 EUR P 6MEURIB / R 0.378% AR	-0.01%	
LCH_IRS GOLDUS33 04/28/2024 USD P 3MLIBOR / R 0.86% SLZ4	-0.01%	
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-0.01%	
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	-0.01%	
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-0.01%	DUWC89284092
ICE_CDZ GOLDUS33 12/20/2026 BUY CDX.NA.HY.37 SPES02HF	-0.01%	
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARRC	-0.01%	
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 2.053% ARI	-0.01%	
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-0.01%	DUIRSNZD1241
FUT JUN 22 EURO BUXL BND	-0.01%	DE000C1T6JH1
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	-0.01%	
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%	
LCH_IRS BOFAGB2U 12/06/2051 USD P 3MLIBOR / R 1.756% AR	-0.01%	
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 0.687% AR	-0.01%	
IRSNZD219 LONG IRS BNZ NZD 211024 RFXD 2.195 PFLT 3ZBSW	-0.01%	DUIRSNZD2199
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 0.981% AR	-0.01%	
FUT JUN 22 EURX EUR-BUND	-0.01%	DE000C1T6JE8
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 0.663% AR	-0.01%	
CCSW BARCGB22 01/27/2032 USD 1DSOFR /JPY 1DTONAR ARRC	-0.01%	
PUT BONDOPT BNPAGB22 04/07/2022 US TREASURY N/B 1. 83.	-0.01%	
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 1.035% ARI	-0.01%	
OTC DERIVATIVE CASH COLL PAY TO RBC	-0.01%	
FUT DEC 23 EURO DOLLARS	-0.01%	
FUTURE MARGINS-USD	-0.01%	
FUT MAR 24 EURO DOLLARS	-0.01%	
Cross currency swap	-0.01%	
PUT BONDOPT ANZBAU3M 21/04/2022 AUSTRALIAN GOVERN	-0.01%	
CCP DUE TO/FROM MORGAN STANLEY	-0.01%	
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARRC	-0.01%	
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.01%	
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARRC	-0.01%	
PUT BONDOPT ROYCGB2L 26/04/2022 AUSTRALIAN GOVERN	-0.01%	
Canadian dollar	-0.01%	
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-0.01%	
FUT SEP 23 EURO DOLLARS	-0.01%	
Outstanding Settlement Payments - DKK	-0.01%	
BNZ NZD COLL	-0.01%	
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-0.02%	DUIRSNZD1472
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARRC	-0.02%	
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARRC	-0.02%	
Outstanding Settlement Payments - SEK	-0.02%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 6MBBSW / R 1.315% AR	-0.02%	
LCH_IRS BOFAGB2U 14/04/2033 AUD P 6MBBSW / R 2.575% AR	-0.02%	

OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	-0.02%
PUT BONDOPT BNPAGB22 04/11/2022 US TREASURY N/B 3. 12C	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BANK	-0.02%
LCH_IRS BOFAGB2U 15/11/2025 AUD P 3MBBSW / R 2.12% ARII	-0.02%
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.02%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 0.971% AR	-0.02%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 1.847% AR	-0.02%
Outstanding Settlement Payments - CHF	-0.02%
FUT DEC 22 EURO DOLLARS	-0.02%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.02%
IRSNZD775 IRS WBC NZD 060831 RFXD 1.8775 PFLT 3ZBSW	-0.02% DUIRSNZD7750
OTC CASH COLLATERAL PAYABLE TO TORANTO DOMINION USD	-0.02%
LCH_IRS BOFAGB2U 16/03/2023 CAD P 3MCDOR / R 0.777% AR	-0.02%
LCH_OIS BOFAGB2U 07/08/2025 GBP P 1DSONIA / R 0.96% ARC	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STATE STREET	-0.02%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.02%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.02%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.02%
Outstanding Settlement Payments - HKD	-0.02%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 1.575% AR	-0.02%
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.02%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 0.444% AR	-0.02%
FUT DEC 23 LIF 3M EURIBOR	-0.02%
LCH_IRS BOFAGB2U 21/06/2026 AUD P 6MBBSW / R 1.572% AR	-0.02%
FUT JUN 22 CBT 5Y T-NOTE	-0.03%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 1.86% ARIF	-0.03%
FUT JUN 22 SFE 20Y BONDLT	-0.03%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AN	-0.03%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 2.94% ARII	-0.03%
OTC DER CASH COLL PAY TO BARCLAYS	-0.03%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 0.966% AR	-0.03%
Outstanding Settlement Payments - CAD	-0.03%
OTC DERIVATIVE CASH COLL PAY TO HSBC	-0.03%
Outstanding Settlement Payments - AUD	-0.03%
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-0.03%
OTC DER CASH COLL PAY TO UBSSEC	-0.04%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 1.841% AR	-0.04%
LCH_IRS BOFAGB2U 28/08/2024 AUD P 3MBBSW / R 0.797% AR	-0.04%
FUT MAR 23 90 DAY B-BILLS	-0.04%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	-0.04%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 0.813% AR	-0.04%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 1.595% AR	-0.04%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL AU	-0.05%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.05%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.05%
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	-0.05%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.06%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.06%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 1.424% AR	-0.07%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.07%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	-0.08%
OTC DER CASH COLL PAY TO WEST PACK	-0.08%
OTC CASH COLL PAYABLE TO AUD CIBC 31 DEC 2050	-0.10%
LCH_IRS BOFAGB2U 06/19/2025 USD P 3MLIBOR / R 1.483% AR	-0.10%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF AME	-0.11%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.11%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.11%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.12%
Outstanding Settlement Payments - NZD	-0.14%
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 2.332% ARZC010	-0.15%
Outstanding Settlement Payments - EUR	-0.17%
Outstanding Settlement Payments - JPY	-0.18%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.18%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.19%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.20%
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.20%
Outstanding Settlement Payments - GBP	-0.24%
CACIB USD COLLATERAL	-0.43%
Outstanding Settlement Payments - USD	-1.08%