

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Mercer KiwiSaver Scheme	Offer number	OFR10255
Fund name	Sustainable Plus High Growth fund	Fund number	FND17
Period disclosure applies [dd/mm/yyyy]	31/03/2022		
Asset name	% of fund net assets	Security code	
First State Investments Global Listed Infrastructure Fund	3.67%		
Microsoft Corporation	2.44%	US5949181045	
Fisher & Paykel Healthcare Corporation Limited	2.07%	NZFAPE0001S2	
Westpac Business Interest Account	1.73%		
Outstanding Settlement Receipts - USD	1.55%		
BNP Paribas US Dollar Account	1.44%		
SPARK NEW ZEALAND LIMITED	1.40%	NZTELE0001S4	
APPLE INC	1.31%	US0378331005	
Auckland International Airport Limited	1.30%	NZAIAE0002S6	
MAINFREIGHT LIMITED	1.21%	NZMFTE0001S9	
INFRATIL LIMITED	1.13%	NZIFTE0003S3	
CONTACT ENERGY LIMITED	1.12%	NZCENE0001S6	
KKR Global Infrastructure Investors II L.P. (& NT overlay)	1.11%		
EBOS GROUP LIMITED	1.07%	NZEBOE0001S6	
Fletcher Building Limited	0.94%	NZFBUE0001S0	
ALPHABET INC CAP STK USD0.001 CL A	0.89%	US02079K3059	
Meridian Energy Limited	0.87%	NZMELE0002S7	
AMAZON COM INC	0.85%	US0231351067	
DANAHER CORP	0.84%	US2358511028	
Charter Hall Core Plus Industrial Fund (CPIF)	0.82%		
NT Passive FX overlay 139% (ZMTSHO)	0.75%		
UNITEDHEALTH GROUP INC COM STK US0.01	0.75%	US91324P1021	
BNP Paribas New Zealand Dollar Account	0.72%		
Investa Commercial Property Fund	0.66%		
DIVERSIFIED MITNZ - NZDCASH	0.61%		
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.61%	CH0012032048	
NVIDIA CORP	0.60%	US67066G1040	
THE A2 MILK COMPANY LIMITED	0.57%	NZATME0002S8	
SUMMERSET GROUP HOLDINGS LTD	0.57%	NZSUME0001S0	
MERCURY NZ LIMITED	0.53%	NZMRPE0001S2	
CHORUS LIMITED ORDINARY FULLY PAID	0.53%	NZCNU0001S2	
NT Passive FX overlay 139% (ZMTHSR)	0.52%		
PEPSICO INC CAP US\$0.01 2/3	0.52%	US7134481081	
TAIWAN SEMICONDUCT MANUFACTURING USD	0.51%	US8740391003	
ORSTED AS	0.50%	DK0060094928	
MASTERCARD INC - CLASS A	0.48%	US57636Q1040	
SCHNEIDER ELECTRIC SE	0.47%	FR0000121972	
ALPHABET INC COM CL C	0.46%	US02079K1079	
NOVO NORDISK A S	0.46%	DK0060534915	
AIA GROUP LTD	0.44%	HK0000069689	
Dexus Wholesale Property Fund	0.44%		
IFM Australian Infrastructure Wholesale Fund	0.41%		
VERIZON COMMUNICATIONS	0.41%	US92343V1044	
RYMAN HEALTHCARE LTD	0.40%	NZRYME0001S4	
VISA INC - A	0.40%	US92826C8394	
PROLOGIS INC COM	0.38%	US74340W1036	
THERMO FISHER SCIENTIFIC INC	0.37%	US8835561023	
PFIZER INC COM US\$0.05	0.37%	US7170811035	
T MOBILE US INC COM USD0.0001	0.35%	US8725901040	
JOHNSON & JOHNSON COM US\$1	0.35%	US4781601046	
Charter Hall Retail Partnership	0.35%		
TESLA INC	0.34%	US88160R1014	
ESTEE LAUDER COMPANIES	0.33%	US5184391044	
DEUTSCHE POST AG	0.33%	DE0005552004	
Outstanding Settlement Receipts - CAD	0.33%		
AMERICAN WATER WORKS CO INC	0.32%	US0304201033	
AGILENT TECHNOLOGIES INC	0.32%	US00846U1016	
ECOLAB LTD	0.32%	US2788651006	
LEGAL & GENERAL GROUP PLC	0.32%	GB0005603997	
LILLY (ELI) & CO USD	0.31%	US5324571083	
ASML HOLDING NV	0.31%	NL0010273215	

Macquarie Asian Investment Fund LP (& NT overlay)	0.31%
APTIV PLC COM USD001	0.31% JE00B783TY65
SCHWAB (CHARLES) CORP	0.31% US8085131055
CISCO SYSTEMS INC	0.31% US17275R1023
BLACKSTONE INC	0.31% US09260D1072
KONINKLIJKE DSM NV	0.31% NL0000009827
EBAY INC	0.30% US2786421030
Outstanding Settlement Receipts - EUR	0.30%
ADOBE INC COM USD0.0001	0.29% US00724F1012
AUTOZONE INC	0.29% US0533321024
Z ENERGY LTD	0.29% NZZELE0001S1
Investa SPV Aust Property Fund	0.29%
PROCTER & GAMBLE COMPANY	0.28% US7427181091
SVB FINANCIAL GROUP	0.28% US78486Q1013
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.27%
Stonepeak Infrastructure Fund II	0.27%
New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh	0.26%
VESTAS WIND SYSTEM DKK0.20	0.26% DK0061539921
TRANE TECHNOLOGIES PLC	0.26% IE00BK9ZQ967
JP MORGAN CHASE & CO	0.26% US46625H1005
PUSHPAY HOLDINGS LTD	0.26% NZPPHE0001S6
HUBBELL INC COM USD0.001	0.26% US4435106079
ACCENTURE PLC	0.26% IE00B4BNMY34
ADYEN NV	0.25% NL0012969182
Goodman Australia Industrial Fund	0.25%
LINDE PLC	0.25% IE00BZ12WP82
ROPER TECHNOLOGIES INC	0.25% US7766961061
KKR Diversified Core Infrastructure	0.25%
JP Morgan Infrastructure Investments Fund	0.25%
ALEXANDRIA REAL ESTATE EQUITIES	0.24% US0152711091
GLAXOSMITHKLINE PLC	0.24% GB0009252882
TOYOTA MOTOR CORP Y50	0.23% JP3633400001
TEXAS INSTRUMENTS USD1	0.23% US8825081040
FACEBOOK INC COM USD CL A	0.23% US30303M1027
EQUINIX INC COM	0.23% US29444U7000
ARVIDA GROUP LIMITED	0.22% NZARVE0001S5
CRODA INTL ORD GBP0.10609756	0.22% GB00BJFFLV09
SKY NETWORK TELEVISION LTD	0.22% NZSKTE0001S6
RESTAURANT BRANDS NEW ZEALAND LTD	0.22% NZRBDE0001S1
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.21%
Outstanding Settlement Receipts - JPY	0.21%
WASTE MANAGEMENT INC COM USD0.01	0.21% US94106L1098
SAP AG	0.21% DE0007164600
CVS HEALTH CORP	0.20% US1266501006
AIR LIQUIDE	0.20% FR0000120073
NEXTERA ENERGY INC	0.20% US65339F1012
ORIENTAL LAND CO LTD	0.20% JP3198900007
NESTLE SA	0.19% CH0038863350
FIRST REPUBLIC BANK	0.19% US33616C1009
SYMRISE AG	0.19% DE000SYM9999
MEDIATEK INC	0.19% TW0002454006
ANTHEM INC	0.19% US0367521038
FREIGHTWAYS LIMITED	0.19% NZFREE0001S0
BOSTON SCIENTIFIC CORP COM USD	0.18% US1011371077
SUN COMMUNITIES INC	0.18% US8666741041
New Zealand Dollar Custodial Account – MITNZ SR Trans-Tasma	0.18%
IBERDROLA SA	0.18% ES0144580Y14
Outstanding Settlement Receipts - CHF	0.18%
L'OREAL	0.18% FR0000120321
INCYTE CORP	0.17% US45337C1027
NIDEC CORPORATION	0.17% JP3734800000
IDEX CORP	0.17% US45167R1041
TE CONNECTIVITY LTD	0.17% CH0102993182
APPLIED MATERIALS US	0.16% US0382221051
AUTODESK INC	0.16% US0527691069
INTERCONTINENTAL HOTELS GROUP PLC	0.16% GB00BHJYC057
KUBOTA CORPORATION	0.16% JP3266400005
WESTPAC BANKING CORP	0.16% AU000000WBC1
GEA GROUP AG	0.16% DE0006602006
GPT Wholesale Office Fund	0.16%
WATERS CORPORATION	0.16% US9418481035
INTERTEK GROUP INC	0.15% GB0031638363

TJX COS INC	0.15%	US8725401090
BANK OF NEW ZEALAND RCD MATURING 01/06/2022	0.15%	NZF01DT417C7
STRIDE STAPLED GRP NPV UNITS	0.15%	NZSPGE0001S2
COLGATE PALMOLIVE USD1	0.15%	US1941621039
SIEMENS AG NPV EUR	0.15%	DE0007236101
HOME DEPOT USD0.05	0.15%	US4370761029
SIGNATURE BANK	0.15%	US82669G1040
PENTAIR PLC COM	0.15%	IE00BLS09M33
XYLEM INC COM USD0.01	0.15%	US98419M1009
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.15%	BMG162581083
ACCIONA SA	0.15%	ES0125220311
TOKYO ELECTRON LTD JPY	0.15%	JP3571400005
NOKIA OYJ	0.15%	FI0009000681
COCA COLA CO USD	0.15%	US1912161007
MICHAEL HILL INTERNATIONAL LTD	0.15%	AU000000MHJ4
Macquarie Specialised Asset Management IMA	0.15%	
CHUBB LIMITED ORD CHF24.15	0.15%	CH0044328745
INTUIT INC	0.15%	US4612021034
UNILEVER PLC	0.14%	GB00B10RZP78
INGENIA COMMUNITIES GROUP	0.14%	AU000000INA9
VERISK ANALYTICS I COM USD0.001 CLASS A	0.14%	US92345Y1064
NT Passive FX overlay 139% (Listed Property Portfolio)	0.14%	
SEKISUI HOUSE Y50	0.14%	JP3420600003
MERCK & CO INC NEW COM	0.14%	US58933Y1055
SANOFI SA	0.14%	FR0000120578
DEERE & CO	0.14%	US2441991054
ANSYS INC	0.14%	US03662Q1058
BOSTON PROPERTIES INC	0.13%	US1011211018
TAKEDA PHARMACEUTICAL CO LTD	0.13%	JP3463000004
GODADDY INC	0.13%	US3802371076
BANK OF AMERICA CORPORATION	0.13%	US0605051046
RELX PLC	0.13%	GB00B2B0DG97
BROADCOM CORP COM USD1.00	0.13%	US11135F1012
WABTEC CORP	0.13%	US9297401088
ABBVIE INC COM USD0.01	0.13%	US00287Y1091
ESSILORLUXOTTICA EUR0.18	0.13%	FR0000121667
FERGUSON PLC NEW ORD GBP 0.10	0.13%	JE00BJVNSS43
VODACOM GROUP PTY LTD	0.13%	ZAE000132577
WATTS WATER TECHNOLOGIES INC	0.13%	US9427491025
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURIT	0.13%	AU00000088064
DigitalBridge Unlisted Infrastructure	0.13%	
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.13%	AU000000CIP0
NOVARTIS AG - CHF0.50 (REGD)	0.13%	CH0012005267
INVESTORE PROPERTY LTD	0.12%	NZIPLE0001S3
VEOLIA ENVIRONMENT	0.12%	FR0000124141
TRIMBLE INC COM NPV	0.12%	US8962391004
ROCKWELL AUTOMATION INC	0.12%	US7739031091
KEYENCE CORP NPV	0.12%	JP3236200006
CYBERARK SOFTWARE LTD	0.12%	IL0011334468
Axium Infrastructure LP	0.12%	
BNP PARIBAS NOMINEES	0.12%	
HALMA PLC	0.12%	GB0004052071
BANK RAKYAT INDONESIA	0.12%	ID1000118201
AVALONBAY COMMUNITIES INC	0.12%	US0534841012
WORKDAY INC	0.12%	US98138H1014
DBS GROUP HOLDINGS LTD	0.12%	SG1L01001701
MERCEDES-BENZ GROUP AG	0.12%	DE0007100000
PRUDENTIAL PLC	0.12%	GB0007099541
ASTRAZENECA PLC	0.12%	GB0009895292
MCDONALD'S CORP	0.12%	US5801351017
ESSEX PROPERTY TRUST INC	0.12%	US2971781057
VONOVIA SE NPV	0.12%	DE000A1ML7J1
GLOBE LIFE INC COM USD1.00	0.12%	US37959E1029
KBC GROUP NV	0.12%	BE0003565737
REGENERON PHARMACEUTICALS INC	0.11%	US75886F1075
UNITED PARCEL SERVICE - B	0.11%	US9113121068
PTC INC	0.11%	US69370C1009
POPULAR INC COM USD6 POST REV SPLIT	0.11%	PR7331747001
SEGRO PLC	0.11%	GB00B5ZN1N88
EVOQUA WATER TECHNOLOGIES CORP	0.11%	US30057T1051
PUBLIC STORAGE	0.11%	US74460D1090
MARKETAXESS HLDGS COM	0.11%	US57060D1081

INVITATION HOMES INC	0.11%	US46187W1071
KERRY GROUP PLC	0.11%	IE0004906560
DELTA ELECTRONICS INC	0.11%	TW0002308004
NATIONAL VISION HOLDINGS INC	0.11%	US63845R1077
INTUITIVE SURGICAL INC	0.11%	US46120E6023
AMEDISYS INC	0.11%	US0234361089
FORD MOTOR COMPANY	0.11%	US3453708600
NIPPON TEL AND TEL CP NPV	0.11%	JP3735400008
TERUMO CORP	0.11%	JP3546800008
UNITED RENTALS INC	0.11%	US9113631090
ORACLE CORP USD0.01	0.10%	US68389X1054
WMAFHS Cash Sub-Acct	0.10%	
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.10%	AU0000000ANZ3
QUALCOMM INC	0.10%	US7475251036
ALLIANZ SE-REG	0.10%	DE0008404005
ONEMAIN HOLDINGS INC	0.10%	US68268W1036
HIKMA PHARMACEUTICALS PLC	0.10%	GB00B0LCW083
DEXUS INDUSTRIA REIT ORD UNITS STAP SECURITIES	0.10%	AU0000192833
VULCAN STEEL AUSTRALIA PTY LTD	0.10%	AU0000181984
F5 NETWORKS INC	0.10%	US3156161024
WESTROCK CO COM USD 0.01	0.10%	US96145D1054
METTLER TOLEDO INTL	0.10%	US5926881054
AMGEN INC	0.10%	US0311621009
THE HERSHEY COMPANY	0.10%	US4278661081
WELLTOWER INC	0.10%	US95040Q1040
DARLING INGREDIENTS INC	0.10%	US2372661015
Income Due - NZD	0.10%	
REXFORD INDUSTRIAL REALTY INC	0.10%	US76169C1009
NEXTDC LIMITED ORDINARY FULLY PAID	0.10%	AU0000000NXT8
BANK OF NEW ZEALAND RCD MATURING 19/04/2022	0.10%	NZFO1DT400C3
GRAINGER W W INC	0.10%	US3848021040
S AND P GLOBAL INC COM USD1	0.10%	US78409V1044
CFS Finerge & NT overlay	0.10%	
EQUITY RESIDENTIAL	0.10%	US29476L1070
BERKSHIRE HATHAWAY INC - CLASS B	0.10%	US0846707026
BANK OF NEW YORK MELLON CORP	0.09%	US0640581007
METLIFE INC	0.09%	US59156R1086
EROAD LTD NPV	0.09%	NZERDE0001S5
T ROWE PRICE GROUP	0.09%	US74144T1088
ADVANCED MICRO DEV	0.09%	US0079031078
SIGNIFY NV EUR0.01	0.09%	NL0011821392
ETSY INC	0.09%	US29786A1060
BRISTOL MYERS SQUIBB COMPANY	0.09%	US1101221083
TELEFONICA BRASIL SA	0.09%	BRVIVTACNORO
RAPID7 INC	0.09%	US7534221046
GOODMAN PROPERTY TRUST	0.09%	NZCPTE0001S9
ILLUMINA INC	0.09%	US4523271090
INSULET CORP	0.09%	US45784P1012
MERCADOLIBRE INC	0.09%	US58733R1023
SAMSUNG SDI CO LTD	0.09%	KR7006400006
HEWLETT PACKARD CO	0.09%	US40434L1052
FISCHER GEORG-REGISTERED	0.09%	CH0001752309
CREDIT AGRICOLE SA	0.09%	FR0000045072
AUTOMATIC DATA PROC.	0.09%	US0530151036
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 19/07/2022	0.09%	NZF08DT486C5
ARISTA NETWORKS IN COM USD0.0001	0.08%	US0404131064
PACIFIC EDGE LTD NPV	0.08%	NZPEBE0002S1
PRUDENTIAL FINANCIAL INC	0.08%	US7443201022
GBP BNP PARIBAS A/C	0.08%	
CANADIAN IMPERIAL BANK	0.08%	CA1360691010
Energy Capital Partner Unlisted Infrastructure	0.08%	
BAXTER INTL INC COM US\$1	0.08%	US0718131099
NOMAD FOODS LTD	0.08%	VGG6564A1057
OLD MUTUAL LTD NPV	0.08%	ZAE000255360
PAYPAL HOLDINGS INC	0.08%	US70450Y1038
CHARTER HALL GROUP	0.08%	AU0000000CHCO
3M CO	0.08%	US88579Y1010
AGILON HEALTH INC	0.08%	US00857U1079
WMGUI2 Cash Sub-Acct	0.08%	
BLOCK INC	0.08%	US8522341036
New Zealand Dollar Custodial Account – MITNZ Overseas Share	0.08%	
SYNOPSIS INC	0.08%	US8716071076

ST JAMESS PLACE PLC	0.08%	GB0007669376
ASTELLAS PHARMA NPV	0.08%	JP3942400007
TETRA TECH INC	0.08%	US88162G1031
FX POSITIONS	0.08%	
OMNICOM GROUP	0.08%	US6819191064
THE TORONTO DOMINION BANK	0.08%	CA8911605092
MITSUBISHI ESTATE JPY50	0.08%	JP3899600005
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.07%	NZAPTE0001S3
ROYAL BANK OF CANADA	0.07%	CA7800871021
AT & T INC	0.07%	US00206R1023
COGNIZANT TECH SOLUTIONS A	0.07%	US1924461023
KATITAS CO LTD	0.07%	JP3932950003
UNITED STATES TREAS NTS DTD 06/30/2018 2.75% DUE 06-30-;	0.07%	US912828XZ81
PGT INNOVATIONS INC	0.07%	US69336V1017
EUR BNP PARIBAS A/C	0.07%	
STANTEC INC	0.07%	CA85472N1096
PORT OF TAURANGA LTD	0.07%	NZPOTE0003S0
JOHNSON CONTROLS INTERNATIONAL PLC	0.07%	IE00BY7QL619
TRAVELERS COS INC / THE	0.07%	US89417E1091
FACTSET RESEARCH SYSTEMS INC	0.07%	US3030751057
EXTRA SPACE STORAGE INC	0.07%	US30225T1025
SCALES CORP LTD	0.07%	NZSCLE0002S8
COMCAST CORP	0.07%	US20030N1019
CHROMA ATE INC	0.07%	TW0002360005
ASB BANK Ltd RCD MATURING 05/07/2022	0.07%	NZFO4DT378C8
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 18/07/202;	0.07%	NZF08DT481C6
STELLANTIS N V EURO.01	0.07%	NL00150001Q9
STRYKER CORP	0.07%	US8636671013
ESTACIO PARTICIPACOES SA	0.07%	BRYDUQACNOR3
REPUBLIC SERVICES INC	0.07%	US7607591002
MOODYS CORPORATION	0.07%	US6153691059
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.07%	US1091941005
HSBC HOLDINGS PLC	0.07%	GB0005405286
LAUREATE EDUCATION INC	0.06%	US5186132032
Ardian Infrastructure	0.06%	
CUBESMART COM	0.06%	US2296631094
AFLAC INC	0.06%	US0010551028
KIWI PROPERTY GROUP LIMITED	0.06%	NZKPGE0001S9
KROGER CO COM USD1.00	0.06%	US5010441013
LANDIS AND GYR GROUP AG	0.06%	CH0371153492
MOTOROLA SOLUTIONS INC	0.06%	US6200763075
ADVANCED DRAINAGE SYTEMS INC	0.06%	US00790R1041
VENTAS INC	0.06%	US92276F1003
KILROY REALTY CORP	0.06%	US49427F1084
NEXITY	0.06%	FR0010112524
KIMCO REALTY CORP	0.06%	US49446R1095
ALLSTATE CORP	0.06%	US0200021014
CANADIAN NATL RAILWAY CO	0.06%	CA1363751027
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.06%	CNE100003G67
SPIRAX SARCO ENG ORD	0.06%	GB00BWFGQN14
New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-N	0.06%	
FIFTH THIRD BANCORP	0.06%	US3167731005
I-Squared capital Co-Investment	0.06%	
COSTCO WHOLESALE CORP	0.06%	US22160K1051
MORGAN STANLEY	0.06%	US6174464486
DDI Y5000	0.06%	JP3496400007
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 02/05/202;	0.06%	NZF08DT465C9
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 16/05/202;	0.06%	NZF08DT466C7
BANK OF NEW ZEALAND RCD MATURING 17/05/2022	0.06%	NZF01DT410C2
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 01/06/202;	0.06%	NZF08DT471C7
Australian dollar	0.06%	
CAPGEMINI SA	0.06%	FR0000125338
AMERICAN TWR REIT INC	0.06%	US03027X1000
BOOKING HLDGS INC COM USD0.008	0.06%	US09857L1089
SHIMANO INC	0.06%	JP3358000002
ENBRIDGE INC	0.06%	CA29250N1050
KIWIBANK Ltd Bond 4.0325% 22/09/2022	0.05%	NZKIWD0922L5
WMGUI3 Cash Sub-Acct	0.05%	
SUNRUN INC	0.05%	US86771W1053
FIRST SOLAR INC	0.05%	US3364331070
Outstanding Settlement Receipts - SEK	0.05%	
ASB BANK LTD 230522 RCD	0.05%	NZF04DT421C6

SERKO LTD	0.05%	NZSKOE0001S7
SAFARICOM PLC	0.05%	KE1000001402
MISUMI GROUP INC	0.05%	JP3885400006
YUM! BRANDS INC	0.05%	US9884981013
THE WALT DISNEY CO	0.05%	US2546871060
WEYERHAEUSER CO USD	0.05%	US9621661043
CHURCH & DWIGHT CO	0.05%	US1713401024
ILLINOIS TOOL WORKS	0.05%	US4523081093
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.05%	NZGOVDT532C8
UNION PACIFIC CORP	0.05%	US9078181081
PROPERTY FOR INDUSTRY LTD	0.05%	NZPFIE0001S5
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.05%	NZGOVDT541C9
CITIGROUP INC USD	0.05%	US1729674242
MIPS AB	0.05%	SE0009216278
KONINKLIJKE AHOLD DELHAIZE NV	0.05%	NL0011794037
NIKE INC CL B	0.05%	US6541061031
VITAL HEALTHCARE PROPERTY TRUST	0.05%	NZCHPE0001S4
HKD BNP PARIBAS A/C	0.05%	
SEAGATE TECH HLDGS COM USD0.00001	0.05%	IE00BKVD2N49
HEWLETT PACKARD ENTERPRISE CO	0.05%	US42824C1099
BUY TO OPEN REPO W/BOFA SECU .28% FROM 03-31-2022 TO 03-31-2023	0.05%	
RED ELECTRICA DE ES	0.05%	ES0173093024
United States dollar	0.05%	
WESTPAC NEW ZEALAND 030522 RCD	0.05%	NZF08DT469C1
REGIONS FINANCIAL CORP	0.05%	US7591EP1005
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 310521	0.05%	NZLGBDT196C9
CONSTELLATION SOFTWARE COM	0.05%	CA21037X1006
NEW ZEALAND GOVERNMENT BOND 3.0% 20/04/2029	0.05%	NZGOVDT429C7
VALERO ENERGY CORP	0.05%	US91913Y1001
CBRE GROUP INC CLASS A	0.05%	US12504L1098
OREILLY AUTO NEW COM	0.05%	US67103H1077
S&P 500 EMINI 2206 F	0.05%	DU00SPM22063
ANALOG DEVICES INCORPORATED COM USD 0.16	0.05%	US0326541051
DOLLARAMA INC	0.05%	CA25675T1075
SOLAREGE TECHNOLOGIES INC	0.05%	US83417M1045
SEEK LIMITED	0.05%	AU000000SEK6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150621	0.05%	NZLGBDT200C9
GENERAL MILLS INC	0.05%	US3703341046
HARTFORD FINANCIAL SERVICES GROUP INC	0.05%	US4165151048
MIMECAST LTD	0.05%	GB00BYT5JK65
LAM RESEARCH CORPORATION	0.05%	US5128071082
MARSH & MCLENNAN COM USD1.00	0.05%	US5717481023
CIGNA CORP COM	0.05%	US1255231003
TESCO ORD GBP0.06333	0.04%	GB00BLGZ9862
MICRON TECHNOLOGY INC USD	0.04%	US5951121038
DEXUS	0.04%	AU000000DXS1
SWISSCOM AG - CHF17 REGISTERED SHARES	0.04%	CH0008742519
CUMMINS INC	0.04%	US2310211063
KLA TENCOR CORPORATION COM USD 0.01	0.04%	US4824801009
POWERSCHOOL HOLDINGS INC	0.04%	US73939C1062
MEDTRONIC PLC	0.04%	IE00BTN1Y115
New Zealand Dollar Custodial Account – MITNZ Listed Property	0.04%	
AMP Shopping Centre Fund	0.04%	
REGENCY CENTERS CORPORATION	0.04%	US7588491032
AALBERTS INDUSTRIES NV	0.04%	NL0000852564
HEARTLAND GROUP HLNPV	0.04%	NZHGHE0007S9
AVIVA PLC	0.04%	GB0002162385
NUTRIEN LTD COM NPV	0.04%	CA67077M1086
EQUITY LIFESTYLE PROPERTIES INC	0.04%	US29472R1086
KEYSIGHT TECHNOLOGCOM USD	0.04%	US49338L1035
ARGOSY PROPERTY LIMITED	0.04%	NZARGE0010S7
BANK OF MONTREAL CAD	0.04%	CA0636711016
INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 270622 FF	0.04%	NZICBDT008C5
UBS GROUP AG	0.04%	CH0244767585
BCE INC	0.04%	CA05534B7604
SALESFORCE.COM INC	0.04%	US79466L3024
Lend Lease APPF Retail	0.04%	
TRUIST FINL CORP COM USD5	0.04%	US89832Q1094
KLEPIERRE- EUR4	0.04%	FR0000121964
SUN HUNG KAI PROPERTY HKD	0.04%	HK0016000132
KEYCORP	0.04%	US4932671088
ABBOTT LABS	0.04%	US0028241000

EDWARDS LIFESCIENCES CORP	0.04%	US28176E1082
WELLS FARGO & COMPANY	0.04%	US9497461015
AMERICAN HOMES 4 RENT	0.04%	US02665T3068
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	0.04%	NZGOVDT423C0
CHECK POINT SOFTWARE TECH	0.04%	IL0010824113
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.04%	NZHNZD0625L3
PRINCIPAL FINANCIAL GROUP	0.04%	US74251V1026
CANADIAN APARTMENT PROPERTIES REITS	0.04%	CA1349211054
Outstanding Settlement Receipts - GBP	0.04%	
TARGET CORPORATION	0.04%	US87612E1064
SKELLERUP HOLDINGS LIMITED	0.04%	NZSKXE0001S8
INVESTOR AB SER B NPV	0.04%	SE0015811963
TELEFONICA DE ESPA SPPT50	0.04%	ES0178430E18
INTEL CORP USD0.001	0.04%	US4581401001
ASSICURAZIONI GENERALI SPA	0.04%	IT0000062072
TRACTOR SUPPLY COMPANY	0.04%	US8923561067
WOLTERS KLUWER	0.04%	NL0000395903
US BANCORP	0.04%	US9029733048
AUTO TRADER GROUP PLC	0.04%	GB00BVYVFW23
PAYCHEX INC	0.04%	US7043261079
ASB BANK LTD 220722 1.31 TD	0.04%	DU0TZ22722A8
OTIS WORLDWIDE COR COM	0.04%	US68902V1070
WESTPAC NEW ZEALAND 010422 RCD	0.04%	NZF08DT456C8
ANZ BANK NEW ZEALAND 130422 RCD	0.04%	NZF02DT272C5
ANZ BANK NEW ZEALAND LTD 140422 RCD	0.04%	NZF02DT244C4
BANK OF NEW ZEALAND LTD 200422 RCD	0.04%	NZF01DT413C6
BANK OF NEW ZEALAND LTD 160522 RCD	0.04%	NZF01DT406C0
ASB BANK LTD 170522 RCD	0.04%	NZF04DT366C3
mitsui fudosan co y50	0.04%	JP3893200000
NN GROUP NV	0.04%	NL0010773842
CANON INC	0.04%	JP3242800005
KINDER MOR INC DEL COM USD0.01	0.04%	US49456B1017
VICI PROPERTIES INC	0.04%	US9256521090
VECTOR LIMITED	0.04%	NZVCTE0001S7
ALLEGION PLC	0.04%	IE00BFRT3W74
TERNA SPA	0.04%	IT0003242622
SONOVA HOLDING AG - REG	0.04%	CH0012549785
FUJI FILM HOLDINGS CORP	0.04%	JP3814000000
NESTE OYJ	0.04%	FI0009013296
AMERISOURCEBERGEN CORP	0.04%	US03073E1055
HOST HOTELS & RESORTS INC	0.04%	US44107P1049
JACK HENRY & ASSOCIATES INC	0.04%	US4262811015
STATE STREET CORP USD	0.04%	US8574771031
NETFLIX INC	0.03%	US64110L1061
TC ENERGY CORP	0.03%	CA87807B1076
FORTINET INC	0.03%	US34959E1091
FIRST INDUSTRIAL REALTY TRUST	0.03%	US32054K1034
BANK OF NEW ZEALAND	0.03%	
BNP PARIBAS SA	0.03%	FR0000131104
KIMBERLY CLARK CORP COM USD1.25	0.03%	US4943681035
AMDOCS LIMITED	0.03%	GB0022569080
FEDERAL REALTY INVESTMENT TRUST	0.03%	US3137451015
UPWORK INC	0.03%	US91688F1049
KMD BRANDS LIMITED	0.03%	NZKMDE0001S3
RAYMOND JAMES FINL COM USD0.01	0.03%	US7547301090
GECINA	0.03%	FR0010040865
BT GROUP PLC	0.03%	GB0030913577
MUFG BANK LTD AUCKLAND BRANCH 040422 FRN	0.03%	NZMUFD001C8
MARATHON PETROL COM	0.03%	US56585A1025
MANULIFE FINANCIAL CORP	0.03%	CA56501R1064
GENUS PLC	0.03%	GB0002074580
SHERWIN WILLIAMS COM USD1	0.03%	US8243481061
NORTONLIFELOCK INCCOM USD0.01	0.03%	US6687711084
CINCINNATI FINANCIAL CORP	0.03%	US1720621010
NASDAQ INC	0.03%	US6311031081
ONO PHARMACEUTICAL CO LTD	0.03%	JP3197600004
SCENTRE GROUP	0.03%	AU000000SCG8
HEALTHPEAK PROPERTIES INC	0.03%	US42250P1030
WILLIAMS COMPANIES INC	0.03%	US9694571004
BIG YELLOW GROUP PLC	0.03%	GB0002869419
PALO ALTO NETWORKS INC	0.03%	US6974351057
GOODMAN GROUP	0.03%	AU000000GMG2

ULTA BEAUTY INC COM	0.03%	US9038453031
AMERICAN INTERNATIONAL GROUP	0.03%	US0268747849
QUEENSLAND TREAS CORP 1.5% 02/03/2032	0.03%	AU3SG0002561
WELLINGTON REGIONAL COUNCIL 050522 PNOTE	0.03%	NZWRCDT218C4
DR HORTON INC	0.03%	US23331A1097
CHINA CONSTRUCTION BANK 150722 RCD	0.03%	NZF06DT038C6
FASTENAL CO	0.03%	US3119001044
TORO CO	0.03%	US8910921084
THE LINK REAL ESTATE INVESTMENT TRUST	0.03%	HK0823032773
UNITED STATES OF AMER TREAS NOTES DTD 01/15/2022 1.125	0.03%	US91282CDS70
RADIUS RESIDENTIAL CARE LTD	0.03%	NZRADE0005S4
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.03%	CA0194561027
BEST BUY CO INC	0.03%	US0865161014
RESMED INC	0.03%	US7611521078
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.03%	NZGOVDT528C6
LOWE'S COS INC	0.03%	US5486611073
ATLAS COPCO AB	0.03%	SE0011166610
OLD DOMINION FREIGHT LINE INC	0.03%	US6795801009
CHENIERE ENERGY INC	0.03%	US16411R2085
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.03%	AU0000013740
TOYOTA FINANCE NEW ZEALAND 200422 PNOTE	0.03%	NZTFSDT796C0
ASB BANK LTD 060522 RCD	0.03%	NZF04DT365C5
HAMILTON CITY COUNCIL 090522 PNOTE	0.03%	NZHCCDT263C6
ASB BANK LTD 160522 RCD	0.03%	NZF04DT428C1
TOYOTA FINANCE NEW ZEALAND 180522 PNOTE	0.03%	NZTFSDT798C6
WESTPAC NEW ZEALAND 020622 RCD	0.03%	NZF08DT473C3
ASB BANK LTD 200622 RCD	0.03%	NZF04DT419C0
RABOBANK NEW ZEALAND LTD 080722 RCD	0.03%	NZF05DT199C7
MARVELL TECHNOLOGY COM USD0.002	0.03%	US5738741041
SKYWORKS SOLUTIONS INC	0.03%	US83088M1027
AMERIPRISE FINANCIAL INC	0.03%	US03076C1062
WMGUI3 Collateral Account	0.03%	
SUMMIT INDUSTRIAL INCOME REIT	0.03%	CA8661201167
3I GROUP PLC	0.03%	GB00B1YW4409
UNITED STATES TREAS NTS DTD 11/30/2018 2.875% DUE 11-30	0.03%	US9128285N64
DERWENT LONDON PLC	0.03%	GB0002652740
BLACKROCK INC	0.03%	US09247X1019
CK ASSET HOLDINGS HK	0.03%	KYG2177B1014
BANK OF CHINA NZ LTD 171022 4.09 CB	0.03%	NZBOCDT001C2
BROWN BROWN INC	0.03%	US1152361010
STEEL DYNAMICS INC	0.03%	US8581191009
Income Due - JPY	0.03%	
NOMURA RESEARCH INSTITUTE LTD	0.03%	JP3762800005
HONDA MOTOR CO LTD	0.03%	JP3854600008
Income Due - USD	0.03%	
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.03%	NZOCAE0002S0
COMMONWEALTH BANK OF AUSTRALIA	0.03%	AU000000CBA7
ONEOK INC	0.03%	US6826801036
CAPITAL ONE FINANCIAL CORPORATION	0.03%	US14040H1059
ANZ BANKING GROUP	0.03%	AU000000ANZ3
Japanese yen	0.03%	
SONY CORP Y50	0.03%	JP3435000009
DUNEDIN CITY TREASURY 090522 PNOTE	0.03%	NZDCTDT215C1
RIO TINTO PLC ORD 10P GBP	0.03%	GB0007188757
CSL LIMITED	0.03%	AU000000CSL8
WESTPAC BANKING CORPORATION	0.03%	AU000000WBC1
CLOROX CO DEL	0.03%	US1890541097
BUNZL PLC	0.03%	GB00B0744B38
AMERICAN EXPRESS USD	0.03%	US0258161092
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.03%	
POWER CORP OF CANADA CAD	0.03%	CA7392391016
NEW WORLD DEVELOPMENT CO LTD	0.03%	HK0000608585
AIR NEW ZEALAND LTD	0.03%	NZAIRE0001S2
KELLOGG COMPANY	0.03%	US4878361082
APARTMENT INCOME R COM USD0.01 WI	0.03%	US03750L1098
SHIONOGI & CO LTD	0.03%	JP3347200002
PEMBINA PIPELINE	0.03%	CA7063271034
NIBE INDUSTRIER AB SER B NPV	0.03%	SE0015988019
SHURGARD SELF STORAGE EUROPE SARL	0.03%	LU1883301340
RIO TINTO LIMITED	0.02%	AU000000RIO1
NUCOR CORP	0.02%	US6703461052
SUMITOMO MITSUI FINANCIAL GROUP	0.02%	JP3890350006

MSCI INC	0.02%	US55354G1004
ORPEA SA	0.02%	FR0000184798
WSP GLOBAL INC	0.02%	CA92938W2022
CAPITALAND INTEGRATED COMMERC	0.02%	SG1M51904654
IRON MTN INC NEW COM NPV	0.02%	US46284V1017
BANK LEUMI LE-ISRAEL	0.02%	IL0006046119
ISUZU MOTORS JPY50	0.02%	JP3137200006
UNION CHIMIQUE UCB SA	0.02%	BE0003739530
CATERPILLAR INC	0.02%	US1491231015
PHILLIPS 66 COM USD0.01	0.02%	US7185461040
VONTIER CORP	0.02%	US9288811014
NETAPP INC	0.02%	US64110D1046
AEGON NV	0.02%	NL0000303709
BANCO BICAYA ARGENTARIA SA	0.02%	ES0113211835
STARBUCKS CORP	0.02%	US8552441094
HENKEL AG & CO KGAA NON VTG PREF	0.02%	DE0006048432
BOLIDEN AB NPV	0.02%	SE0015811559
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.02%	
KERRY GROUP PLC-A	0.02%	IE0004906560
LOBLAW COMPANIES LTD	0.02%	CA5394811015
PARTNERS GROUP	0.02%	CH0024608827
ARROW ELECTRONICS INC	0.02%	US0427351004
FRANKLIN RESOURCES INC	0.02%	US3546131018
UNITE GROUP PLC	0.02%	GB0006928617
WEST PHARMACEUTICAL SERVICES	0.02%	US9553061055
BARCLAYS PLC	0.02%	GB0031348658
EDENRED	0.02%	FR0010908533
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.02%	US58463J3041
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.02%	NZLGFD008C2
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.02%	
HEALTH CATALYST INC	0.02%	US42225T1079
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.02%	US4592001014
BORGWARNER INC	0.02%	US0997241064
PORSCHE AUTOMOBIL HOLDING SE	0.02%	DE000PAH0038
A P MOLLER-MAERSK B	0.02%	DK0010244508
SERVICENOW INC	0.02%	US81762P1021
SEI INVESTMENTS COMPANY	0.02%	US7841171033
GOLDMAN SACHS GROUP INC.	0.02%	US38141G1040
MS & AD INSURANCE GROUP HOLDINGS	0.02%	JP3890310000
HONG KONG CHINA GA	0.02%	HK0003000038
DAIWA HOUSE INDUSTRY JPY	0.02%	JP3505000004
CARREFOUR SA	0.02%	FR0000120172
LINDT & SPRUENGLI AG-PC	0.02%	CH0010570767
DELL TECHNOLOGIES INC	0.02%	US24703L2025
MICROCHIP TECHNOLOGY INC	0.02%	US5950171042
ENPHASE ENERGY INC	0.02%	US29355A1079
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.02%	NZGOVDT425C5
BERKLEY WR CORP COM USD0.20	0.02%	US0844231029
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.02%	
STRAUMANN HOLDING LTD	0.02%	CH0012280076
SOMPO HOLDINGS INC NPV	0.02%	JP3165000005
ING GROEP NV EURO	0.02%	NL0011821202
STORE CAPITAL CORP	0.02%	US8621211007
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02%	NZHNZD0001L7
ROCHE HOLDING AG	0.02%	CH0012032113
SAFESTORE HOLDINGS PLC	0.02%	GB00B1N7Z094
MASCO CORP USD	0.02%	US5745991068
CAMDEN PROPERTY TRUST	0.02%	US1331311027
HEALTHCARE TRUST OF AMERICA INC	0.02%	US42225P5017
CROWDSTRIKE HOLDINGS INC	0.02%	US22788C1053
NORTHERN TRUST CORP	0.02%	US6658591044
NATIONAL BANK OF CANADA	0.02%	CA6330671034
TOROMONT INDUSTRIES LTD	0.02%	CA8911021050
NIPPON PROLOGIS REIT INC	0.02%	JP3047550003
BANK OF NEWZEALAND 270722 3.856 CB	0.02%	NZBNZDT389C5
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.02%	NZGOVDT437C0
TRANSUNION	0.02%	US89400J1079
Outstanding Settlement Receipts - DKK	0.02%	
RECKITT BENCKISER GROUP PLC	0.02%	GB00B24CGK77
INTERPUBLIC GROUP COS INC USD	0.02%	US4606901001
TERRENO REALTY COR COM	0.02%	US88146M1018
MAGNA INTERNATIONAL INC	0.02%	CA5592224011

PUBLICIS GROUPE	0.02%	FR0000130577
Outstanding Settlement Receipts - NZD	0.02%	
COUSINS PROPERTIES INC	0.02%	US2227955026
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.02%	NZIIBDT002C2
COLOPLAST DKK 1 B	0.02%	DK0060448595
AMPOL LIMITED ORDINARY FULLY PAID	0.02%	AU0000088338
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.02%	NZGOVDT551C8
ESSITY AB SER B NPV	0.02%	SE0009922164
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.02%	US3696043013
NTT DATA CORPORATION	0.02%	JP3165700000
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.02%	NZGOVDT524C5
SHAFTESBURY PLC	0.02%	GB0007990962
MONDELEZ INTERNATIONAL INC	0.02%	US6092071058
PINTEREST INC	0.02%	US72352L1061
ROBERT HALF INTL INC	0.02%	US7703231032
LEGRAND SA	0.02%	FR0010307819
CAPITALAND INVE NPV	0.02%	SGXE62145532
SABRA HEALTHCARE REIT INC	0.02%	US78573L1061
ASB BANK LTD 080922 1.50 TD	0.02%	DU0TZ22908A3
ANZ BANK NEW ZEALAND 200922 1.50 TD	0.02%	DU0TZ22920B6
DAVITA INC	0.02%	US23918K1088
CHINA CONSTRUCT NZ 301122 2.25 TD	0.02%	DU0TZ22N30B4
MOWI ASA	0.02%	NO0003054108
RABOBANK NEW ZEALAND LTD 140422 RCD	0.02%	NZF05DT175C7
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 19042	0.02%	NZLGBDT191C0
TOYOTA FINANCE NEW ZEALAND LTD 050522 PNOTE	0.02%	NZTFSDT797C8
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.02%	US26441C2044
WESTPAC NEW ZEALAND 160622 RCD	0.02%	NZF08DT479C0
WESTPAC NEW ZEALAND 180822 RCD	0.02%	NZF08DT482C4
SKANDINAVISKA ENSKIL SEK	0.02%	SE0000148884
URBAN EDGE PPTYS COM USD	0.02%	US91704F1049
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.02%	NZF03DT054C6
GENERAC HOLDINGS INC	0.02%	US3687361044
COMPAGNIE DE SAINT-GOBAIN	0.02%	FR0000125007
ASX LIMITED	0.02%	AU0000000ASX7
SIMON PROPERTY GROUP INC USD	0.02%	US8288061091
NIPPON YUSEN KK	0.02%	JP3753000003
CSX CORP COM USD1	0.02%	US1264081035
OBIC CO LTD	0.02%	JP3173400007
GRACO INC	0.02%	US3841091040
KEYERA CORP COM	0.02%	CA4932711001
ALIGN TECHNOLOGY INC	0.02%	US0162551016
CME GROUP INC COM	0.02%	US12572Q1058
HENRY SCHEIN CORP COM	0.02%	US8064071025
FREEPORT MCMORAN INC	0.02%	US35671D8570
GPT GROUP	0.02%	AU000000GPT8
WAREHOUSES DE PAUWNPV	0.02%	BE0974349814
WMTALR Cash Sub-Acct	0.02%	
BIO RAD LABORATORIES INC CLASS A	0.02%	US0905722072
AMERICAN FINANCIAL GROUP INC	0.02%	US0259321042
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.02%	IE00B4Q5ZN47
ALBERMARLE CORP	0.02%	US0126531013
TRUSTPOWER LTD	0.02%	NZTPXE0001S5
COFINIMMO	0.02%	BE0003593044
MONSTER BEV CORP COM	0.02%	US61174X1090
ZOETIS INC	0.02%	US98978V1035
DISCOVER FINANCIAL SERVICES	0.02%	US2547091080
BANK OF NOVA SCOTIA CAD	0.02%	CA0641491075
GILEAD SCIENCES INC	0.02%	US3755581036
ESSENTIAL UTILS IN COM USD0.50	0.02%	US29670G1022
CROWN CASTLE INTL CORP	0.02%	US22822V1017
SOCIETE GENERALE SA	0.02%	FR0000130809
JUNIPER NETWORK INC	0.02%	US48203R1041
WEST FRASER TIMBER CO	0.02%	CA9528451052
AGREE REALTY CORP	0.02%	US0084921008
FEDERATED HERMES COM NPV CLASS B	0.02%	US3142111034
STANDARD CHARTERED	0.02%	GB0004082847
DEUTSCHE BANK AG (REG)	0.02%	DE0005140008
DA OFFICE INVESTMENT CORPORATION	0.02%	JP3046310003
BROADSTONE NET LEA COM USD0.00025	0.02%	US11135E2037
JAPAN METROPOLITAN FUND INVEST	0.02%	JP3039710003
NXP SEMICONDUCTORS	0.02%	NL0009538784

UNITED STATES TREAS BILLS 04-28-2022	0.02%	US912796P377
KAJEMA CORP	0.02%	JP3210200006
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.02%	NZGOVDT433C9
TAISEI CORP	0.02%	JP3443600006
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.02%	NZHNZD0623L8
SONOCO PRODUCTS CO	0.02%	US8354951027
VITASOY INTERNATIONAL HOLDINGS LTD	0.02%	HK0345001611
MERLIN PROPERTIES SOCIMI SA	0.02%	ES0105025003
JULIUS BAER GROUP LTD	0.02%	CH0102484968
NATWEST GROUP PLC	0.02%	GB00B7T77214
CREDIT SUISSE GROUP CHF3.00	0.02%	CH0012138530
FAIRFAX FINL HOLDINGS LTD CAD	0.02%	CA3039011026
SWITCH INC	0.02%	US87105L1044
NZ EXCHANGE LTD	0.02%	NZNZXE0001S7
TWITTER INC	0.02%	US90184L1026
MITSUBISHI UFJ FINANICAL	0.02%	JP3902900004
GLENCORE PLC	0.02%	JE00B4T3BW64
SOUTHERN CO COM USD	0.02%	US8425871071
BEIERSDORF AG	0.02%	DE0005200000
COMPAGNIE FINANCIERE RICHEMONT SA	0.02%	CH0210483332
NATIONAL AUSTRALIA BANK LIMITED	0.02%	AU000000NAB4
BECTON DICKINSON AND COMPANY	0.02%	US0758871091
INDUSTRIAL AND INFRAREIT	0.02%	JP3046500009
MATCH GRP INC NEW COM USD0.001	0.02%	US57667L1070
SEVERN TRENT PLC	0.02%	GB00B1FH8J72
OBAYASHI CORPORATION	0.02%	JP3190000004
ASSURANT INC	0.02%	US04621X1081
UNITED UTILITIES GROUP PLC	0.02%	GB00B39J2M42
HOULIHAN LOKEY INC	0.02%	US4415931009
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.02%	US91282CCK53
TELIA COMPANY AB	0.02%	SE0000667925
VISTA GROUP INTERNATIONAL LTD	0.02%	NZVGLE0003S1
PARKLAND CORP	0.02%	CA70137W1086
VEEVA SYSTEMS INC	0.02%	US9224751084
RAYONIER INC	0.02%	US7549071030
Charter Hall Core Plus Office Fund	0.02%	
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.02%	AU0000087454
PNC FINANCIAL SERVICES GROUP	0.02%	US6934751057
INM COLONIAL SOCIM EUR	0.02%	ES0139140174
BAYCURRENT CONSULTING INC	0.02%	JP3835250006
CELLNEX TELECOM SA	0.02%	ES0105066007
EVEREST RE GROUP LTD	0.02%	BMG3223R1088
NEWMONT CORP	0.02%	US6516391066
INTERCONTINENTAL EXCHANGE INC	0.02%	US45866F1049
FMC CORP	0.02%	US3024913036
INVESTOR AB SER A NPV	0.02%	SE0015811955
Outstanding Settlement Receipts - AUD	0.02%	
SHOPIFY INC	0.02%	CA82509L1076
ZURICH FINANCIAL SERVICES	0.02%	CH0011075394
AMERICAN CAMPUS COMMUNITIES	0.02%	US0248351001
DAIWA HOUSE REIT I REIT	0.02%	JP3046390005
WESTERN UNION CO	0.02%	US9598021098
BIO TECHNE CORP COM USD0.01	0.02%	US09073M1045
SAGE GROUP GBP0.01051948	0.01%	GB00B8C3BL03
BRITVIC PLC	0.01%	GB00B0N8QD54
CHARTER COMMUN INC COM	0.01%	US16119P1084
MAZDA MOTOR CORP Y50	0.01%	JP3868400007
EPIROC AB	0.01%	SE0015658109
AON PLC IE COM USD0 1 CL A	0.01%	IE00BLP1HW54
VIVENDI SE	0.01%	FR0000127771
HASBRO INC	0.01%	US4180561072
MARRIOTT VACATIONS WORLDWIDE CORP	0.01%	US57164Y1073
HERMES INTERNATIONAL	0.01%	FR0000052292
CANADIAN PACIFIC RAILWAY LTD	0.01%	CA13645T1003
GETLINK SE EUR 0.40	0.01%	FR0010533075
RABOBANK NEW ZEALAND LTD 130422 RCD	0.01%	NZF05DT143C5
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrast	0.01%	
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.01%	
SUNSTONE HOTEL INVESTORS INC REITS	0.01%	US8678921011
HUNTINGTON BANCSHARES INC	0.01%	US4461501045
SARTORIUS STEDIM B EURO.1666	0.01%	FR0013154002
SILGAN HOLDINGS INC	0.01%	US8270481091

LOUISIANA-PACIFIC CORP	0.01%	US5463471053
THULE GROUP AB	0.01%	SE0006422390
SANFORD LTD	0.01%	NZSANE0001S0
LCH_RPI BOFAGB2U 03/23/2026 USD P 2.51% / R CPI ARZC1903	0.01%	
Housing New Zealand Ltd Bond 3.42% 18/10/2028	0.01%	NZHNZD0628L7
VERTEX PHARMACEUTICALS INC	0.01%	US92532F1003
PANASONIC HOLDINGS CORP	0.01%	JP3866800000
EDP RENOVAVEIS SA	0.01%	ES0127797019
PROGRESSIVE CORP	0.01%	US7433151039
TELUS CORPORATION COM NPV	0.01%	CA87971M1032
INVESCO LIMITED	0.01%	BMG491BT1088
NATIONAL GRID ORD GBP0.12431289	0.01%	GB00BDR05C01
NORFOLK SOUTHERN CORP USD	0.01%	US6558441084
UMICORE NPV	0.01%	BE0974320526
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.01%	
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
HORIZON THERAPEUTI COM USD 0.0001	0.01%	IE00BQPQVZ61
RECORDATI SPA - NEW	0.01%	IT0003828271
ALLKEM LIMITED ORDINARY FULLY PAID	0.01%	AU0000193666
INFOSYS LTD	0.01%	US4567881085
AROUNDTOWN SA	0.01%	LU1673108939
CI FINANCIAL CORP C	0.01%	CA1254911003
HCA HEALTHCARE INC	0.01%	US40412C1018
BAYER AG	0.01%	DE000BAY0017
LENNOX INTL INC COM	0.01%	US5261071071
TAUPO DISTRICT COUNCIL 080622 PNOTE	0.01%	NZTDCDM159L9
AFFILIATED MANAGERS GROUP	0.01%	US0082521081
FSF MANAGEMENT COMPANY LTD	0.01%	NZFSFE0001S5
ASM INTERNATIONAL NV	0.01%	NL0000334118
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.01%	DE0001102556
LIBERTY GLOBAL INC	0.01%	GB00B8W67B19
JPY BNP PARIBAS A/C	0.01%	
ADMIRAL GROUP PLC	0.01%	GB00B02J6398
WESTERN DIGITAL CORP	0.01%	US9581021055
PERSIMMON PLC	0.01%	GB0006825383
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.01%	JP1300321A34
ORACLE CORPORATION JAPAN	0.01%	JP3689500001
GREAT WEST LIFE CO	0.01%	CA39138C1068
TOURISM HOLDINGS LTD	0.01%	NZHELE0001S9
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.01%	US912828TY62
EMERSON ELECTRIC CO	0.01%	US2910111044
GEBERIT AG-REG	0.01%	CH0030170408
CARLYLE GROUP INC	0.01%	US14316J1088
BOUYGUES	0.01%	FR0000120503
ACTIVISION BLIZZARD INC	0.01%	US00507V1098
FABEGE AB NPV POST SPLIT	0.01%	SE0011166974
ARCH CAPITAL GROUPCOM	0.01%	BMG0450A1053
NEXSTAR BROADCASTING GROUP INC	0.01%	US65336K1034
LENNAR CORPORATION CLASS A	0.01%	US5260571048
LG INNOTEK CO LTD	0.01%	KR7011070000
BE SEMICONDUCTOR EURO	0.01%	NL0012866412
EPAM SYSTEMS INC	0.01%	US29414B1044
FOX CORP COM USD0.01 CL A	0.01%	US35137L1052
Income Due - GBP	0.01%	
GENTEX CORPORATION	0.01%	US3719011096
LENDLEASE CORPORATION LIMITED	0.01%	AU000000LLC3
OVERSEA-CHINESE BANKING CORP	0.01%	SG1S04926220
SHIN-ETSU CHEM CO Y50	0.01%	JP3371200001
ENEL SPA	0.01%	IT0003128367
ASSURA PROPERTIES PLC	0.01%	GB00BVGBWW93
GENERAL MOTORS CO	0.01%	US37045V1008
JERONIMO MARTINS SGPS SA	0.01%	PTJMT0AE0001
SEMPRA ENERGY USD	0.01%	US8168511090
KESKO OYJ-B SHS	0.01%	FI0009000202
FIDELITY NATIONAL INFORMATION SERVICES I	0.01%	US31620M1062
MTR CORP	0.01%	HK0066009694
NGK INSULATORS LTD	0.01%	JP3695200000
AIR PROD & CHEMS INC COM USD	0.01%	US0091581068
YAMAHA MOTOR CO	0.01%	JP3942800008
MODERNA INC	0.01%	US60770K1079
RECRUIT HLDGS CO LNPV	0.01%	JP3970300004

FDX CORP COM USD0.10	0.01%	US31428X1063
FISERV INC COM	0.01%	US3377381088
E INK HOLDINGS INC	0.01%	TW0008069006
PUT SWO USD BOFAGB22 P 1.27% / R 3MLIBOR SO230620US12	0.01%	
SYNLAIT MILK LTD	0.01%	NZSMLE0001S9
DEUTSCHE TELEKOM AG DEM	0.01%	DE0005557508
ELISA CORPORATION OYJ-A S	0.01%	FI0009007884
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01%	GB0005405286
ARTISAN PARTNERS ASSET MANAGEMENT INC	0.01%	US04316A1088
H & R BLOCK INCORPORATED	0.01%	US0936711052
VERBUND AG	0.01%	AT0000746409
COINBASE GLOBAL INC	0.01%	US19260Q1076
BANCO SANTANDER CENTRAL HISP	0.01%	ES0113900J37
EXELON CORPORATION	0.01%	US30161N1019
KIWI BANK LTD 141122 FRN	0.01%	NZKIWD1122L1
MARRIOTT INTL INCUSD	0.01%	US5719032022
SK INNOVATION	0.01%	KR7096770003
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.01%	JP1103641MA8
COVESTRO AG	0.01%	DE0006062144
KERING	0.01%	FR0000121485
HUMANA INC	0.01%	US4448591028
PRIMERICA INC	0.01%	US74164M1080
REALTEK SEMICONDUCTOR CORP	0.01%	TW0002379005
HEALTHCARE REALTY TRUST INC	0.01%	US4219461047
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.01%	NZHNZD0230L2
CASTELLUM AB	0.01%	SE0000379190
SOFTBANK GROUP CORP	0.01%	JP3436100006
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01%	AU000000NSR2
NINTENDO CO LTD JP50	0.01%	JP3756600007
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.01%	NZFO3DT057C9
SIKA AG CHF0.01	0.01%	CH0418792922
BRP INC	0.01%	CA05577W2004
WHIRLPOOL CORP USD	0.01%	US9633201069
HONGKONG LAND HOLDINGS LTD	0.01%	BMG4587L1090
UBER TECHNOLOGIES INC	0.01%	US90353T1007
AXA	0.01%	FR0000120628
KINGFISHER PLC GBP0.1571	0.01%	GB0033195214
HITACHI Y50	0.01%	JP3788600009
ISRAEL DISCOUNT BANK	0.01%	IL0006912120
SUMITOMO METAL MINING CO LTD	0.01%	JP3402600005
RPM INTERNATIONAL INC	0.01%	US7496851038
SAMHALLSBYGGNADSBOLAGET I NORDEN AB	0.01%	SE0009554454
LINCOLN NATL CORPORATION IND USD	0.01%	US5341871094
DEXCOM INC COM USD0.001	0.01%	US2521311074
ASR NEDERLAND NV	0.01%	NL0011872643
BARRATT DEVELOPMENTS PLC	0.01%	GB0000811801
DOW INC	0.01%	US2605571031
AISIN SEIKI CO LTD	0.01%	JP3102000001
REGAL REXNORD CORP	0.01%	US7587501039
BARRICK GOLD CORP	0.01%	CA0679011084
VINCI SA	0.01%	FR0000125486
CENTENE CORPORATION	0.01%	US15135B1017
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.01%	
LONZA AG - REG	0.01%	CH0013841017
DISCOVERY INC COM USD 0.01 SER A	0.01%	US25470F1049
RENAISSANCERE HOLDINGS LTD	0.01%	BMG7496G1033
TELE2 AB	0.01%	SE0005190238
BASF SE	0.01%	DE000BASF111
HILTON WORLDWIDE H COM USD 0.01	0.01%	US43300A2033
PARK HOTELS & RESORTS INC	0.01%	US7005171050
ABB LTD	0.01%	CH0012221716
KEURIG DR PEPPER INC	0.01%	US49271V1008
RANDSTAD NV	0.01%	NL0000379121
HARGREAVES LANSDOWN PLC	0.01%	GB00B1VZ0M25
HONG KONG EXCHANGE & CLEAR	0.01%	HK0388045442
MCKESSON CORP	0.01%	US58155Q1031
LEAR CORP	0.01%	US5218652049
SUNTORY BEVERAGE AND FOOD LTD	0.01%	JP3336560002
BANK OZK COM USD0.01	0.01%	US06417N1037
TAUPO DISTRICT COUNCIL 050522 PNOTE	0.01%	NZTDCDM125L0
HAMILTON LANE INC	0.01%	US4074971064

CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01%	US1696561059
GREAT PORTLAND EST ORD	0.01%	GB00BF5H9P87
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.01%	JP3486800000
NEC ELECTRONICS CORP	0.01%	JP3164720009
MITSUBISHI CORP Y50	0.01%	JP3898400001
VODAFONE GROUP ORD USD0.2095238	0.01%	GB00BH4HKS39
ORKLA ASA	0.01%	NO0003733800
PROSUS NV	0.01%	NL0013654783
MACQUARIE GROUP LTD	0.01%	AU000000MQG1
SNOWFLAKE INC	0.01%	US8334451098
CORTEVA INC	0.01%	US22052L1044
PULTE GROUP INC	0.01%	US7458671010
KUMBA IRON ORE LTD	0.01%	ZAE000085346
TRANSPower NEW ZEALAND LTD 300622 4.30 GB	0.01%	NZTRPD0030L3
MIRVAC GROUP PROPERTY TRUST	0.01%	AU000000MGR9
SYNCHRONY FINANCIAL	0.01%	US87165B1035
AMERICAN ELECTRIC POWER COMPANY INC	0.01%	US0255371017
SEKISUI CHEMICAL CO Y50	0.01%	JP3419400001
MAPLETREE INDUSTRIAL TRUST	0.01%	SG2C32962814
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar	0.01%	
BNP USD COLL ACCT	0.01%	
EQUITABLE HLDGS IN COM USD0.01	0.01%	US29452E1010
SWISS PRIME SITE AG	0.01%	CH0008038389
IDEXX LABORATORIES INC	0.01%	US45168D1046
HENKEL AG & CO KGAA	0.01%	DE0006048408
UNUMPROVIDENT CORPORATION	0.01%	US91529Y1064
AUTONATION INC	0.01%	US05329W1027
FUJI ELECTRIC CO LTD	0.01%	JP3820000002
TRAVEL PLUS LEISUR CO	0.01%	US8941641024
BUILDERS FIRSTSOURCE INC	0.01%	US12008R1077
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
LULULEMON ATHLETIC	0.01%	US5500211090
ORANGE SA	0.01%	FR0000133308
AIRBNB INC	0.01%	US0090661010
TOYOTA FINANCE NEW ZEALAND 170622 PNOTE	0.01%	NZTFSDT800C0
AMG ADVANCED METALLURGICAL GROUP NV	0.01%	NL0000888691
DOLLAR GENERAL	0.01%	US2566771059
TELEFLEX INC	0.01%	US8793691069
LOEWS CORP	0.01%	US5404241086
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01%	AU000000VCX7
IGM FINANCIAL INC	0.01%	CA4495861060
DUPONT DE NEMOURS INC	0.01%	US26614N1028
SEKISUI HOUSE REIT INC	0.01%	JP3047820000
UNIVERSAL HEALTH SERVICES - CLASS B	0.01%	US9139031002
JAPAN(GOVT OF) 0% T-BILL 04/04/2022 JPY	0.01%	JP1740481N16
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG	0.01%	US912828B667
WESFARMERS LIMITED	0.01%	AU000000WES1
INFINEON TECHNOLOGIES AG	0.01%	DE0006231004
MEDIBANK PRIVATE LIMITED	0.01%	AU000000MPL3
ASAHI KASEI CORPORATION	0.01%	JP3111200006
SYNAPTICS INC COM USD 0.001	0.01%	US87157D1090
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.01%	GB00BLPK7334
NAN YA PRINTED CIRCUIT BOARD CORP	0.01%	TW0008046004
ADIDAS AG	0.01%	DE000A1EWWW0
DONGBU HI TEK CO LTD	0.01%	KR7000990002
COMPASS GROUP ORD GBP0 1105	0.01%	GB00BD6K4575
OLD REPUBLIC INTL CORP	0.01%	US6802231042
BERKELEY GP HLDGS ORD GBP0.054141	0.01%	GB00BLJNXL82
SAINSBURY (J) PLC	0.01%	GB00B019KW72
T&D HOLDINGS INC NPV	0.01%	JP3539220008
EVERTEC INC	0.01%	PR30040P1032
LITHIA MOTORS INC	0.01%	US5367971034
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.01%	NZLGFDT011C6
SYSCO CORPORATION COM USD1.00	0.01%	US8718291078
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042	0.01%	NZLGFDT014C0
LG ELECTRONICS INC	0.01%	KR7066570003
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.01%	
HOYA CORPORATION JPY	0.01%	JP3837800006
INTERFOR CORP	0.01%	CA45868C1095
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01%	US1273871087
FOX CORP COM USD0.01 CL B	0.01%	US35137L2043
HARLEY DAVIDSON INC	0.01%	US4128221086

ALIMENTATION COUCHE TARD INC	0.01%	CA01626P3043
ITV PLC - ORD SHS	0.01%	GB0033986497
MGM GROWTH PROPERTIES LLC	0.01%	US55303A1051
VALEO SA	0.01%	FR0013176526
DIGITAL REALTY TRUST INC	0.01%	US2538681030
ASSURED GUARANTY LTD	0.01%	BMG0585R1060
ALLY FINANCIAL INC	0.01%	US02005N1000
ESSENT GROUP LTD	0.01%	BMG3198U1027
QUALYS INC	0.01%	US74758T3032
DAIKIN INDUSTRIES	0.01%	JP3481800005
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01%	US7445731067
IQVIA HOLDINGS INC	0.01%	US46266C1053
TOYOTA FINANCE NEW ZEALAND LIMITED 300522 3.65 CB	0.01%	NZTFSDT670C7
ABN AMRO BANK N V DR EACH REP SHS	0.01%	NL0011540547
CARGURUS INC	0.01%	US1417881091
REXEL SA	0.01%	FR0010451203
NVR INC	0.01%	US62944T1051
WHLBORGES FAST AB NPV POST SPLIT	0.01%	SE0011205194
CINTAS CORP	0.01%	US1729081059
JAPAN REAL ESTATE INVESTMENT	0.01%	JP3027680002
QUEBEC PROV 2.75% 01/09/2025	0.01%	CA74814ZEV19
CHF BNP PARIBAS A/C	0.01%	
New Zealand Dollar Custodial Account – MITNZ Unlisted Proper	0.01%	
PARKER HANNIFIN CORP	0.01%	US7010941042
ITOCHU CORP JPY	0.01%	JP3143600009
RADIAN GROUP INC	0.01%	US7502361014
ALCON AG	0.01%	CH0432492467
LCH_IRS BOFAGB2U 12/06/2024 CAD P 1.424% / R 3MCDOR ARI	0.01%	
FRANCO NEVADA CORP	0.01%	CA3518581051
DSV A/S	0.01%	DK0060079531
CHART INDUSTRIES INC	0.01%	US16115Q3083
YETI HOLDINGS INC	0.01%	US98585X1046
SINGAPORE TECH ENG SGD	0.01%	SG1F60858221
SUMITOMO CHEMICAL JPY50	0.01%	JP3401400001
AGNICO EAGLE MINES	0.01%	CA0084741085
INTERRENT REAL ESTATE INVESTMENT TRUST	0.01%	CA46071W2058
TOTO LTD JPY50	0.01%	JP3596200000
CAD BNP PARIBAS A/C	0.01%	
AMPHENOL CORP CL A	0.01%	US0320951017
GIVAUDAN - REG	0.01%	CH0010645932
DAIICHI SANKYO COMPANY LIMITED	0.01%	JP3475350009
SK HYNIX INC	0.01%	KR7000660001
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION	0.01%	FR0014003TT8
M3 INC NPV	0.01%	JP3435750009
NATIONWIDE BLDG SOCIETY 010824 4.363 CB	0.01%	US63861VAC19
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.01%	USU71000BD16
GARTNER INC CL-A	0.01%	US3666511072
NGK SPARK PLUG CO JPY	0.01%	JP3738600000
SBA COMMUNICATIONS COM	0.01%	US78410G1040
DATADOG INC	0.01%	US23804L1035
SNAP INC	0.01%	US83304A1060
AVNET INC	0.01%	US0538071038
NORTHUMBRIAN WATER FINANCE PLC 111026 1.625 CB	0.01%	XS1499724638
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.01%	NZII8DT003C0
XCEL ENERGY INC	0.01%	US98389B1008
GLOBAL PAYMENTS INC	0.01%	US37940X1028
COMMERZBANK AG 221124 1.50 CB	0.01%	XS2411541654
TRANSDIGM GROUP INC	0.01%	US8936411003
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.01%	US015271AW93
FANUC CORP	0.01%	JP3802400006
INDITEX EUR0.03 POST SUBD	0.01%	ES0148396007
AMCOR FINANCE USA INC 280426 3.625 CB	0.01%	US02343UAG04
GRAPHIC PACK HLDG	0.01%	US3886891015
PRYSMIAN SPA	0.01%	IT0004176001
UNICREDIT SPA 241026 2.125 CB	0.01%	XS1508450688
CONSOLIDATED EDISON INC COM USD0.10	0.01%	US2091151041
EXPERIAN GROUP LTD	0.01%	GB00B19NLV48
VAT GROUP AG	0.01%	CH0311864901
AGEAS NPV POST SPLIT	0.01%	BE0974264930
ABU DHABI PORTS COMPANY PJSC 060531 2.50 CB	0.01%	XS2338173680
SIMS LIMITED ORDINARY FULLY PAID	0.01%	AU000000SGM7
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.01%	CA45075E1043

UNITED STATES TREAS BILLS 06-14-2022	0.01%	US912796V979
CARDINAL HEALTH INC 150627 3.41 CB	0.01%	US14149YBJ64
BRIGHTHOUSE FINANCIAL INC 150530 5.625 CB	0.01%	US10922NAG88
OWENS CORNING INC	0.01%	US6907421019
BANCO SANTANDER SA 170125 1.125 CB	0.01%	XS1751004232
UNITED MIZRAHI BANK LIMITED	0.01%	IL0006954379
NEW ZEALAND LOCAL GOVERNEMNT FUNDING AGENCY 14042	0.01%	NZLGFD010C8
SCHNITZER STEEL INDUSTRIES INC	0.01%	US8068821060
ARCELORMITTAL NPV POST STK SPLIT	0.01%	LU1598757687
APERAM S.A. NPV	0.01%	LU0569974404
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.01%	FR0013408960
CANADIAN IMPERIAL BANK OF COMMERCE 231025 0.95 CB	0.01%	US13607GRR73
INTESA SANPAOLO SPA 120123 3.375 CB	0.01%	US46115HBC07
BOISE CASCADE CO	0.01%	US09739D1000
JPMORGAN CHASE & CO 151030 2.739 CB	0.01%	US46647PBE51
SEA LTD	0.01%	US81141R1005
JOHNSON MATTHEY PLC	0.01%	GB00BZ4BQC70
INTL FLAVORS & FRAGRANCES USD	0.01%	US4595061015
TEGNA INC	0.01%	US87901J1051
GS YUASA CORP	0.01%	JP3385820000
CTP NV 180227 0.75 CB	0.01%	XS2303052695
DAI NIPPON PRINTING CO LTD	0.01%	JP3493800001
CLOUDFLARE INC	0.01%	US18915M1071
TOLL BROTHERS INC	0.01%	US8894781033
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.01%	JP1201751M13
BOSTON PROPERTIES LP 210629 3.40 CB	0.01%	US10112RBB96
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
BAIDU INC 091030 2.375 CB	0.01%	US056752AT58
ORACLE CORP 150438 6.50 CB	0.01%	US68389XAE58
KIMBERLY CLARK DE MEXICO SAB DE CV 010731 2.431 SF	0.01%	USP60694AF68
DOLLAR TREE INC	0.01%	US2567461080
ARTHUR J GALLAGHER CO	0.01%	US3635761097
NOVATEK MICROELECTRONICS LTD	0.01%	TW0003034005
WELLINGTON REGIONAL COUNCIL 200422 PNOTE	0.01%	NZWRCDT217C6
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.01%	US02364WBH79
INTESA SANPAOLO SPA	0.01%	IT0000072618
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.01%	US25468PDN33
NESTLE HOLDINGS INC 240948 4.00 CB	0.01%	US641062AN41
MURATA MANUFACTURING CO JPY50	0.01%	JP3914400001
PPG INDUSTRIES INC	0.01%	US6935061076
CARRIER GLOBAL COR COM USD0.01 WI	0.01%	US14448C1045
TENCENT HOLDINGS LTD 110429 3.975 CB	0.01%	US88032XAN49
WASTE CONNECTIONS COM NPV	0.01%	CA94106B1013
RIVIAN AUTOMOTIVE INC	0.01%	US76954A1034
GENSIDIGE FORSIKR NOK	0.01%	NO0010582521
NORDEA BANK ABP	0.01%	FI4000297767
ROYAL BANK OF SCOTLAND GROUP PLC 190926 2.875 CB	0.01%	XS1795261822
ISHARES II PLC USD HIGH YIELD CORP BND UCITS E	0.01%	IE00B4PY7Y77
REALTY INCOME CORPORATION	0.01%	US7561091049
ENEL CHILE SA 120628 4.875 CB	0.01%	US29278DAA37
KINDER MORGAN INC 150231 2.00 CB	0.01%	US49456BAR24
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
EXPERIAN FINANCE PLC 010229 4.25 CB	0.01%	US30217AAB98
KULICKE & SOFFA INDUSTRIES	0.01%	US5012421013
DEUTSCHE BANK MEXICO SA INST DE BANC MULT DIV 151224 S	0.01%	US898324AA61
COMCAST CORP 010344 4.75 CB	0.01%	US20030NBK63
KROGER CO 150131 1.70 CB	0.01%	US501044DQ10
LOGICOR FINANCING SARL 131128 3.25 CB	0.01%	XS1909057645
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.01%	US25156PAC77
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.01%	
ATHENE HOLDING LTD 030430 6.15 CB	0.01%	US04686JAB70
MASCO CORP 150231 2.00 CB	0.01%	US574599BQ83
ASHTAD GROUP PLC	0.01%	GB0000536739
HUNTSMAN CORPORATION	0.01%	US4470111075
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.01%	US377372AE71
FORTESCUE METALS GROUP LTD	0.01%	AU000000FMG4
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.01%	US773903AL39
SUMITOMO REALTY & DEVELOPMENT CO	0.01%	JP3409000001
RIGHTMOVE ORD GBP	0.01%	GB00BGDT3G23
CANADIAN SOLAR INC	0.01%	CA1366351098
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.01%	USC0219CAH00
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.01%	US59217HEP82

Income Due - AUD	0.01%
COCA COLA FEMSA SAB DE CV 010932 1.85 CB	0.01% US191241AJ70
NOMURA REAL EST MA REIT	0.01% JP3048110005
SOCIETE GENERALE SA 240929 0.875 CB	0.01% FR0013448859
RELX CAPITAL INC 180329 4.0 CB	0.01% US74949LAC63
IGO LIMITED ORDINARY FULLY PAID	0.01% AU000000IGO4
AXIS CAPITAL HOLDING	0.01% BMG0692U1099
MOSAIC CO COM	0.01% US61945C1036
ASBURY AUTOMOTIVE GROUP	0.01% US0434361046
MGIC INVESTMENT CORP	0.01% US5528481030
LONDON STOCK EXCHANG	0.01% GB00B05WJX34
WHARF REAL ESTATE HKD	0.01% KYG9593A1040
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.01% USP8674JAE93
EXPEDIA GROUP INC	0.01% US30212P3038
ON SEMICONDUCTOR CORPORATION	0.01% US6821891057
CARSALES COM LTD	0.01% AU000000CAR3
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.01% AU000000WOW2
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.01% US22535WAB37
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.01% USN30707AC23
OUTOKUMPU OYJ	0.01% FI0009002422
FERRARI NV COM EUR 0.01	0.01% NL0011585146
TOKIO MARINE HOLDINGS	0.01% JP3910660004
AGC INC	0.01% JP3112000009
ING GROEP NV 290327 3.95 CB	0.01% US456837AH61
SAUL CENTERS INC	0.01% US8043951016
DP WORLD LTD 250926 2.375 CB	0.01% XS1883878966
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.01% IE00BDR5HM97
TRADE DESK INC	0.01% US88339J1051
ERP OPERATING LP 010827 3.25 CB	0.01% US26884ABG76
NOVARTIS CAPITAL CORP 060544 4.40 CB	0.01% US66989HAH12
BLACK KNIGHT INC COM USD	0.01% US09215C1053
CIGNA CORP 150331 2.375 CB	0.01% US125523CM05
WILLIS TOWERS WATS COM USD0.000304635	0.01% IE00BDB6Q211
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.01% US80281LAG05
CNP ASSURANCES	0.01% FR0000120222
MCKESSON CORP 170229 3.125 CB	0.01% XS1567174526
IPSEN PROMESSES SA	0.01% FR0010259150
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.01% XS2209023402
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.01% JP3046470005
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.01% US655844CD87
CF INDUSTRIES HOLDINGS INC	0.01% US1252691001
WALGREENS BOOTS AL COM USD0.01	0.01% US9314271084
ABBVIE INC 140525 3.60 CB	0.01% US00287YAQ26
MERCK AND CO INC 070349 4.0 CB	0.01% US58933YAW57
STMICROELECTRONICS NV	0.01% NL0000226223
REINSURANCE GROUP OF AMERICA	0.01% US7593516047
SIEMENS GAMESA REN EURO.17	0.01% ES0143416115
TRAVELERS COMPANIES INC 070348 4.05 CB	0.01% US89417EAN94
Outstanding Settlement Receipts - HKD	0.01%
FIRST QUANTUM MINERALS LTD	0.01% CA3359341052
BOUYGUES SA 240728 1.125 CB	0.01% FR0013507654
FEDEX CORP 150531 2.40 CB	0.01% US31428XCD66
FRANCE TELECOM 8.5 010331	0.01% US35177PAL13
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.01% FR0013521267
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB	0.01% XS2019814503
HSBC HOLDINGS PLC 140142 6.10 CB	0.01% US404280AM17
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.01% US084670BK32
FUJITSU JPY	0.01% JP3818000006
VICINITY CENTRES RE LTD 070426 3.375 CB	0.01% XS1387869438
TOPPAN PRINTING CO LTD	0.01% JP3629000005
VONOVIA SE 160633 1.00 CB	0.01% DE000A3E5MJ2
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.01% IDG000013707
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.01% US74834LBC37
MICROSOFT CORP 010639 5.20 CB	0.01% US594918AD65
FAURECIA SA	0.01% FR0000121147
DANONE	0.01% FR0000120644
DEUTSCHE BANK AG 221228 1.875 CB	0.01% XS2303762475
ATKORE INC	0.01% US0476491081
COCA COLA CO 090341 1.00 CB	0.01% XS2307864020
COVIVIO	0.01% FR0000064578
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.01% US92343VDV36
LIBERTY GLOBAL INC USD0.01 A	0.01% GB00B8W67662

AMGEN INC 130929 4.00 CB	0.01% XS0829324457
FLEX LTD COM	0.01% SG9999000020
UDR INC 150831 3.00 CB	0.01% US90265EAR18
EQUIFAX INC	0.01% US2944291051
SIEMENS FINANCIERINGSMATSCHAPPIJ NV 150946 3.30 CB	0.01% US82620KAM53
TRITON CONTAINER INTERNATIONAL LTD 150332 3.25 CB	0.01% US89681LAA08
SOFTBANK CORP	0.01% JP3732000009
LCH_IRS BOFAGB2U 06/15/2023 USD P 0.355% / R 3MLIBOR AR	0.01%
CISCO SYSTEMS INC 150239 5.90 CB	0.01% US17275RAD44
SUMITOMO ELECTRIC	0.01% JP3407400005
ORION OYJ	0.01% FI0009014377
LYONDELLBASELL INDUSTRIES	0.01% NL0009434992
SHELL PLC ORD EURO.07	0.01% GB00BP6MXD84
MASTEC INC	0.01% US5763231090
UNITED PARCEL SERVICE 150138 6.20 CB	0.01% US911312AJ59
MERCK KGAA	0.01% DE0006599905
SPCG PCL NVDR	0.01% TH0889010R14
ELECTRONIC ARTS INC	0.01% US2855121099
PACIRA BIOSCIENCES INC	0.01% US6951271005
REALTY INCOME CORP 151230 1.625 CB	0.01% XS2238341080
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.01% AU0000024044
WESTPAC BANKING CORP 020525 2.125 CB	0.01% XS1558450745
MCDONALDS CORP 010347 4.45 CB	0.01% US58013MFC38
AMADEUS IT HLDGS	0.01% ES0109067019
E.ON SE	0.01% DE000ENAG999
ARES CAPITAL CORP 150627 2.875 CB	0.01% US04010LBD47
ZIMMER BIOMET HOLDINGS INC	0.01% US98956P1021
3M CO 140948 4.00 CB	0.01% US88579YBD22
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.01% GB00B855FQ54
SMC CORP JPY50	0.01% JP3162600005
A2A SPA 021133 1.00 CB	0.01% XS2403533263
WEC ENERGY GROUP INC	0.01% US92939U1060
DENSO CO	0.01% JP3551500006
ROYAL BANK OF CANADA 280127 2.328 CB	0.01% CA780086RQ98
UNICREDIT SPA	0.01% IT0005239360
MCCORMICK AND COMPANY INC	0.01% US5797802064
BIOGEN INC	0.01% US09062X1037
Outstanding Settlement Receipts - TWD	0.01%
UNION PACIFIC CORP 010235 3.375 CB	0.01% US907818EB01
FISERV INC 010627 2.25 CB	0.01% US337738BB35
EVERSOURCE ENERGY COM	0.01% US30040W1080
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.01% US207597EG65
BOLLORE SE	0.01% FR0000039299
MITSUBISHI GAS CHEMICAL CO	0.01% JP3896800004
PACCAR INC	0.01% US6937181088
BAYERISCHE MOTOREN WERKE-PFD	0.01% DE0005190037
GENERAL MOTORS FINANCIAL COMPANY INC 200527 0.60 CB	0.01% XS2307768734
BARCLAYS PLC 120227 3.25 CB	0.01% XS1472663670
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.01% XS1872032799
EDISON INTERNATIONAL	0.01% US2810201077
TYSON FOODS INC CLASS A	0.01% US9024941034
GIGABYTE TECHNOLOGY CO LTD	0.01% TW0002376001
CAMDEN PROPERTY TRUST 150530 2.80 CB	0.01% US133131AZ59
COPART INC	0.01% US2172041061
ALLSTATE CORP 150643 4.50 CB	0.01% US020002BA86
GROUP 1 AUTOMOTIVE INC	0.01% US3989051095
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.01% XS1514149159
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.01% US60687YBL20
UNILEVER CAPITAL CORP 151132 5.90 CB	0.01% US904764AH00
SWISS RE AG	0.01% CH0126881561
PROLOGIS LP 300629 2.25 CB	0.01% XS1577961862
MIZUHO FINANCIAL GROUP INC	0.01% JP3885780001
MANULIFE FINANCIAL CORP 040326 4.15 CB	0.01% US56501RAC07
BANK OF MONTREAL 010525 1.85 CB	0.01% US06367WB850
HEXAGON AB	0.01% SE0015961909
PRAXAIR INC 100850 2.00 CB	0.01% US74005PBS20
SUN LIFE FINANCIAL INC	0.01% CA8667961053
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.01% AU000000TCL6
WASTE CONNECTIONS INC 010230 2.60 CB	0.01% US94106BAA98
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.4	0.01% US637432NP60
MEDPACE HOLDINGS INC	0.01% US58506Q1094
ESSITY AB PUBL 300327 1.625 CB	0.01% XS1584122763

ATMOS ENERGY CORP	0.01%	US0495601058
AVANGRID INC COM NPV	0.01%	US05351W1036
CANADA HOUSING TST 2.35% GTD 15/09/2023 CAD	0.01%	CA13509PDV28
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.01%	IE00B4613386
ROSS STORES INC	0.01%	US7782961038
STANDARD CHARTERED PLC 170425 3.20 CB	0.01%	US853254AX89
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.01%	XS1087821531
BAYERISCHE MOTOREN WERKE AG	0.01%	DE0005190003
WHEATON PRECIOUS M COM NPV	0.01%	CA9628791027
KLEPIERRE SA 131232 1.625 CB	0.01%	FR0013300605
SANDVIK AB	0.01%	SE0000667891
FAST RETAILING CO LTD	0.01%	JP3802300008
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.01%	NZGOVDT531C0
KAO CORPORATION JPY50	0.01%	JP3205800000
ELI LILLY AND CO 011131 0.625 CB	0.01%	XS2075937370
ENCORE WIRE CORP	0.01%	US2925621052
AJINOMOTO CO INC JPY	0.01%	JP3119600009
SNAM SPA	0.01%	IT0003153415
WOLTERS KLUWER NV 030730 0.75 CB	0.01%	XS2198580271
TELSTRA CORPORATION LTD 070425 3.125 CB	0.01%	USQ8940FAA23
JAPAN POST BANK CO LTD	0.01%	JP3946750001
VOLKSWAGEN NVP DEM50	0.01%	DE0007664039
VOLVO AB	0.01%	SE0000115420
WACKER CHEMIE AG	0.01%	DE000WCH8881
DTE ENERGY CO USD	0.01%	US2333311072
MONGODB INC	0.01%	US60937P1066
KRAFT HEINZ CO COM USD0.01	0.01%	US5007541064
THOR INDUSTRIES INCORPORATED	0.01%	US8851601018
SUZUKI MOTOR CORP	0.01%	JP3397200001
TELEPERFORMANCE	0.01%	FR0000051807
LOWES COMPANIES INC 010432 3.75 CB	0.01%	US548661EH62
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25	0.01%	US893574AP88
ENERSYS COM	0.01%	US29275Y1029
ERICSSON LM - B SHS	0.01%	SE0000108656
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.01%	XS2152935214
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.01%	CA136375CG50
DEUTSCHE BOERSE AG	0.01%	DE0005810055
COMPAGNIE DE SAINT GOBAIN SA 151124 5.625 CB	0.01%	XS0274270817
PUT SWO AUD NATAAU33033 P 0.35% / R 3MBBSW SO230313	0.01%	
HERC HOLDINGS INC	0.01%	US42704L1044
TWILIO INC	0.01%	US90138F1021
JB HUNT TRANSPORT SERVICES INC USD0.01	0.01%	US4456581077
COSTAR GROUP INC COM USD0.01	0.01%	US22160N1090
MARKEL CORPORATION	0.01%	US5705351048
KUREHA CORPORATION NPV	0.01%	JP3271600003
EUROGRID GMBH 180428 1.50 CB	0.01%	XS1396285279
MARS INC 160732 1.625 CB	0.01%	USU57346AK10
PRUDENTIAL PLC 140430 3.125 CB	0.01%	US74435KAA34
DYNATRACE INC	0.01%	US2681501092
PFIZER INC 150948 4.20 CB	0.01%	US717081EK52
VOLVO AB - B	0.01%	SE0000115446
LCH_IRS BOFAGB2U 15/03/2025 CAD P 1.595% / R 3MCDOR AR	0.01%	
NATURGY FINANCE BV 290128 1.50 CB	0.01%	XS1755428502
DKK BNP PARIBAS A/C	0.01%	
FRONTDOOR INC	0.01%	US35905A1097
UNITED STATES 0% TREAS BILLS 06-09-2022	0.01%	US912796R357
VMWARE INC-CLASS A	0.01%	US9285634021
MALIBU BOATS INC	0.01%	US56117J1007
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.01%	FR0014004L86
SBI HOLDINGS INC NPV	0.01%	JP3436120004
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.01%	US86562MBP41
SHIMIZU CORPORATION	0.01%	JP3358800005
CRH PLC	0.01%	IE0001827041
CITIGROUP INC 300745 4.65 CB	0.01%	US172967JU60
FUTURES MARGIN-HKD	0.01%	
PARADE TECHNOLOGIES LTD	0.01%	KYG6892A1085
ADIENT PLC	0.01%	IE00BD845X29
GRAFTECH INTERNATIONAL LTD	0.01%	US3843135084
TARGET CORP 010742 4.00 CB	0.01%	US87612EBA38
CORNING INC	0.01%	US2193501051
AVINOR AS 090227 1.25 GB	0.01%	XS1562601424
LAFARGEHOLCIM LTD	0.01%	CH0012214059

GRUPO TELEVISA SAB 180325 6.625 CB	0.01%	US40049JAV98
CHOW TAI FOOK JEWEL	0.01%	KYG211461085
MID-AMERICA APARTMENT COMMUNITIES	0.01%	US59522J1034
INGERSOLL RAND INC	0.01%	US45687V1061
COLGATE PALMOLIVE CO 150845 4.00 CB	0.01%	US19416QEJ58
ROYAL MAIL PLC	0.01%	GB00BDVZY277
HUFVUDSTADEN AB-A SHS	0.01%	SE0000170375
VOLKSWAGEN INTERNATIONAL FINANCE NV 180128 2.125 CB	0.01%	XS2433140113
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.01%	US91324PCQ37
AZBIL CORP	0.01%	JP3937200008
KONINKLIJKE PHILIPS NV	0.01%	NL0000009538
WILLIAMS-SONOMA INC	0.01%	US9699041011
EMD FINANCE LLC 190325 3.25 CB	0.01%	USU2912LAF05
VISTRA CORP	0.01%	US92840M1027
FORTIS INC	0.01%	CA3495531079
UNITED STATES TREAS BDS 2.125 2-15-2041	0.01%	US912810QP66
ROYAL CARIBBEAN GROUP	0.01%	LR0008862868
LABORATORY CORPORATION OF AMERICA HOLDIN	0.01%	US50540R4092
MARTIN MARIETTA MATERIALS	0.01%	US5732841060
ENTERGY CORP NEW	0.01%	US29364G1031
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.01%	XS2101349723
UNITED OVERSEAS BANK	0.01%	SG1M31001969
TEREX CORPORATION	0.01%	US8807791038
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.01%	XS1995781546
ZOOM VIDEO COMMUNICATIONS INC	0.01%	US98980L1017
VULCAN MATERIALS CO	0.01%	US9291601097
FUT JUN 22 SFE 10Y T-BOND	0.01%	
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.01%	US9128282A70
PARAMOUNT GLOBAL	0.01%	US92556H2067
NORSK HYDRO ASA	0.01%	NO0005052605
SIGNET JEWELERS LTD	0.01%	BMG812761002
HEALTH CARE REIT INC 010625 4.00 CB	0.01%	US42217KBF21
OOREDOO INTERNATIONAL FINANCE LTD 220626 3.75 CB	0.01%	XS1435374126
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.01%	XS1252209249
HUBSPOT INC	0.01%	US4435731009
ENTERPRISE PRODUCTS OPER 310130 2.80 CB	0.00%	US29379VBX01
AIR LIQUIDE FINANCE SA 100929 2.25 CB	0.00%	US00913RAF38
WINNEBAGO INDUSTRIES INC	0.00%	US9746371007
MITSUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.00%	US606822AV60
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	CA7669101031
UNIVERSAL DISPLAY CORP	0.00%	US91347P1057
DOVER CORPORATION COM USD1.00	0.00%	US2600031080
PPL CORPORATION	0.00%	US69351T1060
GREENERGY RENOVABLES SA	0.00%	ES0105079000
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.00%	XS1492680902
BANK OF KYOTO LTD	0.00%	JP3251200006
KB HOME	0.00%	US48666K1097
AES CORP	0.00%	US00130H1059
GEORGE WESTON LTD	0.00%	CA9611485090
CARNIVAL CORP USD	0.00%	PA1436583006
SPLUNK INC COM	0.00%	US8486371045
AMERICAN EXPRESS CO 031242 4.05 CB	0.00%	US025816BF52
DANA HOLDING CORP COM STK USD0.01	0.00%	US2358252052
STANLEY BLACK & DECKER INC	0.00%	US8545021011
ZSCALER INC	0.00%	US98980G1022
MEDIPAL HOLDINGS CORPORATION	0.00%	JP3268950007
DOCUSIGN INC	0.00%	US2561631068
STRYKER CORP 301127 2.125 CB	0.00%	XS1914502304
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
MERITAGE HOMES CORPORATION	0.00%	US59001A1025
ASSA ABLOY AB	0.00%	SE0007100581
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
USS CO LTD	0.00%	JP3944130008
EASTMAN CHEMICAL CO 260523 1.50 CB	0.00%	XS1405783983
AT AND T INC 010660 3.85 CB	0.00%	US00206RKB77
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.00%	US38141GWZ35
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
ECOLAB INC 011126 2.70 CB	0.00%	US278865AV25
MICHELIN B (CGDE)-B	0.00%	FR0000121261
Outstanding Settlement Receipts - SGD	0.00%	
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.00%	US91282CDY49

MARUBENI CORPORATION	0.00%	JP3877600001
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
ORIX CORPORATION JP50	0.00%	JP3200450009
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
PLUS500 LTD	0.00%	IL0011284465
CDW CORP	0.00%	US12514G1085
KIMCO REALTY CORP 010225 3.30 CB	0.00%	US49446RAU32
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	CA135087H490
FUT SEP 23 90 DAY B-BILLS	0.00%	
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.00%	DE000NRWOLQ9
SAMPO OYJ	0.00%	FI0009003305
LCH_IRS BOFAGB2U 28/08/2024 AUD P 0.797% / R 3MBBSW AR	0.00%	
BILL COM HOLDINGS INC	0.00%	US0900431000
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.00%	US21685WCJ45
Cash / Other	0.00%	
OKTA INC	0.00%	US6792951054
VF CORPORATION	0.00%	US9182041080
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
RESONA HOLDINGS INC	0.00%	JP3500610005
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
GENMAB AS	0.00%	DK0010272202
PERKINELMER INC	0.00%	US7140461093
KANEKA CORPORATION	0.00%	JP3215800008
LCH_IRS BOFAGB2U 19/12/2023 CAD P 1.841% / R 3MCDOR ARI	0.00%	
ROCHE HOLDINGS INC 281144 4.00 CB	0.00%	US771196BH42
SHISEIDO COMPANY LIMITED JP50	0.00%	JP3351600006
DEXERIALS CORP	0.00%	JP3548770001
AMEREN CORP	0.00%	US0236081024
SWATCH GROUP AG	0.00%	CH0012255144
POWER INTEGRATIONSCOM USD0.001	0.00%	US7392761034
LIVE NATION INC	0.00%	US5380341090
STERIS PLC	0.00%	IE00BFY8C754
ISRAEL(STATE OF) 0.75% GTD 31/07/22 ILS1000	0.00%	IL0011581043
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.00%	JP1120191EA0
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
BRIGHTHOUSE FINANCIAL INC	0.00%	US10922N1037
PG AND E CORP	0.00%	US69331C1080
CVS HEALTH CORP 200735 4.875 CB	0.00%	US126650CM08
INTACT FINANCIAL CORPORATION	0.00%	CA45823T1066
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
APT PIPELINES LTD 150727 4.25 CB	0.00%	USQ04578AG72
PROXIMUS	0.00%	BE0003810273
VOLTRONIC POWER TECHNOLOGY CORP	0.00%	TW0006409006
MOLINA HEALTHCARE INC	0.00%	US60855R1005
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
M & T BANK CORPORATION	0.00%	US55261F1049
DNB BANK ASA NOK12.50	0.00%	NO0010161896
NIPPON STEEL CORPORATION	0.00%	JP3381000003
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.00%	XS2012546714
HEICO CORP COM USD0.01	0.00%	US4228062083
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.00%	US195325DP79
COOPER COS INC	0.00%	US2166484020
PUT SWO AUD GSILGB2X P 2.283% / R 6MBBSW SO230421AU2	0.00%	
ASTRAZENCA PLC SPONS ADR	0.00%	US0463531089
ASANA INC	0.00%	US04342Y1047
SHOALS TECHNOLOGIES GROUP INC	0.00%	US82489W1071
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
KOMATSU LTD JPY	0.00%	JP3304200003
OLYMPUS CORP	0.00%	JP3201200007
ENERGIEKONTOR AG	0.00%	DE0005313506
SYDNEY AIRPORT FINANCE CO PTY LTD 300425 3.375 CB	0.00%	USQ8809VAG43
BMW US CAPITAL LLC 110426 2.80 CB	0.00%	US05565EAH80
NIKE INC 011146 3.375 CB	0.00%	US654106AG82
GAMMA COMMUNICATIONS PLC	0.00%	GB00BQS10J50
TERADYNE INC	0.00%	US8807701029
CERNER CORP COM USD0.01	0.00%	US1567821046
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
VERISIGN INC	0.00%	US92343E1029

WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
MITSUBISHI ELECTRIC	0.00%	JP3902400005
ASTRAZENECA PLC 150937 6.45 CB	0.00%	US046353AD01
MFC ISHARES TR IBOX USD INVT GRADE CORPBD ETF	0.00%	US4642872422
WHITBREAD PLC	0.00%	GB00B1KJJ408
SHINKO ELECTRIC INDUSTRIES	0.00%	JP3375800004
BANK OF IRELAND GR EUR1	0.00%	IE00BD1RP616
ANTOFAGASTA PLC	0.00%	GB0000456144
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.00%	ZAG000016320
HOLOGIC INC	0.00%	US4364401012
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
AZIMUT HOLDING SPA	0.00%	IT0003261697
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
HCP INC 150726 3.25 CB	0.00%	US40414LAQ23
PAYCOM SOFTWARE INC	0.00%	US70432V1026
TEMPUR SEALY INTL COM USD0.01	0.00%	US88023U1016
DUKE REALTY CORP	0.00%	US2644115055
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
FIRST AMERICAN FINANCIAL CORP	0.00%	US31847R1023
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.00%	US29874QEN07
SEAGEN INC COM USD0.001	0.00%	US81181C1045
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.00%	CA135087WV25
DOWA HOLDINGS CO LTD	0.00%	JP3638600001
GRAY TELEVISION INC	0.00%	US3893751061
ULTRA CLEAN HOLDINGS INC	0.00%	US90385V1070
KONE CORPORATION NEW	0.00%	FI0009013403
BANK OF NEW ZEALAND 290822 FRN	0.00%	NZBNZDT395C2
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.00%	XS1811198701
HUTT CITY COUNCIL 150622 FRN	0.00%	NZHUCDT136C2
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.966% / R 3MCDOR AR	0.00%	
SEK BNP PARIBAS A/C	0.00%	
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
ENTEGRIS INC	0.00%	US29362U1043
NMI HOLDINGS INC	0.00%	US6292093050
ICL GROUP LTD	0.00%	IL0002810146
KIWIBANK LTD 040722 RCD	0.00%	NZKIWDM185L4
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
SUMITOMO CORP JPY	0.00%	JP3404600003
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
SWISS LIFE HOLDING AG	0.00%	CH0014852781
MDC HOLDINGS INC	0.00%	US5526761086
JANUS HENDERSON GR ORD	0.00%	JE00BYPZJM29
ZOZO INC	0.00%	JP3399310006
CATALENT INC	0.00%	US1488061029
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.00%	US45950VEM46
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
CENTERPOINT ENERGY INC	0.00%	US15189T1079
GOODRX HOLDINGS INC	0.00%	US38246G1085
ALLIANT ENERGY CORP	0.00%	US0188021085
COLES GROUP LTD	0.00%	AU0000030678
ACUITY BRANDS INC	0.00%	US00508Y1029
AVANTOR INC	0.00%	US05352A1007
CROWN HOLDINGS INC	0.00%	US2283681060
SELECT MED HLDGS COM	0.00%	US81619Q1058
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
SIMPLO TECHNOLOGY CO LTD	0.00%	TW0006121007
MTU AERO ENGINES AG	0.00%	DE000AOD9PT0
PUT SWO USD BARCGB22 P 1.71% / R 3MLIBOR SO230130US17	0.00%	
CUSHMAN AND WAKEFIELD PLC	0.00%	GB00BFZ4N465
ROBINHOOD MARKETS INC	0.00%	US7707001027
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB	0.00%	US90351DAF42
HOME DEPOT INC 150951 2.75 CB	0.00%	US437076CK64
ATLAS COPCO AB SER B NPV POST SPLIT	0.00%	SE0011166628
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
MONCLER SPA	0.00%	IT0004965148
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
BRANDYWINE REALTY TRUST	0.00%	US1053682035
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.00%	US459058JF11
AMCOR PLC COM USD	0.00%	JE00BJ1F3079
ZENDESK INC	0.00%	US98936J1016

ADVANTEST CORP	0.00%	JP3122400009
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.00%	DK0030484548
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.00%	MYBMS1900047
TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000	0.00%	AU3SG0002017
INTL PAPER CO COM US\$1	0.00%	US4601461035
CLOROX CO 150530 1.80 CB	0.00%	US189054AX72
HOME DEPOT INC 151249 3.125 CB	0.00%	US437076BZ43
BIONTECH SE	0.00%	US09075V1026
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.00%	DE0001030567
APA GROUP	0.00%	AU000000APA1
TECHNOPRO HLDGS IN NPV	0.00%	JP3545240008
Income Due - IDR	0.00%	
EASTMAN CHEMICAL COM	0.00%	US2774321002
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.00%	NZIIIBDT003C0
ROKU INC	0.00%	US77543R1023
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.00%	US912828ZP81
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
CMS ENERGY CORP	0.00%	US1258961002
GARMIN ORD	0.00%	CH0114405324
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
AEON CO LTD	0.00%	JP3388200002
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.00%	US04517PBG63
FUT MAR 25 EURO DOLLARS	0.00%	
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
TAYLOR MORRISON HOME CORP	0.00%	US87724P1066
M6 METROPOLE TELEVISION	0.00%	FR0000053225
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB	0.00%	XS1499602289
CARMAX INC	0.00%	US1431301027
ARGENX SE	0.00%	NL0010832176
UBS GROUP AG 130830 3.126 CB	0.00%	US902613AA61
LIBERTY MEDIA CORP COM	0.00%	US5312298541
CVS HEALTH CORP 150939 6.125 CB	0.00%	US126650BR04
MORGAN STANLEY 230130 4.431 CB	0.00%	US6174468G77
Income Due - CAD	0.00%	
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
CGI INC	0.00%	CA12532H1047
INFORMA PLC	0.00%	GB00BMJ6DW54
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
COCA COLA HBC AG ORD	0.00%	CH0198251305
ABIOMED INC	0.00%	US0036541003
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
UPM-KYMMENE FIM10	0.00%	FI0009005987
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
SCHAEFFLER AG	0.00%	DE000SHA0159
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
PUT SWO USD MSLNGB2X P 0.75% / R 3MLIBOR SO220614US7!	0.00%	
CANADA HOUSING TST FRN GTD SNR 03/2027 CAD'103	0.00%	CA13509PHY21
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.00%	FR0014000MR3
LCH_IRS BOFAGB2U 20/12/2023 CAD P 1.86% / R 3MCDOR ARIF	0.00%	
EIFFAGE INC	0.00%	FR0000130452
PLUG POWER INC	0.00%	US72919P2020
TOSHIBA CORP Y50	0.00%	JP3592200004
DOMINOS PIZZA INC	0.00%	US25754A2015
QBE INSURANCE GROUP LTD	0.00%	AU000000QBE9
FTSE 100 IDX 2206 FU	0.00%	GB00JH72L283
KONINKLIJKE KPN NV	0.00%	NL0000009082
NEW ZEALAND GOVT TBOND 3.0% 20/04/2029	0.00%	NZGOVDT429C7
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
SUMITOMO FORESTRY CO LTD	0.00%	JP3409800004
KYOCERA CORP JPY50	0.00%	JP3249600002
APT PIPELINES LTD 150336 2.50 CB	0.00%	XS2315784988
UGI CORP COM	0.00%	US9026811052
RATHBONE BROTHERS PLC	0.00%	GB0002148343
COLRUYT NV	0.00%	BE0974256852
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.00%	XS2289587862
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.00%	US459058KD44
RAIFFEISEN INTL BANK HOLDING	0.00%	AT0000606306
COGNEX CORP COM USD	0.00%	US1924221039

ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
LCH_IRS BOFAGB2U 06/18/2026 USD P 1.88% / R 3MLIBOR ARIF	0.00%	
UDR INC	0.00%	US9026531049
MMIT Midtown Holdings, LLC ("Midtown")	0.00%	
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.00%	US195325BZ79
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.00%	JP1201691K75
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.00%	NZGOVDT437C0
SARTORIUS AG VORZUG	0.00%	DE0007165631
KOBE STEEL NPV	0.00%	JP3289800009
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
NICE LTD	0.00%	IL0002730112
EDP FINANCE BV 240128 1.71 CB	0.00%	US26835PAH38
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
IBERDROLA FINANZAS SA 110332 1.375 CB	0.00%	XS2455983861
ZOOMINFO TECHNOLOGIES INC	0.00%	US98980F1049
EVERCORE INC COM USD 0.01 CLASS A	0.00%	US29977A1051
CRITERIA CAIXACORP SA	0.00%	ES0140609019
GROUPE BRUXELLES LAM BEF	0.00%	BE0003797140
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
LCH_IRS BOFAGB2U 21/06/2026 AUD P 1.572% / R 6MBSW AR	0.00%	
New Zealand Dollar Custodial Account – MITNZ New Zealand Sc	0.00%	
GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.00%	US38141GXR00
WESTPAC NZD COLL	0.00%	
BANK OF AMERICA CORP 221030 2.884 CB	0.00%	US06051GHX07
BUNGE LIMITED	0.00%	BMG169621056
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.00%	
PROGRESS SOFTWARE CORPORATION	0.00%	US7433121008
CELANESE CORP SERIES A	0.00%	US1508701034
VIATRIS INC	0.00%	US92556V1061
NORDSON CORP	0.00%	US6556631025
JAMES HARDIE INDUSTRIES PLC	0.00%	AU000000JHX1
UNITED STATES TREAS NTS WI TREASURY SEC..25% 09-30-2023	0.00%	US91282CDA62
VAIL RESORTS INC	0.00%	US91879Q1094
ACCOR SA	0.00%	FR0000120404
SMITH & NEPHEW PLC	0.00%	GB0009223206
JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
VOLKSWAGEN AG	0.00%	DE0007664005
CENTURY COMMUNITIES INC	0.00%	US1565043007
AIR WATER INC	0.00%	JP3160670000
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
BPCE SA 120928 4.625 CB	0.00%	US05583JAE29
EVERGY INC COM NPV	0.00%	US30034W1062
LASERTEC CORP NPV	0.00%	JP3979200007
PUMA SE	0.00%	DE0006969603
VINCI SA 271128 0.00 CB	0.00%	FR0014000PF1
KIMBERLY CLARK CORP 010837 6.625 CB	0.00%	US494368BC63
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
ATLANTIA SPA	0.00%	IT0003506190
CARDINAL HEALTH INC	0.00%	US14149Y1082
FUT SEP 24 EURO DOLLARS	0.00%	
BANK HAPOALIM LTD	0.00%	IL0006625771
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB	0.00%	XS2343540519
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BN	0.00%	
UNI CHARM CORPORATION	0.00%	JP3951600000
TFI INTERNATIONAL INC	0.00%	CA87241L1094
EQT AB	0.00%	SE0012853455
ADOBE INC 010230 2.30 CB	0.00%	US00724PAD15
NEXT PLC GBP0.10	0.00%	GB0032089863
BATH AND BODY WORKS INC	0.00%	US0708301041
CREDIT SUISSE GROUP AG 010431 4.194 CB	0.00%	US225401AP33
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.00%	USP3579EAY34
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
BURBERRY GROUP PLC	0.00%	GB0031743007
PUT BONDOPT MSLNGB2X 23/05/2023 FRANCE (GOVT OF) 0 92	0.00%	
PUT BONDOPT MSLNGB2X 23/05/2023 FRANCE (GOVT OF) 0 92	0.00%	
QUEST DIAGNOSTICS	0.00%	US74834L1008
CONAGRA BRANDS INC	0.00%	US2058871029
MONDI PLC	0.00%	GB00B1CRLC47
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005

TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.00%	JP3580200008
JAPANESE GOVT 10Y .1% 20/09/2029	0.00%	JP1103561KA2
VERBUND AG 010441 0.90 CB	0.00%	XS2320746394
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
NISSAN MOTOR CO Y50	0.00%	JP3672400003
LCH_IRS BOFAGB2U 14/04/2041 AUD P 2.325% / R 6MBBSW AR	0.00%	
SODEXO	0.00%	FR0000121220
ARAMARK COM	0.00%	US03852U1060
THE JM SMUCKER COMPANY	0.00%	US8326964058
ALFA LAVAL AB	0.00%	SE0000695876
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.00%	XS2010031057
YARA INTERNATIONAL ASA	0.00%	NO0010208051
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.00%	JP1051411KA2
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
W P CAREY INC	0.00%	US92936U1097
SECOM CO LTD	0.00%	JP3421800008
AT AND T INC 150644 4.80 CB	0.00%	US00206RCG56
ALLEGHANY CORPORATION	0.00%	US0171751003
TELUS CORP NON-CANADIAN	0.00%	DU0023810939
OMRON CORP Y50	0.00%	JP3197800000
TRITON INTL LTD COM USD0.01 CL A	0.00%	BMG9078F1077
JS GLOBAL LIFESTYLE CO LTD	0.00%	KYG2585A1045
POOL CORPORATION	0.00%	US73278L1052
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSLO
PUT BONDOPT BNPAGB22 05/04/2022 FRANCE (GOVT OF) 1 10'	0.00%	
DOORDASH INC	0.00%	US25809K1051
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
PUT SWO AUD MSLNGB2X P 2.5% / R 6MBBSW SO230601AU25	0.00%	
FERROVIAL SA	0.00%	ES0118900010
VOESTALPINE AG	0.00%	AT0000937503
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
HORMEL FOODS CORPORATION	0.00%	US4404521001
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5MZ78
EXACT SCIENCES CORP	0.00%	US30063P1057
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00%	GB00BLBDX619
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
ALTAGAS INCOME LTD	0.00%	CA0213611001
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
FRESENIUS SE CO KGAA	0.00%	DE0005785604
METRO INC - A	0.00%	CA59162N1096
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.00%	XS2260426288
BRITISH LAND CO GBP	0.00%	GB0001367019
TOYOTA MOTOR CREDIT CORP 220337 3.05 CB	0.00%	US89236TJ293
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
BURLINGTON STORES INC	0.00%	US1220171060
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.575% / R 3MCDOR ARI	0.00%	
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.00%	DE0001030559
ERSTE GROUP BANK AG	0.00%	AT0000652011
SWEDBANK AB	0.00%	SE0000242455
DJ EUR ST50 2206 FU	0.00%	DE000C5HZK47
AENA SME S.A.	0.00%	ES0105046009
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.00%	NZGOVDT551C8
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
KIMCO REALTY CORP 011231 2.25 CB	0.00%	US49446RAY53
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.00%	XS1692931121
AIB GROUP PLC	0.00%	IE00BF0L3536
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
TELADOC HEALTH INC	0.00%	US87918A1051
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.00%	SG7U32949426
VIFOR PHARMA AG CHF0.01 ASD CSL BEHRING CSH	0.00%	CH1156060167
EXPEDITORS INTL WASH INC	0.00%	US3021301094
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
CANFOR CORP	0.00%	CA1375761048
MI HOMES INC	0.00%	US55305B1017
SYSMEX CORP	0.00%	JP3351100007
TDK CORPORATION	0.00%	JP3538800008
COLOMBIA(REP OF) 7% GDN 30/06/32 COP"B"REGS	0.00%	USP28769AA86
TELSTRA CORPORATION LIMITED	0.00%	AU000000TLS2
KINGSPAN GROUP PLC	0.00%	IE0004927939
RENAULT SA	0.00%	FR0000131906

AVAYA HOLDINGS CORP	0.00%	US05351X1019
HANKYU HANSHIN HOLDINGS NPV	0.00%	JP3774200004
BRITISH TELECOM 071228 CB 5.75	0.00%	XS0097283096
NITTO DENKO CORPORATION	0.00%	JP3684000007
New Zealand Dollar Custodial Account – MITNZ Mercer Hedged	0.00%	
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
BRENNTAG SE	0.00%	DE000A1DAH00
LYFT INC	0.00%	US55087P1049
SUBARU CORP	0.00%	JP3814800003
COMMERZBANK AG NPV	0.00%	DE000CBK1001
XERO LIMITED ORDINARY FULLY PAID	0.00%	NZXROE0001S2
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00%	XS2112340679
TRI POINTS HOMES INC	0.00%	US87265H1095
LUCID GROUP INC	0.00%	US5494981039
BLOCK INC CDI	0.00%	AU0000187353
SEALED AIR CORP	0.00%	US81211K1007
FUTURES MARGIN-EURO	0.00%	
COVENTRY BS 6.875%-FRN PERP GBP200000	0.00%	XS1961836712
DISCO CORP	0.00%	JP3548600000
LCH_IRS BOFAGB2U 16/03/2023 CAD P 0.777% / R 3MCDOR ARI	0.00%	
Euro	0.00%	
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00%	JP3955800002
WORLDLINE SA	0.00%	FR0011981968
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
TOYO SEIKAN GROUP HOLDINGS LTD	0.00%	JP3613400005
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
HANNOVER RUECK SE	0.00%	DE0008402215
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
NEWELL BRANDS INC	0.00%	US6512291062
SS AND C TECHNOLOGIES HOLDINGS	0.00%	US78467J1007
PUT SWO AUD ANZBAU3M P 2.15% / R 6MBBSW SO220608AU	0.00%	
HEIDELBERGCEMENT AG	0.00%	DE0006047004
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.00%	XS2178769076
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00%	XS1975699569
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027	0.00%	US785712AG56
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00%	USY6142NAC21
PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO	0.00%	XS1964638107
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
DAIDO STEEL CO LTD JPY	0.00%	JP3491000000
TOKYO GAS CO LTD	0.00%	JP3573000001
TOKYU CORP NPV	0.00%	JP3574200006
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00 CB	0.00%	XS2013745703
SOCIETE GENERALE 7.875% 29/12/2049	0.00%	USF8586CRW49
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 RI	0.00%	US912828D564
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.00%	XS2294155739
LCH_IRS BOFAGB2U 19/10/2041 AUD P 1.175% / R 6MBBSW AR	0.00%	
AEROPORTS DE PARIS (ADP)	0.00%	FR0010340141
Z HOLDINGS CORPORATION	0.00%	JP3933800009
IQVIA INC 2.875% 15/06/2028	0.00%	XS2189947505
A P MOLLER MAERSK AS	0.00%	DK0010244425
LCH_IRS BOFAGB2U 11/06/2026 CAD P 1.847% / R 3MCDOR ARI	0.00%	
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.00%	SE0002829192
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
New Zealand Dollar Custodial Account – MITNZ Overseas Sover	0.00%	
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.00%	MX0MGO0000H9
DELUXE CORP	0.00%	US2480191012
EISAI CO LTD JPY	0.00%	JP3160400002
ITO EN LTD	0.00%	JP3143000002
TOYOTA TSUSHO CORP	0.00%	JP3635000007
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
ENDESA SA	0.00%	ES0130670112
UBS GROUP AG 5.0% 31/12/2049	0.00%	CH0400441280
LUNDIN MINING CORP	0.00%	CA5503721063
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.00%	USP37878AC26
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.00%	DE0001102424
GENUINE PARTS CO USD	0.00%	US3724601055
JOHNSON AND JOHNSON 150837 5.95 CB	0.00%	US478160AN49

TRADEWEB MARKETS INC	0.00%	US8926721064
PANDORA	0.00%	DK0060252690
NORTHLAND POWER INC	0.00%	CA6665111002
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
WELLTOWER INC 150329 4.125 CB	0.00%	US95040QAH74
LIFCO AB SER B NPV	0.00%	SE0015949201
LCH_IRS BOFAGB2U 15/11/2025 AUD P 2.12% / R 3MBBSW ARII	0.00%	
TREND MICRO INCORPORATED	0.00%	JP3637300009
CHR HANSEN HOLDING A S	0.00%	DK0060227585
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.00%	US87927YAA01
NOMURA SECURITIES Y50	0.00%	JP3762600009
HUTCHISON WHAMPOA FINANCE UK 241126 5.62	0.00%	XS0276103156
NISOURCE INC	0.00%	US65473P1057
NOVOCURE LTD	0.00%	JE00BYSS4X48
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.00%	XS2291328735
JFE HOLDINGS INC	0.00%	JP3386030005
CITRIX SYSTEMS INC	0.00%	US1773761002
DIC CORPORATION	0.00%	JP3493400000
NEXON CO LTD	0.00%	JP3758190007
RTL GROUP SA	0.00%	LU0061462528
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
AZRIELI GROUP	0.00%	IL0011194789
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00%	US037833DT41
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	JP3897700005
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.00%	XS2121441856
OCADO GROUP PLC	0.00%	GB00B3MBS747
CZECH(REP OF) 0.45% SNR 25/10/23 CZK10000	0.00%	CZ0001004600
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.00%	US912828UH11
PACKAGING CORP OF AMERICA	0.00%	US6951561090
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2C	0.00%	US46647PBK12
OTSUKA HLDGS CO NPV	0.00%	JP3188220002
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 20042	0.00%	NZLGFD012C4
LCH_IRS BOFAGB2U 09/08/2025 AUD P 2.96% / R 3MBBSW ARII	0.00%	
FINECOBANK BANCO FINECO SPA	0.00%	IT0000072170
MFC ISHARES TR JPMORGAN USD EMERGING MKTS BD ETF	0.00%	US4642882819
LCH_IRS BOFAGB2U 20/12/2023 AUD P 2.29% / R 3MBBSW ARII	0.00%	
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
BENTLEY SYSTEMS INC	0.00%	US08265T2087
TELENOR ASA	0.00%	NO0010063308
FAIR ISAAC CORPORATION	0.00%	US3032501047
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.00%	XS2408621238
FUT JUN 22 U.S. T-BONDS	0.00%	
TORAY INDS INC Y50	0.00%	JP3621000003
FEDERAL HOME LN SER 18-HQA1 CL M2 FLTG 09-25-2030	0.00%	US3137G0UD91
INVESTMENT AB LATOUR	0.00%	SE0010100958
CAE INC	0.00%	CA1247651088
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
EMERA INC	0.00%	CA2908761018
COMPUTERSHARE LTD	0.00%	AU000000CPU5
EASTERN POWER NETWORKS PLC 080324 5.75 CB	0.00%	XS0187202303
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.00%	US96043FAG81
SMITHS GROUP PLC	0.00%	GB00B1WY2338
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
RINGCENTRAL INC	0.00%	US76680R2067
LCH_IRS BOFAGB2U 16/11/2028 EUR P 0.281% / R 6MEURIB AR	0.00%	
ZALANDO SE NPV	0.00%	DE000ZAL1111
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
COCHLEAR LIMITED	0.00%	AU000000COH5
MINEBEA MITSUMI INC	0.00%	JP3906000009
LCH_IRS BOFAGB2U 16/11/2028 EUR P 0.281% / R 6MEURIB AR	0.00%	
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.00%	IL0011401937
CONTINENTAL AG	0.00%	DE0005439004
KEPPEL CORP LTD	0.00%	SG1U68934629
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
GETINGE AB-B	0.00%	SE0000202624
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2

ELANCO ANIMAL HEALTH INC	0.00%	US28414H1032
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.00%	US852060AT99
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
QIAGEN NV	0.00%	NL0012169213
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.00%	DUIRSNZD1787
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	0.00%	US50201DAD57
LKQ CORP COM USD 0.01	0.00%	US5018892084
CELLNEX TELECOM SA 1.875% SNR 26/06/2029EUR	0.00%	XS2193658619
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.00%	US912810RJ97
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
CARVANA CO	0.00%	US1468691027
POLAND(REP OF) 4% SNR 25/10/2023 PLN1000	0.00%	PL0000107264
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.00%	
CPUK FINANCE LTD 4.875% 28/08/2025	0.00%	XS1622392014
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.00%	XS2333299324
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
EMPIRE CO LIMITED	0.00%	CA2918434077
FASTIGHETS AB BALDER B SHRS	0.00%	SE0000455057
QORVO INC	0.00%	US74736K1016
CIE (Communications Investment Europe S.à r.l.)	0.00%	
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB	0.00%	XS2078691636
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
ELIA GROUP SA/NV	0.00%	BE0003822393
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00%	US46284VAN10
PROSIEBENSAT1 MEDI SE	0.00%	DE000PSM7770
FUT JUN 22 CBT UL T-BONDS	0.00%	
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.00%	
SYNTHOMER PLC	0.00%	GB0009887422
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.00%	XS2177021271
UTD STATES TREAS .25% DUE 06-30-2025	0.00%	US912828ZW33
GERMANY(FEDERAL 0.0% 15/08/2052	0.00%	DE0001102572
HANG SENG BANK HKD5	0.00%	HK0011000095
NEC CORPORATION	0.00%	JP3733000008
TYLER TECHNOLOGIES INC	0.00%	US9022521051
NITORI CO LTD	0.00%	JP3756100008
SAGAX AB	0.00%	SE0005127818
UNITED STATES TREAS NTS .625% 11-15-2024	0.00%	US91282CDH16
ACS ACTIVIDADES CONS Y SERV	0.00%	ES0167050915
ELECTRICITE DE FRANCE	0.00%	FR0010242511
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.00%	US136375CK60
IMCD NV	0.00%	NL0010801007
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00%	XS2051106073
AFFIRM HOLDINGS INC	0.00%	US00827B1061
INVESTEC 6.75%-FRN PERP GBP200000	0.00%	XS1692045864
RELIANCE INDUSTRIES LTD 301127 3.667 CB	0.00%	USY72570AN72
BRAMBLES LIMITED	0.00%	AU000000BXB1
COVENTRY BUILDING SOCIETY 210925 1.00 CB	0.00%	XS2233154454
VOLKSWAGEN INTL 3.875%-FRN GTD SUB PERP EUR	0.00%	XS2187689380
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.00%	US91282CBV28
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00%	XS2303071992
ALSTOM SA	0.00%	FR0010220475
EMS CHEMIE HLDS REG	0.00%	CH0016440353
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
KINROSS GOLD CORP	0.00%	CA4969024047
MERCER MITNZ	0.00%	
HENNES & MAURITZ	0.00%	SE0000106270
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.00%	JP1400021950
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.00%	US92343VGE83
JAPAN (10 YR TBOND .1% 20/12/2031	0.00%	JP1103651N11
PVTPL CMO FREDDIE MAC STACR SR 20-DNA2 CL M2 FLTG 02-2!	0.00%	US35565KAH14
SNAP ON INC	0.00%	US8330341012
EXOR NV EURO0.01	0.00%	NL0012059018
VF CORP 230425 2.40 CB	0.00%	US918204BA53
FUT JUN 22 SFE 3Y T-BOND	0.00%	
NEXI SPA ORD	0.00%	IT0005366767
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.00%	XS1936791612
UNITY SOFTWARE INC	0.00%	US91332U1016
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005

ESB FINANCE DAC 190734 1.00 CB	0.00%	XS2432544349
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00%	US715638BD31
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZ11
LCH_IRS BOFAGB2U 12/06/2036 USD P 1.72% / R 3MLIBOR ARIF	0.00%	
POSTS ITALIANE SPA	0.00%	IT0003796171
WAYFAIR INC	0.00%	US94419L1017
M&G PRUDENTIAL PLC ORD GBP0.05	0.00%	GB00BKFB1C65
SKANSKA AB SEK12 SER	0.00%	SE0000113250
CLARIVATE PLC	0.00%	JE00BJJN4441
NRG ENERGY INC	0.00%	US6293775085
AMPLIFON SPA	0.00%	IT0004056880
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.00%	NO0010875230
HELLOFRESH SE	0.00%	DE000A161408
TEMENOS AG	0.00%	CH0012453913
WESCO INTERNATIONAL INC	0.00%	US95082P1057
FREDDIE MAC STACR REMIC TR NT CL M-2 VARRATE 144A 2.699	0.00%	US35565TAH23
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.00%	XS2169281131
NEXI SPA 1.625% 30/04/2026	0.00%	XS2332589972
MOHAWK INDUSTRIES INC	0.00%	US6081901042
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41
EURONEXT NV	0.00%	NL0006294274
LCH_IRS BOFAGB2U 11/07/2023 AUD P 0.42% / R 3MBBSW ARII	0.00%	
YAMAHA CORP JPY50	0.00%	JP3942600002
DENTSPLY SIRONA INC	0.00%	US24906P1093
NIPPON BUILDING FUND INC	0.00%	JP3027670003
DELIVERY HERO SE	0.00%	DE000A2E4K43
JSR CORP	0.00%	JP3385980002
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2045	0.00%	US35564RBF01
MAPFRE SA 190526 1.625 CB	0.00%	ES0224244071
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.00%	IDG000015207
KYOWA KIRIN CO LTD	0.00%	JP3256000005
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00%	US97382WAA18
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
VMED O2 UK FING I 4.0% 31/01/2029	0.00%	XS2231189924
LION CORPORATION	0.00%	JP3965400009
SUNCORP GROUP LTD	0.00%	AU000000SUN6
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.00%	XS2345050251
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.12%	0.00%	US912828XB14
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR	0.00%	XS2110077299
DOMINOS PIZZA ENTERPRISES LTD	0.00%	AU000000DMP0
EDP FINANCE BV 210929 1.875 CB	0.00%	XS2459544339
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
COUPA SOFTWARE INC	0.00%	US22266L1061
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.00%	SG7530941627
NOBEL BIOCARE AB 3.125% 15/06/2028	0.00%	XS2355515516
GIVAUDAN FINANCE EUROPE BV 220427 1.00 CB	0.00%	XS2126169742
MAKITA CORPORATION JPY50	0.00%	JP3862400003
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.00%	MYBML1600014
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
FALABELLA SA 301027 3.75 CB	0.00%	USP82290AR17
XCEL ENERGY INC 011229 2.60 CB	0.00%	US98389BAW00
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	0.00%	US1248EPBR37
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
US TREASURY N/B 2% DUE 02-15-2050 REG	0.00%	US912810SL35
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD	0.00%	NZLGFDT011C6
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.00%	US87264ABV61
SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
EQUATE PETROCHEMICAL BV 031126 4.25 CB	0.00%	XS1513739760
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013
British pound sterling	0.00%	
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.00%	XS1734550897
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.00%	US918367AC71
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
KERING SA 130528 0.75 CB	0.00%	FR0013512407
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	

PAN PACIFIC INTL H NPV	0.00%	JP3639650005
MAGALLANES INC SR NT 3NC1 144A 3.788% 03-15-2025	0.00%	US55903VAU70
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.00%	US912810SX72
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
Australian Dollar Custodial Account – MMF Australian Direct Pr	0.00%	
US TREASURY N/B 2.25% 11-15-2024	0.00%	US912828G385
HYDRO ONE LTD	0.00%	CA4488112083
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.00%	NZGOVDT526C0
ENAGAS	0.00%	ES0130960018
FRANCE(GOVT OF) 2.5% 25/05/2030	0.00%	FR0011883966
STANDARD CHARTERE PLC 010431 4.644 CB	0.00%	US853254BS85
CAMPBELL SOUP CO USD	0.00%	US1344291091
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	XS1888180996
FORTUM OYJ	0.00%	FI0009007132
INFINEON 3.625% 31/12/2049	0.00%	XS2056730679
STRIX GROUP PLC	0.00%	IM00BF0FMG91
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP	0.00%	XS1514188488
ARKEMA	0.00%	FR0010313833
LCH_IRS BOFAGB2U 21/06/2024 CAD P 1.71% / R 3MCDOR ARIF	0.00%	
CABLE ONE INC COM USD1	0.00%	US12685J1051
KOREA GAS CORP 120224 3.875 CB	0.00%	US50066CAG42
FABBRICA ITALIANA 5.625% 01/08/2027	0.00%	XS2436585355
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
SCHROEDERS PLC	0.00%	GB0002405495
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.00%	SG3260987684
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCN652
EVOLUTION MINING LIMITED	0.00%	AU000000EVN4
BEIJING GAS SINGAPORE CAPITAL CORP 310522 2.75 CB	0.00%	XS1612471117
VORNADO REALTY TRUST	0.00%	US9290421091
CSCEC FINANCE CAYMAN II LTD 050722 2.9 CB	0.00%	XS1634368507
10X GENOMICS INC	0.00%	US88025U1097
CCP DUE FROM GOLDMAN SACHS	0.00%	
FHLMC MULTICLASSFREDDIE MAC FLTG SER 18-HQA2 CL M2 10	0.00%	US35563XAH52
ABB FINANCE BV 190130 0.00 CB	0.00%	XS2286044370
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.00%	DUIRS1211255
DROPBOX INC	0.00%	US26210C1045
JAPAN (30 YR 0.4% .4% 20/12/2049	0.00%	JP1300651L15
PELOTON INTERACTIVE INC	0.00%	US70614W1009
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.00%	XS2347379377
AERCAP HOLDINGS NV	0.00%	NL0000687663
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
SOFINA SA	0.00%	BE0003717312
1MDB GLOBAL BNDS 4.4% 09/03/2023	0.00%	XS0906085179
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.00%	
JAPAN .1% 20/12/2023	0.00%	JP1051381K12
GENERAL MOTORS FINANCIAL COMPANY INC 260225 2.90 CB	0.00%	US37045XCV64
PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 4% DI	0.00%	US03969YAB48
PERSOL HOLDINGS CO NPV	0.00%	JP3547670004
HEICO CORP COM	0.00%	US4228061093
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.00%	MX0MGO0000D8
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 260923 3.1	0.00%	XS0974122516
TIS INC	0.00%	JP3104890003
OOREDOO INTERNATIONAL FINANCE LTD 080431 2.625 CB	0.00%	XS2311299957
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.00%	JP14000117B7
Income Due - EUR	0.00%	
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
DOMINICAN REPUBLIC 4.875% 23/09/2032	0.00%	USP3579ECH82
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	US98954M2008
FUT JUN 22 US 2YR T-NOTE	0.00%	
DISH NETWORK CORP - A	0.00%	US25470M1099
WELLTOWER INC 150632 3.85 CB	0.00%	US95040QAR56
HYUNDAI CAPITAL SERVICES INC 080226 1.25 CB	0.00%	USY3815NBC49
GLP JREIT REIT	0.00%	JP3047510007
LCH_IRS BOFAGB2U 02/12/2028 EUR P -0.021% / R 6MEURIB AF	0.00%	
DENTSU GROUP INC	0.00%	JP3551520004
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
WASTE CONNECTIONS INC 150152 2.95 CB	0.00%	US94106BAD38
ROCHE HOLDINGS INC 010339 7.00 CB	0.00%	USU75000AN65
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00%	XS2361342889
INDUSTRIVARDEN AB	0.00%	SE0000190126

LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.00%
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00% BE0000334434
SAPUTO INC	0.00% CA8029121057
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00% US912828XT22
PVTPL FNMA FLTG 01-25-2040 BEO	0.00% US20754WAB19
AVALARA INC	0.00% US05338G1067
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.00% ES0000012F76
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.00% XS0512401976
ANALOG DEVICES INC 011031 2.10 CB	0.00% US032654AV70
NIPPON SANSO HOLDINGS CORP	0.00% JP3711600001
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARRC	0.00%
HIROSE ELECTRIC JPY	0.00% JP3799000009
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00% XS2351480996
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00% USL6388GHX18
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.00% XS2048709427
JUST EAT TAKEAWAY EURO.04	0.00% NL0012015705
KION GROUP AG	0.00% DE000KGX8881
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.00% XS2240463674
LCH_IRS BOFAGB2U 15/11/2051 EUR P 0.114% / R 6MEURIB AR	0.00%
LIBERTY BROADBAND CORP CL A	0.00% US5303071071
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00% XS2263535853
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00% XS2298381307
DAIFUKU CO LTD	0.00% JP3497400006
SHAW COMMUNICATIONS INC-B	0.00% CA82028K2002
FUT DEC 24 EURO DOLLARS	0.00%
PVTPL PALMER SQUARE CLO 2015-2A LTD CL A1R2 FLTG RT DUE	0.00% US69689CAW64
DRAX FINCO PLC FIXED 6.625% DUE 11-01-2025	0.00% USG28296AE42
STOCKLAND	0.00% AU000000SGP0
YAKULT HONSHA	0.00% JP3931600005
TRYG AS DKK5	0.00% DK0060636678
NEWS CORP	0.00% US65249B1098
JD SPORTS FASHION ORD GBP0.0005	0.00% GB00BM8Q5M07
KINNEVIK AB	0.00% SE0015810247
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.00% JP1103481H98
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.00% MX0MGO0000Y4
UPSTART HOLDINGS INC	0.00% US91680M1071
OSK MITSUI OSK LINES LTD	0.00% JP3362700001
NOVAVAX INC	0.00% US6700024010
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.00% US912828ZQ64
NEUROCRINE BIOSCIENCES INC	0.00% US64125C1099
MARINEMAX INC	0.00% US5679081084
PUT SWO EUR GSILGB2X P 0.69% / R 6MEURIB SO230208EU69C	0.00%
BUREAU VERITAS SA	0.00% FR0006174348
AMERICAN EXPRESS CO 190338 8.15 CB	0.00% US025816AZ26
SIMON PROPERTY GROUP LP 011227 3.375 CB	0.00% US828807DE42
MASIMO CORP	0.00% US5747951003
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.00% XS1196517434
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00% XS1933828433
PAN AMERICAN SILVER CORP	0.00% CA6979001089
FUT DEC 22 LIF 3M EURIBOR	0.00%
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00% XS0730243150
FORTUNE BRANDS HOME AND SECURITY	0.00% US34964C1062
HUSQVARNA AB - B SHARES	0.00% SE0001662230
BANK OF AMERICA CORP 250425 2.932 CB	0.00% CA060505FM13
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.00% US91282CBA80
SHIZUOKA BANK LTD JPY	0.00% JP3351200005
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00% NO0010821598
SEB SA	0.00% FR0000121709
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.00% US08182BAL27
NUVEI CORP	0.00% CA67079A1021
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00% XS1506033239
ADECCO GROUP AG	0.00% CH0012138605
CHIBA BANK LTD JPY	0.00% JP3511800009
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1.044% / R 1DSONIA AR	0.00%
CCL INDUSTRIES INC	0.00% CA1249003098
LANXESS	0.00% DE0005470405
GN STORE NORD A/S	0.00% DK0010272632
Income Due - HKD	0.00%
WIX COM LTD	0.00% IL0011301780
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125%	0.00% US91282CCN92
FANNIE MAE CONN AVE SER 18-C03 CL 1M2 FLTG 10-25-2030	0.00% US30711XJ702
CLARIANT AG REG	0.00% CH0012142631

SINGAPORE(GOVT OF) 3.125% SNR 01/09/22 SGD1000	0.00% SG7J28931946
RAMSAY HEALTH CARE	0.00% AU000000RHC8
FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049	0.00% US35564XBD21
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
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00% XS2367107856
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00% US251526CJ68
ZILLOW GROUP INC	0.00% US98954M1018
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00% XS2233154454
NIKE INC 011145 3.875 CB	0.00% US654106AE35
CCP DUE RECEIVABLE FROM CITIBANK	0.00%
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.00% JP1300441E92
NEMETSCHEK AG	0.00% DE0006452907
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00% US22615MAW29
PEARSON PLC ORD 25P GBP	0.00% GB0006776081
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00% XS1255433754
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
LCH_IRS BOFAGB2U 22/11/2051 EUR P 0.173% / R 6MEURIB AR	0.00%
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00% US251526CK32
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.00% US30711X5R11
SOFI TECHNOLOGIES INC	0.00% US83406F1021
SINGAPORE EXCHANGE LTD SGD0.01	0.00% SG1J26887955
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00% JP1400081F45
OMAN GOV INTERNTL 15/06/2026 4.75% 15/06/2026	0.00% XS1405777589
WH GROUP LTD	0.00% KYG960071028
PVTPL FREDDIE MAC STACR SER 20-DNA2 CL B1 FLTG 02-25-205	0.00% US35565KBD90
PVTPL TACO BELL FDG LLC 2016-1 SR SECD NT CL A-2-III 144A 4.	0.00% US87342RAC88
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG	0.00% US30711X3H56
BALOISE HOLDING-REG	0.00% CH0012410517
NIPPON EXPRESS HLD NPV	0.00% JP3688370000
DISCOVERY INC COM USD 0.01 SER C	0.00% US25470F3029
LCH_IRS BOFAGB2U 23/09/2051 AUD P 1.689% / R 6MBBSW AR	0.00%
SINGAPORE AIRLINES LTD	0.00% SG1V61937297
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.00% JP1103551K72
PVTPL MADISON PK FDG XVII LTD/MADISON PKFDG SR 15-17A C	0.00% US55818YBS90
IDP EDUCATION LTD	0.00% AU000000IEL5
INFINEON 2.875% 31/12/2049	0.00% XS2056730323
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00% US225401AF50
PETROLEOS MEXICANOS 6.5% 03-13-2027	0.00% US71654QCG55
INDUSTRIVARDEN AB SER C NPV	0.00% SE0000107203
HK ELECTRIC INVESTMENTS LTD	0.00% HK0000179108
KANSAI PAINT CO LTD	0.00% JP3229400001
NOBIAN FINANCE 3.625% GTD 15/07/2026 EUR	0.00% XS2358383466
FUT JUN 23 ICE SONIA SO3	0.00%
PVTPL GREYSTONE COMMERCIAL REAL ESTA 21-FL3 CL C FLTG	0.00% US39809PAG00
BCP MODULAR 6.125% 30/11/2028	0.00% XS2397447025
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00% US85207UAF21
DR AUTO 4.09% DUE 06-15-2026	0.00% US26208NAG97
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD	0.00% USP06518AH06
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'	0.00% XS2434797036
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00% ES0000012157
CHROME BIDCO S A S 3.5% 31/05/2028	0.00% XS2343000241
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	0.00% XS1888179477
WEBSTER FINANCIAL CORP	0.00% US9478901096
TXC CORP	0.00% TW0003042008
DRYDEN 39 EURO CL FRN SNR SEC 04/35 EUR100000	0.00% XS2440291834
LCH_IRS BOFAGB2U 02/02/2037 EUR P 0.86% / R 6MEURIB ARIF	0.00%
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.00% MX0MGO000078
EASTMAN CHEMICAL CO 011228 4.50 CB	0.00% US277432AW04
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.00% NO0010930522
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSOIA AR	0.00%
RICOH CO JPY50	0.00% JP3973400009

DAIMLER TRUCK HOLDING AG	0.00%	DE000DTR0CK8
LCH_IRS BOFAGB2U 19/03/2028 CAD P 2.253% / R 3MCDOR AR	0.00%	
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.00%	IDG000013509
ANIMA HOLDINGS SPA	0.00%	IT0004998065
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.00%	US912810QB70
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
DEMANT A S	0.00%	DK0060738599
SINO LAND CO LTD HKG	0.00%	HK0083000502
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00%	US36262TAA16
LCH_IRS BOFAGB2U 05/05/2036 EUR P 0.971% / R 6MEURIB AR	0.00%	
NORDRH-WESTFALEN 1.45% SNR 19/01/22 EUR1000	0.00%	DE000NRW0M92
AMERCO INC	0.00%	US0235861004
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
LCH_IRS BOFAGB2U 21/06/2023 AUD P 1.445% / R 3MBBSW AR	0.00%	
ROHM CO LTD	0.00%	JP3982800009
CBRE GI OPEN END FUND .5% 27/01/2028	0.00%	XS2286044024
MORGAN STANLEY 0.406%-FRN SNR 29/10/27 EUR	0.00%	XS2338643740
MEDTRONIC INC 150335 4.375 CB	0.00%	US585055BT26
TRANSALTA RENEWABLES INC	0.00%	CA8934631091
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
LCH_IRS BOFAGB2U 20/01/2037 EUR P 0.903% / R 6MEURIB AR	0.00%	
KOBE BUSSAN CO LTD	0.00%	JP3291200008
Outstanding Settlement Receipts - ILS	0.00%	
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.00%	US46654EAN13
ECOPETROL S A 4.125% DUE 01-16-2025	0.00%	US279158AK55
ECUADOR(REP OF) 1%-VAR SNR 31/07/2035 USD1	0.00%	XS2214238441
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	XS2272358024
KES BNP PARIBAS A/C	0.00%	
STANLEY ELECTRIC CO	0.00%	JP3399400005
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.00%	DU0244927801
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.00%	MX0MGO0000J5
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
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
CYBERAGENT INC	0.00%	JP3311400000
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.00%	XS2391351454
SNAM SPA 300631 0.625 CB	0.00%	XS2358231798
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
BALLARD POWER SYSTEMS INC	0.00%	CA0585861085
WESTLAKE 2.72% DUE 11-15-2024	0.00%	US96042HAL42
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00%	US67113DAW48
VOYA CLO 2012-4 LTD / VOYA CLO SECD NT CL A-1A-R3 FLTG 1.	0.00%	US92916GBE35
GRIFOLS SA EUR0.25 CLASS A POST SUBD	0.00%	ES0171996087
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.00%	US14309YBQ61
VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 14	0.00%	US92331AAU88
SARANAC CLO VI LTD / SARANAC CLO VI 1.94286000729% 08-	0.00%	US80317LAJ26
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.00%	US83609GBN43
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG	0.00%	US67401XAS09
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.00%	US92558NAJ19
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00%	US97314JAA34
PVTPL REGATTA II FDG L P/REGATTA II FDG LLC NT CL AL-2-R3 FI	0.00%	US75885WBC47
FUT JUN 24 EURO DOLLARS	0.00%	
PVTPL FREDDIE MAC SER 2018-DNA2 CLS M2 FLTG RT 144A 12-2	0.00%	US35563TAB70
LCH_IRS BOFAGB2U 15/09/2023 AUD P 1.631% / R 3MBBSW AR	0.00%	
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
ROLLINS INC COM USD1	0.00%	US7757111049
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.00%	KR103502GAC2
CREDIT SAISON CO LIMITED	0.00%	JP3271400008
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.00%	MYBMI1900030
LOANCORE 2021-CRE5 ISSUER LTD / SR SECNT CL E 144A 4.14	0.00%	US53947XAN21
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
PVTPL MAGNETITE XVIII LTD SER 16-18A CL DR FLGT DUE 11-15-	0.00%	US55953TAQ04
Income Due - SEK	0.00%	
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.00%	US55821TAA51
SUMITOMO MITSUI BANKING CORP 240723 2.75 CB	0.00%	XS0937853983

INDONESIA(REP OF) 5.625% GTD SNR	15/05/23 IDR	0.00%	IDG000010208
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A	09-25-2039	0.00%	US20754JAC80
KINTETSU GROUP HOLDINGS CO LTD		0.00%	JP3260800002
PVTPL CMO MHC COML MTG TR 2021-MHC VAR	RT DUE 04-15-	0.00%	US55316VAL80
SANTANDER DR AUTO 3.65% DUE 04-15-2025		0.00%	US80285HAG56
BIOMERIEUX NPV		0.00%	FR0013280286
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039	BEO	0.00%	US20753WAE66
SG HOLDINGS CO LTD		0.00%	JP3162770006
MEXICO(UNITED MEXICAN STATES)	7.75% NTS 13/11/42	0.00%	MX0MGO0000R8
INMODE LTD COM ILS0.01		0.00%	IL0011595993
CEDACRI MERGECO SP FRN SNR SEC 05/28	EUR100000	0.00%	XS2345190263
NISSIN FOOD HOLDINGS CO LTD		0.00%	JP3675600005
BNP PARIBAS SA 130731 1.25 CB		0.00%	FR0014001GJ0
JAPAN(GOVT OF) 1.5% BDS 20/03/2034	JPY50000	0.00%	JP1201481E36
IBERDROLA FINANZAS SA 130927 1.25 CB		0.00%	XS1682538183
CANADIAN PACIFIC R COM NPV		0.00%	DU02793104A6
FREDDIE MAC STACR TR	SRS 19-DNA1 CL M2 01-25-20	0.00%	US35563KAH32
PVTPL DIAMOND ISSUER LLC 2021-1 SECD	CELLULAR SITE REV	0.00%	US25267TAS06
PVTPL CMO CSMC SER 2019-ICE4 CL E FLTG 144A	05-15-2036	0.00%	US12653VAJ52
KORNIT DIGITAL LTD		0.00%	IL0011216723
ARCHER DANIELS MIDLAND CO 120925 1.00 CB		0.00%	XS1877836079
EURO BOBL 2206 FUT		0.00%	DE000C1T6JF5
HARVEST CLO XXII D FRN CLO 01/2032 EUR 'A'		0.00%	XS2395965416
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG		0.00%	US805564QW46
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'		0.00%	XS2390844780
KEIO CORP		0.00%	JP3277800003
LCH_IRS BOFAGB2U 01/03/2025 CAD P 2.559% / R 3MCDOR AR		0.00%	
ARES EUROPEAN CXII FRN CLO 04/2032 EUR 'A'		0.00%	XS2391578239
SHAMROCK RESDNTL 0.0% 24/01/2061		0.00%	XS2441643827
TELECOM ITALIA SPA		0.00%	IT0003497168
BNPP AM EURO CLO SR 19-1A 22/07/2032		0.00%	XS2404665460
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'		0.00%	XS2367217879
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE		0.00%	US974153AB40
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2	3.238% 07-30-2051	0.00%	US98920MAA09
KNORR BREMSE AG		0.00%	DE000KBX1006
GRAB HOLDINGS LTD		0.00%	KYG4124C1096
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA FLTG 12-17-2026		0.00%	US34706CAA71
HENLEY CLO 1 FRN CLO 07/2034 EUR 'A-R'		0.00%	XS2360085760
BARCLAYS PLC 7.25%-FRN PERP GBP200000		0.00%	XS1571333811
PVTPL KREF 2022-FL3 LTD CL A FLTG	02-15-2039	0.00%	US48275EAA47
NATWEST GROUP PLC 8%-FRN PERP USD200000		0.00%	US780099CK11
K MAC HOLDINGS CORP. DUE 06-23-2028		0.00%	US55304PAB76
TOBU RAILWAY CO LTD		0.00%	JP3597800006
BLACKBERRY LTD NPV		0.00%	CA09228F1036
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038		0.00%	US78485WAE93
NEUBERGER BERMAN CLO LTD 0% 10-18-2029		0.00%	US64131JAN63
SERBIA (REPUBLIC) 1% SNR MTN 23/09/28	EUR1000	0.00%	XS2388561677
WELLS FARGO & CO 4.478%	04-04-2031	0.00%	US95000U2L65
CAPCOM CO LTD		0.00%	JP3218900003
PVTPL FREDDIE MAC STACR REMIC FLTG	SER 20-HQA2 CLS M	0.00%	US35565LAH96
OPEN HOUSE GROUP CO LTD		0.00%	JP3173540000
LCH_IRS BOFAGB2U 07/05/2026 AUD P 2.988% / R 6MBBSW AR		0.00%	
UNITED STATES TREAS DTD 02/15/2015	2% DUE 02-15-2025	0.00%	US912828J272
SUMCO CORPORATION		0.00%	JP3322930003
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG	04-25-2043	0.00%	US3137G0VA44
SCENTRE GROUP TRUST1 120225 3.50 CB		0.00%	USQ8351LAB91
MERCARI INC		0.00%	JP3921290007
PVTPL TRINITY RAIL LEASING 2021 LLC	GREEN SECD RAILCAR	0.00%	US89656GAA22
LIGHTSPEED COMMERCE INC		0.00%	CA53229C1077
LCM XIII LTD PARTNERSHIP / LCM XIII 0%	07-19-2027	0.00%	US50184KBL17
JANE STR GROUP LLC TERM LN DUE	01-26-2028 BEO	0.00%	US47077DAG51
FUT MAR 23 EURO DOLLARS		0.00%	
PETROBRAS GLOBAL FINANCE	5.999% 01-27-2028	0.00%	US71647NAY58
COLOMBIA REP TBOND 4.5%	03-15-2029	0.00%	US195325DP79
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028		0.00%	US91282CCR07
IRB HLDG CORP 7% DUE 06-15-2025		0.00%	US44988MAC91
FUT JUN 22 CBT ULT TNOTE		0.00%	
MIZUHO FINL GROUP INC SUB NT 2.564%	09-13-2031	0.00%	US60687YBU29
SGD BNP PARIBAS A/C		0.00%	
KUTXABANK SA 0.5%-FRN SNR 14/10/2027 EUR		0.00%	ES0243307016
BANK OF IRELAND GROUP PLC 100527 0.375 CB		0.00%	XS2311407352
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR		0.00%	

SANTANDER HLDGS FIXED 4.5% DUE	07-17-2025	0.00%	US80282KAE64
SHARP CORP		0.00%	JP3359600008
IREN SPA 010730 1.00 CB		0.00%	XS2197356186
ESR CAYMAN LTD		0.00%	KYG319891092
SNAM SPA 170630 0.75 CB		0.00%	XS2190256706
MITSUI CHEMICALS INC		0.00%	JP3888300005
RENGO CO LTD		0.00%	JP3981400009
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE		0.00%	US00253XAA90
ADEVINTA ASA NOK0.2		0.00%	NO0010844038
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000		0.00%	ES0000012E69
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR		0.00%	XS2401704189
CITIGROUP INC 2.75% DUE 04-25-2022		0.00%	US172967LG49
OTSUKA CORPORATION		0.00%	JP3188200004
INPOST SA		0.00%	LU2290522684
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-		0.00%	US20753QAF63
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS		0.00%	US35565WBD39
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025		0.00%	US59217GEX34
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO		0.00%	US55903VAC72
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 2.2%		0.00%	US30326MAA36
KLEPIERRE SA 170231 0.875 CB		0.00%	FR0014000KT3
VW CR INC DISC COML PAPER 4/2 YRS 2&4 05-23-2022		0.00%	US91842KEP75
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS		0.00%	US55819GAL32
PVTPL SYMPHONY STATIC CLO I LTD/SYMPHONYSTA SR 21-1A C		0.00%	US87190TAA16
OZLM IX LTD / OZLM IX LLC 1.354% 10-20-2031		0.00%	US67109KBC71
PUT BONDOPT CHASGB2L 19/04/2022 FRANCE (GOVT OF) 1 111		0.00%	
JFIN CLO 2017-II LTD / JFIN CLO 1.91786%09-20-2029		0.00%	US46593CAA71
KKR CLO 18 LTD / KKR CLO 18 LLC 1.18129%07-18-2030		0.00%	US48251JAL70
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 1		0.00%	US87229WAQ42
BENEFIT STR PARTNERS CLO XII LTD / SR SECD NT CL A-1-R FLT		0.00%	US08179HAE09
OAKTREE CLO 2019-4 LTD / OAKTREE 1.374% 10-20-2032		0.00%	US67402CAQ96
PVTPL PALMER SQ LN FDG LTD 2021-4A A1 FR CLO09-15-2029 L		0.00%	US69702HAA68
TITULOS DE TBOND 7.75% 18/09/2030		0.00%	COL17CT03342
GOLDENTREE LN MGMT US CLO 2 LTD / SR SECD NT CL A-R FL		0.00%	US38136MAU27
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SE		0.00%	US67590QBK22
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026		0.00%	US34706CAC38
OAK STR INVT GRADE NET LEASE FD SER 2.8%01-20-2051		0.00%	US67190AAC09
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S		0.00%	US25265LAA89
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A .99		0.00%	US78449MAB28
TRANSNET SOC LTD 4% SNR MTN 26/07/2022 USD		0.00%	XS0809571739
PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 C		0.00%	US03880XAA46
PVTPL CMO CITIGROUP COML MTG TR 2019-PRM COML MTG P		0.00%	US29429JAE01
DOMINICAN REPUBLIC 5.5% 22/02/2029		0.00%	USP3579ECP09
PVTPL TRTX 2022-FL5 ISSUER SER 22-FL5 CL A VAR 02-15-2039		0.00%	US87277JAA97
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1		0.00%	
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035		0.00%	USG65335AJ88
GOLDENTREE LOAN OPPORTUNITIES 20/07/20313.2683799266%		0.00%	US38137PAY60
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-		0.00%	US89179XAL91
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2029		0.00%	XAG7739PAM23
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FL		0.00%	US61691LAQ23
BECHTLE AG		0.00%	DE0005158703
COSMOS PHARMACEUTICAL CORP		0.00%	JP3298400007
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031		0.00%	US12552MAJ71
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 .87657% 1		0.00%	US68389FJZ80
REP OF GHANA BNDS 8.125% 18/01/2026		0.00%	XS1108847531
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C		0.00%	US39809LAJ35
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000		0.00%	CA135087B451
STD CHARTERED PLC 2.819% DUE 01-30-2026		0.00%	US85325WAA62
PVTPL CMO CHC COML MTG TR SR 19-CHC CL A FLTG RATE 06-1		0.00%	US162665AA10
MAPLETREE LOGISTICS TRUST		0.00%	SG1503926213
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000		0.00%	GB00BF0HZ991
FREDDIE MAC STACR REMIC TR SER 21-DNA1 CL M2 FRN 144A C		0.00%	US35564KAH23
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.002% / R 6MEURIB AR		0.00%	
SCHIBSTED ASA SER A		0.00%	NO0003028904
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031		0.00%	US67102SAS32
PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA FVAR RT DUE 10-15		0.00%	US05608RAN52
LCH_IRS BOFAGB2U 16/10/2031 EUR P 0.77% / R 6MEURIB ARIF		0.00%	
VONOVIA SE 010932 0.75 CB		0.00%	DE000A3MP4V7
OPEN TEXT CORP		0.00%	CA6837151068
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2		0.00%	US78449MAA45
BANK OF AMERICA CORPORATION MTN 1.53% DUE 12-06-2029		0.00%	US06051GKE88
FIRSTSERVICE CORP COM NPV		0.00%	CA33767E2024
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI		0.00%	

PVTPL DOMINOS PIZZA MASTER ISSUER LLC	DOMINOS 2019-1	0.00%	US25755TAL44
NOMURA HLDGS INC	3.103% DUE 01-16-2030	0.00%	US65535HAQ20
SMR 2022-IND MTG TR COML MTG PASS THRU	CTF CL E 5.3011	0.00%	US78458MAJ36
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25-	EURAZE0	0.00%	US35564LAH06
EMBRACER GROUP AB SER`B`NPV		0.00%	FR0000121121
FRANCE(GOVT OF)	5.75% OAT 25/10/32 EUR1	0.00%	SE0016828511
JAPAN(GOVT OF)	0.1% SNR 20/06/26 JPY50000	0.00%	FR0000187635
SPAIN(KINGDOM OF)	5.75% SNR 30/07/32 EUR1000	0.00%	JP1103431G66
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C		0.00%	ES0000012411
COLOMBIA(REP OF)	6% GTD SNR 28/04/2028 COP	0.00%	US05548WAG24
PVTPL CMO BX COML MTG TR 2021-XL2 SR	21-XL2 CL J FLT RT	0.00%	COL17CT02914
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1		0.00%	US05609KAQ22
CR SUISE GROUP AG	5.25% DUE 12-29-2049	0.00%	US85236KAD46
BANK AMER CORP	2.687% DUE 04-22-2032	0.00%	US225401AR98
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1		0.00%	US06051GJT76
LAWSON INC		0.00%	
FRANCE(GOVT OF)	0.75% SNR 25/11/2028 EUR1	0.00%	JP3982100004
PVTPL VANTAGE DATA CTRS ISSUER	LLC SR 20-1A CL A2 1.6	0.00%	FR0013341682
FRANCE(GOVT OF)	1.75% SNR 25/06/2039 EUR1	0.00%	US92212KAB26
ILS BNP PARIBAS A/C		0.00%	FR0013234333
BUONI POLIENNALI DEL TES	2.00% 01/02/28	0.00%	
PVTPL BNP PARIBAS	2.871% 04-19-2032	0.00%	IT0005323032
UK(GOVT OF)	3.5% GILT SNR 22/01/45 GBP	0.00%	US09659W2P81
SCHIBSTED ASA		0.00%	GB00BN65R313
BARCLAYS PLC FIXED	2.645% DUE 06-24-2031	0.00%	NO0010736879
IPG PHOTONICS CORP		0.00%	US06738EBM66
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2		0.00%	US44980X1090
POLYONE CORP	5.75% DUE 05-15-2025	0.00%	US056054AK52
GWYNT Y MOR OFTO	2.778% SNR SEC 17/02/34GBP	0.00%	US73179PAM86
DRIVE AUTO RECEIVABLES TR 2019-2 CL D	3.69% 08-17-2026	0.00%	XS1175846580
HSBC HOLDINGS PLC	5.25% 31/12/2049	0.00%	US26208RAG02
BANQUE CENT DE TUNISIE	5.75% 30/01/2025	0.00%	XS1111123987
TOSOH CORPORATION		0.00%	XS1175223699
UNITED INTERNET AG-REG SHARE		0.00%	JP3595200001
SCOUT24 SE		0.00%	DE0005089031
UNICREDIT SPA	2.2%-FRN 22/07/2027 EUR	0.00%	DE000A12DM80
GRAPHIC PACKAGING	2.625% GTD SNR 01/02/29 EUR	0.00%	XS2207976783
NORWAY(KINGDOM OF)	1.5% SNR 19/02/2026 NOK1000	0.00%	XS2407520936
JAPAN	1.5% T-BOND 20/03/2045	0.00%	NO0010757925
BACHEM HOLDING AG		0.00%	JP1300461F39
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029		0.00%	CH0012530207
HSBC INST TR SV(SG 0.75% SNR EMTN	23/06/28 EUR	0.00%	US67105HBA23
PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRI		0.00%	XS2349343090
VENTURE CORPORATION LTD		0.00%	US056057AN23
CASSIA 2022-1 SER 22-1A 22/05/2034		0.00%	SG0531000230
CLI FDG VIII LLC AST BACKED NT SER	2021-1 1.64% 02-18-204	0.00%	XS2459127739
SENEGAL(REP OF)	4.75% SNR 13/03/2028 EUR	0.00%	US12565KAA51
USQ RAIL II LLC /	2.21% DUE 06-28-2051	0.00%	XS1790104530
HKT TRUST AND HKT SHARE STAPLED UNIT		0.00%	US90354PAA57
SINCH AB NPV		0.00%	HK0000093390
REGATTA II FDG L P / REGATTA II FDG 0%	01-15-2029	0.00%	SE0016101844
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1		0.00%	US75885WBA80
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'		0.00%	US30227FAL40
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-		0.00%	XS2402428770
MPT OPER	2.5% 24/03/2026	0.00%	US03330AAC62
CANADIAN UTILITIES LTD A		0.00%	XS2322419776
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A		0.00%	CA1367178326
BLACKROK EUR CLO V VAR CDO 16/07/2031	EUR 'B'	0.00%	US12510HAD26
PVPTL FREDDIE MAC STACR TRSR 19-HQA1 CL M2 1 FLTG 02-25-		0.00%	XS1785484178
SWIRE PACIFIC		0.00%	US35563MAH97
PVTPL CMO BX COML MTG TR 2021-VINO	15/05/2038 VAR R'	0.00%	HK0019000162
UNICREDIT SPA 8%-FRN PERP	USD200000'REGS'	0.00%	US05608KAJ97
KOSE CORP		0.00%	XS1046224884
GENERAL MOTORS FIN	1.55% SNR EMTN 30/07/27 GBP	0.00%	JP3283650004
SPI 200 2206 FUT		0.00%	XS2384288747
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565		0.00%	DU00SPI22061
TEXTAINER MARINE CONTAINERS VII LTD	2.82% 04-20-2046	0.00%	US69640GAG01
UNILEVER CAPITAL CORP	120851 2.625 CB	0.00%	US88315LAR96
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028		0.00%	US904764BR72
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027		0.00%	US01751EAC21
DEUTSCHE BANK AG	0.75%-FRN 17/02/2027 EUR	0.00%	US92329YAL02
		0.00%	DE000DL19VT2

HOSHIZAKI CORP	0.00%	JP3845770001
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024 USD	0.00%	USY6142NAA64
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
O REILLY AUTOMOTIVE INC 150331 1.75 CB	0.00%	US67103HAK32
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.00%	KR103502GB66
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.00%	
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00%	US12653VAL09
KOITO MANUFACTURING CO LTD	0.00%	JP3284600008
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.00%	NL0010071189
PVTPL TRIUMPH RAIL LLC GREEN SECD RAILCAR EQUIP NT 14	0.00%	US89683LAB62
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
FUT MAR 24 LIF 3M EURIBOR	0.00%	
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	US20754WAC91
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00%	US35565RBD44
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.00%	US045054AN37
DELTA AIR LINES INC	0.00%	US2473617023
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR	0.00%	
New Zealand Dollar Custodial Account – MITNZ Listed Infrastru	0.00%	
OJI HOLDINGS CORP	0.00%	JP3174410005
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
UNITED STATES TREAS BILLS 0% 04-12-2022	0.00%	US912796T825
PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034	0.00%	US12651XAL82
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 05	0.00%	US22823QE569
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2025	0.00%	US62482BAA08
FIVERR INTERNATIONAL LTD	0.00%	IL0011582033
EGYPT(ARAB REP OF) 4.75% SNR MTN 16/04/26EUR	0.00%	XS1807306300
LCH_IRS BOFAGB2U 30/01/2034 AUD P 2.53% / R 6MBSW ARII	0.00%	
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	0.00%	US08181VAN55
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
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00%	US15033XAC97
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	0.00%	US654744AD34
1ST INVS AUTO 2.8% DUE 12-15-2025	0.00%	US32058RAD61
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00%	US05492QAE61
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00%	US78485WAC38
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
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
IRB HOLDING CORP TERM LOAN B 02-05-2025	0.00%	US44988LAF40
WHATABRANDS LLC SR SEC TL 07-21-2028 DUE08-03-2028 BEO	0.00%	US96244UAF49
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.00%	CA135087D507
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
REA GROUP LTD	0.00%	AU000000REA9
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.00%	SG31A8000003
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
IRELAND(REP OF) 0.9% SNR 15/05/2028 EURO0.01	0.00%	IE00BDHDPRA4
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
CHEWY INC	0.00%	US16679L1098
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
Australian Dollar Custodial Account – Absolute Return Bond Fui	0.00%	
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00%	US91823ABA88
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 3.1	0.00%	US193051AS82
LCH_IRS BOFAGB2U 11/02/2034 AUD P 2.7% / R 6MBSW ARIR:	0.00%	
FUT JUN 24 ICE SONIA SO3	0.00%	
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-2045	0.00%	US26208LAD01
PVTPL CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO	0.00%	US12434LAJ35
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UQAQ85
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	0.00%	US59001ABD37
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00%	CA19521DAJ06
TSURUHA HOLDINGS INC	0.00%	JP3536150000
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
UTD STATES TREAS 1.375% DUE 02-15-2023	0.00%	US912828Z864
MALAYSIA 4.232% BDS 30/06/31 MYR	0.00%	MYBMX1100044
UNITED STS TREAS NTS .125% 09-30-2022	0.00%	US91282CAN11

MAPLETREE COMMERIC UNITS	0.00%	SG2D18969584
WI TREASURY SEC .125% 10-31-2022	0.00%	US91282CAR25
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.00%	US91282CBJ99
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%	
CONINENTAL AG 120923 0.00 CB	0.00%	XS2051667181
US TREASURY N/B .125% 12-31-2022	0.00%	US91282CBD20
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
LIXIL CORPORATION	0.00%	JP3626800001
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
LIFE 2021-BMR MTG FLTGT RT 2.147% DUE 03-15-2038	0.00%	US53218CAJ99
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00%	US038779AB06
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 BE	0.00%	USP7581YAB11
FHLMC MULTICLASS 144A FLTGT RT SER 19-DNA3 CL M2 07-25-2	0.00%	US35564TAH32
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 2.747%	0.00%	US53218CAL46
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
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
LCH_IRS BOFAGB2U 14/10/2033 EUR P 1.32% / R 6MEURIB ARIF	0.00%	
PVTPL FREDDIE MAC STACR SER 2020-HQA1 CL B2 FLTGT 01-25-2	0.00%	US35565JBE01
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00%	US056054AJ89
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
GOLDMAN SACHS GROUP INC FLTGT DUE 10-21-2027 BEO	0.00%	US38141GYM04
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.00%	US912828ZL77
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00%	US12565KAE73
Australian Dollar Custodial Account – MMF Global Unlisted Infr	0.00%	
MINI TPX IDX 2206 F	0.00%	DU00JTM22064
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.00%	US91282CCC38
CEMEX SAB DE CV 3.875% GTD 11/07/2031 USD	0.00%	USP2253TJR16
CALL SWO EUR GSILGB2X P 3MEURIB / R 0.353% SO220923EU3	0.00%	
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.00%	US91282CCT62
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00%	GB00BZB26Y51
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%	
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG	0.00%	US455780DK96
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL E	0.00%	US48254CAQ87
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
AMBU A/S SER'B'DKK0.5	0.00%	DK0060946788
DOMINOS PIZZA 3.151% DUE 04-25-2051	0.00%	US25755TAP57
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.00%	JP1300631K78
MONETARY AUTH OF SING 2.625% 01/05/2028	0.00%	SG31B7000002
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.00%	MX0MGO000102
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00%	US5312294094
PVTPL WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A 3.78:	0.00%	US95058XAG34
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.	0.00%	US877249AD49
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E	0.00%	US12592TAN54
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.00%	US91282CCF68
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.00%	FR0011317783
Income Due - KRW	0.00%	
UNITED STATES TREASURY 2.25% 11-15-2027	0.00%	US9128283F58
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.00%	US44891ABX46
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.00%	US91282CDJ71
KINGDOM OF MOROCCO MOROC 3 1/2 06/19/24 3.5% 19/06/20	0.00%	XS1079233810
PVTPL FHLMC MULTICLASS FLTGT RT SER 19-DNA2 CL B1 03-2	0.00%	US35564LBD82
RATIONAL AG	0.00%	DE0007010803
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
AMMC CLO 20 LTD / AMMC CLO 20 LLC 3.39129% 04-17-202	0.00%	US001777TAQ67
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
ANCHORAGE CAP CLO 11 LTD / 3.70886% 07-22-2032	0.00%	US03330NAM65
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-:	0.00%	US91116KAB17
FUTURES MARGIN-CAD	0.00%	
UNITED STATES TREAS NTS DTD 05/15/2021 1.625% 05-15-203:	0.00%	US91282CCB54
UOL GROUP LIMITED	0.00%	SG1S83002349
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
Australian Dollar Custodial Account – MIF Global Unlisted Infrac	0.00%	
FREEMPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00%	US35671DCG88

UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.00%	GB00BK5CVX03
FUTURES MARGIN-GBP	0.00%	
Futures Margin - AUD	0.00%	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	0.00%	
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00%	XS2198879145
HITACHI METALS LTD	0.00%	JP3786200000
CRED SUISSE LONDON FR SNR EMTN 09/23 EUR100000	0.00%	XS2381633150
CK INFRASTRUCTURE	0.00%	BMG2178K1009
NEUBERGER BERMAN LN ADVISERS CLO 37 6.004% 07-20-203	0.00%	US64133HAL24
SEIKO EPSON CORPORATION	0.00%	JP3414750004
FUT PUT MAY 22 1 YR MIDCURVE 9762	0.00%	
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-	0.00%	US162665AN31
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.00%	US91282CCS89
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.00%	COL17CT02625
ARVAL SVC LEASE MTN .875% 17/02/2025	0.00%	FR0014008FH1
MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD	0.00%	USY6142NAB48
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P C	0.00%	US05526QAN60
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAA43
PVTPL INDEPENDENCE ENERGY FIN LLC 7.25% DUE 05-01-2026 I	0.00%	US45344LAA17
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US30212PAS48
ORIX JREIT INC	0.00%	JP3040880001
ALLSTATE CORP 151232 6.125 CB	0.00%	US020002AP64
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 ARIF	0.00%	
LCH_IRS BOFAGB2U 15/06/2036 AUD P 2.996% / R 6MBBSW AR	0.00%	
PVTPL ROYAL CARIBBEAN CRUISES LTD 10.875% DUE 06-01-2025	0.00%	US780153AY85
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	0.00%	BE0000339482
BEACON ROOFING SUPPLY, INC. TLB 04-21-2028	0.00%	
GUIDEWIRE SOFTWARE INC	0.00%	US40171V1008
SANTEN PHARMACEUTICAL CO	0.00%	JP3336000009
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	XS1758464330
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.00%	JP1103491HC4
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	US12565KAC18
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
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.00%	SG7J60932174
CALPINE CORPORATION 2020 TERM LOAN DUE 12-16-2027	0.00%	US13134MBT99
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00%	XS2345035963
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.00%	
PVTPL PENN VA ESCROW LLC SR NT 9.25% 08-15-2026	0.00%	US70789PAA21
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.00%	US91282CEC10
BX COML MTG TR FLTG RT 3.14657% DUE 10-15-2037	0.00%	US12433YAOQ8
BX COML MTG TR FLTG RT 2.49657% DUE 10-15-2037	0.00%	US12433YAN76
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	0.00%	
WENDEL INVESTISSEMENT	0.00%	FR0000121204
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.00%	JP1051491MA0
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%	
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%	
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
US FOODS INC 6.25% DUE 04-15-2025	0.00%	US90290MAC55
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
VERISURE HOLDINGS 3.25% GTD 15/02/2027 EUR	0.00%	XS2289588837
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
PUT SWO CAD BOFAGB22 P 2.332% / R 3MCDOR SO220524CA2	0.00%	
PVTPL COLT MERGER SUB INC 5.75% DUE 07-01-2025	0.00%	US12770RAA14
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG 04-25-2037	0.00%	US68403FAA49
FUT JUN 22 NZF 90D BNK B	0.00%	
PVTPL CMO CHT SER 2017-COSMO CL E FLTG RT DUE 11-15-203	0.00%	US12546DAN75
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.00%	US91282CBL46
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL /	0.00%	US88315LAL27
DIASORIN SPA	0.00%	IT0003492391
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
TOHO CO LTD JPY	0.00%	JP3598600009

AROUNDTOWN SA 0.375% SNR 15/04/2027 EUR	0.00%	XS2421195848
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	CA135087XG49
UNITED STS TREAS NTS .875% 06-30-2026	0.00%	US91282CCJ80
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
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00%	US3137G0VC00
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
PVTPL CMO CN AVE SECS TR 2019-R04 NT CL 2B-1 144A VAR RT	0.00%	US20753TAC71
GC TREASURY CENTRE CO 4.4% 03-30-2032	0.00%	US36830DAD30
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00%	US05401AAG67
PVTPL FEDERAL HOME LOAN MORTGAGE CORP SR 18-HQA2 CL	0.00%	US35563XBD30
YUM BRANDS INC 5.375% DUE 04-01-2032/04-01-2022 I	0.00%	US988498AR20
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 07	0.00%	US03328WAY49
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	BE0000338476
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
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
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028 BEO	0.00%	US92943HAB50
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%	USPOR80BAG79
CITRIX SYS INC 3.3% DUE 03-01-2030	0.00%	US177376AF70
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.00%	COL17CT03615
ERIE INDEMNITY CO	0.00%	US29530P1021
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%	US55819JAQ67
CARLYLE US CLO FLTG RT 6.65331% DUE 01-25-2033	0.00%	US143124AA31
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
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-2021	0.00%	US46647PCV67
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
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
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
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAJ51
TELUS CORP TCN 3.4% 05-13-2032	0.00%	US87971MBW29
MED TR 2021-MDLN COML MTG PASS THRU CTF CL G 5.647% 11	0.00%	US58403YBA38
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
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.00%	US91282CAV37
REPUBLIC OF PARAGUAY 3.849% 06-28-2033	0.00%	USP75744AL92
TOYO SUISAN KAISHA	0.00%	JP3613000003
CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2	0.00%	US05548WAC10
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87
SECURITAS AB SEK2 'B'	0.00%	SE0000163594
EIG PEARL HOLDINGS 3.545% SNR SEC 31/08/36 USD	0.00%	XS2400630005
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-20	0.00%	US57164PAH91
NOK BNP PARIBAS A/C	0.00%	
MOTEL TR 2021-MTL6 2.8% DUE 09-24-2038	0.00%	US61977KAL08
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.00%	US91282CCZ23
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
SITC INTERNATIONAL	0.00%	KYG8187G1055
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO	0.00%	US842434CU45
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.00%	US91282CBG50
RYOHIN KEIKAKU CO NPV	0.00%	JP3976300008
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.00%	US91282CAE12
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.00%	US912828YB05
NISSHIN SEIFUN GROUP INC	0.00%	JP3676800000
PVTPL MIZRAHI TEFAHOT BK 07/04/2031 3.077% 04-07-2031	0.00%	IL0069508369
New Zealand Dollar Custodial Account – MITNZ Absolute Return	0.00%	
PVTPL 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
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	0.00%	USP5015VAM83

UTD STATES TREAS .125% DUE 07-15-2023	0.00%	US912828ZY98
PVTPL DAE FDG LLC 3.375% DUE 03-20-2028/01-20-2028	0.00%	US23371DAG97
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00%	US527298BQ51
FORD MTR CR CO LLC 2.7% DUE 08-10-2026 BEO	0.00%	US345397B777
AMEREN CORP 1.95% 03-15-2027	0.00%	US023608AL60
KRW BNP PARIBAS A/C	0.00%	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.00%	AU0000018442
SMITH A.O CORP	0.00%	US8318652091
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) 0.6% SNR 20/12/36 JPY50000	0.00%	JP1201591GC4
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	0.00%	US571903BG74
AMGEN INC 2.3% DUE 02-25-2031	0.00%	US031162CW82
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.00%	US91282CBM29
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00%	US38141GYB49
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027	0.00%	US251526CP29
NIPPON SHINYAKU CO LTD	0.00%	JP3717600005
ARDAGH METAL 3.0% 01/09/2029	0.00%	XS2310511717
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	0.00%	US404280CT42
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
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
AIR CANADA VAR VTG SHS NPV	0.00%	CA0089118776
PUT SWO EUR BNPAGB22 P 0.642% / R 6MEURIB SO220524EUR	0.00%	
VERISIGN INC FIXED 2.7% 06-15-2031	0.00%	US92343EAM49
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032,	0.00%	US432833AN19
HULIC CO LTD	0.00%	JP3360800001
PVTPL USQ RAIL II LLC/USQ CDA RAIL II ULC SECD PORT RAILCA	0.00%	US90354PAB31
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.00%	BE0000304130
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.00%	US9128286B18
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
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
BRIDGEPOINT CLO 3 FRN CLO 01/2036 EUR 'D'	0.00%	XS2395174555
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-20	0.00%	US912828VS66
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00%	MYBMO1500010
CCSW BARCGB22 17/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
MACQUARIE GROUP LTD SR MEDIUM TERM 1.935% 04-14-20	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%	
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
US ULTRA BOND 2206 F	0.00%	DU00USU22066
WASHINGTON MUT MTG PASS-THROUGH CTF\$ WMALT SERS	0.00%	US93936HAA41
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%	
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR	0.00%	XS1508586150
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
MITSUBISHI HC CAPITAL INC	0.00%	JP3499800005
ORSTED A/S 2.5% 18/02/3021	0.00%	XS2293681685
DNB BANK ASA 2.625% 10/06/2026	0.00%	XS2465774474
FINLAND(REP OF) 0.5% SNR 15/09/2029 EUR1000	0.00%	FI4000369467
US TREASURY N/B 2.375% 05-15-2029	0.00%	US9128286T26
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00%	XS2258827034
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.00%	US91282CBE03
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	XS2303819176
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%	
UNITED STS TREAS NTS .5% 10-31-2027	0.00%	US91282CAU53
BENEFIT ONE INC	0.00%	JP3835630009
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR	0.00%	XS2364199757
GUATEMALA (REP OF) 4.5% GTD SNR 03/05/2026 USD	0.00%	USP5015VAF33
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	US9128284V99
UBS AG STAMFORD 7.625% DUE 08-17-2022	0.00%	US90261AAB89

DOMINICAN REPUBLIC 6% SNR 19/07/2028	USD150000	0.00%	USP3579ECB13
ANA HOLDINGS INC		0.00%	JP3429800000
Mexican peso		0.00%	
UNITED STATES TREAS NTS 2.75% DUE	11-15-2023 REG	0.00%	US912828WE61
HOMEBA NC MTG TR SER 06-1 CL 3A2 VAR	04-25-2037	0.00%	US43739ECR62
KKR INDL PORTFOLIO TR 2021-KDIP 2.44657%	12-15-2037	0.00%	US48254CAS44
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26	KRW10000	0.00%	KR103501GB34
UNITED STATES OF AMER TREAS BONDS 2.0%	08-15-2051	0.00%	US912810SZ21
WESTLAKE 4% DUE 10-16-2023		0.00%	US96042GAL68
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
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027	MYR	0.00%	MYBMX0700034
FNMA SER 18-C05 CLS 1B1 FLTG	01-25-2031	0.00%	US30711XY321
VOYA CLO 2021-2 LTD 6.72711%	10-20-2034	0.00%	US92918YAA10
GOLUB CAP BDC INC 3.375% DUE 04-15-2024		0.00%	US38173MAA09
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 CTFLC	G 5.09657%	0.00%	US61977KAQ94
JAPAN 10 YEAR ISSUE .1%	20/09/2030	0.00%	JP1103601LA4
CPI PROPERTY GROUP 2.75% SNR EMTN	22/01/28 GBP	0.00%	XS2106589471
PVTPL DIRECTV HOLDINGS/FING 5.87% DUE	08-15-2027 BEO	0.00%	US25461LAA08
UTD STATES TREAS 1.75% DUE 12-31-2024		0.00%	US912828YY08
UNITED STATES TREAS 2.75% 02-15-2028		0.00%	US9128283W81
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
AVALONBAY COMMUNITIES INC 150527	3.35 CB	0.00%	US05348EBA64
UNITED STATES TREAS NTS 1.375% DUE	02-15-2025 REG	0.00%	US91282CDZ14
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF	SER 17-12A C	0.00%	US08179HAD26
UNITED STS TREAS	0.625% 12-31-2027	0.00%	US91282CBB63
NIGERIA FED REP OF 6.5% SNR MTN	28/11/2027 USD	0.00%	XS1717011982
LCH_IRS BOFAGB2U 18/01/2029 EUR P 0.467%	/ R 6MEURIB AR	0.00%	
UNITED STATES TREAS BDS 2.25% 08-15-2049		0.00%	US912810SJ88
PUT SWO USD MSLNGB2X P 1.8% / R 1DSOFR	SO220510US180I	0.00%	
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040	EUR1000	0.00%	ES00000120N0
NORWEGIAN GOVERNMENT BNDS 3.0%	14/03/2024	0.00%	NO0010705536
HINO MOTORS LTD		0.00%	JP3792600003
UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	0.00%	US9128284N73
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E	FLTG 10-15-	0.00%	US03330TAA97
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035	KRW	0.00%	KR103502G594
JAPAN (20 YR .005% 20/03/2026		0.00%	JP1051471M45
UNITED STATES TREAS NTS DTD 02/28/2021	.125% DUE 02-28-	0.00%	US91282CBN02
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24	USD1	0.00%	IL0011736571
BERKELEY GROUP PLC 2.5% GTD SNR	11/08/2031 GBP	0.00%	XS2370445921
UNITED STATES TREAS NTS DTD 11/15/2016	2.0% 11-15-2026 R	0.00%	US912828U246
PUT SWO EUR BNPAGB22 P 0.857% / R 6MEURIB	SO220825EU	0.00%	
FUTU HOLDINGS LTD		0.00%	US36118L1061
PVTPL BLACKSTONE PRIVATE CR FD 1.75% DUE	09-15-2024 BEO	0.00%	US09261HAA59
SOCIALIST REP OF VIETNAM	4.8% 19/11/2024	0.00%	USY9384RAA87
DR AUTO 4.3% DUE 09-16-2024		0.00%	US26208KAG58
UNITED STATES TREAS NTS DTD 12/31/2015	2.125% DUE 12-31	0.00%	US912828N308
UNITED STS TREAS 1.125%	02-29-2028	0.00%	US91282CBP59
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2	144A 2.89	0.00%	US35566AAH23
PVTPL CMO CN AVE SECS TR 2020-R01 NT CL 1B-1	144A VAR RT	0.00%	US20754CAF68
HIKARI TSUSHIN INC		0.00%	JP3783420007
ENERGEAN ISRAEL FI 4.875% SNR SEC	30/03/26 USD	0.00%	IL0011736654
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP	EUR20000007	0.00%	ES0813211002
FORD MOTOR CREDIT CO LLC 3.25% DUE	09-15-2025	0.00%	XS2229875989
UNITED STATES TREAS NTS 2.125% 03-31-2024		0.00%	US912828W713
CYRUSONE EUROPE F 1.125% GTD SNR	26/05/28 EUR	0.00%	XS2342250227
BALLYS CORPORATION TERM LOAN B	DUE 10-02-2028 BEO	0.00%	US05875CAB00
FUT JUN 22 ICE SONIA SO3		0.00%	
KAKAKU.COM INC		0.00%	JP3206000006
UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	0.00%	US9128286L99
JAPAN(GOVT OF) 0.1% SNR 20/12/30	JPY50000	0.00%	JP1103611M11
PETROLEOS MEXICANO 5.125% GTD SNR	15/03/23 EUR	0.00%	XS1379158048
REP OF NIGERIA 8.375% 24/03/2029		0.00%	XS2445169985
PUT SWO EUR GSILGB2X P 0.66% / R 6MEURIB	SO220524EU66C	0.00%	
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283%	SO230421AU	0.00%	
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC	CL F 06-	0.00%	US162665AQ61
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69%	SO230208EU69	0.00%	
CENTURY TOYKO LEASING CORPORATION		0.00%	JP3424950008

ADLER REAL ESTATE 1.5% 17/04/2022	0.00%	XS1843441491
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	XS1692485326
FUT SEP 23 LIF 3M EURIBOR	0.00%	
PUT BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 7	0.00%	
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC SWU01	0.00%	
VONOVIA SE MTN 1.375% 28/01/2026	0.00%	DE000A3MQS56
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.00%	AU000XCLWAS7
CANADA(GOVT OF) 1% SNR 01/09/2022 CAD1'G732	0.00%	CA135087G732
SUMITOMO PHARMA CO LTD	0.00%	JP3495000006
NEINOR HOMES SA 4.5% GTD 15/10/2026 EUR	0.00%	XS2332219612
FUT JUN 22 EURO DOLLARS	0.00%	
SBB TREASURY OYJ FLTG RT 08/02/2024	0.00%	XS2438632874
HANG MINI 2203 FUT	0.00%	DU00HMI22046
CEMEX SAB DE CV 7.375% GTD 05/06/2027 USD	0.00%	USP2253TJP59
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
AMERN MED SYS 1.375% 08/03/2028	0.00%	XS2452433910
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
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
UNITED STS TREAS NTS 0.5% 08-31-2027	0.00%	US91282CAH43
DOVALUE 3.375% 31/07/2026	0.00%	XS2367103780
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.00%	US91282CBQ33
FUT JUN 22 EURX EUR-BOBL	0.00%	DE000C1T6JF5
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00%	US912828YS30
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00%	US912828X885
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
FUCHS PETROLUB SE NON VTG PRF NPV REG	0.00%	DE000A3E5D64
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00%	XS2431964001
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
UNITED STATES TREAS BDS 2% 11-15-2041	0.00%	US912810TC27
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C	0.00%	
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00%	AU000XCLWAM0
ITOCHU TECHNO SOLUTIONS CORP	0.00%	JP3143900003
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
JDE PEETS BV	0.00%	NL0014332678
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00%	IDG000013806
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00%	JP1051461M13
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.00%	JP1051441L76
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.00%	JP1051391K44
SOUTHWEST AIRLINES CO USD	0.00%	US8447411088
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	XS2289877941
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
I/Ocantor COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
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
PVTPL FREDDIE MAC STACR TR SR 19-DNA3 CL B2 FLTG RATE 07	0.00%	US35564TBE91
FREDDIE MAC STACR REMIC TR NT FLTG RATE 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
ROCKWOOL INTERNATIONAL A/S	0.00%	DK0010219153
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00%	XS2294495838
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00%	US912810SY55
GOLDEN ST TOB SECURITIZATION CORP CALIF 1.237% DUE 06-0	0.00%	US38122NB926
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
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
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00%	JP1103291D68
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
KOEI TECMO HOLDINGS CO LTD	0.00%	JP3283460008
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
SOHGO SECURITY SERVICE CO LTD	0.00%	JP3431900004
WORKDAY INC WDAY 3.8 04/01/32 3.8% 04-01-2032	0.00%	US98138HAJ05

KOREA(REPUBLIC OF) 2.25% SNR 10/09/23	KRW10000	0.00%	KR103501G893
FUT CALL JUN 23	EURO DOLLARS 9950	0.00%	
NISSAN MTR LTD 4.345% DUE 09-17-2027		0.00%	US654744AC50
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041	REG	0.00%	US912810SW99
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029	EUR	0.00%	XS2288925568
PAC GAS & ELEC CO 1.367% DUE 03-10-2023		0.00%	US694308J573
HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026		0.00%	US404280DA42
UNITED STATES TREAS NTS 2.75% 04-30-2025		0.00%	US9128284M90
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28	EUR	0.00%	XS2291340433
NE PROPERTY B.V. 2.0% 20/01/2030		0.00%	XS2434763483
US TREASURY N/B 2.875% DUE 11-30-2023	REG	0.00%	US9128285P13
CARS-DB4 LP / 4.95% DUE 02-15-2050		0.00%	US12510HAJ95
BPCE 2.125%-FRN LT2 13/10/46	EUR	0.00%	FR0014005V67
FRANCE(GOVT OF) 4.5% 25/04/2041		0.00%	FR0010773192
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020	.25%	0.00%	US91282CAM38
GRAHAM PACKAGING COMPANY INC. FLTG RT TBL 08-04-2027		0.00%	US38469EAD58
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30	EUR	0.00%	XS2432162654
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205		0.00%	US35565LBD73
UNITED STATES TREAS NTS DTD 06/30/2018	2.625% DUE 06-30	0.00%	US9128284U17
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028		0.00%	US91282CCV19
USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023	REG	0.00%	US912828Y610
CROCS, INC. TERM LOAN B 01-26-2029	BEO	0.00%	
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026		0.00%	IDG000015108
UNITED STATES TREAS NTS DTD 05/15/2014	2.5% DUE 05-15-21	0.00%	US912828WJ58
US TREASURY N/B DTD 2.875% DUE 09-30-2023	REG	0.00%	US9128285D82
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022		0.00%	US912828M805
UTD STATES TREAS 2.625% 02-28-2023		0.00%	US9128284A52
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023		0.00%	US9128283U26
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
UNITED STATES TREAS NTS DTD 03/31/2018	2.5% DUE 03-31-21	0.00%	US9128284D91
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024		0.00%	US9128286R69
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
UNITED STATES TREAS NTS DTD 02/15/2013	2% DUE 02-15-202	0.00%	US912828UN88
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023		0.00%	US912828VB32
UNITED STATES TREAS NTS DTD 04/30/2016	1.625% DUE 04-30	0.00%	US912828R283
UNITED STATES TREAS NTS 1.875% 09-30-2022		0.00%	US9128282W90
UNITED STATES TREAS NTS DTD 01/31/2018	2.5% DUE 01-31-21	0.00%	US9128283V09
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024		0.00%	US38122NA696
UNITED STATES TREAS NTS 2.25% 01-31-2024		0.00%	US912828V806
Australian Dollar Custodial Account – MIF Direct Property		0.00%	
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025	EUR1000	0.00%	ES00000126Z1
UTD STATES TREAS 2.125% DUE 07-31-2024		0.00%	US9128282N91
PVTPL FREDDIE MAC MULTICLASS SR 21-HQA1 CL M2 FLTG RT 0		0.00%	US35564KBS78
UNITED STATES TREAS TNOTE 2.0% 06-30-2024		0.00%	US912828XX34
KENNEDY WILSON INC 4.75% 02-01-2030		0.00%	US489399AN56
ITALY(REP OF) 3.5% SNR 01/03/2030	EUR1000	0.00%	IT0005024234
UNITED STS TREAS NTS .625% 11-30-2027		0.00%	US91282CAY75
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031		0.00%	JP1201301B94
ING GROEP N.V. 4.875%-FRN PERP USD200000		0.00%	XS2122174415
UNITED STATES TREAS 2.25% DUE 02-15-2027	REG	0.00%	US912828V988
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027		0.00%	US9128282R06
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026		0.00%	US9128286X38
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.		0.00%	US31556TAA79
PVTPL BROADCOM INC 3.419% DUE 04-15-2033	BEO	0.00%	US11135FBK66
PVTPL COTY INC SR SECD NT 4.75% 01-15-2029		0.00%	US222070AG98
UTD STATES TREAS 1.375% DUE 09-30-2023		0.00%	US912828T263
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-20		0.00%	US35908MAB63
UNITED STATES TREAS BDS 0 DEB 15/02/2040	USD1000 4.625 DI	0.00%	US912810QE10
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-21		0.00%	US20914UAF30
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026		0.00%	US12513GBG38
UNITED STATES TREAS NTS DTD 08/15/2015	2% DUE 08-15-202	0.00%	US912828K742
FS KKR CAP CORP 1.65% 10-12-2024		0.00%	US302635AJ69
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.NA.IG.37	SWPC0KBZ4	0.00%	
JAPAN (10 YEAR ISSUE) .1% 20/03/2031		0.00%	JP1103621M43
JAPAN (10 YR TBOND .1% 20/06/2031		0.00%	JP1103631M74
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026	REG	0.00%	US9128287B09
UNITED STATES TREAS NTS DTD 11/30/2019	1.5% DUE 11-30-21	0.00%	US912828YV68
UTD STATES TREAS 1.5% DUE 09-30-2024		0.00%	US912828YH74

AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.00% US00774MAV72
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00% US35565JAH41
UNITED STATES TREAS NTS 0.125% 15/08/2023 .125% DUE	0.00% US91282CAF86
SINGAPORE GOVT 1.75% 01/02/2023	0.00% SG31B8000001
ADLER GROUP S.A 1.875% 14/01/2026	0.00% XS2283224231
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00% US912828Z526
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00% US912828R366
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00% XS1659112616
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00% US912810SF66
UNITED STATES TREAS NTS DTD 10/31/2019 1.625% DUE 10-31	0.00% US912828YQ73
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.00% US912828P469
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00% FR0010466938
TBA POOL 2.0% 04-15-2050	0.00% US01F0206460
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00% US912828YU85
PUBLIC STORAGE 1.95% 11-09-2028	0.00% US74460DAH26
POLA ORBIS HLDG IN	0.00% JP3855900001
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00% US912810SD19
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00% US912828ZC78
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00% XS2290544068
PVTPL T-MOBILE US INC 2.4% 03-15-2029	0.00% US87264ACR41
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.00% FR0000571218
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.00% US912810TA60
OLYMPUS WTR US HLDG CORP 3.875% 10-01-2028	0.00% XS2391351454
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00% JP1051401K75
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00% BE0000342510
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
JAPAN (10 YR 0.1% .1% 20/03/2030	0.00% JP1103581L42
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.00% JP1103591L73
SYNNEX CORP 2.375% 08-09-2028	0.00% US87162WAG50
MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000	0.00% USY6142NAF51
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00% FR0013415627
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.00% US912810SK51
UNITED STATES TREAS NTS DTD 04/30/2021 1.25% 04-30-2028	0.00% US91282CBZ32
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00% US05565ASK06
UNITED STS TREAS 1.25% 05-31-2028	0.00% US91282CCE93
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.00% US912810SQ22
UNITED STATES TREAS NTS DTD 04/30/2021 .75% 04-30-2026	0.00% US91282CBW01
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00% US91282CBS98
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-0	0.00% US92328MAC73
CANOPY GROWTH CORP	0.00% CA1380351009
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK9	0.00%
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.00% US91282CAJ09
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.00% FR0011486067
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00% US912810SU34
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
UTD STATES TREAS .625% DUE 03-31-2027	0.00% US912828ZE35
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.00% JP1103281D37
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00% JP1051421L13
PVTPL TWITTER INC 5.0% 03-01-2030	0.00% US90184LAP76
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.00% US912810ST60
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
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00% US912810SN90
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00% US9128285M81
PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	0.00% US893830BF55
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00% GB00B24FF097
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.00% CA135087L369
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%
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.00% US912810QL52
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	0.00%
US TREASURY N/B .125% DUE 05-31-2023 REG	0.00% US91282CCD11
ELECTROLUX AB SER B NPV	0.00% SE0016589188
PUT SWO EUR GSILGB2X P 0.787% / R 6MEURIB SO220606EU7;	0.00%
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00% US02377LAA26
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 .73657%	0.00% US69121TAA34
FAURECIA SE EUR7	0.00% FR0000121147
UNITED STS TREAS NTS 0.25% 11-15-2023	0.00% US91282CAW10

PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01	0.00%	US05369AAC53
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.00%	US912810QN19
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C	0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.00%	JP1051451LA6
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	0.00%	
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2041	0.00%	US912828M565
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00%	US912828ZB95
CANADIAN GOVT 2.0% 01/09/2023	0.00%	CA135087H987
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.00%	US91282CCH25
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	0.00%	FR0013131877
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.00%	US91282CBT71
PVTPL CMO PFP 2019-5 LTD/PFP 2019-5 LLC SER 2019-5 CLS AS I	0.00%	US69346TAC80
FRONERI EUR EUR TERM LN 29/01/2027	0.00%	XAG3679YAD40
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00%	US91282CCY57
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2028	0.00%	US91282CAB72
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	IT0005217390
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	US3137G0SN02
Income Due - NOK	0.00%	
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.00%	FR0011619436
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.00%	JP1051481M76
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00%	FR0013508470
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 1DSONIA SWU01	0.00%	
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	0.00%	ES0000012B62
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.00%	
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
FUT SEP 26 EURO DOLLARS	0.00%	
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025	0.00%	US9128285C00
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00%	GB00BFX0ZL78
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
REGATTA XXI FDG LTD 6.87878% 10-20-2034	0.00%	US75889KAA16
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00%	SG31A9000002
MINISTERIO HAC 6.25% GTD 26/11/25 COP1000	0.00%	COL17CT03557
LCH_OIS BOFAGB2U 03/11/2023 USD P 0.984% / R 1DSOFR ARC	0.00%	
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2024	0.00%	US85350EAB20
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00%	CA008911BJ76
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00%	FR0012517027
MIURA CO LTD	0.00%	JP3880800002
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.00%	US912810RD28
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	US912810QH41
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00%	FR0000187635
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.00%	US912810QQ40
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2028	0.00%	US58503UAC71
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051	0.00%	US912810SP49
Income Due - ILS	0.00%	
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00%	US912810SE91
ALLSTATE CORP 151226 3.28 CB	0.00%	US020002BD26
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00%	JP1103531K10
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00%	MYBMO2000028
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
HYATT HOTELS CORP 1.3% 10-01-2023	0.00%	US448579AL64
PUT BONDOPT ROYCGB2L 05/04/2022 UNITED KINGDOM GIL 1:	0.00%	
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.00%	GB00BJMHB534
PUT SWO EUR BNPAGB22 P 0.78% / R 6MEURIB SO220524EU78	0.00%	
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
MURPHY OIL CORP 5.875% DUE 12-01-2027	0.00%	US626717AM42
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
JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000	0.00%	JP1103271D13
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	US912828ZT04
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00%	US911163AA17
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2051	0.00%	US912810SS87
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	GB00B52WS153
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.00%	FR0013451507
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.00%	GB00B7Z53659
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	US912810RZ30
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	US912810SA79
JAPAN (10 YR 0.1% .1% 20/12/2029	0.00%	JP1103571L10

BELGIUM KINGDOM 2.6%	22/06/2024	0.00%	BE0000332412
CANADA(GOVT OF) 0.5% BDS 01/09/25	CAD1'K940	0.00%	CA135087K940
WESTPAC		0.00%	
FUT JUN 22 OSE 10Y JGB		0.00%	
ITALY(REP OF) 2.95% BDS 01/09/38	EUR1000	0.00%	IT0005321325
PVTPL VALARIS LTD 8.25% DUE 04-30-2028	BEO	0.00%	US91889FAA93
FUT JUN 24 LIF 3M EURIBOR		0.00%	
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I		0.00%	US912810QK79
FRANCE(GOVT OF) 2.25% SNR 25/10/2022	EUR1	0.00%	FR0011337880
JAPAN(GOVT OF) 0.1% SNR 20/03/29	JPY50000	0.00%	JP1103541K42
UNITED KINGDOM(GOVERNMENT OF)	1.5% SNR GILT 22/C	0.00%	GB00BYZW3G56
FRANCE(GOVT OF) 0.5% SNR 25/05/29	EUR1'REGS	0.00%	FR0013407236
FRANCE(GOVT OF) 0.25% SNR 25/11/2026	EUR1	0.00%	FR0013200813
FRANCE (GOVT OF) 1.5%	25/05/2031	0.00%	FR0012993103
CALL BONDOPT MSLNGB2X 04/03/2024	FRANCE (GOVT OF) 0 8'	0.00%	
LCH_RPI CHASUS33 02/16/2052	USD P 2.395% / R CPI 39999376	0.00%	
FUT CALL JUN 23 EURO DOLLARS 9925		0.00%	
UNITED STATES TREAS BDS 4.375%	DUE 11-15-2039	0.00%	US912810QD37
DOMINICAN REPUBLIC 4.875% DUE 09-23-2032	REG	0.00%	USP3579ECH82
UK(GOVT OF) 0.125% BDS 31/01/24	GBP1000	0.00%	GB00BMGR2791
FRANCE(GOVT OF) 4.75% SNR 25/04/2035	EUR1	0.00%	FR0010070060
UNITED STATES TREAS BDS 1.875%	11-15-2051	0.00%	US912810TB44
TAPESTRY INC FIXED 3.05% DUE 03-15-2032		0.00%	US876030AA54
PUT SWO USD CITIUS33 P 2.2% / R 1DSOFR 4003338076	02/14/	0.00%	
ITALY(REP OF) 2.45% SNR 01/09/33	EUR1000	0.00%	IT0005240350
Australian Dollar Custodial Account – MMF Global Sovereign Bc		0.00%	
LCH_IRS BOFAGB2U 14/10/2041	EUR P 0.96% / R 6MEURIB ARIF	0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/09/28	JPY50000	0.00%	JP1103521JA8
UK(GOVT OF) 2% SNR 07/09/2025	GBP1000	0.00%	GB00BTHH2R79
UNITED STATES TREAS BDS 3.625 DUE	08-15-2043	0.00%	US912810RC45
Income Due - THB		0.00%	
UNITED STATES TREAS BDS BDS 3% DUE	05-15-2042 REG	0.00%	US912810QW18
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026		0.00%	US91282CCP41
UK(GOVT OF) 4.25% SNR 07/12/27	GBP1000	0.00%	GB00B16NNR78
UK(GOVT OF) 3.75% GILT 22/07/52	GBP	0.00%	GB00B6RNH572
FRANCE(GOVT OF) 1% SNR 25/05/2027	EUR1'REGS	0.00%	FR0013250560
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20:		0.00%	USG8650YAG91
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.00%	JP1300521G93
UNITED STATES OF AMER TREAS NOTES 0.125% 11-30-2022		0.00%	US91282CAX92
UNITED STATES TREAS NTS 1.875% NTS	07/31/2026	0.00%	US912828Y958
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	0.00%	US912810RS96
UNITED STATES TREAS NTS .5% DUE	04-30-2027 REG	0.00%	US912828ZN34
UNITED STATES TREAS BDS 3.375 05-15-2044REG		0.00%	US912810RG58
STEEL FUNDING DAC 1.45% SNR 02/06/2026	EUR	0.00%	XS2346922755
UNITED STS TREAS NTS .125% DUE	09-15-2023 REG	0.00%	US91282CAK71
UNITED STATES TREAS NTS .5% DUE	05-31-2027 REG	0.00%	US912828ZS21
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-20		0.00%	US91282CAP68
UNITED STATES TREAS BDS 2.0% 02-15-2052		0.00%	US912810TD00
FRANCE(GOVT OF) 1.25% SNR 25/05/2034	EUR1	0.00%	FR0013313582
FUT JUN 22 EURX E-SCHATZ		0.00%	
BUNDESREPUB. DEUTSCHLAN 2.5% BDS	04/07/2044 EUR	0.00%	DE0001135481
FUT JUN 22 BANK ACCEPT 3M		0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/06/28	JPY50000	0.00%	JP1103511J74
JAPAN .1% 01/02/2023		0.00%	JP1024211M21
GERMANY(FED REP) 0% SNR 15/08/2026	EUR0.01	0.00%	DE0001102408
LCH_IRS BOFAGB2U 29/03/2052	EUR P 0.85% / R 6MEURIB ARIF	0.00%	
LCH_IRS BOFAGB2U 29/03/2042	EUR P 0.988% / R 6MEURIB AR	0.00%	
UK(GOVT OF) 4% GILT 22/1/2060	GBP0.01	0.00%	GB00B54QLM75
ITALY(REP OF) 4% SNR 01/02/37	EUR1000'18'	0.00%	IT0003934657
UK(GOVT OF) 0.125% SNR 31/01/23	GBP1000	0.00%	GB00BL68HG94
VODAFONE GROUP 7%-FRN SUB 04/04/2079	USD	0.00%	US92857WBQ24
UNITED STATES TREAS BDS 2.875%	05-15-2049 REG	0.00%	US912810SH23
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%	GB00BD0XH1004
UTD STATES TREAS 1.5% DUE 03-31-2023		0.00%	US912828Q293
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
EAST JAPAN RAILWAY 1.162% SNR 15/09/2028	GBP	0.00%	XS2385120857
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
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	0.00%	IT0003535157

ANNINGTON FUNDING 2.308% GTD SNR	06/10/32 GBP	0.00%	XS2393618389
ECUADOR(REP OF) 0.5%-VAR SNR 31/07/40	USD1	0.00%	XS2214239175
UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000		0.00%	GB00B06YGN05
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP		0.00%	XS2383508590
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
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
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000		0.00%	GB00BDRHNP05
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
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000		0.00%	GB00BMGR2916
UNITED STATES T NOTE	3.0% 10-31-2025	0.00%	US9128285J52
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09		0.00%	US86361GAA40
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
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000		0.00%	GB00BMGR2809
US TREAS SEC 4.5 DUE 08-15-2039	REG	0.00%	US912810QC53
PUT SWO GBP BARCGB22 P 1.47% / R 1DSONIA	SO220825GB14	0.00%	
BELGIUM(KINGDOM) 4.25% SNR 28/03/41	EUR0.01	0.00%	BE0000320292
UNITED STATES OF AMER TBOND 2.625%	01-31-2026	0.00%	US9128286A35
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
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-		0.00%	US9128286G05
UNITED STATES TREAS NTS 2.0% 04-30-2024		0.00%	US912828X703
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
FUT SEP 25 ICE SONIA SO3		0.00%	
SPAIN(KINGDOM OF) 6% SNR 31/01/2029	EUR0.01	0.00%	ES0000011868
ITALY(REP OF) 6% SNR 01/05/2031	EUR1000	0.00%	IT0001444378
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
UNITED STATES TREAS BDS DTD 02/15/2012	3.125% DUE 02-15	0.00%	US912810QU51
PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG	09-25-2050	0.00%	US35565RAH66
UTD STATES TREAS 2.125% DUE 09-30-2024		0.00%	US9128282Y56
FRANCE(GOVT OF) 0.0% 25/11/2030		0.00%	FR0013516549
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
Australian Dollar Custodial Account – MIF Global Unlisted Infra:		0.00%	
JAPAN 20 YEARS .4% 20/06/2040		0.00%	JP1201731L76
LINCOLN FING S A R L 3.625% 01/04/2024		0.00%	XS1974797364
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
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP		0.00%	FR0014005E43
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI		0.00%	US912810RQ31
JAPAN(GOVT OF) 0.5% SNR 20/09/24	JPY50000	0.00%	JP1103351E98
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
CANADA GOVT BD 1.5% 01/06/2026		0.00%	CA135087E679
FRANCE(GOVT OF) 1.75% SNR 25/11/2024	EUR1	0.00%	FR0011962398
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
JAPAN(GOVT OF) 2.4% SNR 20/03/37	JPY50000	0.00%	JP1300261748
PUT SWO GBP MSLNGB2X P 1.475% / R 1DSONIA	SO220523GB:	0.00%	
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000		0.00%	GB00BFWFPL34
PUT BONDOPT BARCGB22 04/04/2022 UNITED KINGDOM GIL 1:		0.00%	
JAPAN .1% 01/03/2023		0.00%	JP1024221M37
BECTON DICKINSON & 0.0% 13/08/2023		0.00%	XS2375836470
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP		0.00%	GB00B3KJDS62
PUT SWO GBP MSLNGB2X P 1.481% / R 1DSONIA	SO220525GB:	0.00%	
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000		0.00%	GB00BFWFPP71
UNITED STATES TREAS BDS 2.875 DUE DUE	05-15-2043	0.00%	US912810RB61
JAPAN(GOVT OF) 1.9% BDS 20/06/31	JPY100000	0.00%	JP1201281B64
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000		0.00%	GB00B39R3707
UNITED STATES TREAS BDS DTD	3.125% 05-15-2048	0.00%	US912810SC36
UNITED STATES TREAS BDS	2.25% DUE 08-15-2046	0.00%	US912810RT79
UNITED STATES TREAS BDS DTD 2.75%	08-15-2047	0.00%	US912810RY64
GERMANY(FEDERAL REPUBLIC) 2.5% BDS	15/08/2046 EUR	0.00%	DE0001102341
JAPAN(GOVT OF) 1.4% SNR 20/09/34	JPY50000	0.00%	JP1201501E99
GERMANY(FED REP) 0% SNR 07/10/22	EUR0.01'176	0.00%	DE0001141760

HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00%	US912810RK60
HAMBURG COMML BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
GERMANY(FED REP) 0% BDS 11/04/2025 EUR0.01	0.00%	DE0001141810
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
WERFENLIFE S.A. .5% 28/10/2026	0.00%	XS2392462730
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
JAPAN (20 YR TBOND .4% 20/06/2041	0.00%	JP1201771M76
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00%	FR0010371401
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
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00%	ES00000123C7
DAVIDE CAMPARI MIL 1.25% SNR 06/10/27 EUR1000	0.00%	XS2239553048
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00%	US912810QT88
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.857% SO220825EU	0.00%	
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
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.00%	US912810RP57
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-:	0.00%	US91282CAD39
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00%	US912810RM27
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.00%	DE0001102507
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00%	ES00000127G9
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.00%	DE0001102564
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	SG31A7000004
CBRE GI OPEN END .9% 12/10/2029	0.00%	XS2397357463
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00%	US448579AM48
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	0.00%	IT0001174611
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
FUT SEP 22 90 DAY B-BILLS	0.00%	
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.00%	US03027XBV10
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	JP1201201A88
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.00%	GB00B8429V04
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	0.00%	US35565XAH35
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00%	US12769LAB53
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-:	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
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00%	US694308JY42
UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 RI	0.00%	US9128284R87
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCOKEH1	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
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284Z04
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	GB00BYYMZX75
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	IT0004532559
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
GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01	0.00%	DE0001102432
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00%	DE0001102416
JAPAN(GOVT OF) 0.8% SNR 20/09/22 JPY50000	0.00%	JP1103251C91
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTI	0.00%	US01F0226591
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
JAPAN(GOVT OF) 0.005% SNR 01/09/2023 JPY	0.00%	JP1024281M91
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
PUT SWO USD DEUTGB2L P 1.803% / R 1DSOFR SO220510US18	0.00%	

SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024	EUR1000	0.00%	ES00000124W3
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18%	SO250307JP18	0.00%	
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
PADAGIS TERM B LOAN SENIOR SECURED TL 06-30-2028		0.00%	US69526PAC86
ITALY(REP OF) 3% SNR 01/08/2029	EUR1000	0.00%	IT0005365165
PVPTL NISSAN MOTOR ACCEPTANCE CORP 1.125% 09-16-2024		0.00%	US65480CAB19
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60	EUR1	0.00%	FR0010870956
UTD STATES TREAS 1.75% DUE 12-31-2026		0.00%	US912828YX25
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042	REG	0.00%	US912810TF57
RLJ LODGING TR L P SR SECD NT 144A 4%	09-15-2029	0.00%	US74965LAB71
GERMANY(FED REP) 5.5% SNR 04/01/2031	EUR0.01	0.00%	DE0001135176
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	0.00%	IT0005001547
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2		0.00%	US92682RAA05
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
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24	EUR1000	0.00%	ES00000126B2
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033		0.00%	JP1201451D66
JAPAN (20 YR TBOND .5% 20/12/2041		0.00%	JP1201791N14
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
JAPAN(GOVT OF) 2.1% SNR 20/12/29	JPY50000	0.00%	JP12011419C6
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040		0.00%	JP1201721L45
JAPAN(GOVT OF) 2.1% SNR 20/09/29	JPY50000	0.00%	JP1201131990
JAPAN(GOVT OF) 1.5% SNR 20/06/34	JPY50000	0.00%	JP1201491E67
JAPAN (30 YR TBOND .7% 20/12/2050		0.00%	JP1300691M16
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20		0.00%	US912828ZF00
ITALY(REP OF) 5.5% BDS 01/11/22		0.00%	IT0004848831
JAPAN (30 YR TBOND .7% 20/06/2051		0.00%	JP1300711M79
ITALY(REP OF) 2.5% BDS 01/12/24	EUR1000	0.00%	IT0005045270
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
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.00%	NL0010721999
JAPAN(GOVT OF) 2.1% SNR 20/09/28	JPY50000	0.00%	JP1201051891
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24	AUD1000	0.00%	AU0000083768
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% ARI		0.00%	
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
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%		0.00%	US91282CAT80
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026	EUR1000	0.00%	ES00000128H5
LCH_IRS BOFAGB2U 06/12/2024 AUD P 2.057% / R 3MBBSW AR		0.00%	
UK(GOVT OF) 1.5% SNR 22/07/2047	GBP1000	0.00%	GB00BDCHBW80
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2		0.00%	US912810FT08
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.00%	ES00000124C5
UK(GOVT OF) 4.75% SNR 07/12/38	GBP1000	0.00%	GB00B00NY175
JAPAN(GOVT OF) 2.1% BDS 20/12/26	JPY10000000	0.00%	JP12009216C0
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
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023		0.00%	US912828Z294
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025		0.00%	DE0001102374
ITALY(REP OF) 0.95% SNR 01/03/23	EUR1000	0.00%	IT0005325946
JAPAN(GOVT OF) 2.3% SNR 20/03/26	JPY50000	0.00%	JP1200861647
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030		0.00%	ES0000012G34
ITALY(REP OF) 1.25% SNR 01/12/26	EUR1000	0.00%	IT0005210650
CANADA(GOVT OF) 1.5% BDS 01/06/2031	CAD	0.00%	CA135087M276
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	0.00%	JP1300331A99
JAPAN(GOVT OF) 2.1% SNR 20/03/26	JPY50000	0.00%	JP1200851630
GERMANY(FED REP) 4.75% SNR 04/07/34	EUR0.01	0.00%	DE0001135226
JAPAN(GOVT OF) 2% SNR 20/12/25	JPY50000'84	0.00%	JP1200841615
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		0.00%	DE0001135432
CANADA(GOVT OF) 0.25% BDS 01/03/2026	CAD	0.00%	CA135087L518
JAPAN (20 YEAR ISSUE) .4% 20/03/2039		0.00%	JP1201681K44
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER		0.00%	
BONOS Y 0.0% 31/01/2025		0.00%	ES0000012F92
FUT JUN 22 ME 5Y CDN BOND		0.00%	
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	0.00%	JP1200781563
ITALY(REP OF) 5% SNR 01/03/2025	EUR1000	0.00%	IT0004513641
GERMANY(FEDERAL 0.0% 09/10/2026		0.00%	DE0001141844
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 EURO.01	0.00% IT0001086567
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
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00% BE0000291972
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.00% DE0001102473
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00% JP13002717A6
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00% IT0004889033
TRANSOCEAN 5.875% DUE 01-15-2024	0.00% US893800AA08
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 €	0.00% DE0001135325
ZIMVIE INC	0.00% US98888T1079
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.00% DE0001102382
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.00% AU000XCLWAX7
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00% IT0005340929
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00% IT0004953417
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00% AU3TB0000143
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	0.00% NL0009446418
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.00% JP1300341B39
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
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00% JP1103381F34
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00% JP1103411FC6
AUSTRALIAN GOVT .25% 21/11/2025	0.00% AU0000095457
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
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00% AU00000101792
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
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
JAPAN .1% 20/03/2023	0.00% JP1051351J37
JAPAN(GOVT OF) 0.1% SNR 01/10/22 JPY50000	0.00% JP1024171LA4
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00% XAL5000DAD92
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00% JP1201541F90
GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01	0.00% DE0001102515
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00% IT0005422891
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD1000	0.00% AU3TB0000150
JAPAN (30YR) .8% 20/03/2048	0.00% JP1300581J30
GERMANY(FED REP) 0.25% SNR 15/02/29 EURO.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
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00% ES0000012E51
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00% AU3TB0000135
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00% US9128285T35
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
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
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00% IT0005367492
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00% IT0005170839
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00% DK0009922320
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00% JP1201761M45
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00% AU3TB0000168
FRANCE(GOVT OF) 0% SNR OAT 25/03/2023 EUR1	0.00% FR0013283686
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00% JP1201251B37
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00% CA135087K528
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	0.00% ES00000123X3
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00% GB00BJLR0J16
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00% FR0010916924
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00% ES00000124H4
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00% IT0003256820
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00% AU000XCLWAI8
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00% GB00BLPK7110
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
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00% DUIRSJAN2143
JAPAN (40 YR TBOND) .5% 20/03/2059	0.00% JP1400121K57
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
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
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
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
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	0.00%	JP1300641KA3
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
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
CALL BONDOPT BNPAGB22 04/22/2022 US TREASURY N/B 2. 96	0.00%	
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
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
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.00%	IT0005240830
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
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/C	0.00%	
ITALY(REP OF) 2.45% BDS 01/10/23 EUR1000	0.00%	IT0005344335
PUT SWO USD MSLNGB2X P 2.1% / R 1DSOFR 4023692639 03/C	0.00%	
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
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
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EL	0.00%	DE0001102309
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	0.00%	IT0005172322
US 30Y BOND 2206 FUT	0.00%	DU00USB22066
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
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
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.00%	JP1201631HC6
PUT SWO EUR BNPAGB22 P 0.895% / R 6MEURIB SO220523EU	0.00%	
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
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
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	0.00%	ES0000012H33
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	0.00%	DE0001102457
BUONI POLIENNALI 0.0% 15/04/2024	0.00%	IT0005439275
JAPAN(GOVT OF) 0.1% SNR 01/09/22 JPY50000	0.00%	JP1024161L97
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00%	JP1201651J76
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.00%	IT0005390874
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.00%	IT0005419848
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
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
FUT SEP 24 ICE SONIA SO3	0.00%	
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
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.00%	FR0014003513
FUT PUT DEC 22 LIF 3M EURIBR 9987	0.00%	
PUT SWO EUR CHASGB2L P 0.917% / R 6MEURIB SO220530EU9	0.00%	
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00%	JP12009917C3
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
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
NETHERLANDS KING 0.75% BDS 15/07/2027	EUR1	0.00%	NL0012171458
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44	EUR1000	0.00%	IT0004923998
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42	SGD1000	0.00%	SG3254976487
JAPAN 1% BDS 20/12/2035 JPY50000 '155'		0.00%	JP1201551FC0
PUT SWO EUR BARCGB22 P 0.42% / R 6MEURIB	SO220606EU42	0.00%	
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33	EUR1000	0.00%	ES00000128Q6
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.		0.00%	JP1300351B93
SPAIN(KINGDOM OF) 1% SNR 31/10/2050	EUR1000	0.00%	ES0000012G00
JAPAN(GOVT OF) 1.7% SNR 20/09/33	JPY50000	0.00%	JP1201461D98
GERMANY(FED REP) 0% SNR 15/05/2036	EUR0.01	0.00%	DE0001102549
JAPAN(GOVT OF) 2.1% BDS 20/03/30	JPY100000	0.00%	JP1201171A43
FUT PUT JUN 22 IMM EOM M S&P 3850		0.00%	
FRANCE(GOVT OF) 1% SNR 25/11/2025	EUR1'REGS	0.00%	FR0012938116
GERMANY(FED REP) 0% SNR 05/04/24	EUR0.01'179	0.00%	DE0001141794
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031	EUR1000	0.00%	ES0000012H41
JAPAN (30 YR TBOND .5% 20/03/2049		0.00%	JP1300621K47
PUT SWO EUR BARCGB22 P 0.665% / R 6MEURIB	SO220530EU6	0.00%	
JAPAN(GOVERNMENT OF) .6% 20/09/2050		0.00%	JP1300681LA7
FUT MAR 22 ICE SONIA SO3		0.00%	
JAPAN(GOVT OF) 0.9% SNR 20/03/57	JPY50000	0.00%	JP1400101H56
FRANCE(GOVT OF) BDS .5% 25/05/2040		0.00%	FR0013515806
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-3		0.00%	US67109WAJ71
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32	AUD1000	0.00%	AU0000075681
BELGIUM(KINGDOM) 2.25% SNR 22/06/23	EUR0.01	0.00%	BE0000328378
JAPAN TBOND 1.2% 20/03/2035		0.00%	JP1201521F37
ITALY(REP OF) 2% SNR 01/12/2025	EUR1000	0.00%	IT0005127086
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
PUT SWO GBP MSLNGB2X P 1.478% / R 1DSONIA	SO220523GB:	0.00%	
JAPAN(GOVT OF) 1.8% SNR 20/03/32	JPY50000	0.00%	JP1201341C38
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
JAPAN(GOVT OF) 1.7% BDS 20/12/31	JPY50000	0.00%	JP1201321BC7
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
ITALY(REP OF) 2.25% SNR 01/09/36	EUR1000	0.00%	IT0005177909
MXN BNP PARIBAS A/C		0.00%	
CALL SWO GBP BARCGB22 P 1DSONIA / R 1.47%	SO220825GB1	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
GERMANY(FED REP) 0.5% SNR 15/02/2028	EUR0.01	0.00%	DE0001102440
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049		0.00%	IT0005363111
JAPAN(GOVT OF) 2% SNR 20/03/52	JPY50000'5'	0.00%	JP1400051C51
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
UK(GOVT OF) 6% SNR 07/12/2028	GBP1000	0.00%	GB0002404191
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026	AUD1000	0.00%	AU0000106411
FRANCE(GOVT OF) 6% SNR 25/10/2025	EUR1'REGS	0.00%	FR0000571150
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037	REG	0.00%	US912810PU60
Income Due - CHF		0.00%	
CANADA(GOVT OF) 0.25% BDS 01/04/2024	CAD1	0.00%	CA135087L690
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024	EUR	0.00%	DE0001102358
JAPAN(GOVT OF) 0.4% SNR 20/06/25	JPY50000	0.00%	JP1103391F65
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
ZAR BNP PARIBAS A/C		0.00%	
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
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
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 05-15-20	0.00%	US912810FM54
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
EDF EURO0.5 S R 01 04 22 RTS	0.00%	FR0014008WS3
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
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
CALL SWO USD MSLNGB2X P 1DSOFR / R 1.8% SO220510US18C	0.00%	
Singapore dollar	0.00%	
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00%	SG3261987691
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
GERMANY(FED REP) 1.5% SNR 04/09/2022 EURO.01	0.00%	DE0001135499
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00%	ES0000012G42
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
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	JP1300411DC2
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	JP1400091G59
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	0.00%	
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
FUT DEC 23 90 DAY B-BILLS	0.00%	
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	0.00%	
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	0.00%	IT0005358806
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
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
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
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
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	0.00%	US20754FAK84
PUT SWO GBP CITIUS33 P 1.6% / R 1DSONIA 4016773590 24/02	0.00%	
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00%	GB00BMBL1D50
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.00%	AU000XCLWAW9
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00%	JP1300421E39
Swedish krona	0.00%	
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS	0.00%	NL0011819040
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUC	0.00%	AU000XCLWAG2
FUT SEP 25 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.474% / R 3MBBSW AR	0.00%	
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%	
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
CALL BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 8	0.00%	
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
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	IT0005377152
BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	BE0000336454
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00%	JP1300661L47
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
Indonesian rupiah	0.00%	
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	0.00%	NL00150006U0
BELGIUM(KINGDOM .35% 22/06/2032	0.00%	BE0000354630
SPAIN(KINGDOM OF) 0.7% BDS 30/04/2032 EUR1000	0.00%	ES0000012K20
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00%	JP1300541H31
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901

BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
AUSTRALIA(CMNLWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00%	AU0000047003
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 RI	0.00%	US9128284F40
CALL BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 1	0.00%	
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
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
Malaysian ringgit	0.00%	
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00%	JP1201291B88
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00%	FR0014002JM6
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00%	JP1201031877
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR AR	0.00%	
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00%	JP1300491FC9
CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1	0.00%	CA135087M680
CANADA GOVT 1.5% 01/12/2031	0.00%	CA135087N266
ITALY(REPUBLIC OF) 144A 1.45% 01/03/2036	0.00%	IT0005402117
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	0.00%	
PUT SWO USD CITIUS33 P 2.5% / R 1DSOFR 4043451377 09/15/	0.00%	
PUT SWO USD CITIUS33 P 2.5% / R 1DSOFR 4046222033 09/15/	0.00%	
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
PUT SWO GBP CITIUS33 P 1.6% / R 1DSONIA 3999936373 14/02	0.00%	
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	0.00%	GB00BM8Z2S21
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
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
CALL SWO GBP MSLNGB2X P 1DSONIA / R 1.481% SO220525GE	0.00%	
FUT DEC 24 ICE SONIA SO3	0.00%	
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
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	XS2214239506
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
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
CALL SWO GBP MSLNGB2X P 1DSONIA / R 1.475% SO220523GE	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
Australian Dollar Custodial Account – MIF Global Unlisted Infra:	0.00%	
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
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
US 10YR NOTE 2206 F	0.00%	DU000USX22060
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBS	0.00%	
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00%	BE0000349580
TWD BNP PARIBAS A/C	0.00%	
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SE0004869071
GERMANY(FED REP) 6.5% SNR 04/07/2027 EURO.01	0.00%	DE0001135044
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	JP1400071E55
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00%	NL0015000B11
LCH_IRS BOFAGB2U 16/03/2032 CAD P 2.977% / R 3MCDOR AR	0.00%	
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	0.00%	
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01	0.00%	BE0000348574
ICE_CDX SBSIUS33 06/20/2026 SELL CDX.NA.IG.36 SWPCQJZ99	0.00%	
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	BE0000343526
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	SE0005676608
LONG GILT 2206 FUT	0.00%	GB00JL6LY922
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
CALL BONDOPT BNPAGB22 04/19/2022 US TREASURY N/B 4. 12	0.00%	

AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00%	AU0000097495
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/201	0.00%	FR0014004J31
LCH_IRS BOFAGB2U 06/12/2024 AUD P 2.065% / R 3MBBSW AR	0.00%	
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.00%	DK0009924102
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
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.78% SO220524EU7	0.00%	
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
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
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
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00%	ES0000012B88
FUT SEP 23 ICE SONIA SO3	0.00%	
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
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%	
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
SPAIN(KINGDOM OF) 0.45% SNR 31/10/22 EUR1000	0.00%	ES0000012A97
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
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
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
FUT C MAY 22 LIF SONIASO30 9 84000	0.00%	
NETH (KINGDOM OF) 144A .5% 15/07/2032	0.00%	NL0015000RP1
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNGP775
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00%	SE0009496367
CALL SWO USD DEUTGB2L P 1DSOFR / R 1.803% SO220510US11	0.00%	
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00%	IT0005480980
LCH_IRS BOFAGB2U 15/11/2025 AUD P 3.406% / R 3MBBSW AR	0.00%	
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	0.00%	BE0000340498
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	0.00%	GB00BLPK7227
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	0.00%	ES0000012J07
BELGIUM(KINGDOM 144A 1.4% 22/06/2053	0.00%	BE0000355645
Norwegian krone	0.00%	
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.184% ARC	0.00%	
UNITED STATES OF AMER TREAS NOTES DTD 01/31/2021 .375%	0.00%	US91282CBH34
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00%	ES0000012J15
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.642% SO220524EU	0.00%	
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.704% SO220523EU	0.00%	
South African rand	0.00%	
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.66% SO220524EU66	0.00%	
CALL SWO GBP MSLNGB2X P 1DSONIA / R 1.478% SO220523GE	0.00%	
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%	
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	ES0000012H58
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00%	SE0013935319
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	IT0005274805
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01	0.00%	BE0000353624
FUT CALL MAY 22 1 YR MIDCURVE 9737	0.00%	
Microsoft Corporation	0.00%	US5949181045
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
CME_IRS CHASUS33 14/02/2052 CAD P 2.579% / R 3MCDOR 400	0.00%	
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%	
UK(GOVT OF) 1.75% GILT SNR 09/22 GBP	0.00%	GB00B7L9SL19
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	CA135087C939
South Korean won	0.00%	
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR AR	0.00%	
FUT SEP 22 EURO DOLLARS	0.00%	
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
DENMARK(KINGDOM) 1.5% SNR 15/11/2023 DKK0.01	0.00%	DK0009923054
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.00%	NZGOVDT427C1
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK5000	0.00%	SE0004517290
ICE_CDX SBSIUS33 06/20/2027 SELL CDX.NA.HY.38 SWPCOKV17	0.00%	
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
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%	

US DOLLAR	0.00%
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	0.00% BE0000351602
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.00% ES0000012K46
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 0.583% AR	0.00%
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00% IT0005441883
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	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%
DANAHER CORP COMMON STOCK USD.01	0.00% US2358511028
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%
CALL SWO EUR CHASGB2L P 6MEURIB / R 0.917% SO220530EU	0.00%
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.00% US91324P1021
ALPHABET INC CL A COMMON STOCK USD.001	0.00% US02079K3059
CALL SWO EUR BARCGB22 P 6MEURIB / R 0.665% SO220530EU	0.00%
ORSTED A/S COMMON STOCK DKK10.0	0.00% DK0060094928
TAIWAN SEMICONDUCTOR SP ADR ADR	0.00% US8740391003
CALL SWO AUD ANZBAU3M P 6MBBSW / R 2.15% SO220608AU	0.00%
CALL SWO EUR BNPAGB22 P 6MEURIB / R 0.895% SO220523EU	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
PEPSICO INC COMMON STOCK USD.017	0.00% US7134481081
NVIDIA CORP COMMON STOCK USD.001	0.00% US67066G1040
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%
PUT SWO USD CITIUS33 P 2.5% / R 1DSOFR 4046221196 09/15/	0.00%
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
CALL BONDOPT ROYGB2L 26/04/2022 AUSTRALIAN GOVERN	0.00%
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
FUT PUT APR 22 IMM EOM M S&P 3600	0.00%
ADOBE INC COMMON STOCK USD.0001	0.00% US00724F1012
ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.00% IE00B4BNMY34
LCH_RPI CHASUS33 03/10/2032 USD P CPI / R 3.098% 40343783	0.00%
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
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00% SE0015193313

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
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00%	SE0016102115
CALL SWO AUD BNPAGB22 P 3MBBSW / R 0.17% SO220708AU:	0.00%	
PROLOGIS INC REIT USD.01	0.00%	US74340W1036
INCYTE CORP COMMON STOCK USD.001	0.00%	US45337C1027
CALL BONDOPT ANZBAU3M 21/04/2022 AUSTRALIAN GOVERN	0.00%	
NEXTERA ENERGY INC COMMON STOCK USD.01	0.00%	US65339F1012
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%	
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
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
PROCTER + GAMBLE CO/THE COMMON STOCK	0.00%	US7427181091
CALL SWO USD MSLNGB2X P 3MLIBOR / R 0.75% SO220614US7	0.00%	
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
CALL SWO EUR BARCGB22 P 6MEURIB / R 0.42% SO220606UE4	0.00%	
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
DELTA ELECTRONICS INC COMMON STOCK TWD10.	0.00%	TW0002308004
FUT JUN 22 LIF 3M EURIBOR	0.00%	
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
EVOQUA 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
Income Due - MXN	0.00%	
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 INTERNATIONAL 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 PARTICIPACOES 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
CALL BOND OPT BNPAGB22 04/07/2022 US TREASURY N/B 1. 83	0.00%	
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
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-202:	0.00%	US76173FAU12
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%	DE000DTR0CK8
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
TRY BNP PARIBAS A/C	0.00%	
POWER ASSETS HOLDINGS LTD COMMON STOCK	0.00%	HK0006000050
LIBERTY GLOBAL PLC C COMMON STOCK USD.01	0.00%	GB00B8W67B19
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
DANISH KRONE	0.00%	
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
CALL BONDOPT ROYCGB2L 05/04/2022 UNITED KINGDOM GIL 9	0.00%	
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
New Israeli shekel	0.00%	
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%	NZTELE000154
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
HUF BNP PARIBAS A/C	0.00%	
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	0.00%	IL0006954379
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
GIJENSIDIGE 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
Polish zloty	0.00%	
JAPAN POST INSURANCE CO LTD COMMON STOCK	0.00%	JP3233250004
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
Payable/Receivable CAD	0.00%	
Payable/Receivable BDT	0.00%	
SPI 200 FUTURES JUN22 XSFE 20220616	0.00%	
TOPIX INDX FUTR JUN22 XOSE 20220609	0.00%	
Payable/Receivable AUD	0.00%	
Payable/Receivable SEK	0.00%	
EURO STOXX 50 JUN22 XEUR 20220617	0.00%	DE000C5HZK47
FTSE 100 IDX FUT JUN22 IFLL 20220617	0.00%	GB00JH72L283
Payable/Receivable NZD	0.00%	
Payable/Receivable NOK	0.00%	
Payable/Receivable ILS	0.00%	
NEW ISRAELI SHEQEL	0.00%	
Payable/Receivable HKD	0.00%	
Payable/Receivable KRW	0.00%	
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	0.00%	US20754JAA25
SWISS MKT IX FUTR JUN22 XEUR 20220617	0.00%	DE000C1TL779
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 39999	0.00%	
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	0.00%	US35563KAA88
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% 11	0.00%	
INDIAN RUPEE	0.00%	
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	0.00%	US35565JAA97
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
BRAZILIAN REAL	0.00%	
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	0.00%	US61975FAG46
Payable/Receivable SGD	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
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	0.00%	US00162LCN55
CALL BONDOPT ANZBAU3M 08/04/2022 TREASURY CORP VICT ;	0.00%	
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	0.00%	US02208HAB42
ISRACARD LTD COMMON STOCK	0.00%	IL0011574030
MEXICAN PESO (NEW)	0.00%	
BEST WORLD INTERNATIONAL LTD COMMON STOCK	0.00%	ID:SG1DG3000004
CALL BONDOPT BNPAGB22 05/04/2022 FRANCE (GOVT OF) 1 1C	0.00%	
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 SWO_CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 3175772FC	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% 317U776I5 09,	0.00%	
CALL SWO EUR CITIUS33 P 6MEURIB / R 0.5% 317U911I1 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 317556UUC	0.00%	

CALL SWO_CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 317582CF9	0.00%
Payable/Receivable TWD	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%
FUTURES MARGIN-NZD	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 317557B9	0.00%
CALL BONDOPT ROYCGB2L 05/04/2022 UNITED KINGDOM GIL 1	0.00%
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSOIA 404	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%
Payable/Receivable USD	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%
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%
LCH_OIS CHASUS33 17/03/2052 GBP P 1.467% / R 1DSOIA 404	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/	0.00%
FUT JUN 26 EURO DOLLARS	0.00%
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	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 S1	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%
FUT JUN 22 SGX MINIUGB BD	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_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 0.583% / R 6MEURIB AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	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 1DSOIA / 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%
COMMONWEALTH BANK OF	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%
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%
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%
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 SONIASO3O 9 82000	0.00%
FUT DEC 25 EURO DOLLARS	0.00%
FUT JUN 25 LIF 3M EURIBOR	0.00%
ANZ COLLATERAL	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%
CALL BONDOPT ROYCGB2L 11/04/2022 UNITED KINGDOM GIL 7	0.00%
FUT JUN 22 EUX EURO-BTP	0.00% DE000C1T6JDO
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%
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	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%
OISANZ205 OIS ANZ NZD 061022 RFXD 2.0575 PFLT NZIONA	0.00% DUOISANZ2054
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%
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	0.00% DUIRSNZD1993
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 28DTIIE / R 5.66% SWU0	0.00%
FUT JUN 22 10 YR T-NOTES	0.00%
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	0.00% DUIRSNZD1936
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	0.00% DUIRSNZD2538
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS	0.00%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR AR	0.00%
CAN 10YR BND 2206 FU	0.00% DU00CGX22063
CME_OIS SBSIUS33 02/01/2023 BRL P 1DBZDIO / R 6.789% SWU	0.00%
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	0.00%
FUT DEC 25 ICE SONIA SO3	0.00%
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	0.00% DUIRSCBA2011
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	0.00% DUIRSNZD1811
LCH_IRS SBSIUS33 15/12/2026 KRW P 3MKWCDC / R 2% SWU01	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	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%
IRS020331 IRS ANZ NZD 020331 RFXD 2.035 PFLT 3ZBSW	0.00% DUIRS0203311
CCSW BARCGB22 03/17/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUTURES MARGIN-JPY	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%
FUT JUN 22 LIF LONG GILT	0.00% GB00JL6LY922
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR AR	0.00%
CCP DUE TO/FROM MORGAN STANLEY	0.00%
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% SWU017F	0.00%
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00% DUWC89284092
FUT JUN 22 SFE 5YR BONDLT	0.00%
LCH_RPI GOLDUS33 06/22/2031 USD P CPI / R 2.371% SLP300A	0.00%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	0.00% DUIRSNZD1241
LCH_IRS GOLDUS33 05/10/2024 USD P 3MLIBOR / R 0.825% SLV	0.00%
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	0.00%
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%
IRSNZD219 LONG IRS BNZ NZD 211024 RFXD 2.195 PFLT 3ZBSW	0.00% DUIRSNZD2199
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	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	0.00%
FUT MAR 23 LIF 3M EURIBOR	0.00%
PUT BONDOPT BNPAGB22 04/01/2022 US TREASURY N/B 1. 82.	0.00%
BNZ NZD COLL	0.00%
FUT JUN 22 ME 10Y CDN BND	0.00%
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	0.00% DUIRSNZD1472
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	0.00%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 0.095% AR	0.00%
PUT SWO USD CITIUS33 P 0.945% / R 3MLIBOR SL7E06UW1 04	0.00%
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 1.056% AR	0.00%
FUT JUN 23 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 02/12/2041 EUR P 6MEURIB / R 0.378% AR	0.00%
LCH_IRS GOLDUS33 04/28/2024 USD P 3MLIBOR / R 0.86% SLZ4	0.00%
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	0.00%
Outstanding Settlement Payments - ILS	0.00%
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	0.00%
Outstanding Settlement Payments - SGD	0.00%
ICE_CDX GOLDUS33 12/20/2026 BUY CDX.NA.HY.37 SPES02HF	0.00%
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
IRSNZD775 IRS WBC NZD 060831 RFXD 1.8775 PFLT 3ZBSW	0.00% DUIRSNZD7750
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 2.053% AR	0.00%
FUT JUN 22 EURO BUXL BND	0.00% DE000C1T6JH1
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	0.00%
LCH_IRS BOFAGB2U 12/06/2051 USD P 3MLIBOR / R 1.756% AR	0.00%
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 0.687% AR	0.00%
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 0.981% AR	0.00%
FUT JUN 22 EURX EUR-BUND	0.00% DE000C1T6JE8
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 0.663% AR	0.00%
CCSW BARCGB22 01/27/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
PUT BONDOPT BNPAGB22 04/07/2022 US TREASURY N/B 1. 83.	0.00%
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 1.035% AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO RBC	0.00%
FUT DEC 23 EURO DOLLARS	0.00%
FUT MAR 24 EURO DOLLARS	0.00%
Cross currency swap	0.00%
PUT BONDOPT ANZBAU3M 21/04/2022 AUSTRALIAN GOVERN	0.00%
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	0.00%
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
PUT BONDOPT ROYCGB2L 26/04/2022 AUSTRALIAN GOVERN	0.00%
Canadian dollar	0.00%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	0.00%
FUT SEP 23 EURO DOLLARS	0.00%
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	0.00%
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 6MBBSW / R 1.315% AR	0.00%
LCH_IRS BOFAGB2U 14/04/2033 AUD P 6MBBSW / R 2.575% AR	0.00%
OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	0.00%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	0.00%
PUT BONDOPT BNPAGB22 04/11/2022 US TREASURY N/B 3. 12C	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BAN	0.00%

LCH_IRS BOFAGB2U 15/11/2025 AUD P 3MBBSW / R 2.12% ARII	0.00%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 0.971% AR	0.00%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 1.847% ARI	0.00%
FUT DEC 22 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	0.00%
OTC CASH COLLATERAL PAYABLE TO TORANTO DOMINION USD	0.00%
LCH_IRS BOFAGB2U 16/03/2023 CAD P 3MCDOR / R 0.777% ARI	0.00%
LCH_OIS BOFAGB2U 07/08/2025 GBP P 1DSONIA / R 0.96% ARC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STATE STREET	0.00%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	0.00%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	0.00%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 1.575% ARI	0.00%
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	0.00%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 0.444% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	0.00%
OTC DER CASH COLL PAY TO WEST PACK	0.00%
FUT DEC 23 LIF 3M EURIBOR	0.00%
LCH_IRS BOFAGB2U 21/06/2026 AUD P 6MBBSW / R 1.572% AR	0.00%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 1.86% ARIF	0.00%
FUT JUN 22 SFE 20Y BONDLT	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AN	0.00%
OTC DER CASH COLL PAY TO UBSSEC	0.00%
FUT JUN 22 CBT 5Y T-NOTE	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 2.94% ARII	0.00%
OTC DER CASH COLL PAY TO BARCLAYS	0.00%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 0.966% ARI	0.00%
OTC DERIVATIVE CASH COLL PAY TO HSBC	0.00%
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	0.00%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 1.841% ARI	0.00%
LCH_IRS BOFAGB2U 28/08/2024 AUD P 3MBBSW / R 0.797% AR	0.00%
Outstanding Settlement Payments - KRW	0.00%
FUT MAR 23 90 DAY B-BILLS	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	-0.01%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 0.813% AR	-0.01%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 1.595% ARI	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NATIONAL AU	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.01%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.01%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 1.424% ARI	-0.01%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.01%
Outstanding Settlement Payments - NOK	-0.01%
OTC CASH COLL PAYABLE TO AUD CIBC 31 DEC 2050	-0.01%
LCH_IRS BOFAGB2U 06/19/2025 USD P 3MLIBOR / R 1.483% AR	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF AME	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.01%
FUTURE MARGINS-USD	-0.02%
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 2.332% ARZC010	-0.02%
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.02%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.02%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%
Outstanding Settlement Payments - DKK	-0.02%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.02%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.02%
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%
Outstanding Settlement Payments - SEK	-0.03%
Outstanding Settlement Payments - NZD	-0.03%
Outstanding Settlement Payments - CHF	-0.03%
Outstanding Settlement Payments - HKD	-0.03%
Outstanding Settlement Payments - CAD	-0.05%
Outstanding Settlement Payments - AUD	-0.05%
CACIB USD COLLATERAL	-0.06%
Outstanding Settlement Payments - EUR	-0.28%
Outstanding Settlement Payments - JPY	-0.30%
Outstanding Settlement Payments - GBP	-0.40%
Outstanding Settlement Payments - USD	-1.79%