

	1	2	3	4
Offer name	Whai Rawa Unit Trust	Offer number	OFR10857	
Fund name	FND17499	Fund number	FND17499	
Period disclosure applies [dd/mm/yyyy]		30/09/2022 0:00		
Asset name	% of fund net assets	Security code		
First State Investments Global Listed Infrastructure Fund		2.30%		
Microsoft Corporation		1.84%	US5949181045	
SPARK NEW ZEALAND LIMITED		1.55%	NZTELE0001S4	
Fisher & Paykel Healthcare Corporation Limited		1.32%	NZFAPE0001S2	
INFRATIL LIMITED		1.22%	NZIFTE0003S3	
KKR Global Infrastructure Investors II L.P. (& NT overlay)		1.22%		
Auckland International Airport Limited		1.16%	NZAI AE0002S6	
Outstanding Settlement Receipts - USD		1.10%		
APPLE INC		1.10%	US0378331005	
EBOS GROUP LIMITED		0.99%	NZEBOE0001S6	
CONTACT ENERGY LIMITED		0.97%	NZCENE0001S6	
MAINFREIGHT LIMITED		0.94%	NZMFTE0001S9	
Charter Hall Core Plus Industrial Fund (CPIF)		0.93%		
Investa Commercial Property Fund		0.81%		
UNITEDHEALTH GROUP INC COM STK US0.01		0.75%	US91324P1021	
Meridian Energy Limited		0.73%	NZMELE0002S7	
DANAHER CORP		0.70%	US2358511028	
ALPHABET INC CAP STK USD0.001 CL A		0.67%	US02079K3059	
Fletcher Building Limited		0.65%	NZFBUE0001S0	
BNP Paribas US Dollar Account		0.65%		
THE A2 MILK COMPANY LIMITED		0.63%	NZATME0002S8	
AMAZON COM INC		0.61%	US0231351067	
PEPSICO INC CAP US\$0.01 2/3		0.54%	US7134481081	
ROCHE HLDGS AD GENUSSCHEINE NPV		0.54%	CH0012032048	
Dexus Wholesale Property Fund		0.54%		
BNP Paribas New Zealand Dollar Account		0.53%		
CHORUS LIMITED ORDINARY FULLY PAID		0.50%	NZCNUE0001S2	
IFM Australian Infrastructure Wholesale Fund		0.50%		
Goodman Australia Industrial Fund		0.50%		
SUMMERSET GROUP HOLDINGS LTD		0.46%	NZSUME0001S0	
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029		0.46%	NZGOVDT429C7	
Charter Hall Retail Partnership		0.45%		
MERCURY NZ LIMITED		0.44%	NZMRPE0001S2	
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032		0.44%	NZGOVDT532C8	
NOVO NORDISK A S		0.44%	DK0060534915	
T MOBILE US INC COM USD0.0001		0.43%	US8725901040	
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041		0.43%	NZGOVDT541C9	
MASTERCARD INC - CLASS A		0.42%	US57636Q1040	
New Zealand Dollar Custodial Account â€“ MITNZ Sus Global Eq		0.40%		
KKR Diversified Core Infrastructure		0.40%		
JOHNSON & JOHNSON COM US\$1		0.39%	US4781601046	
RYMAN HEALTHCARE LTD		0.39%	NZRYME0001S4	
AIA GROUP LTD		0.39%	HK0000069689	
ORSTED AS		0.38%	DK0060094928	
TAIWAN SEMICONDUCT MANUFACTURING USD		0.38%	US8740391003	
Investa SPV Aust Property Fund		0.37%		
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028		0.37%	NZGOVDT528C6	
Housing New Zealand Ltd Bond 3.36% 12/06/2025		0.37%	NZHNZD0625L3	
THERMO FISHER SCIENTIFIC INC		0.36%	US8835561023	
AUTOZONE INC		0.36%	US0533321024	
TESLA INC		0.36%	US88160R1014	
LILLY (ELI) & CO USD		0.36%	US5324571083	
VISA INC - A		0.35%	US92826C8394	
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023		0.34%	NZGOVDT423C0	
AGILENT TECHNOLOGIES INC		0.34%	US00846U1016	
VERIZON COMMUNICATIONS		0.34%	US92343V1044	
SCHNEIDER ELECTRIC SE		0.33%	FR0000121972	
JP Morgan Infrastructure Investments Fund		0.31%		
PROLOGIS INC COM		0.31%	US74340W1036	
NVIDIA CORP		0.31%	US67066G1040	
MERCK & CO INC NEW COM		0.30%	US58933Y1055	
PFIZER INC COM		0.30%	US7170811035	
SCHWAB (CHARLES) CORP		0.29%	US8085131055	
ESTEE LAUDER COMPANIES		0.29%	US5184391044	
PUSHPAY HOLDINGS LTD		0.29%	NZPPHE0001S6	
BNP USD COLL ACCT		0.28%		
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI		0.27%		

AMERICAN WATER WORKS CO INC	0.27%	US0304201033
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.27%	
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.26%	NZGOVDT433C9
HUBBELL INC COM USD0.001	0.26%	US4435106079
CISCO SYSTEMS INC	0.26%	US17275R1023
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.25%	NZGOVDT531C0
ALPHABET INC CAP USD0.001 CL C	0.24%	US02079K1079
LINDE PLC	0.24%	IE00BZ12WP82
KONINKLIJKE DSM NV	0.24%	NL0000009827
Australian dollar	0.24%	
TRANE TECHNOLOGIES PLC	0.24%	IE00BK9ZQ967
DEUTSCHE POST AG	0.23%	DE0005552004
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.23%	NZGOVDT524C5
JP MORGAN CHASE & CO	0.23%	US46625H1005
ASML HOLDING NV	0.23%	NL0010273215
LEGAL & GENERAL GROUP PLC	0.23%	GB0005603997
ACCENTURE PLC	0.23%	IE00B4BNMY34
ECOLAB LTD	0.22%	US2788651006
APTIV PLC COM USD001	0.22%	JE00B783TY65
United States dollar	0.22%	
EBAY INC	0.22%	US2786421030
Stonepeak Infrastructure Fund II	0.21%	
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.21%	AU000XCLWAW9
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.21%	NZLGFD008C2
SVB FINANCIAL GROUP	0.21%	US78486Q1013
ROPER TECHNOLOGIES INC	0.21%	US7766961061
New Zealand Dollar Custodial Account â€“ MITNZ Mercer Hedg	0.20%	
WASTE MANAGEMENT INC COM USD0.01	0.20%	US94106L1098
TJX COS INC	0.20%	US8725401090
VESTAS WIND SYSTEM DKK0.20	0.20%	DK0061539921
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.20%	NZGOVDT526C0
TEXAS INSTRUMENTS USD1	0.20%	US8825081040
EQUINIX INC COM	0.20%	US29444U7000
NEXTERA ENERGY INC	0.20%	US65339F1012
PROCTER & GAMBLE COMPANY	0.20%	US7427181091
AT & T INC	0.19%	US00206R1023
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.19%	NZGOVDT437C0
ADOBE INC COM USD0.0001	0.19%	US00724F1012
IBERDROLA SA	0.19%	ES0144580Y14
CRODA INTL ORD GBP0.10609756	0.19%	GB00BJFFLV09
Igneo Infra Partners Co-Invest	0.19%	
AIR LIQUIDE	0.19%	FR0000120073
GPT Wholesale Office Fund	0.19%	
BLACKSTONE INC	0.19%	US09260D1072
L'OREAL	0.19%	FR0000120321
Macquarie Asian Investment Fund LP (& NT overlay)	0.19%	
ELEVANCE HEALTH INC	0.19%	US0367521038
SKY NETWORK TELEVISION LTD	0.18%	NZSKTE0001S6
BOSTON SCIENTIFIC CORP COM USD	0.18%	US1011371077
Macquarie Specialised Asset Management IMA	0.18%	
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.18%	NZGOVDT551C8
ALEXANDRIA REAL ESTATE EQUITIES	0.18%	US0152711091
DEERE & CO	0.18%	US2441991054
AMGEN INC	0.18%	US0311621009
ADYEN NV	0.18%	NL0012969182
New Zealand Dollar Custodial Account â€“ MITNZ Listed Proper	0.18%	
SUN COMMUNITIES INC	0.18%	US8666741041
TOYOTA MOTOR CORP Y50	0.18%	JP3633400001
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022	0.17%	NZF02DT335C0
FREIGHTWAYS LIMITED	0.17%	NZF0000001S0
FIRST REPUBLIC BANK	0.17%	US33616C1009
SYMRISE AG	0.17%	DE000SYM9999
CIGNA CORP COM	0.17%	US1255231003
ARVIDA GROUP LIMITED	0.17%	NZARVE0001S5
INCYTE CORP	0.16%	US45337C1027
GEA GROUP AG	0.16%	DE0006602006
WATERS CORPORATION	0.16%	US9418481035
IDEX CORP	0.16%	US45167R1041
HOME DEPOT USD0.05	0.16%	US4370761029
Axium Infrastructure LP	0.16%	
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.16%	US91282CAZ41
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.15%	NZHNZD0623L8

ORIENTAL LAND CO LTD	0.15%	JP3198900007
XYLEM INC COM USD0.01	0.15%	US98419M1009
DigitalBridge Unlisted Infrastructure	0.15%	
COLGATE PALMOLIVE USD1	0.15%	US1941621039
CVS HEALTH CORP	0.15%	US1266501006
UNITED STATES TREAS NTS FIXED 4.25% DUE 09-30-2024	0.15%	US91282CFN65
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2022	0.15%	NZF08DT508C6
INVITATION HOMES INC	0.15%	US46187W1071
REPUBLIC SERVICES INC	0.15%	US7607591002
INTERCONTINENTAL HOTELS GROUP PLC	0.14%	GB00BHJYC057
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.14%	NZGOVDT425C5
SCALES CORP LTD	0.14%	NZSCLE0002S8
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.14%	NZIIBDT002C2
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.14%	NZHNZD0001L7
NESTLE SA	0.14%	CH0038863350
GLOBE LIFE INC COM USD1.00	0.14%	US37959E1029
DIF Capital Partners Co-Invest	0.14%	
FACEBOOK INC COM USD CL A	0.14%	US30303M1027
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.14%	BMG162581083
GODADDY INC	0.14%	US3802371076
PENTAIR PLC COM	0.14%	IE00BLS09M33
Igneo Infra Partners Co-Inv 2	0.14%	
STRIDE STAPLED GRP NPV UNITS	0.14%	NZSPGE0001S2
DBS GROUP HOLDINGS LTD	0.13%	SG1L01001701
AUTODESK INC	0.13%	US0527691069
NEW ZELAND GOVT 200935 2.50 INDEXED BOND	0.13%	NZIIBDT004C8
WABTEC CORP	0.13%	US9297401088
CYBERARK SOFTWARE LTD	0.13%	IL0011334468
MERCADOLIBRE INC	0.13%	US58733R1023
TAKEDA PHARMACEUTICAL CO LTD	0.13%	JP3463000004
COCA COLA CO USD	0.13%	US1912161007
CFS Finerge & NT overlay	0.13%	
NIDEC CORPORATION	0.13%	JP3734800000
ABBVIE INC COM USD0.01	0.13%	US00287Y1091
MEDIATEK INC	0.13%	TW0002454006
SEKISUI HOUSE Y50	0.13%	JP3420600003
UNILEVER PLC	0.13%	GB00B10RZP78
Outstanding Settlement Receipts - JPY	0.13%	
VERTEX PHARMACEUTICALS INC	0.13%	US92532F1003
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURIT	0.12%	AU0000088064
RELX PLC	0.12%	GB00B2BODG97
SIEMENS AG NPV EUR	0.12%	DE0007236101
BNP PARIBAS NOMINEES	0.12%	
FIRST SOLAR INC	0.12%	US3364331070
POPULAR INC COM USD6 POST REV SPLIT	0.12%	PR7331747001
NOKIA OYJ	0.12%	FI0009000681
VEOLIA ENVIRONMENT	0.12%	FR0000124141
MICHAEL HILL INTERNATIONAL LTD	0.12%	AU000000MHJ4
BANK OF NEW ZEALAND RCD MATURING 15/11/2022	0.12%	NZF01DT475C5
KUBOTA CORPORATION	0.12%	JP3266400005
WATTS WATER TECHNOLOGIES INC	0.12%	US9427491025
PROGRESSIVE CORP	0.12%	US7433151039
Ardian Infrastructure	0.11%	
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.11%	
ANSYS INC	0.11%	US03662Q1058
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.11%	
ACCIONA SA	0.11%	ES0125220311
AVALONBAY COMMUNITIES INC	0.11%	US0534841012
BANK OF AMERICA CORPORATION	0.11%	US0605051046
NOVARTIS AG - CHF0.50 (REGD)	0.11%	CH0012005267
EUROFINS SCIENTIFI EURO0.01 POST SUBDIVISION	0.11%	FR0014000MR3
APPLIED MATERIALS US	0.11%	US0382221051
COSTCO WHOLESALE CORP	0.11%	US22160K1051
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.11%	
CANADIAN NATL RAILWAY CO	0.11%	CA1363751027
WELLTOWER INC	0.11%	US95040Q1040
Outstanding Settlement Receipts - GBP	0.11%	
UNITED UTILITIES GROUP PLC	0.11%	GB00B39J2M42
Energy Capital Partner Unlisted Infrastructure	0.11%	
MCDONALD'S CORP	0.11%	US5801351017
BROADCOM CORP COM USD1.00	0.11%	US11135F1012
BANK RAKYAT INDONESIA	0.11%	ID1000118201

BRISTOL MYERS SQUIBB COMPANY	0.11%	US1101221083
ASTRAZENECA PLC	0.11%	GB0009895292
SANOFI SA	0.10%	FR0000120578
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.10%	AU000XCLWAV1
ESSILORLUXOTTICA EUR0.18	0.10%	FR0000121667
INGENIA COMMUNITIES GROUP	0.10%	AU000000INA9
INVESTORE PROPERTY LTD	0.10%	NZIPLE0001S3
ZURICH FINANCIAL SERVICES	0.10%	CH0011075394
BANK OF NEW ZEALAND RCD MATURING 18/11/2022	0.10%	NZF01DT458C1
VODACOM GROUP PTY LTD	0.10%	ZAE000132577
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.10%	
EQUITY RESIDENTIAL	0.10%	US29476L1070
MITSUBISHI ESTATE JPY50	0.10%	JP3899600005
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.10%	
ENEL SPA	0.10%	IT0003128367
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.10%	DE0001030567
BOSTON PROPERTIES INC	0.10%	US1011211018
METTLER TOLEDO INTL	0.10%	US5926881054
RAMSAY HEALTH CARE	0.10%	AU000000RHC8
PUBLIC STORAGE	0.10%	US74460D1090
Outstanding Settlement Receipts - EUR	0.10%	
THE HERSHEY COMPANY	0.10%	US4278661081
TERUMO CORP	0.10%	JP3546800008
EUR BNP PARIBAS A/C	0.10%	
DARLING INGREDIENTS INC	0.10%	US2372661015
WMTALR Cash Sub-Acct	0.10%	
TRIMBLE INC COM NPV	0.10%	US8962391004
EVOQUA WATER TECHNOLOGIES CORP	0.10%	US30057T1051
ESSEX PROPERTY TRUST INC	0.10%	US2971781057
DELTA ELECTRONICS INC	0.10%	TW0002308004
DDI Y5000	0.10%	JP3496400007
SYNOPSYS INC	0.09%	US8716071076
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.09%	GB00B855FQ54
PAYCHEX INC	0.09%	US7043261079
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.09%	
MERCEDES-BENZ GROUP AG	0.09%	DE0007100000
TE CONNECTIVITY LTD	0.09%	CH0102993182
SAMSUNG SDI CO LTD	0.09%	KR7006400006
Income Due - NZD	0.09%	
KERRY GROUP PLC	0.09%	IE0004906560
PGT INNOVATIONS INC	0.09%	US69336V1017
CHARTER HALL GROUP	0.09%	AU000000CHC0
POWERSCHOOL HOLDINGS INC	0.09%	US73939C1062
WESTPAC BANKING CORPORATION	0.09%	AU000000WBC1
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.09%	AU000000ANZ3
CROWN HOLDINGS INC	0.09%	US2283681060
METLIFE INC	0.09%	US59156R1086
UNITED RENTALS INC	0.09%	US9113631090
REXFORD INDUSTRIAL REALTY INC	0.09%	US76169C1009
UTD STATES TREAS 4.125% DUE 09-30-2027	0.09%	US91282CFM82
WMAFHS Cash Sub-Acct	0.09%	
PRUDENTIAL PLC	0.09%	GB0007099541
STANTEC INC	0.09%	CA85472N1096
F5 NETWORKS INC	0.09%	US3156161024
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.09%	CH1169151003
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2022	0.09%	NZF08DT557C3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2	0.09%	NZLGBDT223C1
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2022	0.09%	NZF08DT562C3
WESTROCK CO COM USD 0.01	0.09%	US96145D1054
GRAINGER W W INC	0.09%	US3848021040
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022	0.09%	NZBOCDT001C2
Outstanding Settlement Receipts - CAD	0.09%	
AGILON HEALTH INC	0.08%	US00857U1079
SIGNATURE BANK	0.08%	US82669G1040
ROCKWELL AUTOMATION INC	0.08%	US7739031091
FERGUSON PLC NEW ORD GBP 0.10	0.08%	JE00BJVNSS43
INSULET CORP	0.08%	US45784P1012
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023	0.08%	NZBCBDT004C1
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.08%	NZLGFDT011C6
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.08%	
EXTRA SPACE STORAGE INC	0.08%	US30225T1025
ENPHASE ENERGY INC	0.08%	US29355A1079

UNITED PARCEL SERVICE - B	0.08%	US9113121068
KSL Capital Partners	0.08%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150421	0.08%	NZLGFD014C0
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID	0.08%	AU000000CIP0
PTC INC	0.08%	US69370C1009
VERISK ANALYTICS I COM USD0.001 CLASS A	0.08%	US92345Y1064
MARKETAXESS HLDGS COM	0.08%	US57060D1081
WELLS FARGO & COMPANY	0.08%	US9497461015
EDWARDS LIFESCIENCES CORP	0.08%	US28176E1082
ALLKEM LIMITED ORDINARY FULLY PAID	0.08%	AU0000193666
CANADIAN PACIFIC RAILWAY LTD	0.08%	CA13645T1003
SES FDR	0.08%	LU0088087324
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.08%	JP14000117B7
SAP AG	0.08%	DE0007164600
I-Squared capital Co-Investment	0.08%	
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.08%	US91282CCK53
THE TORONTO DOMINION BANK	0.08%	CA8911605092
GERMANY(FED REP) 0% BDS 15/08/2031 EURO.01	0.08%	DE0001030732
AUTOMATIC DATA PROC.	0.08%	US0530151036
RESTAURANT BRANDS NEW ZEALAND LTD	0.08%	NZRBDE0001S1
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.08%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.08%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.08%	
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.08%	AU3TB0000135
VULCAN STEEL AUSTRALIA PTY LTD	0.08%	AU0000181984
TETRA TECH INC	0.08%	US88162G1031
FORD MOTOR COMPANY	0.08%	US3453708600
WMGUI2 Cash Sub-Acct	0.07%	
TELEFONICA BRASIL SA	0.07%	BRVIVTACNOR0
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.07%	US91282CDY49
INTUITIVE SURGICAL INC	0.07%	US46120E6023
GOODMAN PROPERTY TRUST	0.07%	NZCPT0001S9
KIMCO REALTY CORP	0.07%	US49446R1095
INTUIT INC	0.07%	US4612021034
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.07%	NZIIBDT003C0
SEVERN TRENT PLC	0.07%	GB00B1FH8J72
QUALCOMM INC	0.07%	US7475251036
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.07%	US912810RQ31
ETSY INC	0.07%	US29786A1060
NATIONAL VISION HOLDINGS INC	0.07%	US63845R1077
TERNA SPA	0.07%	IT0003242622
ABBOTT LABS	0.07%	US0028241000
AEROPORTS DE PARIS (ADP)	0.07%	FR0010340141
PORT OF TAURANGA LTD	0.07%	NZPOTE0003S0
KATITAS CO LTD	0.07%	JP3932950003
SERKO LTD	0.07%	NZSKOE0001S7
LAUREATE EDUCATION INC	0.07%	US5186132032
Japanese yen	0.07%	
NEW ZEALAND REFINING COMPANY LIMITED	0.07%	NZNZRE0001S9
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/20	0.07%	DU0TZ23118E0
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD	0.07%	DU0TZ22025A4
BERKSHIRE HATHAWAY INC - CLASS B	0.07%	US0846707026
NORFOLK SOUTHERN CORP USD	0.07%	US6558441084
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD	0.07%	DU0TZ23922A3
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.07%	US912810SQ22
ASB BANK LTD 221122 RCD	0.07%	NZF04DT491C9
ROYAL BANK OF CANADA	0.07%	CA7800871021
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14122:	0.07%	NZLGBDT227C2
WESTPAC NEW ZEALAND 231222 RCD	0.07%	NZF08DT570C6
ASB BANK LTD 281222 RCD	0.07%	NZF04DT492C7
ASB BANK 120123 RCD	0.07%	NZF04DT493C5
WESTPAC NEW ZEALAND 160123 RCD	0.07%	NZF08DT582C1
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 200123 RCD	0.07%	NZF10DT019C0
ASB BANK LTD 240123 RCD	0.07%	NZF04DT499C2
VALERO ENERGY CORP	0.07%	US91913Y1001
WESTPAC NEW ZEALAND 230223 RCD	0.07%	NZF08DT569C8
ADVANCED DRAINAGE SYTEMS INC	0.07%	US00790R1041
KOMMUNALBANKEN AS 140423 0.375 GB	0.07%	NZKBNDT013C8
WESTPAC NEW ZEALAND 200323 RCD	0.07%	NZF08DT586C2
HALMA PLC	0.07%	GB0004052071
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.07%	
NOMAD FOODS LTD	0.07%	VGG6564A1057

LANDIS AND GYR GROUP AG	0.07%	CH0371153492
KEYENCE CORP NPV	0.07%	JP3236200006
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.07%	CNE100003G67
SOLAREEDGE TECHNOLOGIES INC	0.06%	US83417M1045
VICI PROPERTIES INC	0.06%	US9256521090
ARISTA NETWORKS IN COM USD0.0001	0.06%	US0404131064
MOTOROLA SOLUTIONS INC	0.06%	US6200763075
TRAVELERS COS INC / THE	0.06%	US89417E1091
ST JAMESS PLACE PLC	0.06%	GB0007669376
Vauban Infrastructure Partners	0.06%	
KEYSIGHT TECHNOLOGCOM USD	0.06%	US49338L1035
GBP BNP PARIBAS A/C	0.06%	
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.06%	NZAPTE0001S3
AVANGRID INC COM NPV	0.06%	US05351W1036
E.ON SE	0.06%	DE000ENAG999
UNION PACIFIC CORP	0.06%	US9078181081
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.06%	AU0000013559
KBC GROUP NV	0.06%	BE0003565737
MERCER MITNZ	0.06%	
CELLNEX TELECOM SA	0.06%	ES0105066007
SIGNIFY NV EUR0.01	0.06%	NL0011821392
AENA SME S.A.	0.06%	ES0105046009
CHROMA ATE INC	0.06%	TW0002360005
EQUITY LIFESTYLE PROPERTIES INC	0.06%	US29472R1086
ILLUMINA INC	0.06%	US4523271090
AFLAC INC	0.06%	US0010551028
AMERICAN HOMES 4 RENT	0.06%	US02665T3068
EDISON INTERNATIONAL	0.06%	US2810201077
FACTSET RESEARCH SYSTEMS INC	0.06%	US3030751057
ALLSTATE CORP	0.06%	US0200021014
OLD MUTUAL LTD NPV	0.06%	ZAE000255360
NEXTDC LIMITED ORDINARY FULLY PAID	0.06%	AU000000NXT8
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.06%	JP1120191EA0
RABOBANK NEW ZEALAND LTD 221222 RCD	0.06%	NZFO5DT181C5
AMERICAN TWR REIT INC	0.06%	US03027X1000
TOKIO MARINE HLDG NPV TEMP	0.06%	DU06513126D3
ALLETE INC	0.06%	US0185223007
HEWLETT PACKARD CO	0.05%	US40434L1052
IRSNZD354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.05%	DUIRSNZD3544
MORGAN STANLEY	0.05%	US6174464486
FRAPORT AG	0.05%	DE0005773303
SEGRO PLC	0.05%	GB00B5ZN1N88
WMGUI3 Cash Sub-Acct	0.05%	
Outstanding Settlement Receipts - NZD	0.05%	
SHIMANO INC	0.05%	JP3358000002
KIMBERLY CLARK CORP COM USD1.25	0.05%	US4943681035
NIPPON TEL AND TEL CP NPV	0.05%	JP3735400008
SPIRAX SARCO ENG ORD	0.05%	GB00BWFQGN14
BANK OF MONTREAL CAD	0.05%	CA0636711016
OMNICOM GROUP	0.05%	US6819191064
SUNRUN INC	0.05%	US86771W1053
HARTFORD FINANCIAL SERVICES GROUP INC	0.05%	US4165151048
AMP Shopping Centre Fund	0.05%	
AON PLC IE COM USD0 1 CL A	0.05%	IE00BLP1HW54
HSBC HOLDINGS PLC	0.05%	GB0005405286
SNAM SPA	0.05%	IT0003153415
VENTAS INC	0.05%	US92276F1003
KROGER CO COM USD1.00	0.05%	US5010441013
THE LINK REAL ESTATE INVESTMENT TRUST	0.05%	HK0823032773
RED ELECTRICA DE ES	0.05%	ES0173093024
YUM! BRANDS INC	0.05%	US9884981013
3M CO	0.05%	US88579Y1010
KONINKLIJKE KPN NV	0.05%	NL0000009082
MITSUI FUDOSAN CO Y50	0.05%	JP3893200000
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.05%	AU3TB0000192
DOLLARAMA INC	0.05%	CA25675T1075
ENBRIDGE INC	0.05%	CA29250N1050
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.05%	US1273871087
RABOBANK NEW ZEALAND LTD 071022 RCD	0.05%	NZFO5DT225C0
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD	0.05%	NZF03DT053C8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.05%	NZF03DT054C6
HAMILTON CITY COUNCIL 071122 PNOTE	0.05%	NZHCCT265C1

ONO PHARMACEUTICAL CO LTD	0.05%	JP3197600004
ANZ BANK NEW ZEALAND 301122 RCD	0.05%	NZF02DT303C8
ASB BANK LTD 011222 RCD	0.05%	NZF04DT500C7
WESTPAC NEW ZEALAND 201222 RCD	0.05%	NZF08DT558C1
COGNIZANT TECH SOLUTIONS A	0.05%	US1924461023
CSPC PHARMACEUTICAL GROUP	0.05%	HK1093012172
SUN HUNG KAI PROPERTY HKD	0.05%	HK0016000132
ORACLE CORP USD0.01	0.05%	US68389X1054
Lend Lease APPF Retail	0.05%	
AMEDISYS INC	0.05%	US0234361089
HIKMA PHARMACEUTICALS PLC	0.05%	GB00B0LCW083
MARSH & MCLENNAN COM USD1.00	0.05%	US5717481023
CUBESMART COM	0.05%	US2296631094
KIWI PROPERTY GROUP LIMITED	0.05%	NZKPGEO00159
PACCAR INC	0.05%	US6937181088
GENUS PLC	0.05%	GB0002074580
FEDERAL REALTY INVESTMENT TRUST	0.05%	US3137451015
FUTURE MARGINS-USD	0.05%	
REGIONS FINANCIAL CORP	0.05%	US7591EP1005
PACIFIC EDGE LTD NPV	0.05%	NZPEBE000251
ESTACIO PARTICIPACOES SA	0.05%	BRYDUQACNOR3
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.05%	US91282CDS70
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC	0.05%	
CUMMINS INC	0.05%	US2310211063
EUTELSAT COMMUNICATIONS	0.05%	FR0010221234
COMCAST CORP	0.05%	US20030N1019
AALBERTS INDUSTRIES NV	0.05%	NL0000852564
PG AND E CORP	0.05%	US69331C1080
ASTELLAS PHARMA NPV	0.05%	JP3942400007
T ROWE PRICE GROUP	0.05%	US74144T1088
KONINKLIJKE AHOLD DELHAIZE NV	0.05%	NL0011794037
STELLANTIS N V EURO.01	0.05%	NL00150001Q9
CAPGEMINI SA	0.05%	FR0000125338
TRACTOR SUPPLY COMPANY	0.04%	US8923561067
SALESFORCE INC	0.04%	US79466L3024
FUT MAR 25 EURO DOLLARS	0.04%	
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.04%	AU3CB0249811
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.04%	JP1400021950
DEXUS INDUSTRIA REIT ORD UNITS STAP SECURITIES	0.04%	AU0000192833
NEXITY	0.04%	FR0010112524
MARATHON PETROL COM	0.04%	US56585A1025
PAYPAL HOLDINGS INC	0.04%	US70450Y1038
GETLINK SE EUR 0.40	0.04%	FR0010533075
NESTE OYJ	0.04%	FI0009013296
LOWE'S COS INC	0.04%	US5486611073
BOOKING HLDGS INC COM USD0.008	0.04%	US09857L1089
PRINCIPAL FINANCIAL GROUP	0.04%	US74251V1026
GENERAL MILLS INC	0.04%	US3703341046
PROPERTY FOR INDUSTRY LTD	0.04%	NZPFIE0001S5
RAPID7 INC	0.04%	US7534221046
US BANCORP	0.04%	US9029733048
FERRARI NV COM EUR 0.01	0.04%	NL0011585146
GSK PLC	0.04%	GB00BN7SWP63
MISUMI GROUP INC	0.04%	JP3885400006
JP MORGAN COLAT	0.04%	
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB	0.04%	NZCCHDT839C3
VITAL HEALTHCARE PROPERTY TRUST	0.04%	NZCHPE0001S4
ADVANCED MICRO DEV	0.04%	US0079031078
CHECK POINT SOFTWARE TECH	0.04%	IL0010824113
CHURCH & DWIGHT CO	0.04%	US1713401024
SWISSCOM AG - CHF17 REGISTERED SHARES	0.04%	CH0008742519
AIR NEW ZEALAND LTD	0.04%	NZAIRE0001S2
UBS GROUP AG	0.04%	CH0244767585
TRUIST FINL CORP COM USD5	0.04%	US89832Q1094
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE	0.04%	NZTFSDT814C1
ITALGAS SPA	0.04%	IT0005211237
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.04%	
HEALTHPEAK PROPERTIES INC	0.04%	US42250P1030
CHENIERE ENERGY INC	0.04%	US16411R2085
WILLIAMS COMPANIES INC	0.04%	US9694571004
HEALTHCARE REALTY TRUST INC	0.04%	US42226K1051
CITIGROUP INC USD	0.04%	US1729674242

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STREET	0.04%
RECKITT BENCKISER GROUP PLC	0.04% GB00B24CGK77
ONEMAIN HOLDINGS INC	0.04% US68268W1036
QUEBEC PROV 2.75% 01/09/2025	0.04% CA74814ZEV19
BAYERISCHE MOTOREN WERKE AG	0.04% DE0005190003
EIFFAGE INC	0.04% FR0000130452
ANALOG DEVICES INCORPORATED COM USD 0.16	0.04% US0326541051
New Zealand Dollar Custodial Account "MITNZ SR Overseas"	0.04%
BLOCK INC	0.04% US8522341036
AMDOCS LIMITED	0.04% GB0022569080
PUT BOND OPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1.92	0.04%
STRYKER CORP	0.04% US8636671013
VMWARE INC-CLASS A	0.04% US9285634021
CLEANAWAY WASTE MANAGEMENT LIMITED	0.04% AU000000CWY3
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.04% NZHNZD00008L2
KINDER MORGAN INC DEL COM USD 0.01	0.04% US49456B1017
SERVICENOW INC	0.04% US81762P1021
HERA SPA	0.04% IT0001250932
SCENTRE GROUP	0.04% AU000000SCG8
Ardian Americas Infra Fund	0.04%
EMERSON ELECTRIC CO	0.04% US2910111044
CBRE GROUP INC CLASS A	0.04% US12504L1098
CANON INC	0.04% JP3242800005
WOLTERS KLUWER	0.04% NL0000395903
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL	0.04% US41068X1000
CK ASSET HOLDINGS HK	0.04% KYG2177B1014
M & T BANK CORPORATION	0.04% US55261F1049
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.04% AU3CB0234029
VONOVIA SE NPV	0.04% DE000A1ML7J1
PUT BOND OPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1.92	0.04%
ILLINOIS TOOL WORKS	0.04% US4523081093
CREDIT AGRICOLE SA	0.04% FR0000045072
CANADIAN APARTMENT PROPERTIES REITS	0.04% CA1349211054
NATIONAL BANK OF CANADA	0.04% CA6330671034
ARGOSY PROPERTY LIMITED	0.04% NZARGE001057
ULTA BEAUTY INC COM	0.04% US90384S3031
VECTOR LIMITED	0.04% NZVCTE000157
THE WALT DISNEY CO	0.04% US2546871060
CHINA CONSTRUCT NZ 301122 2.25 TD	0.04% DU0TZ22N30B4
JACK HENRY & ASSOCIATES INC	0.04% US4262811015
WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.03% DU0TZ23531A2
SKELLERUP HOLDINGS LIMITED	0.03% NZSKXE000158
Income Due - USD	0.03%
NUTRIEN LTD COM NPV	0.03% CA67077M1086
HANGZHOU TIGERMED CONSULTING CO LTD	0.03% CNE1000040M1
MEDTRONIC PLC	0.03% IE00BTN1Y115
ANZ BANK NEW ZEALAND 281122 3.59 TD	0.03% DU0TZ22N28B8
BNP New Zealand Dollar Custodial Account Indexed Cash Portfolio	0.03%
KILROY REALTY CORP	0.03% US49427F1084
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 181023	0.03% NZLGBDT218C1
TOYOTA FINANCE NEW ZEALAND 201022 PNOTE	0.03% NZTFSDT810C9
SAFARICOM PLC	0.03% KE1000001402
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.03% NZTFSDT811C7
HEWLETT PACKARD ENTERPRISE CO	0.03% US42824C1099
JAPAN (GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.03% JP1051411KA2
WESTPAC NEW ZEALAND 281122 RCD	0.03% NZF08DT478C2
WESTPAC NEW ZEALAND LTD 090123 RCD	0.03% NZF08DT575C5
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.03% NZF02DT342C6
KIWI BANK LTD 240123 RCD	0.03% NZKIWDN024L4
SINGAPORE (GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.03% SG7U32949426
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.03% NZF02DT341C8
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEMBER	0.03% US01F0326B57
AMERISOURCEBERGEN CORP	0.03% US03073E1055
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.03% SE0002829192
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.03% NZF03DT056C1
AUSTRALIAN CAPITAL TTY 1.75% SNR 17/05/2030 AUD	0.03% AU3SG0002512
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC	0.03%
DTD 604 2.375% DUE 08-15-2024 REG	0.03% US912828D564
H & R BLOCK INCORPORATED	0.03% US0936711052
ASX LIMITED	0.03% AU000000ASK7
FIRST INDUSTRIAL REALTY TRUST	0.03% US32054K1034
BCE INC	0.03% CA05534B7604

OTIS WORLDWIDE COR COM	0.03%	US68902V1070
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.03%	JP1740941N77
KIWIBANK LTD 181022 RCD	0.03%	NZKIWDM291L0
CARLISLE COS INC	0.03%	US1423391002
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.03%	
FMC CORP	0.03%	US3024913036
FORTINET INC COM USD0.001	0.03%	US34959E1091
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.03%	AU3CB0227460
PALO ALTO NETWORKS INC	0.03%	US6974351057
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.03%	US912810RP57
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.03%	US46647PCK03
ANZ BANK NEW ZEALAND 150623 RCD	0.03%	NZF02DT307C9
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.03%	US1091941005
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.03%	US91282CAJ09
DIVERSIFIED MITNZ - NZDCASH	0.03%	
UNITED STATES TREAS NTS FLTG RT DUE 01-31-2024 REG	0.03%	US91282CDU27
OVERSEA-CHINESE BANKING CORP	0.03%	SG1S04926220
TESCO ORD GBP0.06333	0.03%	GB00BLGZ9862
NIKE INC CL B	0.03%	US6541061031
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.03%	US912828UH11
STORE CAPITAL CORP	0.03%	US8621211007
DEXUS	0.03%	AU000000DXS1
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUI	0.03%	AU000000TCL6
HEARTLAND GROUP HLNPV	0.03%	NZHGHE0007S9
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.03%	JP1201691K75
SNAP ON INC	0.03%	US8330341012
KELLOGG COMPANY	0.03%	US4878361082
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.03%	IDG000013707
EROAD LTD NPV	0.03%	NZERDE0001S5
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.03%	CA135087WV25
TELEFONICA DE ESPA SPPT50	0.03%	ES0178430E18
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.03%	NZWRCDT231C7
S AND P GLOBAL INC COM USD1	0.03%	US78409V1044
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.03%	FR0010870956
HOST HOTELS & RESORTS INC	0.03%	US44107P1049
TELE2 AB	0.03%	SE0005190238
STATE STREET CORP USD	0.03%	US8574771031
INVESTOR AB SER B NPV	0.03%	SE0015811963
KLA TENCOR CORPORATION COM USD 0.01	0.03%	US4824801009
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.03%	AU000000VCX7
REGENERON PHARMACEUTICALS INC	0.03%	US75886F1075
BANK OF NEW YORK MELLON CORP	0.03%	US0640581007
RAYMOND JAMES FINL COM USD0.01	0.03%	US7547301090
KOMATSU LTD JPY	0.03%	JP3304200003
TC ENERGY CORP	0.03%	CA87807B1076
COCA COLA FEMSA SAB DE CV 010932 1.85 CB	0.03%	US191241AJ70
SKANDINAVISKA ENSKIL SEK	0.03%	SE0000148884
OREILLY AUTO NEW COM	0.03%	US67103H1077
JPMORGAN CHASE & CO 151030 2.739 CB	0.03%	US46647PBE51
NORTONLIFELOCK INCCOM USD0.01	0.03%	US6687711084
PUT SWO GBP MSLNGB2X P 2.313% / R 1DSONIA SO221019GB:	0.03%	
JAPAN(GOVT OF) 0% T-BILL 11/10/2022 JPY	0.03%	JP1740931N79
ENEL CHILE SA 120628 4.875 CB	0.03%	US29278DAA37
KERRY GROUP PLC-A	0.03%	IE0004906560
SECOM CO LTD	0.03%	JP3421800008
GOLDMAN SACHS GROUP INC.	0.03%	US38141G1040
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.03%	US377372AE71
BNP PARIBAS SA	0.03%	FR0000131104
REGENCY CENTERS CORPORATION	0.03%	US7588491032
DUNEDIN CITY TREASURY 091122 PNOTE	0.03%	NZDCTDT227C6
CTP NV 180227 0.75 CB	0.03%	XS2303052695
FRANCE TELECOM 8.5 010331	0.03%	US35177PAL13
SONOCO PRODUCTS CO	0.03%	US8354951027
SUMMIT INDUSTRIAL INCOME REIT	0.03%	CA8661201167
ARES CAPITAL CORP 150627 2.875 CB	0.03%	US04010LBD47
INTL FINANCE CORP 5.85% 25/11/2022 DUAL CURR	0.03%	US45950VLJ34
STANDARD CHARTERED	0.03%	GB0004082847
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.03%	US74834LBC37
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.03%	FR0013408960
BANCO SANTANDER SA 170125 1.125 CB	0.03%	XS1751004232
MANULIFE FINANCIAL CORP	0.03%	CA56501R1064
FRANCE(GOVT OF) 2.5% 25/05/2030	0.03%	FR0011883966

JAPAN METROPOLITAN FUND INVEST	0.03%	JP3039710003
BRIGHTHOUSE FINANCIAL INC 150530 5.625 CB	0.03%	US10922NAG88
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.03%	US9128284H06
NESTLE HOLDINGS INC 240948 4.00 CB	0.03%	US641062AN41
RELX CAPITAL INC 180329 4.0 CB	0.03%	US74949LAC63
CONSTELLATION SOFTWARE COM	0.03%	CA21037X1006
CREDIT MUTUEL ARKEA SA 110629 1.25 CB	0.03%	FR0013517307
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.03%	USU71000BD16
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.03%	US25468PDN33
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.03%	US25156PAC77
HALEON PLC	0.03%	GB00BMX86B70
UNICREDIT SPA 241026 2.125 CB	0.03%	XS1508450688
FISERV INC 010627 2.25 CB	0.03%	US337738BB35
ABU DHABI PORTS COMPANY PJSC 060531 2.50 CB	0.03%	XS2338173680
NN GROUP NV	0.03%	NL0010773842
UPWORK INC	0.03%	US91688F1049
DP WORLD LTD 250926 2.375 CB	0.03%	XS1883878966
BOLIDEN AB	0.03%	SE0017768716
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.03%	DUIRSNZD1787
RYDER SYSTEM INC 010327 2.85 CB	0.03%	US78355HKT58
GILEAD SCIENCES INC	0.03%	US3755581036
COMCAST CORP 010344 4.75 CB	0.03%	US20030NBK63
ASSICURAZIONI GENERALI SPA	0.03%	IT0000062072
PHILLIPS 66 COM USD0.01	0.03%	US7185461040
TELEFONICA EMISIONES SAU 200636 7.045	0.03%	US87938WAC73
INTESA SANPAOLO SPA 120123 3.375 CB	0.03%	US46115HBC07
UDR INC 150831 3.00 CB	0.03%	US90265EAR18
KIMBERLY CLARK DE MEXICO SAB DE CV 010731 2.431 SF	0.03%	USP60694AF68
NOVARTIS CAPITAL CORP 060544 4.40 CB	0.03%	US66989HAH12
HONDA MOTOR CO LTD	0.03%	JP3854600008
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.03%	NZCCBDT010C7
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.4	0.03%	US637432NP60
LAM RESEARCH CORPORATION	0.03%	US5128071082
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSOIA AR	0.03%	
AVIVA ORD GBP0.328947368	0.03%	GB00BPQY8M80
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.03%	US91282CBV28
CIGNA CORP 150331 2.375 CB	0.03%	US125523CM05
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.03%	US084670BK32
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.03%	US02364WBH79
Income Due - JPY	0.03%	
ROYAL BANK OF SCOTLAND GROUP PLC 190926 2.875 CB	0.03%	XS1795261822
ROYAL BANK OF CANADA 280127 2.328 CB	0.03%	CA780086RQ98
TRAVELERS COMPANIES INC 070348 4.05 CB	0.03%	US89417EAN94
CAPITALAND INTEGRATED COMMERCIAL	0.03%	SG1M51904654
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.03%	XS2283340060
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.03%	US912810SX72
DENTSPLY SIRONA INC 010630 3.25 CB	0.03%	US24906PAA75
BMW US CAPITAL LLC 090425 3.90 CB	0.03%	USU09513HX08
TENCENT HOLDINGS LTD 110429 3.975 CB	0.03%	US88032XAN49
TARGET CORPORATION	0.03%	US87612E1064
MASCO CORP 150231 2.00 CB	0.03%	US574599BQ83
NIPPON PROLOGIS REIT INC	0.03%	JP3047550003
UNITED PARCEL SERVICE 150138 6.20 CB	0.03%	US911312AJ59
KINDER MORGAN INC 150231 2.00 CB	0.03%	US49456BAR24
DEUTSCHE BANK MEXICO SA INST DE BANC MULT DIV 151224 5	0.03%	US898324AA61
ATHENE HOLDING LTD 030430 6.15 CB	0.03%	US04686JAB70
APPLE INC 110926 2.05 CB	0.03%	US037833DN70
BOUYGUES SA 240728 1.125 CB	0.03%	FR0013507654
CAMDEN PROPERTY TRUST 150530 2.80 CB	0.02%	US133131AZ59
WASTE CONNECTIONS INC 010230 2.60 CB	0.02%	US94106BAA98
UNITED STATES TREAS BDS 2.125 2-15-2041	0.02%	US912810QP66
SEAGATE TECH HLDGS COM USD0.00001	0.02%	IE00BKVD2N49
AMCOR FINANCE USA INC 280426 3.625 CB	0.02%	US02343UAG04
ALBERMARLE CORP	0.02%	US0126531013
FERGUSON FINANCE PLC 200427 4.25 CB	0.02%	USG33760AE23
TOROMONT INDUSTRIES LTD	0.02%	CA8911021050
BOSTON PROPERTIES LP 210629 3.40 CB	0.02%	US10112RBB96
O REILLY AUTOMOTIVE INC 150632 4.70 CB	0.02%	US67103HAL15
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.02%	IL0011401937
APARTMENT INCOME R COM USD0.01 WI	0.02%	US03750L1098
TRITON CONTAINER INTERNATIONAL LTD 150332 3.25 CB	0.02%	US89681LAA08
MERCK AND CO INC 070349 4.0 CB	0.02%	US58933YAW57

KLEPIERRE- EUR4	0.02%	FR0000121964
CISCO SYSTEMS INC 150239 5.90 CB	0.02%	US17275RAD44
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.02%	US655844CD87
CAPITAL ONE FINANCIAL CORP 260730 5.247 CB	0.02%	US14040HCV50
BIG YELLOW GROUP PLC	0.02%	GB0002869419
KMD BRANDS LIMITED	0.02%	NZKMDE0001S3
CARDINAL HEALTH INC 150627 3.41 CB	0.02%	US14149YBJ64
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.02%	FR0014007L00
NATIONWIDE BLDG SOCIETY 010824 4.363 CB	0.02%	US63861VAC19
HSBC HOLDINGS PLC 140142 6.10 CB	0.02%	US404280AM17
UNION PACIFIC CORP 010235 3.375 CB	0.02%	US907818EB01
AMPOL LIMITED ORDINARY FULLY PAID	0.02%	AU0000088338
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.02%	US60687YBL20
GOODMAN GROUP	0.02%	AU000000GMMG2
UNITE GROUP PLC	0.02%	GB0006928617
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.02%	USP8674JAE93
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.02%	IDG000015207
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.02%	USN30707AC23
LOBLAW COMPANIES LTD	0.02%	CA5394811015
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 150946 3.30 CB	0.02%	US82620KAM53
ING GROEP NV 290327 3.95 CB	0.02%	US456837AH61
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.02%	
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.02%	US92343VDV36
AUTO TRADER GROUP PLC	0.02%	GB00BVYVFW23
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.02%	AU000000ANZ3
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.02%	USC0219CAH00
BUNZL PLC	0.02%	GB00B0744B38
MCDONALDS CORP 010347 4.45 CB	0.02%	US58013MFC38
PEMBINA PIPELINE	0.02%	CA7063271034
SHURGARD SELF STORAGE EUROPE SARL	0.02%	LU1883301340
WSP GLOBAL INC	0.02%	CA92938W2022
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.02%	XS1514149159
BERKLEY WR CORP COM USD0.20	0.02%	US0844231029
FUT DEC 22 US 2YR T-NOTE	0.02%	
AMERICAN INTERNATIONAL GROUP	0.02%	US0268747849
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.02%	US207597EG65
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK50I	0.02%	SE0004517290
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.02%	
ALLSTATE CORP 150643 4.50 CB	0.02%	US020002BA86
WESTPAC BANKING CORP 020525 2.125 CB	0.02%	XS1558450745
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.02%	US912828XB14
LOWES COMPANIES INC 010432 3.75 CB	0.02%	US548661EH62
VICINITY CENTRES RE LTD 070426 3.375 CB	0.02%	XS1387869438
FIFTH THIRD BANCORP	0.02%	US3167731005
ONEOK INC	0.02%	US6826801036
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.02%	XS2209023402
ESSITY AB PUBL 300327 1.625 CB	0.02%	XS1584122763
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.02%	US22535WAB37
BANK LEUMI LE-ISRAEL	0.02%	IL0006046119
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02%	NZOCAE0002S0
MCKESSON CORP 170229 3.125 CB	0.02%	XS1567174526
CROWDSTRIKE HOLDINGS INC	0.02%	US22788C1053
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25	0.02%	US893574AP88
EUROPEAN BANK FOR REC & DEV 5.02% 04/08/2021	0.02%	XS2512033189
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.02%	US80281LAG05
AGREE REALTY CORP	0.02%	US0084921008
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02%	AU000000BHP4
GENERAL MOTORS FINANCIAL COMPANY INC 200527 0.60 CB	0.02%	XS2307768734
ORACLE CORP 1.65% 03-25-2026	0.02%	US68389XCC74
EQUINIX INC 1.8% DUE 07-15-2027	0.02%	US29444UBG04
CIBC SYDNEY 4.4% 15/07/2025	0.02%	AU3CB0290781
LEGRAND SA	0.02%	FR0010307819
INTERNATIONAL FINANCE CORP 4.25% SNR NTS 21/08/2	0.02%	AU00001FXHK9
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.02%	AU3CB0223402
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.02%	AU3FN0036984
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.02%	IE00B4613386
FUT JUN 24 ICE SONIA SO3	0.02%	
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.02%	AU3CB0223774
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.02%	US59217HEP82
EURO INV BANK 0% SNR 15/11/2027 EUR1000	0.02%	XS2419364653
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02%	CA0194561027
PRUDENTIAL PLC 140430 3.125 CB	0.02%	US74435KAA34

SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.02%	US86562MBP41
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.02%	US4592001014
US TREASURY N/B 2.25% 11-15-2024	0.02%	US912828G385
SHIONOGI & CO LTD	0.02%	JP3347200002
3M CO 140948 4.00 CB	0.02%	US88579YBD22
IRON MTN INC NEW COM NPV	0.02%	US46284V1017
BEST BUY CO INC	0.02%	US0865161014
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.02%	XS1785147098
OOREDOO INTERNATIONAL FINANCE LTD 220626 3.75 CB	0.02%	XS1435374126
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.02%	SG7S30941627
WMGUI3 Collateral Account	0.02%	
SOMPO HOLDINGS INC NPV	0.02%	JP3165000005
RADIUS RESIDENTIAL CARE LTD	0.02%	NZRADE0005S4
AMERIPRISE FINANCIAL INC	0.02%	US03076C1062
BNG BANK N.V. 0.0% 31/08/2028	0.02%	XS2381566616
EURO INV BANK 0.5% SNR 10/08/23 AUD10000	0.02%	XS0650754822
INTEL CORP USD0.001	0.02%	US4581401001
CAPITALAND INVE NPV	0.02%	SGXE62145532
MOODYS CORPORATION	0.02%	US6153691059
DEUTSCHE BANK AG 221228 1.875 CB	0.02%	XS2303762475
TARGA RESOURCES IN COM	0.02%	US87612G1013
SOLVAY SA 060929 0.5 CB	0.02%	BE6315847804
FOX CORP COM USD0.01 CL A	0.02%	US35137L1052
RIO TINTO PLC ORD 10P GBP	0.02%	GB0007188757
PARKLAND CORP	0.02%	CA70137W1086
JPY BNP PARIBAS A/C	0.02%	
LKQ CORP COM USD 0.01	0.02%	US5018892084
3I GROUP PLC	0.02%	GB00B1YW4409
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.02%	FR0013521267
Outstanding Settlement Receipts - SEK	0.02%	
GPT GROUP	0.02%	AU000000GPT8
BARCLAYS PLC 120227 3.25 CB	0.02%	XS1472663670
AMGEN INC 130929 4.00 CB	0.02%	XS0829324457
MITSUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.02%	US606822AV60
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.02%	
BANCO BICAYA ARGENTARIA SA	0.02%	ES0113211835
ALLEGION PLC	0.02%	IE00BFRT3W74
SABRA HEALTHCARE REIT INC	0.02%	US78573L1061
KIWI BANK LTD 141122 FRN	0.02%	NZKIWD1122L1
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.02%	XS2126058168
NETFLIX INC	0.02%	US64110L1061
PACKAGING CORP OF AMERICA	0.02%	US6951561090
FASTENAL CO	0.02%	US3119001044
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.02%	NZGOVDT551C8
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.02%	NZCCHDT040C8
MIPS AB	0.02%	SE0009216278
NETAPP INC	0.02%	US64110D1046
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 071221	0.02%	NZLGBDT211C6
MS & AD INSURANCE GROUP HOLDINGS	0.02%	JP3890310000
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.02%	CA136375CG50
ARROW ELECTRONICS INC	0.02%	US0427351004
BLACKROCK INC	0.02%	US09247X1019
VONOVIA SE 160633 1.00 CB	0.02%	DE000A3E5MJ2
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM AUSTRALIA	0.02%	
MONSTER BEV CORP COM	0.02%	US61174X1090
AEGON NV	0.02%	NL0000303709
COMCAST CORP NEW 3.95% 10-15-2025	0.02%	US20030NCS80
AJINOMOTO CO INC JPY	0.02%	JP3119600009
HENRY SCHEIN CORP COM	0.02%	US8064071025
LINDT & SPRUENGLI AG-PC	0.02%	CH0010570767
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.02%	NZFO3DT057C9
BOC HONG KONG (HOLDINGS) LIMITED	0.02%	HK2388011192
CHARTER 4.908% DUE 07-23-2025	0.02%	US161175AY09
ATLAS COPCO AB	0.02%	SE0017486889
REALTY INCOME CORP 151230 1.625 CB	0.02%	XS2238341080
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.02%	
AVINOR AS 090227 1.25 GB	0.02%	XS1562601424
SUMITOMO MITSUI FINANCIAL GROUP	0.02%	JP3890350006
PFIZER INC 150948 4.20 CB	0.02%	US717081EK52
COCA COLA CO 090341 1.00 CB	0.02%	XS2307864020
C.H. ROBINSON WORLDWIDE INC	0.02%	US12541W2098
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.02%	US91324PCQ37

STEEL DYNAMICS INC	0.02%	US8581191009
E ON INTERNATIONAL FINANCE BV 300438 6.65 CB	0.02%	USN3033QAU69
EUROGRID GMBH 180428 1.50 CB	0.02%	XS1396285279
MSCI INC	0.02%	US55354G1004
STARBUCKS CORP	0.02%	US8552441094
COMMERZBANK AG 221124 1.50 CB	0.02%	XS2411541654
MONDELEZ INTERNATIONAL INC	0.02%	US6092071058
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.02%	XS1087821531
NATURGY FINANCE BV 290128 1.50 CB	0.02%	XS1755428502
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.02%	US87973RAE09
SHIN-ETSU CHEM CO Y50	0.02%	JP3371200001
DAIWA HOUSE INDUSTRY JPY	0.02%	JP3505000004
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.02%	XS1995781546
COMMONWEALTH BANK OF AUSTRALIA	0.02%	AU000000CBA7
SPRINT CORP 7.125% DUE 06-15-2024	0.02%	US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.02%	US404280CW70
HENKEL AG & CO KGAA NON VTG PREF	0.02%	DE0006048432
PROLOGIS LP 300629 2.25 CB	0.02%	XS1577961862
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.02%	
PRUDENTIAL FINANCIAL INC	0.02%	US7443201022
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.02%	US015271AW93
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.02%	MX0MGO0000D8
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.02%	
TARGET CORP 010742 4.00 CB	0.02%	US87612EBA38
A2A SPA 021133 1.00 CB	0.02%	XS2403533263
ING GROEP NV EURO	0.02%	NL0011821202
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.02%	AU0000024044
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR	0.02%	XS1721423462
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.02%	AU3CB0284677
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.02%	XS2101349723
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.02%	NZTDCDM286L0
Charter Hall Core Plus Office Fund	0.02%	
MARVELL TECHNOLOGY COM USD0.002	0.02%	US5738741041
MUFG BANK LTD 011122 RCD	0.02%	NZMUFD0305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.02%	NZTDCDM307L4
EASTMAN CHEMICAL CO 260523 1.50 CB	0.02%	XS1405783983
MICROCHIP TECHNOLOGY INC	0.02%	US5950171042
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.02%	US74977SDR04
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.02%	XS2152935214
JAPAN (30 YR 0.4% .4% 20/12/2049	0.02%	JP1300651L15
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.02%	USP1507SAH06
FRESENIUS FINANCE BV 4.0% 01/02/2024	0.02%	XS1026109204
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.02%	JP1400081F45
COLGATE PALMOLIVE CO 150845 4.00 CB	0.02%	US19416QEJ58
DNB BANK ASA 170827 4.00 CB	0.02%	XS2521025408
ROCHE HOLDING AG	0.02%	CH0012032113
TELKOM INDONESIA PERSERO TBK PT	0.02%	ID1000129000
CATERPILLAR INC	0.02%	US1491231015
ALLIANZ SE-REG	0.02%	DE0008404005
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.02%	XS2356317177
ZOETIS INC	0.02%	US98978V1035
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.02%	
GECINA	0.02%	FR0010040865
PRIMERICA INC	0.02%	US74164M1080
AMERICAN EXPRESS USD	0.02%	US0258161092
RESMED INC	0.02%	US7611521078
CITIGROUP INC 300745 4.65 CB	0.02%	US172967JU60
BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	0.02%	US06418BAC28
KLEPIERRE SA 131232 1.625 CB	0.02%	FR0013300605
PUBLICIS GROUPE	0.02%	FR0000130577
APT PIPELINES LTD 150727 4.25 CB	0.02%	USQ04578AG72
CITIGROUP INC 4.3% DUE 11-20-2026	0.02%	US172967JC62
BARCLAYS PLC	0.02%	GB0031348658
UTD STATES TREAS .25% DUE 06-30-2025	0.02%	US912828ZW33
MASCO CORP USD	0.02%	US5745991068
ASR NEDERLAND NV	0.02%	NL0011872643
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.02%	XS2367816076
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02%	US45950VEM46
TAISEI CORP	0.02%	JP3443600006
EVEREST RE GROUP LTD	0.02%	BMG3223R1088
ERP OPERATING LP 010827 3.25 CB	0.02%	US26884ABG76
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.02%	NZHNZD0001L7

DAIWA HOUSE REIT I REIT	0.02%	JP3046390005
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.02%	AU3FN0069209
Outstanding Settlement Receipts - CHF	0.02%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 20042	0.02%	NZLGFDT012C4
EXPERIAN FINANCE PLC 010229 4.25 CB	0.02%	US30217AAB98
LPL FINANCIAL HOLDINGS INC	0.02%	US50212V1008
ASSURA PROPERTIES PLC	0.02%	GB00BVBGBWW93
FUT JUN 24 EURO DOLLARS	0.02%	
BROADSTONE NET LEA COM USD0.00025	0.02%	US11135E2037
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.02%	XS1648298559
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.02%	US911365BM59
DA OFFICE INVESTMENT CORPORATION	0.02%	JP3046310003
W P CAREY INC	0.02%	US92936U1097
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.02%	NZLGFDT014C0
TERRENO REALTY COR COM	0.02%	US88146M1018
BEIERSDORF AG	0.02%	DE0005200000
CSL LIMITED	0.02%	AU000000CSL8
AMERICAN EXPRESS CO 031242 4.05 CB	0.02%	US025816BF52
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.02%	AU00000097495
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.02%	US071813CE75
ZOOMINFO TECHNOLOGIES INC	0.02%	US98980F1049
VOLKSWAGEN INTERNATIONAL FINANCE NV 180128 2.125 CB	0.02%	XS2433140113
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.02%	AU000XCLWAS7
KEYERA CORP COM	0.02%	CA4932711001
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.02%	AU0000217101
HCA INC 5% DUE 03-15-2024	0.02%	US404119BN87
RABOBANK NEW ZEALAND 120123 RCD	0.02%	NZF05DT235C9
SKYWORKS SOLUTIONS INC	0.02%	US83088M1027
SONY CORP Y50	0.02%	JP3435000009
BT GROUP PLC	0.02%	GB0030913577
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.02%	US38869PAP99
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.02%	US21685WCJ45
DERWENT LONDON PLC	0.02%	GB0002652740
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.02%	US05253JAL52
CORPORATE OFFICE PROPERTIES	0.02%	US22002T1088
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.02%	
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.02%	US91282CBA80
ROCHE HOLDINGS INC 281144 4.00 CB	0.02%	US771196BH42
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.02%	JP1103431G66
THAI TAP WATER SUPPLY PCL NVDR	0.02%	TH0961010R11
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.02%	USU10517AC12
WILLIAMS-SONOMA INC	0.02%	US9699041011
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.02%	US14040HCQ65
AT AND T INC 010660 3.85 CB	0.02%	US00206RKB77
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.02%	USQ04578AD42
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.02%	USW8454EAR90
SUBARU CORP	0.02%	JP3814800003
US TREASURY N/B 2% DUE 02-15-2050 REG	0.02%	US912810SL35
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.02%	
PVTPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.02%	US63859UBG76
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.02%	US87264ABD63
BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.02%	ES0313307219
ATKORE INC	0.02%	US0476491081
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.02%	
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.02%	US6325C1D228
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.02%	USQ3958YAC77
INDUSTRIAL AND INFRAREIT	0.02%	JP3046500009
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.02%	XS2180510732
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.02%	GB00BK5CVX03
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.02%	US912810RJ97
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.02%	US61747YE9A1
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.02%	NO0010875230
GERMANY(FEDERAL 0.0% 15/08/2052	0.02%	DE0001102572
SUNSTONE HOTEL INVESTORS INC REITS	0.02%	US8678921011
DELL TECHNOLOGIES INC	0.02%	US24703L2025
COMWLTH BK 2.552% DUE 03-14-2027	0.02%	US2027A1KK25
CARREFOUR SA	0.02%	FR0000120172
COUSINS PROPERTIES INC	0.02%	US2227955026
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.02%	XS1492680902
ASTRAZENECA PLC 150937 6.45 CB	0.02%	US046353AD01
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.02%	US44891ABX46
HANKOOK TIRE & TEC 3.5% SNR 30/01/23 USD200000	0.02%	XS1760764966

HASBRO INC	0.02%	US4180561072
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.02%	US912828XT22
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.02%	NZTDCDM341L3
WELLINGTON CITY COUNCIL 161222 RCD	0.02%	NZWCCDT461C7
PRAXAIR INC 100850 2.00 CB	0.02%	US74005PBS20
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.02%	ZAG000016320
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.02%	DUIRS1211255
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	0.02%	
MAZDA MOTOR CORP Y50	0.02%	JP3868400007
CHUBB LIMITED ORD CHF24.15	0.02%	CH0044328745
SAFESTORE HOLDINGS PLC	0.02%	GB00B1N7Z094
SHAFTESBURY PLC	0.02%	GB0007990962
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.02%	US50066RAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.02%	US92343VGG32
PORSCHE AUTOMOBIL HOLDING SE	0.02%	DE000PAH0038
SOUTHERN CO COM USD	0.02%	US8425871071
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	0.02%	
MARRIOTT VACATIONS WORLDWIDE CORP	0.02%	US57164Y1073
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%	
OLD DOMINION FREIGHT LINE INC	0.01%	US6795801009
INTEL CORP FIXED 3.4% DUE 03-25-2025	0.01%	US458140BP43
DATADOG INC	0.01%	US23804L1035
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.01%	US82620KAZ66
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.01%	SG3260987684
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	0.01%	XS2226916133
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.01%	US15089QAL86
ROBERT HALF INTL INC	0.01%	US7703231032
MERLIN PROPERTIES SOCIMI SA	0.01%	ES0105025003
RIO TINTO LIMITED	0.01%	AU000000RIO1
WATSCO INC	0.01%	US9426222009
INTL BUSINESS 3.45% DUE 02-19-2026	0.01%	US459200JG74
Outstanding Settlement Receipts - ILS	0.01%	
TOYOTA TSUSHO CORP	0.01%	JP3635000007
DISCOVER FINANCIAL SERVICES	0.01%	US2547091080
EFSF 0.00% 0.0% 13/10/2027	0.01%	EU000A1G0EK7
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.01%	US26441C2044
EPIROC AB	0.01%	SE0015658109
JAPAN (10 YR 0.1% .1% 20/12/2029	0.01%	JP1103571L10
NATWEST GROUP PLC ORD GBP1.0769	0.01%	GB00BM8PJIY71
KAJEMA CORP	0.01%	JP3210200006
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.01%	US58463J3041
CLOROX CO 150530 1.80 CB	0.01%	US189054AX72
CVS HEALTH CORP 200735 4.875 CB	0.01%	US126650CM08
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.01%	US3696043013
Omnes Capital Co-Investment	0.01%	
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.01%	US912828ZQ64
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.01%	DE0001102564
COMPAGNIE DE SAINT-GOBAIN	0.01%	FR0000125007
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.01%	DE000NRW0LQ9
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.01%	
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.01%	XS1811198701
SIMON PROPERTY GROUP INC USD	0.01%	US8288061091
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.01%	DE0001030559
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.01%	US459058JF11
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.01%	GB00BL68HG94
JUNIPER NETWORK INC	0.01%	US48203R1041
NTT DATA CORPORATION	0.01%	JP3165700000
THE WAREHOUSE GROUP LIMITED	0.01%	NZWHSE0001S6
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.01%	DE0001102580
LINCOLN ELECTRIC HOLDINGS INC	0.01%	US5339001068
ISUZU MOTORS JPY50	0.01%	JP3137200006
KIA CORP 1.75% 10-16-2026	0.01%	USY4760JAA17
MANAWA ENERGY LTD	0.01%	NZTPXE0001S5
CENTRICA PLC	0.01%	GB00B033F229
NOMURA RESEARCH INSTITUTE LTD	0.01%	JP3762800005
GSK CONSUMER HEALTHCARE CAPITAL US LLC 240332 3.625 CB	0.01%	USU04020AD22
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.01%	XS2012546714
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	0.01%	
LOGITECH INTERNATIONAL SA	0.01%	CH0025751329
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.01%	US38141GWZ35
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.01%	NZIIHBDT003C0
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.01%	XS2155365641

CME GROUP INC COM	0.01%	US12572Q1058
VISTA GROUP INTERNATIONAL LTD	0.01%	NZVGLE000351
VONTIER CORP	0.01%	US9288811014
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026	0.01%	US233853AF73
FAIRFAX FINL HOLDINGS LTD CAD	0.01%	CA3039011026
BECTON DICKINSON AND COMPANY	0.01%	US0758871091
UBS GROUP AG 130830 3.126 CB	0.01%	US902613AA61
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.01%	US83368TAT51
KEYCORP	0.01%	US4932671088
USS CO LTD	0.01%	JP3944130008
NEC CORPORATION	0.01%	JP3733000008
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.01%	US78013XZU52
SAGE GROUP GBP0.01051948	0.01%	GB00B8C3BL03
BARCLAYS PLC 5.501% DUE 08-09-2028	0.01%	US06738EBY05
WESTPAC NZD COLL	0.01%	
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.01%	
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	0.01%	
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.01%	US928668BE16
EDP FINANCE BV 240128 1.71 CB	0.01%	US26835PAH38
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI	0.01%	
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.01%	ES0000012F76
ZSCALER INC	0.01%	US98980G1022
CROWN CASTLE INTL CORP	0.01%	US22822V1017
NZ EXCHANGE LTD	0.01%	NZNZXE000157
GLP JREIT REIT	0.01%	JP3047510007
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.01%	MYBML1600014
TELIA COMPANY AB	0.01%	SE0000667925
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025	0.01%	USY0889VAA80
CITIGROUP INC 3.29% 03-17-2026	0.01%	US172967NL16
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	0.01%	US55608RBE99
GREENVOLT ENERGI COM	0.01%	PTGNV0AM0001
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	0.01%	FR0013405362
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	0.01%	AU3CB0234581
EPAM SYSTEMS INC	0.01%	US29414B1044
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.01%	
HUMANA INC	0.01%	US4448591028
TELUS CORPORATION COM NPV	0.01%	CA87971M1032
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	0.01%	XS2156510021
BANCO DE SABADELL 1.75% 10/05/2024	0.01%	XS1991397545
CVS HEALTH CORP 150939 6.125 CB	0.01%	US126650BR04
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.01%	MYBMS1900047
QUIMICA Y MINERA CHIL-SP ADR	0.01%	US8336351056
TOKYO ELECTRON LTD JPY	0.01%	JP3571400005
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB	0.01%	XS1499602289
HONGKONG LAND HOLDINGS LTD	0.01%	BMG4587L1090
SUMITOMO ELECTRIC	0.01%	JP3407400005
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.01%	US05971KAE91
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.01%	DK0030484548
BANQUE POPULAIRE .625% 28/04/2025	0.01%	FR0013509726
NORTHERN TRUST CORP	0.01%	US6658591044
ATLAS COPCO AB SER 'B' NPV (POST SPLIT)	0.01%	SE0017486897
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026 J	0.01%	USG2182GAA16
JAPAN .1% 20/12/2023	0.01%	JP1051381K12
BANK AMER CORP 3.248% DUE 10-21-2027	0.01%	US06051GGA13
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.01%	US83368TBN72
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.01%	XS1681539539
PINTEREST INC	0.01%	US72352L1061
HOME DEPOT INC 150951 2.75 CB	0.01%	US437076CK64
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
TREND MICRO INCORPORATED	0.01%	JP3637300009
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FI	0.01%	US05964HAQ83
MONOTARO CO LTD	0.01%	JP3922950005
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.01%	DE000NWB0AQ0
HOME DEPOT INC 151249 3.125 CB	0.01%	US437076BZ43
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.01%	USN30707AN87
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 J	0.01%	US64952WDQ33
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
CSX CORP COM USD1	0.01%	US1264081035
OBIC CO LTD	0.01%	JP3173400007
TOURISM HOLDINGS LTD	0.01%	NZHELE000159
BANK OF NOVA SCOTIA CAD	0.01%	CA0641491075
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.01%	US912810SW99

UNUMPROVIDENT CORPORATION	0.01%	US91529Y1064
New Zealand dollar	0.01%	
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.01%	DK0009924102
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.01%	XS2106056653
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023	0.01%	AU3CB0253235
GRACO INC	0.01%	US3841091040
ARCH CAPITAL GROUPCOM	0.01%	BMG0450A1053
FRANCE (GOVT OF) 1.5% 25/05/2031	0.01%	FR0012993103
REGAL REXNORD CORP	0.01%	US7587501039
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.01%	JP1300441E92
DIGITAL REALTY TRUST INC	0.01%	US2538681030
BANK OF AMERICA CORP 221030 2.884 CB	0.01%	US06051GHX07
HOUSING NEW ZEALAND 181022 PNOTE	0.01%	NZHNZDM291L5
FUT SEP 24 EURO DOLLARS	0.01%	
GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.01%	US38141GXR00
PNC FINANCIAL SERVICES GROUP	0.01%	US6934751057
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.01%	US13607HVE97
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
FISERV INC COM	0.01%	US3377381088
DOLLAR GENERAL	0.01%	US2566771059
SUMITOMO METAL MINING CO LTD	0.01%	JP3402600005
FUT DEC 22 CBT ULT TNOTE	0.01%	
BPCE SA 120928 4.625 CB	0.01%	US05583JAE29
EVERSOURCE ENERGY COM	0.01%	US30040W1080
NATIONAL AUSTRALIA BANK LIMITED	0.01%	AU000000NAB4
OBAYASHI CORPORATION	0.01%	JP3190000004
ORACLE CORPORATION JAPAN	0.01%	JP3689500001
FUT DEC 22 U.S. T-BONDS	0.01%	
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.01%	
NEXSTAR MEDIA GROUP INC COMMON STOCK	0.01%	US65336K1034
DOMINION ENERGY INC	0.01%	US25746U1097
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.01%	NO0010821598
YAMAHA MOTOR CO	0.01%	JP3942800008
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.01%	US92343VDY74
MTR CORP	0.01%	HK0066009694
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSOIA AR	0.01%	
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
NORDEA BANK ABP 230529 2.50 CB	0.01%	XS2482618464
IGO LIMITED ORDINARY FULLY PAID	0.01%	AU000000IG04
INVESTOR AB SER A NPV	0.01%	SE0015811955
ACTIVISION BLIZZARD INC	0.01%	US00507V1098
QUALYS INC	0.01%	US74758T3032
SUNTORY BEVERAGE AND FOOD LTD	0.01%	JP3336560002
LIVENT CORPORATION COM USD0.001	0.01%	US53814L1089
MINERAL RESOURCES LTD	0.01%	AU000000MIN4
BIO TECHNE CORP COM USD0.01	0.01%	US09073M1045
RHEINMETALL AG	0.01%	DE0007030009
MICRON TECHNOLOGY INC USD	0.01%	US5951121038
DEUTSCHE TELEKOM AG DEM	0.01%	DE0005557508
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.01%	XS2264978623
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.01%	AU3CB0215796
LOGICOR FINANCING SARL 131128 3.25 CB	0.01%	XS1909057645
MAPLETREE INDUSTRIAL TRUST	0.01%	SG2C32962814
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01%	XS2048709427
FSF MANAGEMENT COMPANY LTD	0.01%	NZFSFE000155
COMPAGNIE FINANCIERE RICHEMONT SA	0.01%	CH0210483332
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.01%	XS1082471423
MITSUBISHI UFJ FINANCIAL	0.01%	JP3902900004
AEDIFICA SA	0.01%	BE0003851681
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.01%	US91282CBJ99
New Zealand Dollar Custodial Account â€” MITNZ Mercer NZ Sh	0.01%	
BPCE SR NON PFD FLTG RT 1.652% DUE 10-06-2026	0.01%	US05584KAH14
COMMONWEALTH BANK OF	0.01%	
MOODYS CORP 080832 4.25 CB	0.01%	US615369AZ82
INTEL CORP MTN 4.0% 01/12/2022	0.01%	AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023	0.01%	AU3CB0213429
JERONIMO MARTINS SGPS SA	0.01%	PTJMT0AE0001
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.01%	AU3CB0221232
TRANSURBAN QUEENSL 3.75% NTS 12/10/23 AUD10000	0.01%	AU3CB0239929
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.01%	MYBML1900030
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.01%	AU3CB0291078
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .4% DL	0.01%	US59217GGV59

SYNLAIT MILK LTD	0.01% NZSMLE000159
NATL AUSTRALIA BK 6.322% 03/08/2032	0.01% AU3CB0291284
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.01% US912828J272
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.01% IDG000013509
AIRSERVICES AUST 2.75% SNR MTN 15/05/23 AUD	0.01% AU3CB0237436
CNH INDUS CAP AUST 2.1% SNR MTN 12/12/2022 AUD	0.01% AU3CB0267474
TORONTO DOMINION BANK FLTGT RT 28/07/2025	0.01% AU3FN0070173
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.01% AU3CB0253581
DBS BK 2.370714% 16/06/2025	0.01% AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.01% AU3CB0233856
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.01% MX0MGO000102
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.01% AU3FN0055695
UMICORE NPV	0.01% BE0974320526
MIZUHO BK LTD CD FLTGT RT 22/08/2025	0.01% AU3FN0070918
INFOSYS LTD	0.01% US4567881085
LULULEMON ATHLETIC	0.01% US5500211090
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.01% NZGOVDT437C0
MANITOBA (PROVINCE 4.25% 03/03/2025	0.01% AU3CB0223584
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.01% AU3CB0247971
OPTUS FINANCE PTY 3.25% GTD SNR 06/09/23AUD	0.01% AU3CB0256303
VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD	0.01% AU3FN0059994
HSBC HLDGS PLC FLTGT RT 5.21% DUE 08-11-2028	0.01% US404280DG12
AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	0.01% AU3CB0248318
UNITED MEXICAN STATES 7.75% 29/05/31	0.01% MX0MGO0000P2
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	0.01% AU3CB0253417
PACCAR FINL PTY LTD 4.05% 02/06/2025	0.01% AU3CB0289932
NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD	0.01% AU3CB0292597
KIMBERLY CLARK CORP 010837 6.625 CB	0.01% US494368BC63
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	0.01% AU3CB0249209
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.01% AU3FN0064739
AUST & NZ BANK GRP 6.405%-FRN LT2 20/09/34 AUD	0.01% AU3CB0292472
ESM 0.01% SNR 04/03/30 EURO0.01	0.01% EU000A1299L8
NIPPON YUSEN KK NPV TEMP	0.01% DU06643960D8
PEARSON PLC ORD 25P GBP	0.01% GB0006776081
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.01% AU3CB0246544
BOUYGUES	0.01% FR0000120503
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 BE	0.01% USP7S81YAB11
Outstanding Settlement Receipts - AUD	0.01%
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.01% AU3CB0247393
ADMIRAL GROUP PLC	0.01% GB00B02J6398
NATIONAL GRID ORD GBP0.12431289	0.01% GB00BDR05C01
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.01% AU3CB0244168
INM COLONIAL SOCIM EUR	0.01% ES0139140174
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.01% AU3FN0060729
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.01% US25160PAJ66
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.01% AU300ENL0021
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.01% AU3TB0000143
KOREA DEV BK BDS .8325% 25/08/2023	0.01% AU3CB0273985
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.01% GB00BM822V59
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.01% AU3CB0278653
BARCLAYS BANK PLC 20/05/2027	0.01% AU3FN0060448
URBAN EDGE PPTYS COM USD	0.01% US91704F1049
SEKISUI HOUSE REIT INC	0.01% JP3047820000
INTERCONTINENTAL EXCHANGE INC	0.01% US45866F1049
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.01% DU0244927801
SILGAN HOLDINGS INC	0.01% US8270481091
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.01% AU3CB0261576
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.01% GB0005405286
HKD BNP PARIBAS A/C	0.01%
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.01% AU3CB0242139
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	0.01% AU3CB0266013
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.01% AU3CB0239366
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.01% US91282CCR07
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU22:	0.01%
IBERDROLA FINANZAS SA 110332 1.375 CB	0.01% XS2455983861
VINCI SA 271128 0.00 CB	0.01% FR0014000PF1
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01% AU3CB0237949
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.01%
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.01% US87031CAF05
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.01% AU3CB0264505
HYUNDAI CAP MTN 3.5% 21/03/2025	0.01% AU3CB0287530
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.01% DK0030506886

NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.01% NO0010930522
AUSTRALIA(COMWLTH 2.0% 21/08/2035	0.01% AU000XCLWAF4
JOHNSON MATTHEY PLC	0.01% GB00BZ4BQC70
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.01% AU3CB0273365
ENCORE WIRE CORP	0.01% US2925621052
PACCAR FINL PTY MTN .75% 24/05/2024	0.01% AU3CB0280402
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.01% AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.01% AU3CB0250132
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.01% XS2058731717
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.01% US03027XBV10
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.01%
CAPITAL ONE FINANCIAL CORPORATION	0.01% US14040H1059
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.01% XS2460043743
DAIICHI SANKYO COMPANY LIMITED	0.01% JP3475350009
JAPAN (10 YR 0.1% .1% 20/03/2030	0.01% JP1103581L42
BAYCURRENT CONSULTING INC	0.01% JP3835250006
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.01%
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.01% XS2408621238
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.01% XS1523028436
EDP RENOVAVEIS SA	0.01% ES0127797019
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.01% MX0MGO0000J5
EDENRED	0.01% FR0010908533
ELISA CORPORATION OYJ-A S	0.01% FI0009007884
AT&T INC FIXED 2.9% DUE 12-04-2026	0.01% XS1879223565
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.01% US29874QEN07
FRANKLIN RESOURCES INC	0.01% US3546131018
SUMITOMO CHEMICAL JPY50	0.01% JP3401400001
AIR PROD & CHEMS INC COM USD	0.01% US0091581068
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-;	0.01% US40052VAC81
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.01% US025816CV93
COCA COLA HBC AG ORD	0.01% CH0198251305
PROLOGIS PROPERTY MEXICO SA DE CV	0.01% MXCFFI170008
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.01% MX0MGO0000Y4
SANFORD LTD	0.01% NZSANE0001S0
VERBUND AG	0.01% AT0000746409
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.01% US04517PBG63
TIS INC	0.01% JP3104890003
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.01% XS1757394322
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.01% US459058KD44
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.01% MX0MGO0000H9
HENKEL AG & CO KGAA	0.01% DE0006048408
CANADIAN IMPERIAL BANK OF COMMERCE 231025 0.95 CB	0.01% US13607GRR73
MEDIBANK PRIVATE LIMITED	0.01% AU000000MPL3
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.01% XS2289587862
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.01% US00774MAV72
HOULIHAN LOKEY INC	0.01% US4415931009
WEST FRASER TIMBER CO	0.01% CA9528451052
SHERWIN WILLIAMS COM USD1	0.01% US8243481061
BRP INC	0.01% CA05577W2004
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.01% AU3CB0268035
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.01% US96043FAG81
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.01% XS1316569638
CAD BNP PARIBAS A/C	0.01%
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.01% AU3CB0268548
TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027	0.01% US91282CEJ62
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.01% XS2240494471
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%
MOWI ASA	0.01% NO0003054108
WILLIS TOWERS WATS COM USD0.000304635	0.01% IE00BDB6Q211
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.01% US026874DQ70
SEMPRA ENERGY USD	0.01% US8168511090
COFINIMMO	0.01% BE0003593044
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.01% AU3CB0285310
BANK OF CHINA NZ LTD 190423 4.02 CB	0.01% NZBOCDT003C8
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.01% JP3486800000
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.01% SG31A9000002
AT AND T INC 150644 4.80 CB	0.01% US00206RCG56
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.01% US195325BZ79
GLENCORE PLC	0.01% JE00B4T3BW64
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.01% MX0MGO0000R8
KES BNP PARIBAS A/C	0.01%
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.01% ES0000012157

UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.01% US912810QB70
CAPITAL ONE FINL CORP .8% 06-12-2024	0.01% XS2009011771
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.01% AU3FN0069027
CENTENE CORPORATION	0.01% US15135B1017
HORIZON THERAPEUTI COM USD 0.0001	0.01% IE00BQPQZ61
SEI INVESTMENTS COMPANY	0.01% US7841171033
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01% US1696561059
SARTORIUS STEDIM B EURO.1666	0.01% FR0013154002
SINGAPORE EXCHANGE LTD SGD0.01	0.01% SG1J26887955
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.01% AU3CB0281145
ENTERPRISE PRODUCTS OPER 310130 2.80 CB	0.01% US29379VBX01
FIDELITY NATIONAL INFORMATION SERVICES I	0.01% US31620M1062
ORKLA ASA	0.01% NO0003733800
SOCIETE GENERALE SA	0.01% FR0000130809
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.01% ES0224244089
BNP PARIBAS 3.625% 01/09/2029	0.01% FR001400CFW8
MCKESSON CORP	0.01% US58155Q1031
RENAISSANCERE HOLDINGS LTD	0.01% BMG7496G1033
SWISS PRIME SITE AG	0.01% CH0008038389
BAYER AG	0.01% DE000BAY0017
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.01% US958102AQ89
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB	0.01% US90351DAF42
FEDERATED HERMES COM NPV CLASS B	0.01% US3142111034
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.01% XS2020670779
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.01% IDG000009507
KBC GROUP NV 1.625% 18/09/2029	0.01% BE0002290592
HARLEY DAVIDSON INC	0.01% US4128221086
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.01% USP3579EAY34
REINSURANCE GROUP OF AMERICA	0.01% US7593516047
ERIE INDEMNITY CO	0.01% US29530P1021
ALIMENTATION COUCHE TARD INC	0.01% CA01626P1484
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI	0.01%
SYDNEY AIRPORT FINANCE CO PTY LTD 300425 3.375 CB	0.01% USQ8809VAG43
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.01% US08182BAL27
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.01% JP1201631HC6
RANDSTAD NV	0.01% NL0000379121
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.01% XS2434710799
LIBERTY GLOBAL INC	0.01% GB00B8W67B19
GRAPHIC PACK HLDG	0.01% US3886891015
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.01% AU3CB0283034
GENERAL MOTORS CO	0.01% US37045V1008
SYSCO CORPORATION COM USD1.00	0.01% US8718291078
UNITED OVERSEAS BANK	0.01% SG1M31001969
NINTENDO CO LTD NPV TEMP	0.01% DU06639550D3
Australian Dollar Custodial Account â€” MMF Short Term Depo:	0.01%
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.01% GB00BMGR2916
COMWLTH BK 3.214% DUE 05-27-2025	0.01% US20271AAJ60
WELLTOWER INC 2.05% DUE 01-15-2029 BEO	0.01% US95040QAN43
BANK NOVA SCOTIA B C 1.35% 06-24-2026	0.01% US0641594A17
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.01%
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.01% US87927YAA01
STRYKER CORP 301127 2.125 CB	0.01% XS1914502304
RENAULT SA	0.01% FR0000131906
APT PIPELINES LTD 150336 2.50 CB	0.01% XS2315784988
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.01% USP37878AC26
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.01% XS1312953596
AMERICAN ELECTRIC POWER COMPANY INC	0.01% US0255371017
RECRUIT HLDGS CO LNPV	0.01% JP3970300004
JULIUS BAER GROUP LTD	0.01% CH0102484968
FUT DEC 22 SFE 3Y T-BOND	0.01%
FUT SEP 25 ICE SONIA SO3	0.01%
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.01% XS2260426288
WELLTOWER INC 150329 4.125 CB	0.01% US95040QAH74
LCH_IRS BOFAGB2U 14/10/2033 EUR P 2.235% / R 6MEURIB AR	0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.712% / R 3MBBSW AR	0.01%
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.01% AU3CB0283646
PROSUS NV	0.01% NL0013654783
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.01% JP3046470005
MARRIOTT INTL INCUSD	0.01% US5719032022
Outstanding Settlement Receipts - DKK	0.01%
BANK AMER CORP 3.974% 02-07-2030	0.01% US06051GHQ55
CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD	0.01% AU3CB0280956

T-MOBILE USA INC 3.375% DUE 04-15-2029	BEO	0.01%	US87264ABV61
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025	EUR	0.01%	XS2082969655
FUT SEP 23 90 DAY B-BILLS		0.01%	
SOFTBANK GROUP CORP		0.01%	JP3436100006
OMNICOM FINANCE HOLDINGS PLC 080727 0.80	CB	0.01%	XS2019814503
KINGFISHER PLC GBPO.1571		0.01%	GB0033195214
HITACHI Y50		0.01%	JP3788600009
EPIROC AB SER B NPV POST SPLIT		0.01%	SE0015658117
HERMES INTERNATIONAL		0.01%	FR0000052292
WELLINGTON REGIONAL COUNCIL 201022	PNOTE	0.01%	NZWRCDT230C9
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00	CB	0.01%	XS2013745703
AIRBNB INC		0.01%	US0090661010
NEXTERA ENERGY CAP HLDGS INC FLTG DUE 02-22-2023		0.01%	US65339KBT60
PLUS500 LTD		0.01%	IL0011284465
CHRISTCHURCH CITY HOLDINGS LIMITED 201222	PNOTE	0.01%	NZCCHDT048C1
AFFILIATED MANAGERS GROUP		0.01%	US0082521081
MODERNA INC		0.01%	US60770K1079
IRSBNZ348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW		0.01%	DUIRSBNZ3488
CORTEVA INC		0.01%	US22052L1044
AXA		0.01%	FR0000120628
DYNATRACE INC		0.01%	US2681501092
DP WORLD PLC 2.375% SNR MTN 25/09/26	EUR	0.01%	XS1883878966
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026		0.01%	US045054AN37
HCP INC 150726 3.25	CB	0.01%	US40414LAQ23
BQE FED CRED MUT 0.625% SNR NPF 19/11/27	EUR	0.01%	FR0014007PV3
AMPHENOL CORP CL A		0.01%	US0320951017
VINCI SA		0.01%	FR0000125486
DAIKIN INDUSTRIES		0.01%	JP3481800005
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW		0.01%	DUIRSWBC3591
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	C	0.01%	
CANADIAN IMP BANK COM NPV		0.01%	CA1360691010
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	C	0.01%	
CF INDUSTRIES HOLDINGS INC		0.01%	US1252691001
HCA HEALTHCARE INC		0.01%	US40412C1018
BPCE SA FIXED 2.375% DUE 01-14-2025		0.01%	US05584KAG31
UTD STATES TREAS 1.375% DUE 02-15-2023		0.01%	US912828Z864
ABB LTD		0.01%	CH0012221716
JOHNSON CTLS INTL 1% SNR 15/09/2023	EUR100000	0.01%	XS1580476759
LAND SECURITIES GROUP PLC		0.01%	GB00BYW0PQ60
EXELON CORPORATION		0.01%	US30161N1019
UBER TECHNOLOGIES INC		0.01%	US90353T1007
NXP SEMICONDUCTORS		0.01%	NL0009538784
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30	KRW10000	0.01%	KR103502GAC2
BANCO SANTANDER CENTRAL HISP		0.01%	ES0113900J37
FREEPORT MCMORAN INC		0.01%	US35671D8570
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34	MXN	0.01%	MX0MGO0000U2
TWITTER INC		0.01%	US90184L1026
LCH_IRS BOFAGB2U 02/12/2028 EUR P 1.103% / R 6MEURIB AR		0.01%	
BRITISH TELECOM 071228	CB 5.75	0.01%	XS0097283096
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766% SO230614	US2	0.01%	
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF		0.01%	
ROTHESAY LIFE PLC 3.375% T3 12/07/2026	GBP	0.01%	XS2027400063
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2026		0.01%	US46647PBK12
BIOGEN INC		0.01%	US09062X1037
INVESTEC 6.75%-FRN PERP GBP200000		0.01%	XS1692045864
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO		0.01%	
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF		0.01%	
AMERN TOWER CORP 2.1% DUE 06-15-2030		0.01%	US03027XBC39
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026		0.01%	US92343VGE83
FIDELITY NATIONAL 2.25% DUE 03-01-2031		0.01%	US31620MBT27
MANULIFE FINANCIAL CORP 040326 4.15	CB	0.01%	US56501RAC07
HONG KONG EXCHANGE & CLEAR		0.01%	HK0388045442
FRANCE(GOVT OF) 0.75% SNR 25/11/2028	EUR1	0.01%	FR0013341682
FDX CORP COM USD0.10		0.01%	US31428X1063
NGK SPARK PLUG CO JPY		0.01%	JP3738600000
MGIC INVESTMENT CORP		0.01%	US5528481030
BNP PARIBAS FIXED 6.625% DUE 12-31-2049		0.01%	USF1R15XK938
TRADE DESK INC		0.01%	US88339J1051
ASSURED GUARANTY LTD		0.01%	BMG0585R1060
MACQUARIE GROUP LTD		0.01%	AU000000MQG1
UNITED STS TREAS NTS .25% DUE 05-15-2024	REG	0.01%	US91282CCC38
LONZA AG - REG		0.01%	CH0013841017

SK INNOVATION	0.01%	KR7096770003
OWENS CORNING INC	0.01%	US6907421019
FEDEX CORP 150531 2.40 CB	0.01%	US31428XCD66
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.01%	MX0MGO0000B2
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.01%	US91282CCT62
TOTO LTD JPY50	0.01%	JP3596200000
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2045	0.01%	US35564RBF01
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.01%	US912828ZL77
SNOWFLAKE INC	0.01%	US8334451098
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.01%	JP3585800000
MORGAN STANLEY 230130 4.431 CB	0.01%	US6174468G77
BOISE CASCADE CO	0.01%	US09739D1000
WAREHOUSES DE PAUWNPV	0.01%	BE0974349814
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.01%	IE00B4Q5ZN47
NOMURA REAL EST MA REIT	0.01%	JP3048110005
SINGAPORE TECH ENG SGD	0.01%	SG1F60858221
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.755% / R 6MBBSW AR	0.01%	
CINTAS CORP	0.01%	US1729081059
BERKELEY GP HLDGS ORD GBP0.054141	0.01%	GB00BLJNXL82
WEST PHARMACEUTICAL SERVICES	0.01%	US9553061055
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.01%	CA135087B451
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.01%	GB00BMBL1F74
DROPBOX INC	0.01%	US26210C1045
HILTON WORLDWIDE H COM USD 0.01	0.01%	US43300A2033
SIEMENS GAMESA REN EURO.17	0.01%	ES0143416115
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.01%	XS2333299324
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.01%	IT0005323032
RELIANCE INDUSTRIES LTD 301127 3.667 CB	0.01%	USY72570AN72
PERSIMMON PLC	0.01%	GB0006825383
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
SEKISUI CHEMICAL CO Y50	0.01%	JP3419400001
VF CORP 230425 2.40 CB	0.01%	US918204BA53
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.01%	XS1734550897
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	0.01%	US31620MBV72
COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.01%	US74977SDJ87
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.01%	XS1909177625
FABEGE AB NPV POST SPLIT	0.01%	SE0011166974
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR	0.01%	
FUJII ELECTRIC CO LTD	0.01%	JP3820000002
EASTERN POWER NETWORKS PLC 080324 5.75 CB	0.01%	XS0187202303
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.01%	USQ8053LAA28
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.01%	ES0000012411
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI	0.01%	
JOHNSON CONTROLS INTERNATIONAL PLC	0.01%	IE00BY7QL619
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.01%	XS2178769076
PUT SWO USD MSLNGB2X P 2.45% / R 1DSOFR SO221028US24'	0.01%	
NASDAQ INC	0.01%	US6311031081
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.01%	US91282CCF68
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.01%	CA135087D507
HUTCHISON WHAMPOA FINANCE UK 241126 5.62	0.01%	XS0276103156
FUTURES MARGIN-EURO	0.01%	
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.01%	US22536PAH47
NGK INSULATORS LTD	0.01%	JP3695200000
ARTHUR J GALLAGHER CO	0.01%	US3635761097
KIMCO REALTY CORP 011231 2.25 CB	0.01%	US49446RAY53
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01%	AU000000NSR2
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.01%	COL17CT02625
FUT DEC 22 SFE 10Y T-BOND	0.01%	
CHARTER COMMUN INC COM	0.01%	US16119P1084
MITSUBISHI CORP Y50	0.01%	JP3898400001
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01%	CA46071W2058
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24'	0.01%	
GS YUASA CORP	0.01%	JP3385820000
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01%	XS2169281131
COVENTRY BS 6.875%-FRN PERP GBP200000	0.01%	XS1961836712
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01%	XS2294155739
ANGLO AMERICAN PLC	0.01%	GB00B1XZS820
RICOH CO JPY50	0.01%	JP3973400009
BASF SE	0.01%	DE000BASF111
REXEL SA	0.01%	FR0010451203
MALAYSIA 4.232% BDS 30/06/31 MYR	0.01%	MYBMX1100044

XCEL ENERGY INC	0.01%	US98389B1008
IQVIA HOLDINGS INC	0.01%	US46266C1053
UNITED STATES TREASURY 2.25% 11-15-2027	0.01%	US9128283F58
JAPAN REAL ESTATE INVESTMENT	0.01%	JP3027680002
BARRATT DEVELOPMENTS PLC	0.01%	GB0000811801
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.01%	XS2102507600
REALTY INCOME CORPORATION	0.01%	US7561091049
BUREAU VERITAS SA	0.01%	FR0006174348
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.01%	US91282CEP23
PARKER HANNIFIN CORP	0.01%	US7010941042
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.01%	FR0013451507
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.01%	USN30706VD93
KERING	0.01%	FR0000121485
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	0.01%	
SAUL CENTERS INC	0.01%	US8043951016
EUROPEAN UNION .45% 04/07/2041	0.01%	EU000A3KT6B1
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.01%	KR103502GB66
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.01%	XS1918887156
EQUITY COMMONWEALTH	0.01%	US2946281027
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323% 01-13-21	0.01%	US09659X2N16
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.01%	FR0000187635
EXPERIAN GROUP LTD	0.01%	GB00B19NLV48
HCA INC 5.25% DUE 04-15-2025	0.01%	US404119BQ19
NEWMONT CORP	0.01%	US6516391066
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086% / R 6MBSBW AR	0.01%	
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.01%	CA45075E1043
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.01%	XS2010031057
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.01%	US91282CDJ71
BRITISH LAND CO GBP	0.01%	GB0001367019
ELECTRONIC ARTS INC	0.01%	US2855121099
MSTB03 WEST PAC	0.01%	
DAI NIPPON PRINTING CO LTD	0.01%	JP3493800001
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.01%	US852060AT99
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.01%	IE00BDR5HM97
PVTPL DANONE NT 144A 2.589% DUE 11-02-2023/11-02-20	0.01%	US23636TAD28
FAST RETAILING CO LTD	0.01%	JP3802300008
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	0.01%	XS2343340852
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.01%	NO0010757925
AXIS CAPITAL HOLDING	0.01%	BMG0692U1099
CELANESE US HLDGS 4.777% 19/07/2026	0.01%	XS2497520705
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.01%	US05971KAA79
RECORDATI SPA - NEW	0.01%	IT0003828271
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB	0.01%	XS2078691636
ORION OYJ	0.01%	FI0009014377
PUT BOND OPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.	0.01%	
BANK OZK COM USD0.01	0.01%	US06417N1037
ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR	0.01%	XS2389757944
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.01%	US91282CCB54
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.01%	CA135087H722
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.01%	US195325DP79
TOPPAN PRINTING CO LTD	0.01%	JP3629000005
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.01%	XS2291328735
BARCLAYS PLC 5.2% DUE 05-12-2026	0.01%	US06738EAP07
PPG INDUSTRIES 1.2% DUE 03-15-2026	0.01%	US693506BU04
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.01%	KR103501GB34
M&G PLC 6.5%-FRN LT2 20/10/2048 USD	0.01%	XS1888930150
SOCIETE GENERALE 7.875% 29/12/2049	0.01%	USF8586CRW49
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.01%	ES0000012E69
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.01%	NL0010071189
DOW INC	0.01%	US2605571031
BROTHER INDUSTRIES LTD	0.01%	JP3830000000
CARRIER GLOBAL COR COM USD0.01 WI	0.01%	US14448C1045
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.01%	FR0013234333
JAPAN 1.5% T-BOND 20/03/2045	0.01%	JP1300461F39
SKF AB	0.01%	SE0000108227
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.01%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.01%	
SIKA AG CHF0.01	0.01%	CH0418792922
VEOLIA ENVIRONNEME 0.892% SNR 14/01/2024EUR	0.01%	FR0013394681
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.01%	XS1028941117
COSTAR GROUP INC COM USD0.01	0.01%	US22160N1090
EQUATE PETROCHEMICAL BV 031126 4.25 CB	0.01%	XS1513739760

IRELAND(REP OF) 0.9% SNR 15/05/2028	EURO.01	0.01% IE00BDHDP44
Australian Dollar Custodial Account â€” MMF Global Unlisted Ir		0.01%
DANONE		0.01% FR0000120644
FUT DEC 24 EURO DOLLARS		0.01%
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR		0.01% DE000DL19VB0
Australian Dollar Custodial Account â€” MMF Australian Direct		0.01%
JOHN DEERE CAPITAL CORP 180429 3.35 CB		0.01% US24422EWE57
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052		0.01% AU3FN0058145
WASTE CONNECTIONS COM NPV		0.01% CA94106B1013
AGEAS NPV POST SPLIT		0.01% BE0974264930
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-20		0.01% US55903VAU70
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI		0.01%
SBA COMMUNICATIONS COM		0.01% US78410G1040
SHOPIFY INC COM NPV CL A		0.01% CA82509L1076
QNB FIN LTD 2.625% 12/05/2025		0.01% XS2162033729
British pound sterling		0.01%
LONG GILT 2212 FUT		0.01% GB00K0SMMS05
KAO CORPORATION JPY50		0.01% JP3205800000
COMPASS GROUP ORD GBP0 1105		0.01% GB00BD6K4575
PRAXAIR INC NT 1.1% 08-10-2030		0.01% US74005PBT03
WEC ENERGY GROUP INC		0.01% US92939U1060
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000		0.01% GB00BF0HZ991
CLOVERIE 5.625%-FRN SUB 24/06/46 USD		0.01% XS1385999492
Income Due - GBP		0.01%
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875		0.01% US91282CEC10
ESM 0.01% SNR 15/10/31 EURO.01		0.01% EU000A1Z99P9
KOREA GAS CORP 120224 3.875 CB		0.01% US50066CAG42
SOFTBANK CORP		0.01% JP3732000009
GLOBAL PAYMENTS INC		0.01% US37940X1028
US TREASURY N/B 1.25% DUE 08-15-2031 REG		0.01% US91282CCS89
FALABELLA SA 301027 3.75 CB		0.01% USP82290AR17
DEXCOM INC		0.01% US2521311074
NORDEA BK ABP MED .625% DUE 05-24-2024		0.01% US65559D2C22
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB		0.01% XS1252209249
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01		0.01% DE0001102473
CONSOLIDATED EDISON INC COM USD0.10		0.01% US2091151041
BAYERISCHE MOTOREN WERKE-PFD		0.01% DE0005190037
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027		0.01% US785712AG56
CASTELLUM AB		0.01% SE0000379190
BANCO SANTANDER 5.25%-FRN PERP EUR200000		0.01% XS1692931121
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID		0.01% AU000000WOW2
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY		0.01% JP1051501N14
BARRICK GOLD CORP		0.01% CA0679011084
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026		0.01% US91282CDG33
NATL AUSTRALIA BK 3.5% DUE 06-09-2025		0.01% US63254ABD90
NIKE INC 2.75% DUE 03-27-2027		0.01% US654106AJ22
WORKDAY INC		0.01% US98138H1014
DIETEREN GROUP		0.01% BE0974259880
ROSS STORES INC		0.01% US7782961038
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT		0.01%
UNITED STS TREAS NTS .875% 06-30-2026		0.01% US91282CCJ80
AGC INC		0.01% JP3112000009
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD		0.01% NZLGFDT011C6
DOLLAR TREE INC		0.01% US2567461080
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB		0.01% US136375CK60
XCEL ENERGY INC 011229 2.60 CB		0.01% US98389BAW00
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR		0.01% XS2465984289
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP		0.01% COL17CT02914
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI		0.01%
ALCON AG		0.01% CH0432492467
JPMORGAN CHASE & CO 4.08% 04-26-2026		0.01% US46647PCZ71
COVENTRY BUILDING SOCIETY 210925 1.00 CB		0.01% XS2233154454
Income Due - AUD		0.01%
VIER GAS TRANSPORT GMBH 260932 4.625 CB		0.01% XS2535725159
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD		0.01% BE0000304130
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE		0.01% US91282CBG50
ARGENTUM NETHERLAN 5.625%-FRN SUB 15/08/52 USD		0.01% XS1423777215
TOYOTA FIN .85% 09/09/2024		0.01% AU3CB0282945
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP		0.01% XS1514188488
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR		0.01% XS2177021271
CELLNEX FIN CO SAU 2.25% GTD SNR 12/04/26 EUR		0.01% XS2465792294
WESFARMERS LIMITED		0.01% AU000000WES1

UNITED STS TREAS NTS	0.5% 08-31-2027	0.01% US91282CAH43
TITULOS DE TBOND	7.75% 18/09/2030	0.01% COL17CT03342
SINGAPORE(GOVT OF)	3.5% SNR 01/03/2027 SGD1000	0.01% SG7J60932174
WIHLBORGS FAST. AB NPV		0.01% SE0018012635
MONETARY AUTH OF SING	2.625% 01/05/2028	0.01% SG31B7000002
LCH_IRS BOFAGB2U	14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.01%
GJENSIDIGE FORSIKR NOK		0.01% NO0010582521
UTD STATES TREAS	.125% DUE 07-15-2023	0.01% US912828ZY98
NEW WORLD DEVELOPMENT CO LTD		0.01% HK0000608585
COLOMBIA(REP OF) 7% GDN	30/06/32 COP'B"REGS	0.01% USP28769AA86
ITOCHU CORP JPY		0.01% JP3143600009
SINGAPORE GOVERNMENT	2.125% 01/06/2026	0.01% SG31A8000003
UNITED STS TREAS NTS	1.125% DUE 02-15-2031 REG	0.01% US91282CBL46
CLARION FUNDING PL	2.625% SNR SEC 18/01/29 GBP	0.01% XS1936791612
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM US	0.01%
AUSTRALIA(CMNWLTH)	2.5% SNR 21/05/2030 AUD100	0.01% AU0000013740
KURJITA WATER INDUSTRIES		0.01% JP3270000007
INFINEON TECHNOLOGIES AG		0.01% DE0006231004
AISIN SEIKI CO LTD		0.01% JP3102000001
LCH_IRS BOFAGB2U	05/05/2036 EUR P 2.192% / R 6MEURIB AR	0.01%
TORO CO		0.01% US8910921084
WARNER BROS DISCOVERY INC		0.01% US9344231041
GENERAL MOTORS FINANCIAL COMPANY INC	260225 2.90 CB	0.01% US37045XCV64
GIVAUDAN - REG		0.01% CH0010645932
ASSTEAD GROUP PLC		0.01% GB0000536739
FUT PUT DEC 22 LIF 3M EURIBR	9987	0.01%
EMERSON ELEC CO	.875% DUE 10-15-2026	0.01% US291011BP85
MAPFRE SA	190526 1.625 CB	0.01% ES0224244071
UNITED STATES OF AMER TREAS NOTES	0% NTS 02-15-2024 REC	0.01% US91282CBM29
LEGAL & GENERAL GP	5.25%-FRN LT2 21/03/47 USD	0.01% XS1580239207
BBVA(BILB-VIZ-ARG)	0.125%-FRN SNR 24/03/27 EUR	0.01% XS2322289385
AMG ADVANCED METALLURGICAL GROUP NV		0.01% NL0000888691
OTC DER CASH COLL REC FROM BARCLAYS		0.01%
UNITED STATES OF AMER TREAS NOTES	.875% 09-30-2026	0.01% US91282CCZ23
NORDEA BANK ABP		0.01% FI4000297767
VODAFONE GROUP ORD	USD0.2095238	0.01% GB00BH4HKS39
SUZUKI MOTOR CORP		0.01% JP3397200001
UNITED STATES TREAS NTS	.625% 11-15-2024	0.01% US91282CDH16
RAYONIER INC		0.01% US7549071030
FANUC CORP		0.01% JP3802400006
MIZUHO FINANCIAL GROUP INC		0.01% JP3885780001
STANDARD CHARTER PLC	010431 4.644 CB	0.01% US853254BS85
DEUTSCHE BANK AG	MTN 1.875% 23/02/2028	0.01% DE000DL19WL7
YOKOGAWA ELECTRIC JPY		0.01% JP3955000009
UNICREDIT SPA	3.875%-FRN EMTN PERP EUR	0.01% XS2121441856
TAYLOR WIMPEY PLC	GBP	0.01% GB0008782301
BONOS Y OBLIG DEL ESTADO	1.9% 31/10/2052	0.01% ES0000012K46
DEUTSCHE BOERSE AG		0.01% DE0005810055
DTD 08/15/2013	2.5% DUE 08-15-2023 REG	0.01% US91282VSV66
SPCG PCL NVDR		0.01% TH0889010R14
JAPAN(GOVT OF)	0.005% SNR 20/09/2026 JPY	0.01% JP1051491MA0
UNITED STATES TREAS NTS FIXED	.125% DUE 05-15-2023	0.01% US912828ZP81
Australian Dollar Custodial Account	â€ Absolute Return Bond f	0.01%
ABN AMRO BANK N.V.	4.375%-FRN PERP EUR100000	0.01% XS2131567138
GIVAUDAN FINANCE EUROPE BV	220427 1.00 CB	0.01% XS2126169742
NEXTERA ENERGY CAP	1.9% DUE 06-15-2028	0.01% US65339KBW99
CALL SWO AUD MSLNGB2X P	6MBBSW / R 3.463% SO270513AI	0.01%
LG INNOTEK CO LTD		0.01% KR7011070000
KEURIG DR PEPPER INC		0.01% US49271V1008
PUT SWO EUR BNPAGB22 P	1.567% / R 6MEURIB SO221114EU:	0.01%
BIOMERIEUX NPV		0.01% FR0013280286
IPSEN PROMESSES SA		0.01% FR0010259150
ON SEMICONDUCTOR CORPORATION		0.01% US6821891057
DOWA HOLDINGS CO LTD		0.01% JP3638600001
UNITED STS TREAS NTS DTD	.875% 11-15-2030	0.01% US91282CAV37
HYUNDAI CAPITAL SERVICES INC	080226 1.25 CB	0.01% USY3815NBC49
IDEXX LABORATORIES INC		0.01% US45168D1046
UNITED STATES TREAS NTS DTD	08/15/2019 1.625% DUE 08-15	0.01% US912828YB05
WOLTERS KLUWERS	.25% 30/03/2028	0.01% XS2324836878
MASTEC INC		0.01% US5763231090
ALFEN NV		0.01% NL0012817175
GENERAL MILLS INC	0.45% SNR 15/01/2026 EUR	0.01% XS2100788780

NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.01%	XS1872032799
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .6259	0.01%	US91282CAE12
CONSTELLATION ENERGY CORP	0.01%	US21037T1097
WALGREENS BOOTS AL COM USD0.01	0.01%	US9314271084
LENDLEASE CORPORATION LIMITED	0.01%	AU000000LLC3
NUCOR CORP	0.01%	US6703461052
EDP FINANCE BV 210929 1.875 CB	0.01%	XS2459544339
FUT DEC 23 90 DAY B-BILLS	0.01%	
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.01%	US91282CBE03
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.01%	
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.01%	GB00BN65R313
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.01%	XS2347379377
PPG INDUSTRIES INC	0.01%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01%	US7445731067
CPUK FINANCE LTD 4.875% 28/08/2025	0.01%	XS1622392014
KRAFT HEINZ CO COM USD0.01	0.01%	US5007541064
VOLVO AB	0.01%	SE0000115420
CCP DUE RECEIVABLE FROM CITIBANK	0.01%	
MURATA MANUFACTURING CO JPY50	0.01%	JP3914400001
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.01%	PTBCPHOM0066
PUT BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.01%	
AMETEK INC	0.01%	US0311001004
SWISS RE AG	0.01%	CH0126881561
GREAT PORTLAND EST ORD	0.01%	GB00BF5H9P87
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.01%	US9128286B18
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.01%	US912828WE61
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.01%	US918367AC71
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.01%	CA135087XG49
ESB FINANCE DAC 190734 1.00 CB	0.01%	XS2432544349
INTESA SANPAOLO SPA	0.01%	IT0000072618
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.01%	JP1300631K78
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927% / R 6MBBSW AR	0.01%	
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .1259	0.01%	US91282CCN92
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR AR	0.01%	
FRANCO NEVADA CORP	0.01%	CA3518581051
MALIBU BOATS INC	0.01%	US56117J1007
HOYA CORPORATION JPY	0.01%	JP3837800006
NIKE INC 011146 3.375 CB	0.01%	US654106AG82
TRANSDIGM GROUP INC	0.01%	US8936411003
LONDON STOCK EXCHANG	0.01%	GB00B0SWJX34
AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR	0.01%	XS2356311139
TYSON FOODS INC CLASS A	0.01%	US9024941034
MITSUBISHI GAS CHEMICAL CO	0.01%	JP3896800004
UNITED STS TREAS NTS .5% 10-31-2027	0.01%	US91282CAU53
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 260923 3.1	0.01%	XS0974122516
WELLTOWER INC 150632 3.85 CB	0.01%	US95040QAR56
UTD STATES TREAS 1.75% DUE 12-31-2024	0.01%	US912828YY08
SHIMIZU CORPORATION	0.01%	JP3358800005
MCCORMICK AND COMPANY INC	0.01%	US5797802064
SMC CORP JPY50	0.01%	JP3162600005
US TREASURY N/B 2.375% 05-15-2029	0.01%	US9128286T26
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-;	0.01%	US91282CBN02
RADIAN GROUP INC	0.01%	US7502361014
LAFARGEHOLCIM LTD	0.01%	CH0012214059
DEXERIALS CORP	0.01%	JP3548770001
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.01%	US9128284V99
DENSO CO	0.01%	JP3551500006
ENERSYS COM	0.01%	US29275Y1029
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.01%	US91282CDZ14
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.01%	
PURE STORAGE INC	0.01%	US74624M1027
AZBIL CORP	0.01%	JP3937200008
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.01%	US251526CJ68
WOLTERS KLUWER NV 030730 0.75 CB	0.01%	XS2198580271
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	0.00%	US1248EPBR37
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR AR	0.00%	
MASTERCARD INC NT 1.9% 03-15-2031	0.00%	US57636QAS30
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00%	US22615MAW29
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
STELLANTIS NV 180129 0.75 CB	0.00%	XS2356040357
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION	0.00%	FR0014003TT8

NEXI SPA 1.625% 30/04/2026	0.00%	XS2332589972
KKR AND CO INC	0.00%	US48251W1045
CRH PLC	0.00%	IE0001827041
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.00%	COL17CT03615
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
UNITED STS TREAS 0.625% 12-31-2027	0.00%	US91282CBB63
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00%	USL6388GHX18
UNITED STATES TREAS 2.75% 02-15-2028	0.00%	US9128283W81
SOCIETE GENERALE SA 240929 0.875 CB	0.00%	FR0013448859
OLD REPUBLIC INTL CORP	0.00%	US6802231042
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00%	XS2527421668
TELECOM PLUS PLC	0.00%	GB0008794710
INTL FLAVORS & FRAGRANCES USD	0.00%	US4595061015
INDITEX EUR0.03 POST SUBD	0.00%	ES0148396007
JAPAN POST BANK CO LTD	0.00%	JP3946750001
SIMS LIMITED ORDINARY FULLY PAID	0.00%	AU000000SGM7
VEEVA SYSTEMS INC	0.00%	US9224751084
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.00%	US912828W713
SIMON PROPERTY GROUP LP 011227 3.375 CB	0.00%	US828807DE42
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.00%	US912828U246
VOLVO CAR AB	0.00%	SE0016844831
MERCK KGAA	0.00%	DE0006599905
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1.06% / R 1DTONAR ARO	0.00%	
ABB FINANCE BV 190130 0.00 CB	0.00%	XS2286044370
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR	0.00%	
LENNAR CORPORATION CLASS A	0.00%	US5260571048
CORNING INC	0.00%	US2193501051
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00%	XS1933828433
INTACT FINANCIAL CORPORATION	0.00%	CA45823T1066
OLYMPUS CORP	0.00%	JP3201200007
COPART INC	0.00%	US2172041061
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR	0.00%	
ROCHE HOLDINGS INC 010339 7.00 CB	0.00%	USU75000AN65
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.00%	US9128284N73
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.00%	MYBMX0700034
Cross currency swap	0.00%	
GEORGE WESTON LTD	0.00%	CA9611485090
MFC ISHARES TR IBOX USD INVT GRADE CORPBD ETF	0.00%	US4642872422
VOLVO AB - B	0.00%	SE0000115446
FUT DEC 22 EURX EUR-BOBL	0.00%	
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.00%	US9128286L99
ESSENT GROUP LTD	0.00%	BMG3198U1027
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBBSW AR	0.00%	
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	0.00%	US12592BAM63
GARTNER INC CL-A	0.00%	US3666511072
BAXTER INTL INC COM US\$1	0.00%	US0718131099
UNITED STS TREAS 1.125% 02-29-2028	0.00%	US91282CBP59
DSV A/S	0.00%	DK0060079531
FUT DEC 24 ICE SONIA SO3	0.00%	
YETI HOLDINGS INC	0.00%	US98585X1046
FORTIS INC	0.00%	CA3495531079
GROUP 1 AUTOMOTIVE INC	0.00%	US3989051095
VOLKSWAGEN NVP DEM50	0.00%	DE0007664039
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00%	US46284VAN10
BANK OF AMERICA CORP 250425 2.932 CB	0.00%	CA060505FM13
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00%	XS0730243150
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00%	US85207UAF21
HEXAGON AB	0.00%	SE0015961909
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	0.00%	US50201DAD57
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.00%	US30711X5R11
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.00%	XS2345050251
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	0.00%	XS2496288593
UNICREDIT SPA	0.00%	IT0005239360
DTE ENERGY CO USD	0.00%	US2333311072
STMICROELECTRONICS NV	0.00%	NL0000226223
AMERICAN EXPRESS CO 190338 8.15 CB	0.00%	US025816AZ26
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	BE0000338476
FUJITSU JPY	0.00%	JP3818000006
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.00%	SG31A0000001
SAMPO OYJ	0.00%	FI0009003305
TECHNOLOGY ONE LIMITED	0.00%	AU000000TNE8

UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00% GB00BZB26Y51
PVTPL GPMIT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00% US36262TAA16
GENMAB AS	0.00% DK0010272202
AGNICO EAGLE MINES	0.00% CA0084741085
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 F	0.00% US912828Z781
WEYERHAEUSER CO USD	0.00% US9621661043
LIBERTY GLOBAL INC USD0.01 A	0.00% GB00B8W67662
Mexican peso	0.00%
BE SEMICONDUCTOR EURO	0.00% NL0012866412
NMI HOLDINGS INC	0.00% US6292093050
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00% US715638BD31
NOMURA REAL ESTATE HOLDINGS INC	0.00% JP3762900003
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSI	0.00%
EVERTEC INC	0.00% PR30040P1032
FUT DEC 22 EUX EURO-BTP	0.00%
KANEKA CORPORATION	0.00% JP3215800008
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00% US912810PU60
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00% XS1888180996
ALNYLAM PHARMACEUTICALS INC	0.00% US02043Q1076
ARGENX SE	0.00% NL0010832176
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.00% US773903AL39
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.00% US91282CBQ33
EQUIFAX INC	0.00% US2944291051
POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000	0.00% PL0000112736
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00% XS1255433754
INFINEON 3.625% 31/12/2049	0.00% XS2056730679
ANGLO AMERICAN PLATINUM LIMITED	0.00% ZAE000013181
VOLTRONIC POWER TECHNOLOGY CORP	0.00% TW0006409006
FIRST AMERICAN FINANCIAL CORP	0.00% US31847R1023
ORANGE SA	0.00% FR0000133308
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB SO221104EU1	0.00%
AMEREN CORP	0.00% US0236081024
AMADEUS IT HLDGS	0.00% ES0109067019
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00% US912810PT97
JAPAN (20 YR .005% 20/03/2026	0.00% JP1051471M45
QUEBECOR INC CLASS B SUB VTG NPV	0.00% CA7481932084
GENUINE PARTS CO USD	0.00% US3724601055
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00% US9128282A70
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00% FR0014004L86
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00% US912828X885
SWATCH GROUP AG	0.00% CH0012255144
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.00% US46654EAN13
DKK BNP PARIBAS A/C	0.00%
FINLAND(REP OF) 0.5% SNR 15/09/2029 EUR1000	0.00% FI4000369467
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00% AU3FN0050126
JAPAN (10 YR TBOND .1% 20/12/2031	0.00% JP1103651N11
PARTNERS GROUP	0.00% CH0024608827
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS	0.00%
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00% US20753KAF93
CHF BNP PARIBAS A/C	0.00%
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00% US912828YS30
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00% XS2233154454
DOVER CORPORATION COM USD1.00	0.00% US2600031080
PUT BONDOPT ROYGB2L 17/10/2022 UNITED KINGDOM GIL 4	0.00%
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.00% US9128283U26
LYONDELLBASELL INDUSTRIES	0.00% NL0009434992
UTD STATES TREAS 2.625% 02-28-2023	0.00% US9128284A52
DTD 02/15/2013 2% DUE 02-15-2023 REG	0.00% US912828UN88
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30	0.00% US9128284U17
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00% US20754JAC80
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.00% US912810SZ21
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG	0.00% US9128284D91
FIRSTENERGY CORP USD	0.00% US3379321074
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.00% US9128285P13
US TREASURY N/B USA TREAS NTS 2.75% DUE 07-31-2023 REG	0.00% US912828Y610
DTD 04/30/2016 1.625% DUE 04-30-2023 REG	0.00% US912828R283
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023	0.00% US912828VB32
New Zealand Dollar Custodial Account â€“ MITNZ New Zealand	0.00%
SEA LTD	0.00% US81141R1005
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00% XS1506033239
MARTIN MARIETTA MATERIALS	0.00% US5732841060
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.00% JP1103611M11

UNITED STATES TREAS NTS DTD 09/30/2018 2.875% DUE 09-30	0.00%	US9128285D82
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	XS2298381307
Outstanding Settlement Receipts - HKD	0.00%	
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	0.00%	US912828B667
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.00%	US912828WJ58
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00%	MYBMO1500010
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.00%	US9128284M90
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	US20753WAE66
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%	0.00%	US91282CAM38
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.00%	US9128286R69
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.00%	US912828V806
DUPONT DE NEMOURS INC	0.00%	US26614N1028
FUT MAR 24 ICE SONIA SO3	0.00%	
ERICSSON LM - B SHS	0.00%	SE0000108656
MOLINA HEALTHCARE INC	0.00%	US60855R1005
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	0.00%	XS1888179477
UNITED STS TREAS 0.375% 12-31-2025	0.00%	US91282CBC47
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.00%	US91282CEQ06
UTD STATES TREAS 1.375% DUE 09-30-2023	0.00%	US912828T263
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'	0.00%	XS2434797036
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	FR0010171975
VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 14	0.00%	US92331AAU88
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	US912828XX34
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.00%	US55821TAA51
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	US9128282N91
UNITED STATES TREAS NTS 0.125% 15/08/2023 .125% DUE	0.00%	US91282CAF86
ADIDAS AG	0.00%	DE000A1EWWW0
DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.00%	US9128283V09
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
CDW CORP	0.00%	US12514G1085
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG	0.00%	US67401XAS09
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00%	US97314JAA34
ASTRAZENCA PLC SPONS ADR	0.00%	US0463531089
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.00%	US14309YBQ61
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00%	IDG000013806
SARANAC CLO VI LTD / SARANAC CLO VI 4.38543% 08-13-203:	0.00%	US80317LAI26
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.00%	XS0512401976
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.00%	US83609GBN43
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.00%	US92558NAJ19
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG	0.00%	US30711X3H56
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.00%	PL0000107611
HEALTH CARE REIT INC 010625 4.00 CB	0.00%	US42217KBF21
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00%	US67113DAW48
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.00%	US912828YV68
UTD STATES TREAS 1.5% DUE 09-30-2024	0.00%	US912828YH74
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.00%	US55316VAL80
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.00%	US912828K742
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00%	US225401AF50
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00%	US912828Z526
KNOWBE4 INC	0.00%	US49926T1043
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
EXPEDIA GROUP INC	0.00%	US30212P3038
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.00%	US91282CCL37
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00%	US03880RAA77
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.00%	US91282CCV19
MICROSOFT CORP 010639 5.20 CB	0.00%	US594918AD65
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.00%	US91282CCX74
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.00%	US912828V988
UNITED STS TREAS NTS .625% 11-30-2027	0.00%	US91282CAY75
LCH_OIS SBSIU533 21/09/2052 GBP P 0.75% / R 1DSONIA SWUC	0.00%	
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
TRAVEL PLUS LEISUR CO	0.00%	US8941641024
LOANCORE 2021-CRE5 ISSUER LTD / SR SECNT CL E 144A 6.56'	0.00%	US53947XAN21
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	US9128282R06
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00%	XS2361342889
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.00%	US912828P469

UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00%	US912828R366
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.00%	XS1196517434
LOUISIANA-PACIFIC CORP	0.00%	US5463471053
PPL CORPORATION	0.00%	US69351T1060
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
NIKE INC 011145 3.875 CB	0.00%	US654106AE35
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00%	US3137G0VA44
CARDINAL HEALTH INC	0.00%	US14149Y1082
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.00%	US912828YQ73
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-21	0.00%	US912810FT08
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00%	XS2112340679
EASTMAN CHEMICAL CO 011228 4.50 CB	0.00%	US277432AW04
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.00%	AU0000018442
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00%	US912828YU85
DUKE REALTY CORP	0.00%	US2644115055
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.021% / R 1DSOFR ARC	0.00%	
ASSA ABLOY AB	0.00%	SE0007100581
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00%	US78485WAE93
AES CORP	0.00%	US00130H1059
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00%	JP1051461M13
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00%	XS2263535853
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
MOSAIC CO COM	0.00%	US61945C1036
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00%	CA135087K940
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	0.00%	AU000000SCP9
AUTONATION INC	0.00%	US05329W1027
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
ENTERGY CORP NEW	0.00%	US29364G1031
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.00%	US91282CDQ15
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00%	XS2051106073
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.00%	US91282CBW01
FABBRICA ITALIANA 5.625% 01/08/2027	0.00%	XS2436585355
VERISIGN INC	0.00%	US92343E1029
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00%	XS1975699569
BRITVIC PLC	0.00%	GB00B0N8QD54
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00%	US037833DT41
FUT MAR 25 LIF 3M EURIBOR	0.00%	
ORIX CORPORATION JPY50	0.00%	JP3200450009
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2025	0.00%	US62482BAA08
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
mitsubishi electric	0.00%	JP3902400005
US TREASURY N/B .125% DUE 05-31-2023 REG	0.00%	US91282CCD11
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.00%	US91282CDW82
FUJII FILM HOLDINGS CORP	0.00%	JP3814000000
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.00%	US912810TD00
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB SO221104EU17	0.00%	
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00%	NO0010705536
IQVIA INC 2.875% 15/06/2028	0.00%	XS2189947505
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00%	JP1103291D68
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.00%	US912810TB44
UNITED STATES TREAS BDS 2% 11-15-2041	0.00%	US912810TC27
ESSITY AB SER B NPV	0.00%	SE0009922164
UPM-KYMMENE FIM10	0.00%	FI0009005987
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.00%	US91282CBZ32
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
CGI INC	0.00%	CA12532H1047
UNITED STS TREAS 1.25% 05-31-2028	0.00%	US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.00%	US91282CDF59
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00%	US91282CBS98
UNITED STS TREAS NTS 0.25% 11-15-2023	0.00%	US91282CAW10
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	0.00%	US974153AB40
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	0.00%	US59217GEX34
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.00%	US91282CDP32
UTD STATES TREAS .625% DUE 03-31-2027	0.00%	US912828ZE35
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG	0.00%	US805564QW46
PVTPL COTY INC 5% DUE 04-15-2026/04-21-2021 BEO	0.00%	US222070AE41

PAYCOM SOFTWARE INC	0.00%	US70432V1026
DEUTSCHE BANK AG (REG)	0.00%	DE0005140008
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	0.00%	FR001400AJ45
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.00%	US20753QAf63
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.00%	US912810TG31
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR	0.00%	XS2110077299
VULCAN MATERIALS CO	0.00%	US9291601097
CBRE GI OPEN END FUND .5% 27/01/2028	0.00%	XS2286044024
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00%	US912810SH23
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
IGM FINANCIAL INC	0.00%	CA4495861060
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.911% / R 3MBBSW AR	0.00%	
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00%	US912810SY55
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-:	0.00%	US91282CAD39
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00%	XS2351480996
RIAL 2022-FL8 FLTG RT 6.26842% DUE 01-19-2037	0.00%	US76243NAE67
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
CHROME BIDCO S A S 3.5% 31/05/2028	0.00%	XS2343000241
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00%	FR0010466938
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FL	0.00%	US61691LAQ23
STERIS PLC	0.00%	IE00BFY8C754
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
SHISEIDO COMPANY LIMITED JPY50	0.00%	JP3351600006
WESTLAKE 5.48% DUE 09-15-2027	0.00%	US96042VAG41
PVTPL TRTX 2022-FL5 ISSUER SER 22-FL5 CL A VAR 02-15-2039	0.00%	US87277JAA97
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
PVTPL DIAMOND ISSUER LLC 2021-1 SECD CELLULAR SITE REV	0.00%	US25267TAS06
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBBSW AR	0.00%	
MAGNA INTERNATIONAL INC	0.00%	CA5592224011
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC SR 20-A CL C-R	0.00%	US50188WAG33
TOSHIBA CORP Y50	0.00%	JP3592200004
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.00%	KR103502G594
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00%	US9128285M81
AEON CO LTD	0.00%	JP3388200002
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
DARDEN RESTAURANTS INC	0.00%	US2371941053
JAPAN (10 YR TBOND) .1% 20/06/2031	0.00%	JP1103631M74
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 10	0.00%	US22823QKB67
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-202!	0.00%	XAG7739PAM23
Income Due - BRL	0.00%	
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG 0	0.00%	US39809LAJ35
LCH_OIS BOFAGB2U 11/23/2027 USD P 3.753% / R 1DSOFR ARC	0.00%	
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	0.00%	USG6S335AJ88
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.00%	XS2345190263
DNB BANK ASA NOK12.50	0.00%	NO0010161896
FUT DEC 22 EURX E-SCHATZ	0.00%	
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
MORGAN STANLEY 4.21% 04-20-2028	0.00%	US61747YER27
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO	0.00%	US21871XAA72
COLES GROUP LTD	0.00%	AU0000030678
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.00%	US912828M565
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	US780099CK11
DR HORTON INC	0.00%	US23331A1097
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3:	0.00%	US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.00%	PL0000111498
MEDTRONIC INC 150335 4.375 CB	0.00%	US585055BT26
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO	0.00%	US87240UAR14
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.00%	DUIRSNZD3858
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.00%	US55819GAL32
GOLDMAN SACHS GROUP INC 4.482% DUE 08-23-2028 BEO	0.00%	US38141GZU11
OZLM IX LTD / OZLM IX LLC 3.80986% 10-20-2031	0.00%	US67109KBC71
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.00%	IDG000015108
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEI	0.00%	US67590QBK22
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.00%	US91282CBT71
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 4.18	0.00%	US30326MAA36
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 3	0.00%	US87229WAQ42
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00%	JP1051401K75
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR	0.00%	

UNITED STATES TREAS NTS 1.125%	DUE 02-28-2027	0.00%	US912828ZB95
FRANCE(GOVT OF) 0%	SNR 25/03/2025 EUR1'REGS	0.00%	FR0013415627
MMIT Midtown Holdings, LLC (â€œMidtownâ€)		0.00%	
OAKTREE CLO 2019-4 LTD / OAKTREE	3.82986% 10-20-2032	0.00%	US67402CAQ96
CRITERIA CAIXACORP SA		0.00%	ES0140609019
Income Due - CAD		0.00%	
ZOOM VIDEO COMMUNICATIONS INC		0.00%	US98980L1017
FRANCE(GOVT OF) 1.75%	SNR 25/05/2023 EUR1	0.00%	FR0011486067
SIMPLO TECHNOLOGY CO LTD		0.00%	TW0006121007
SANTANDER HLDGS FIXED 4.5%	DUE 07-17-2025	0.00%	US80282KAE64
SCENTRE GROUP TRUST1 120225	3.50 CB	0.00%	USQ8351LAB91
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S	12-17-2026	0.00%	US34706CAC38
KONE CORPORATION NEW		0.00%	FI0009013403
JAPAN(GOVT OF) 0.1%	SNR 20/06/30 JPY50000	0.00%	JP1103591L73
ALIGN TECHNOLOGY INC		0.00%	US0162551016
LIVE NATION INC		0.00%	US5380341090
LCH_IRS BOFAGB2U 14/03/2072	EUR P 0.055% / R 6MEURIB AR	0.00%	
TELEDYNE TECHNOLOGIES INC		0.00%	US8793601050
BLACK DIAMOND 2019 FRN CLO 05/2032	EUR 'A-1'	0.00%	XS2390844780
ABBVIE INC 2.625%	SNR NTS 11-15-2028 EUR	0.00%	XS2125914833
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA	CLS A	0.00%	US647622AA79
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2	3.504% 12	0.00%	US68389FJZ80
SMR 2022-IND MTG TR COML MTG PASS THRU CTF CL E	7.8453	0.00%	US78458MAJ36
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS	5.5% DUE	0.00%	US00253XAA90
UNITED STATES TREAS NTS DTD 06/30/2021	1.25% 06-30-2028	0.00%	US91282CCH25
KYOCERA CORP JPY50		0.00%	JP3249600002
UNITED STATES TREAS NTS DTD 09/30/2018	3.0% DUE 09-30-20	0.00%	US9128285C00
MEXICO CY ARPT TR 4.25%	31/10/2026	0.00%	USP6629MAA01
UNITED STATES TREAS NTS 1.625%	DUE 06-30-2024 REG	0.00%	US9128286Z85
ARES EUROPEAN CXII FRN CLO 04/2032	EUR 'A'	0.00%	XS2391578239
HARVEST CLO XXII D FRN CLO 01/2032	EUR 'A'	0.00%	XS2395965416
LCH_IRS BOFAGB2U 15/09/2023	AUD P 3.316% / R 3MBBSW AR	0.00%	
ROYALTY PHARMA PLC		0.00%	GB00BMVP7Y09
LINDT & SPRUENGLI AG-REG		0.00%	CH0010570759
WHITBREAD PLC		0.00%	GB00B1KJJ408
UNITED STATES TREAS NTS DTD 09/30/2021	1.25% 09-30-2028	0.00%	US91282CCY57
AIB GROUP PLC		0.00%	IE00BF0L3536
TRAVIS PERKINS 3.75%	GTD SNR 17/02/26 GBP	0.00%	XS2254262285
SUMITOMO MITSUI BANKING CORP 240723	2.75 CB	0.00%	XS0937853983
WELLS FARGO & CO 4.478%	04-04-2031	0.00%	US95000U2L65
PVTPL CIFC FDG SER 13-3RA CL C FLTG	04-24-2031	0.00%	US12552MAJ71
LCH_IRS SBSIUS33 15/12/2031	KRW P 2% / R 3MKWCDC SWU01	0.00%	
JAPAN(GOVT OF) 0.1%	SNR 20/12/24 JPY50000	0.00%	JP1051421L13
TIKEHAU CLO DAC FRN CLO 08/2034	EUR 'A'	0.00%	XS2367217879
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG	RT 10-15-2	0.00%	US056054AK52
NORDSON CORP		0.00%	US6556631025
CITIGROUP INC 5.61%	09-29-2026	0.00%	US172967NX53
POLAND(REPUBLIC .25%	25/10/2026	0.00%	PL0000113460
TECHNOPRO HLDGS IN NPV		0.00%	JP3545240008
POLAND(REP OF) 3.75%	BDS 25/05/27 PLN1000	0.00%	PL0000114393
JAPANESE GOVT 10Y .1%	20/09/2029	0.00%	JP1103561KA2
SUMITOMO CORP JPY		0.00%	JP3404600003
UNITED STATES TREAS BDS WIT 1 7/8	08/15/41 1.75% DUE 0	0.00%	US912810TA60
INTERFOR CORP		0.00%	CA45868C1095
STD CHARTERED PLC 2.819%	DUE 01-30-2026	0.00%	US85325WAA62
UNITED STATES TREAS BDS TBOND FIXED 3%	02-15-2049	0.00%	US912810SF66
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1	CL A-2 1	0.00%	US85236KAD46
PVTPL OCP CLO LTD SER 14-4A CL A2RR	FLTG RATE 04-24-2029	0.00%	US67105HBA23
CANADIAN GOVT 2.0%	01/09/2023	0.00%	CA135087H987
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2	VAR RATE 14	0.00%	US20754PAC41
KONINKLIJKE PHILIPS NV		0.00%	NL0000009538
JOHNSON AND JOHNSON 150837	5.95 CB	0.00%	US478160AN49
MARKEL CORPORATION		0.00%	US5705351048
WHEATON PRECIOUS M COM NPV		0.00%	CA9628791027
PVTPL FREDDIE MAC STACR REMIC FLTG	SER 20-HQA2 CLS M	0.00%	US35565LAH96
JAPAN 10 YEAR ISSUE .1%	20/09/2031	0.00%	JP1103641MA8
THE JM SMUCKER COMPANY		0.00%	US8326964058
PERKINELMER INC		0.00%	US7140461093
LCH_IRS BOFAGB2U 16/03/2023	CAD P 2.883% / R 3MCDOR ARI	0.00%	
NEW ZEALAND (GOVT) 1.5%	15/05/2031	0.00%	NZGOVDT531C0
UNIVERSAL MUSIC GROUP NV		0.00%	NL0015000IY2
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32	EUR	0.00%	FR001400AY79

BANK OF AMERICA CORP 4.948% 07-22-2028	0.00%	US06051GKW86
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBBSW AR	0.00%	
GEBERIT AG-REG	0.00%	CH0030170408
GENERAC HOLDINGS INC	0.00%	US3687361044
TELEPERFORMANCE	0.00%	FR0000051807
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	0.00%	
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00%	US67102SAS32
LCH_OIS BOFAGB2U 06/17/2027 USD P 2.785% / R 1DSOFR ARC	0.00%	
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.00%	US05548WAG24
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
COOPER COS INC	0.00%	US2166484020
KROGER CO 150149 5.40 CB	0.00%	US501044DM06
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.00%	US91282CFF32
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
NVR INC	0.00%	US62944T1051
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
CONAGRA BRANDS INC	0.00%	US2058871029
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.00%	US912810QL52
BROWN BROWN INC	0.00%	US1152361010
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.00%	FR0000571218
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.00%	US05609KAQ22
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
ATMOS ENERGY CORP	0.00%	US0495601058
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.00%	US25755TAL44
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00%	JP3955800002
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
SWISS LIFE HOLDING AG	0.00%	CH0014852781
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.00%	KR103501G893
CENTERPOINT ENERGY INC	0.00%	US15189T1079
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.00%	US912810SK51
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
SANDVIK AB	0.00%	SE0000667891
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%	
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.00%	US60687YBU29
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	US912828ZT04
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C	0.00%	
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	0.00%	US912810TH14
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.00%	US912810QN19
ARCHER DANIELS MIDLAND CO 120925 1.00 CB	0.00%	XS1877836079
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.00%	US912810ST60
HOLOGIC INC	0.00%	US4364401012
TRANSUNION	0.00%	US89400J1079
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WBD39
SALMAR ASA	0.00%	NO0010310956
ARCBEST CORP	0.00%	US03937C1053
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
ELECTRICITE DE FRANCE	0.00%	FR0010242511
STANLEY BLACK & DECKER INC	0.00%	US8545021011
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00%	US4456581077
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR SO221028US245	0.00%	
INGERSOLL RAND INC	0.00%	US45687V1061
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
ARCELORMITTAL NPV POST STK SPLIT	0.00%	LU1598757687
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029	0.00%	US46593CAA71
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375	0.00%	US91282CBH34
LCH_IRS BOFAGB2U 11/02/2034 AUD P 3.859% / R 6MBBSW AR	0.00%	
UNI CHARM CORPORATION	0.00%	JP3951600000
BARCLAYS PLC 7.25%-FRN PERP GBP200000	0.00%	XS1571333811
LA MONDIALE 0.75% T3 20/04/26 EUR100000	0.00%	FR0014000774
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
BANKINTER SA MTN .875% 08/07/2026	0.00%	ES0213679HN2
PARAMOUNT GLOBAL	0.00%	US92556H2067
QUANTA SERVICES INC	0.00%	US74762E1029
HUNTSMAN CORPORATION	0.00%	US4470111075
CLOUDFLARE INC	0.00%	US18915M1071

LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%
IBERDROLA FINANZAS SA 130927 1.25 CB	0.00% XS1682538183
PROXIMUS	0.00% BE0003810273
RESTAURANT BRNDS ICOM NPV	0.00% CA76131D1033
EISAI CO LTD JPY	0.00% JP3160400002
New Zealand Dollar Custodial Account â€™ MITNZ Overseas Sha	0.00%
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00% US912810SU34
BURBERRY GROUP PLC	0.00% GB0031743007
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.00% FR0011619436
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	0.00% FR0013131877
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00% US89179XAL91
HUNTINGTON BANCSHARES INC	0.00% US4461501045
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00% US12653VAL09
AKZO NOBEL NV EUR0.50	0.00% NL0013267909
MARUBENI CORPORATION	0.00% JP3877600001
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.00% JP1051481M76
BORGWARNER INC	0.00% US0997241064
New Zealand Dollar Custodial Account â€™ MITNZ SR Trans-Tasr	0.00%
CITIZENS FINANCIAL GROUP INC	0.00% US1746101054
TOYO SEIKAN GROUP HOLDINGS LTD	0.00% JP3613400005
NOVOZYMES A/S SER`B`DKK2	0.00% DK0060336014
EVERGY INC COM NPV	0.00% US30034W1062
USQ RAIL II LLC / 2.21% DUE 06-28-2051	0.00% US90354PAA57
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00% FR0013508470
FRANCE(GOVT OF) 4.5% 25/04/2041	0.00% FR0010773192
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4	0.00% US78449MAB28
MATCH GRP INC NEW COM USD0.001	0.00% US57667L1070
CLOROX CO DEL	0.00% US1890541097
CATALENT INC	0.00% US1488061029
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO	0.00% US025816CS64
FNMA NT CL 2B-1 144A 01-25-2040	0.00% US20754WAC91
SODEXO	0.00% FR0000121220
MARS INC 160732 1.625 CB	0.00% USU57346AK10
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00% US912810SN90
QUEST DIAGNOSTICS	0.00% US74834L1008
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00% US35565RBD44
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00% XS1681806326
MONGODB INC	0.00% US60937P1066
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00% US05492KAC36
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.00% US91282CAK71
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00% US01751EAC21
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	0.00% US89115A2H42
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00% US05492QAE61
AIR WATER INC	0.00% JP3160670000
VAIL RESORTS INC	0.00% US91879Q1094
CINCINNATI FINANCIAL CORP	0.00% US1720621010
DOMINOS PIZZA INC	0.00% US25754A2015
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.00% US91282CAP68
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00% US92329YAL02
CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.61%	0.00% US14686MAC73
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00% US68268VAA35
FLEETCOR TECHNOLOGIES INC	0.00% US3390411052
TRANSURBAN FINANCE 1.45% SNR SEC 16/05/29 EUR	0.00% XS1997077364
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00% US78485WAC38
NOMURA HLDGS INC 3.103% DUE 01-16-2030	0.00% US65535HAQ20
FUT DEC 22 EURO DOLLARS	0.00%
M3 INC NPV	0.00% JP3435750009
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00% ES00000120N0
NIPPON ACCOMMODATIONS FUND	0.00% JP3046440008
RENTOKIL INITIAL PLC	0.00% GB00B082RF11
KERING SA 130528 0.75 CB	0.00% FR0013512407
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565	0.00% US69640GAG01
SYNCHRONY FINANCIAL	0.00% US87165B1035
BANK HAPOALIM LTD	0.00% IL0006625771
ING GROEP N.V. 1.75%-FRN SNR 16/02/31 EUR	0.00% XS2443920751
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	0.00% US95000U3C57
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00% FR0012517027
SEAGEN INC COM USD0.001	0.00% US81181C1045
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00% US05492QAL05
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO	0.00% US55903VAC72
PALANTIR TECHNOLOGIES INC	0.00% US69608A1088
SONOVA HOLDING AG - REG	0.00% CH0012549785

UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.00%	US91282CCP41
SNAM SPA 300631 0.625 CB	0.00%	XS2358231798
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA SO221118GB19	0.00%	
ASM INTERNATIONAL NV	0.00%	NL0000334118
WELLS FARGO & CO FLTG RT 4.808% DUE 07-25-2028	0.00%	US95000U3A91
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	0.00%	
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB SO221216EU2	0.00%	
PLUG POWER INC	0.00%	US72919P2020
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-1C	0.00%	US65364UAQ94
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%	
BANK OF IRELAND GROUP PLC 100527 0.375 CB	0.00%	XS2311407352
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00%	US912810QW18
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.00%	US912828Y958
A P MOLLER-MAERSK B	0.00%	DK0010244508
POWER CORP OF CANADA CAD	0.00%	CA7392391016
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024 USD	0.00%	USY6142NAA64
PVTPL TRIUMPH RAIL LLC GREEN SECD RAILCAR EQUIP NT 14	0.00%	US89683LAB62
UTD STATES TREAS 1.5% DUE 03-31-2023	0.00%	US912828Q293
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	US912810QH41
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00%	JP1103531K10
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.00%	XS2391351454
GARMIN ORD	0.00%	CH0114405324
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00%	US912828ZN34
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85
PULTE GROUP INC	0.00%	US7458671010
ROBLOX CORPORATION COM CL A ORD SHS	0.00%	US7710491033
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.00%	US912810QQ40
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.00%	US912828Z521
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 FI	0.00%	US62547NAB55
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	0.00%	US08181VAN55
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO	0.00%	US47077DAG51
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023	0.00%	US91282CBX83
\$ GEN CORP NEW FIXED 4.625% DUE 11-01-2027	0.00%	US256677AK14
TWILIO INC	0.00%	US90138F1021
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%	
CARMAX INC	0.00%	US1431301027
TEXTAINER MARINE CONTAINERS VII LTD 2.82% 04-20-2046	0.00%	US88315LAR96
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'	0.00%	XS2459127739
ANTOFAGASTA PLC	0.00%	GB0000456144
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD	0.00%	USP06518AH06
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 6.:	0.00%	US193051AS82
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00%	XS2402428770
PROGRESS SOFTWARE CORPORATION	0.00%	US7433121008
HORMEL FOODS CORPORATION	0.00%	US4404521001
INFINEON 2.875% 31/12/2049	0.00%	XS2056730323
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00%	US09659W2P81
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR	0.00%	
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00%	GB00B24FF097
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	0.00%	US912810SS87
BILL COM HOLDINGS INC	0.00%	US0900431000
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.00%	US912810RD28
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	0.00%	US17327CAN39
K MAC HOLDINGS CORP. DUE 06-23-2028	0.00%	US55304PAB76
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2	0.00%	US78449MAA45
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00%	US056054AJ89
IRB HOLDING CORP TERM LOAN B 02-05-2025	0.00%	US44988LAF40
UDR INC	0.00%	US9026531049
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
HUBSPOT INC	0.00%	US4435731009
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.00%	IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025	0.00%	US9128283Z13
FERROVIAL SA	0.00%	ES0118900010
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00%	US30321L2B72
TERADYNE INC	0.00%	US8807701029
METRO INC - A	0.00%	CA59162N1096
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.00%	FR0011317783
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 404	0.00%	

SERBIA (REPUBLIC) 1% SNR MTN 23/09/28 EUR1000	0.00% XS2388561677
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 5.168%	0.00% US53218CAL46
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00% XS2303071992
NICE LTD	0.00% IL0002730112
SVENSKA HANDELSBKN SER A NPV	0.00% SE0007100599
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.00% JP1103551K72
BUNGE LIMITED	0.00% BMG169621056
ADVANCE AUTO PARTS	0.00% US00751Y1064
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00% XS1785484178
SWEDBANK AB	0.00% SE0000242455
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.00% US91282CDL28
ELI LILLY AND CO 011131 0.625 CB	0.00% XS2075937370
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00% US97382WAA18
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00% US15033XAQ97
WACKER CHEMIE AG	0.00% DE000WCH8881
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00% US912810QE10
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00% US912810SE91
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00% JP1103541K42
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00% US912810SR05
LOEWS CORP	0.00% US5404241086
MONDI PLC	0.00% GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00% CH0002497458
PVTPL CMO CN AVE SECS TR 2019-R04 NT CL 2B-1 144A VAR RT	0.00% US20753TAC71
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	0.00% US90932LAG23
LCH_OIS BOFAGB2U 15/12/2029 GBP P 2.944% / R 1DSONIA AR	0.00%
ENERGIAS DE PORTUGAL SA	0.00% PTEDP0AM0009
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00% US91823ABA88
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00% FR0000187635
CITRIX SYSTEMS INC	0.00% US1773761002
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00% US35564LBD82
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00% XS2401704189
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00% US912810QK79
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.215% / R 3MCDOR AR	0.00%
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00% XS2187646901
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-15	0.00% US91116KAB17
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00% FR0013200813
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00% US912810QD37
SPLUNK INC COM	0.00% US8486371045
WORLDLINE SA	0.00% FR0011981968
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00% SG3261987691
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.00% XS2240463674
SMITH & NEPHEW PLC	0.00% GB0009223206
ROGERS COMMUNICATIONS INC-B	0.00% CA7751092007
AVANTOR INC	0.00% US05352A1007
UNITED STATES T NOTE 3.0% 10-31-2025	0.00% US9128285152
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.00% JP1103521JA8
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	0.00% US9128286G05
EXPEDITORS INTL WASH INC	0.00% US3021301094
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.125%	0.00% US877249AD49
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00% US91282CAL54
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00% US912828X703
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10%	0.00%
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00% US9128283D01
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00% US912828XZ81
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	0.00% US912810SP49
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00% US225401AR98
CMS ENERGY CORP	0.00% US1258961002
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00% US9128283P31
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00% US9128282Y56
JPMORGAN CHASE & FLTG RT 4.851% DUE 07-25-2028	0.00% US46647PDG81
MORGAN STANLEY 0.406%-FRN SNR 29/10/27 EUR	0.00% XS2338643740
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00% CA19521DAJ06
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00% US9128286A35
SNAM SPA 170630 0.75 CB	0.00% XS2190256706
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL F	0.00% US12592TAN54
PRYSMIAN SPA	0.00% IT0004176001
HANNOVER RUECK SE	0.00% DE0008402215
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00% US912828YE44
KUTXABANK SA 0.5%-FRN SNR 14/10/2027 EUR	0.00% ES0243307016
INDONESIA(REP OF) 1.75% SNR 24/04/2025 EUR	0.00% XS1810775145
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00% US912810RZ30
KUEHNE & NAGEL INTERNATIONAL AG	0.00% CH0025238863

PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00%	US038779AB06
TDK CORPORATION	0.00%	JP3538800008
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	US912810SA79
IREN SPA 010730 1.00 CB	0.00%	XS2197356186
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB	0.00%	XS2343540519
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00%	FR0013407236
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
MINEJESA CAP BV 4.625% GTD 10/08/2030 USD	0.00%	USN57445AA17
O REILLY AUTOMOTIVE INC 150331 1.75 CB	0.00%	US67103HAK32
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00%	XS2207976783
NIPPON STEEL CORPORATION	0.00%	JP3381000003
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00%	US912810RC45
ANALOG DEVICES INC 011031 2.10 CB	0.00%	US032654AV70
LIBERTY MEDIA CORP COM	0.00%	US5312298541
TELSTRA CORPORATION LIMITED	0.00%	AU0000000TLS2
ALLEGHANY CORPORATION	0.00%	US0171751003
GAMING AND LEISURE P COM USD0.01	0.00%	US36467J1088
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.00%	FR0013250560
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00%	US25265LAE02
BNP PARIBAS SA 130731 1.25 CB	0.00%	FR0014001GJ0
GRAPHIC PACKAGING 2.625% GTD SNR 01/02/29 EUR	0.00%	XS2407520936
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-	0.00%	US162665AN31
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00%	NO0012423476
ENTEGRIS INC	0.00%	US29362U1043
NOBEL BIOCARE AB 3.125% 15/06/2028	0.00%	XS2355515516
APA GROUP	0.00%	AU0000000APA1
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.00%	JP1103511J74
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	0.00%	US59001ABD37
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00%	USY6142NAC21
AMMC CLO 20 LTD / AMMC CLO 20 LLC 5.89029% 04-17-202	0.00%	US001777TAQ67
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857% / R 6MBBSW AR	0.00%	
ABIOMED INC	0.00%	US0036541003
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	0.00%	DE0001102408
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00%	US80290CAS35
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00%	US12565KAE73
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.00%	GB00BTHH2R79
POOL CORPORATION	0.00%	US73278L1052
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.00%	GB00BYZW3G56
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
OKTA INC	0.00%	US6792951054
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.00%	US912810RG58
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35 USD1	0.00%	XS2214238441
PUT SWO EUR BARCGB22 P 1.679% / R 6MEURIB SO221118EU1	0.00%	
HISCOX 6.0% 22/09/2027	0.00%	XS2524678666
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.00%	JP1051431L45
ATLANTIA SPA	0.00%	IT0003506190
ALLIANT ENERGY CORP	0.00%	US0188021085
EQUITABLE HLDGS IN COM USD0.01	0.00%	US29452E1010
DOCUSIGN INC	0.00%	US2561631068
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.00%	GB00BJMH534
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
KLEPIERRE SA 170231 0.875 CB	0.00%	FR0014000KT3
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU0000000SHL7
KEPPEL CORP LTD	0.00%	SG1U68934629
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	0.00%	US654744AD34
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00%	XS1175846580
STRAUMANN HLDG CHF0.01 REGD POST SPLIT	0.00%	CH1175448666
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.00%	US912810RS96
ALFA LAVAL AB	0.00%	SE0000695876
JAMES HARDIE INDUSTRIES PLC	0.00%	AU000000JHX1
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
KESKO OYJ-B SHS	0.00%	FI0009000202
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530

NORTHLAND POWER INC	0.00%	CA6665111002
ANCHORAGE CAP CLO 11 LTD / 6.209% 07-22-2032	0.00%	US03330NAM65
JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000	0.00%	JP1051371JA0
BATH AND BODY WORKS INC	0.00%	US0708301041
NISSAN MOTOR CO Y50	0.00%	JP3672400003
FREPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00%	US35671DCG88
JAPAN TBOND BDS .6% DUE 20/12/2023	0.00%	JP1103321DC2
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:	0.00%	US81375WGV28
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.00%	JP1300521G93
NEUBERGER BERMAN LN ADVISERS CLO 37 8.45986% 07-20-2	0.00%	US64133HAL24
NEXT PLC GBP0.10	0.00%	GB0032089863
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P (	0.00%	US05526QAN60
LCH_OIS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%	
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
QBE INSURANCE GROUP LTD	0.00%	AU000000QBE9
AMCOR PLC COM USD	0.00%	JE00BJ1F3079
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137G0GZ69
RESONA HOLDINGS INC	0.00%	JP3500610005
WESTERN DIGITAL CORP	0.00%	US9581021055
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00%	USP3579CEP09
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.00%	US912810SJ88
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00%	US3137G0PS26
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	XS2272358024
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%	
CONINENTAL AG 120923 0.00 CB	0.00%	XS2051667181
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00%	US912810QC53
UNILEVER CAPITAL CORP 120851 2.625 CB	0.00%	US904764BR72
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US30212PAS48
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	US92840VAL62
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00%	FR0010070060
PVTPL SUMITOMO MITSUI TR BK LTD 4.8% DUE09-15-2025 BEO	0.00%	US86563VBC28
BANK AMER CORP FIXED 4.827% DUE 07-22-2026	0.00%	US06051GLA57
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	0.00%	US62954WAJ45
MORGAN STANLEY 4.679% 07-17-2026	0.00%	US61747YET82
BRENNTAG SE	0.00%	DE000A1DAH00
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	IT0005217390
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
VONOVIA SE 010932 0.75 CB	0.00%	DE000A3MP4V7
NITTO DENKO CORPORATION	0.00%	JP3684000007
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
ITO EN LTD	0.00%	JP3143000002
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	GB00B52WS153
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-2	0.00%	US35564TAH32
BANK MONTREAL QUE MEDIUM TERM SR NT SER H USD 3.7% D	0.00%	US06368D3S13
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
AROUNDTOWN SA	0.00%	LU1673108939
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5MZ78
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAJ51
OMRON CORP Y50	0.00%	JP3197800000
NEC ELECTRONICS CORP	0.00%	JP3164720009
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	FR001400CSG4
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21	0.00%	US912810QX90
UK TSY 2.75% 07/09/2024	0.00%	GB00BHBFBH458
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	JP1103351E98
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	XS1568874983
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79
ADOBE INC 010230 2.30 CB	0.00%	US00724PAD15
DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US9128284R87
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBBSW AR	0.00%	
FAIR ISAAC CORPORATION	0.00%	US3032501047
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	IT0001278511
GOLDMAN SACHS GROUP INC 1.757% DUE 01-24-2025 BEO	0.00%	US38141GZH00

PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	0.00%	US775109CA78
BANQUE CENT DE TUNISIE 5.75% 30/01/2025	0.00%	XS1175223699
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.00%	IT0005240350
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
JAPAN .1% 01/03/2023	0.00%	JP1024221M37
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US466313AM58
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.00%	FR0013313582
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	XS2538440780
GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01	0.00%	DE0001135275
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY	0.00%	JP1051531N75
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	US12565KAC18
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00%	US912810QS06
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15	0.00%	US912810QU51
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284Z04
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	ES0000011868
GOLDMAN SACHS FLTGT RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
Cash / Other	0.00%	
DOORDASH INC	0.00%	US25809K1051
ADVANCED ENERGY SOLUTION HOLDING CO LTD	0.00%	KYG0097V1086
VERBUND AG 010441 0.90 CB	0.00%	XS2320746394
WHIRLPOOL CORP USD	0.00%	US9633201069
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.00%	JP1201741LA9
PUT BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL 1	0.00%	
BRAMBLES LIMITED	0.00%	AU000000BXB1
BX COML MTG TR FLTGT RT 4.91771% DUE 10-15-2037	0.00%	US12433YAN76
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B	0.00%	US12510HAG56
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
GILDAN ACTIVWEAR INC	0.00%	CA3759161035
SMITHS GROUP PLC	0.00%	GB00B1WY2338
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
CMO PVPTL BBCMS SER 2018-TALL CL B FLTGT 144A DUE 03-15-2	0.00%	US05548WAC10
ZENDESK INC	0.00%	US98936J1016
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL A	0.00%	US88315LAL27
MED TR 2021-MDLN COML MTG PASS THRU CTF CL G 8.068% 1:	0.00%	US58403YBA38
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAA43
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
BX COML MTG TR FLTGT RT 5.56771% DUE 10-15-2037	0.00%	US12433YAQ08
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00%	DE0001141810
JAPAN (30 YR TBOND .7% 20/03/2051	0.00%	JP1300701M48
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.00%	
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	GB00BDRHNP05
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
VOLVO TREASURY AB 2% GTD SNR 19/08/2027 EUR	0.00%	XS2521820048
TELEFLEX INC	0.00%	US8793691069
FUTURES MARGIN-CAD	0.00%	
HSBC HLDGS PLC FLTGT RT 4.292% DUE 09-12-2026	0.00%	US404280BX62
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTGT 01-15-2028	0.00%	US55951PBA49
VISTRA CORP	0.00%	US92840M1027
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
CARNIVAL CORP USD	0.00%	PA1436583006
COMPUTERSHARE LTD	0.00%	AU000000CPU5
NISOURCE INC	0.00%	US65473P1057
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	XS1758464330
UNITED STATES TREAS BDS 2.875 DUE 05-15-2043	0.00%	US912810RB61
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
MARBLE PT CLO XX LTD 23/04/2034 0% 04-23-2034	0.00%	US566069AJ98

FUT MAR 23 ICE SONIA SO3	0.00%
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00%
NEWCREST MINING LIMITED	0.00% AU000000NCM7
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-2021	0.00% US46647PCV67
BLACK KNIGHT INC COM USD	0.00% US09215C1053
EQUINIX INC 1% 09-15-2025	0.00% US29444UBK16
NOMURA SECURITIES Y50	0.00% JP3762600009
BALLYROCK CLO 2019-1 LTD SR SECD DEFERRABLE NT CL 9.2	0.00% US05875KAE64
UTD STATES TREAS 1.75% DUE 12-31-2026	0.00% US912828YX25
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2021	0.00% US912828ZF00
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 07	0.00% US03328WAY49
FINECOBANK BANCO FINECO SPA	0.00% IT0000072170
TEVA PHARMACEUTICAL SP ADR	0.00% US8816242098
EASTMAN CHEMICAL COM	0.00% US2774321002
CNH INDUSTRIAL NV COM EUR 0.01	0.00% NL0010545661
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00% IDG000014101
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00% US912828YD60
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	0.00%
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00% US912828Z294
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00% DE0001102341
WPP 2012 PLC ORD GBP 0.10	0.00% JE00B8KF9B49
WIND RIV 2019-3 CLO LTD / WIND RIV 3.58431% 04-15-2031	0.00% US97314JAG04
PAN PACIFIC INTL H NPV	0.00% JP3639650005
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.00% IT0003934657
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00% ES00000127G9
HEIDELBERGCEMENT AG	0.00% DE0006047004
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE 07-15	0.00% US14316EAU38
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00% US05401AAG67
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2021	0.00% US38141GZR81
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C	0.00%
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	0.00% US925650AC72
CARLYLE US CLO FLTG RT 9.183% DUE 01-25-2033	0.00% US143124AA31
CERRO DEL AGUILA 4.125% BDS 16/08/27 USD1	0.00% USP2400PAA77
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.00% US91282CAT80
ASSURANT INC	0.00% US04621X1081
AZRIELI GROUP	0.00% IL0011194789
LEAR CORP	0.00% US5218652049
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00% IT0001444378
AMEREN CORP 1.95% 03-15-2027	0.00% US023608AL60
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	0.00% US75972BAB71
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00% US912810QT88
IRSIJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00% DUIRSJAN2143
EMERA INC	0.00% CA2908761018
ALLSTATE CORP 151232 6.125 CB	0.00% US020002AP64
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.00% GB00B7Z53659
GREAT WEST LIFECO	0.00% CA39138C1068
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00% XS2198879145
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00% US912810SC36
JAPAN (20 YR TBOND .4% 20/06/2041	0.00% JP1201771M76
TAKE TWO INTERACTIVE SOFTWARE INC	0.00% US8740541094
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00% US912810RK60
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6;	0.00%
PVTPL MIZRAHI TEFAHOT BK 07/04/2031 3.077% 04-07-2031	0.00% IL0069508369
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO	0.00% US37045XDK90
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00% ES00000123C7
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	0.00% US03027XBR08
QIAGEN NV	0.00% NL0012169213
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00% US912810RT79
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00% SG31A7000004
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00% US912810RY64
SARTORIUS AG VORZUG	0.00% DE0007165631
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00% US80285HAG56
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00% US912810QZ49
ROKU INC	0.00% US77543R1023
ACS ACTIVIDADES CONS Y SERV	0.00% ES0167050915
LINCOLN NATL CORPORATION IND USD	0.00% US5341871094
BURLINGTON STORES INC	0.00% US1220171060
PVTPL USQ RAIL II LLC/USQ CDA RAIL II ULC SECD PORT RAILCA	0.00% US90354PAB31
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000	0.00% XS2259808702
PUMA SE	0.00% DE0006969603
MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 0	0.00% US55608JAX63
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00% US26209XAC56

OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG 04-25-2037	0.00%	US68403FAA49
US ULTRA BOND 2212 F	0.00%	DU000USU22124
COLOPLAST DKK 1 B	0.00%	DK0060448595
ADVANTEST CORP	0.00%	JP3122400009
CAMPBELL SOUP CO USD	0.00%	US1344291091
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00%	US912810RM27
HCA INC 5.375% DUE 02-01-2025	0.00%	US404119BR91
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00%	USP26064AA66
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.00%	JP1200631388
VALEO SA	0.00%	FR0013176526
KYOWA KIRIN CO LTD	0.00%	JP3256000005
Indonesian rupiah	0.00%	
ASAHI KASEI CORPORATION	0.00%	JP3111200006
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
MONCLER SPA	0.00%	IT0004965148
ERSTE GROUP BANK AG	0.00%	AT0000652011
NEXON CO LTD	0.00%	JP3758190007
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
WESCO INTERNATIONAL INC	0.00%	US95082P1057
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.00%	DE0001102507
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00%	GB00BMGR2809
NEWELL BRANDS INC	0.00%	US6512291062
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2	0.00%	US87166FAD50
ENDESA SA	0.00%	ES0130670112
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.00%	JP1103481H98
JAPAN(GOVT OF) 0.005% SNR 01/09/2023 JPY	0.00%	JP1024281M91
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
INTERTEK GROUP INC	0.00%	GB0031638363
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
CANADA GOVT 1.5% 01/12/2031	0.00%	CA135087N266
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00%	CA135087K379
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	GB0004893086
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
AXCELIS TECHNOLOGIES INC	0.00%	US0545402085
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00%	DE0001102416
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00%	FR0011461037
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-	0.00%	US912810QY73
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
SNAP INC	0.00%	US83304A1060
FRESENIUS SE CO KGAA	0.00%	DE0005785604
SS AND C TECHNOLOGIES HOLDINGS	0.00%	US78467J1007
TORONTO-DOMINION 2.875% SNR 05/04/2027 GBP	0.00%	XS2464724165
EIG PEARL HOLDINGS 3.545% SNR SEC 31/08/36 USD	0.00%	XS2400630005
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	0.00%	IT0001174611
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	0.00%	ES00000124W3
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00%	IT0005321325
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
AVALARA INC	0.00%	US05338G1067
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00%	JP1300361C33
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	IT0005413171
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00%	ES00000126B2
ELIA GROUP SA/NV	0.00%	BE0003822393
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	0.00%	DUIRSNZD3957
CCSW BARCGB22 17/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
CCSW BARCGB22 14/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.715% / R 6MEURIB AR	0.00%	
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A5.26042% 06-17-20	0.00%	US00217VAA89

UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00% GB00BMBL1G81
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.00% IT0004356843
DUKE ENERGY CORP 4.3% DUE 03-15-2028	0.00% US26441CBS35
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	0.00% US928668AU66
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00% ZAG000106998
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00% US75885WBA80
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00% US126650CX62
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00% IT0005001547
OPEN TEXT CORP 3.875% 12-01-2029	0.00% US683715AD87
MTU AERO ENGINES AG	0.00% DE000AOD9PT0
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR	0.00%
INFORMA PLC	0.00% GB00BMJ6DW54
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71	0.00% DUOISNZD2713
MPT OPER .993% 15/10/2026	0.00% XS2390849318
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00% JP1201451D66
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00% JP12011419C6
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	0.00% US57164PAH91
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.00% IT0003535157
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00% JP1300371C98
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00% US527298BQ51
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00% GB00B16NNR78
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029	0.00% US01166VAA70
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00% XS2345035963
KNIGHT SWIFT TRANS CL A COM STK	0.00% US4990491049
JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000	0.00% JP1201121975
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.00% IT0005045270
Futures Margin - AUD	0.00%
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00% JP1201131990
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.00% CA135087L518
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	0.00% US571903BG74
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00% US912810SD19
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF SER 17-12A C	0.00% US08179HAD26
COCHLEAR LIMITED	0.00% AU000000COHS
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO	0.00%
ORSTED A/S 3.25% 3.25% 13/09/2031	0.00% XS2531569965
CHR HANSEN HOLDING A S	0.00% DK0060227585
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00% XS2242979719
LASERTEC CORP NPV	0.00% JP3979200007
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00% US80007RAL96
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00% US912810FP85
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.00% FR0014002WK3
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00% MYBMO2000028
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.00% ES00000126Z1
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00% GB00BL68HJ26
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00% GB00BFX0ZL78
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	0.00% US09261HAB33
MARVELL TECHNOLOGY INC 2.95% 04-15-2031	0.00% US573874AJ32
PVTPL CMO CN AVE SECS TR 2020-R01 NT CL 1B-1 144A VAR RT	0.00% US20754CAF68
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-	0.00% US162665AQ61
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00% JP1201051891
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00% JP3897700005
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00% USY9384RAA87
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00% US38141GYB49
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00% US912810RN00
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00% FR0010371401
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042 REG	0.00% US912810TF57
HANG SENG BANK HKD5	0.00% HK0011000095
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	0.00%
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00% FR0013154044
VERISIGN INC FIXED 2.7% 06-15-2031	0.00% US92343EAM49
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00% JP1200951760
TRADEWEB MARKETS INC	0.00% US8926721064
MPT OPER 2.5% 24/03/2026	0.00% XS2322419776
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00% US9128285T35
TFI INTERNATIONAL INC	0.00% CA87241L1094
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00% CA135087M276
VAT GROUP AG	0.00% CH0311864901
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00% US00928QAU58
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00% DE0001135176
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.00% FR0014001N46
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00% DE0001102374
CK HUTCHISON HOLDINGS LTD	0.00% KYG217651051

JAPAN(GOVT OF) 2.3% SNR 20/03/40	JPY50000	0.00%	JP1300321A34
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040		0.00%	JP1201721L45
EQT AB		0.00%	SE0012853455
TYLER TECHNOLOGIES INC		0.00%	US9022521051
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034		0.00%	US92918YAA10
JAPAN (20 YR TBOND .5% 20/12/2041		0.00%	JP1201791N14
CANADA(GOVT OF) 0.25% BDS 01/04/2024	CAD1	0.00%	CA135087L690
CAMDEN PROPERTY TRUST		0.00%	US1331311027
UK(GOVT OF) 4.5% SNR 07/12/2042	GBP1000	0.00%	GB00B1VWPJ53
UK(GOVT OF) 0.375% BDS 22/10/26	GBP1000	0.00%	GB00BNNGP668
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026	EUR1000	0.00%	ES00000128H5
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031	REG	0.00%	US694308JT56
DIGITAL REALTY TRUST LP GTD NT 5.55%	01-15-2028	0.00%	US25389JAV89
FOX CORP COM USD0.01 CL B		0.00%	US35137L2043
GUATEMALA (REP OF) 3.7% SNR 07/10/33	USD'REGS'	0.00%	USP5015VAM83
CANADA(GOVT OF) 0.25% BDS 01/11/2022	CAD1	0.00%	CA135087L369
WILMAR INTERNATIONAL LTD		0.00%	SG1T56930848
JAPAN(GOVT OF) 2.1% BDS 20/12/26	JPY10000000	0.00%	JP12009216C0
COMMERZBANK AG NPV		0.00%	DE000CBK1001
JFE HOLDINGS INC		0.00%	JP3386030005
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
BRANDYWINE REALTY TRUST		0.00%	US1053682035
JAPAN(GOVT OF) 2.3% SNR 20/03/26	JPY50000	0.00%	JP1200861647
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204		0.00%	US35564WAA18
UK(GOVT OF) 4% GILT 22/1/2060	GBP0.01	0.00%	GB00B54QLM75
BONOS Y 0.0% 31/01/2025		0.00%	ES0000012F92
IRSNZD369 IRS BNZ NZD 200525 RFLT 3ZBSW PFXD 3.6975		0.00%	DUIRSNDZ3692
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-;		0.00%	US03330TAA97
JAPAN(GOVT OF) 2.1% SNR 20/03/26	JPY50000	0.00%	JP1200851630
ITALY(REP OF) 3% SNR 01/08/2029	EUR1000	0.00%	IT0005365165
PVTPL GSK CONSUMER HEALTH INC 3.375%	03-24-2027	0.00%	US36264FAB76
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU		0.00%	US53946JAC80
JAPAN(GOVT OF) 2% SNR 20/12/25	JPY50000'84	0.00%	JP1200841615
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28	EUR1000	0.00%	XS2393001891
HYDRO ONE LTD		0.00%	CA4488112083
Z HOLDINGS CORPORATION		0.00%	JP3933800009
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.00%	ES00000124C5
NORSK HYDRO ASA		0.00%	NO0005052605
A P MOLLER MAERSK AS		0.00%	DK0010244425
GERMANY(FED REP) 0.5% SNR 15/08/2027	EUR0.01	0.00%	DE0001102424
OCF CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 9.20986% 1		0.00%	US670884AE54
DELIVERY HERO SE		0.00%	DE000A2E4K43
DAIWA SECURITIES GROUP INC.		0.00%	JP3502200003
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR ARI		0.00%	
PVTPL JAB HLDGS B V 2.2% DUE	11-23-2030/11-23-2020 E	0.00%	US46653KAA60
AURIZON HOLDINGS LIMITED		0.00%	AU000000AZ11
FIRST ABU DHABI BK 0.875% SNR 09/12/2025	GBP	0.00%	XS2297626645
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	0.00%	JP1200781563
PVTPL ANGLO AMERN CAP PLC 3.875% DUE	03-16-2029 BEO	0.00%	US034863BB50
AROUNDTOWN SA 0.375% SNR 15/04/2027	EUR	0.00%	XS2421195848
HSBC HLDGS PLC 2.804% DUE 05-24-2032	REG	0.00%	US404280CT42
UK(GOVT OF) 4.25% SNR 07/12/55	GBP1000	0.00%	GB00B06YGN05
GERMANY(FEDERAL 0.0% 09/10/2026		0.00%	DE0001141844
PBF HLDG CO LLC 6.0% DUE	02-15-2028 REG	0.00%	US69318FAJ75
EXOR NV EUR0.01		0.00%	NL0012059018
NOVOCURE LTD		0.00%	JE00BYSS4X48
TAURUS 2021-1 UK FRN M/BKD 05/2031	GBP 'B'	0.00%	XS2303819176
ABN AMRO BANK N V DR EACH REP SHS		0.00%	NL0011540547
CME_OIS SBSIUS33 12/21/2052 USD P 1.75% / R 1DSOFR SWUO		0.00%	
LUCID GROUP INC		0.00%	US5494981039
ITALY(REP OF) 1.25% SNR 01/12/26	EUR1000	0.00%	IT0005210650
ITALY(REP OF) 5% SNR 01/03/2025	EUR1000	0.00%	IT0004513641
BARCLAYS PLC 2.894% DUE 11-24-2032	BEO	0.00%	US06738EBV65
LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBSI		0.00%	
JAPAN(GOVT OF) 1.6% SNR 20/06/32	JPY50000	0.00%	JP1201391C86
CLEVELAND CLIFFS COM USD		0.00%	US1858991011
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	0.00%	JP1300331A99
ALLY FINANCIAL INC		0.00%	US02005N1000
YAKULT HONSHA		0.00%	JP3931600005
BUNDESREPUB. DEUTSCHLAN 2.5% BDS	04/07/2044 EUR	0.00%	DE0001135481
GERMANY(FED REP) 1% SNR 15/08/2025	EUR0.01	0.00%	DE0001102382

JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
COGNEX CORP COM USD	0.00%	US1924221039
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00%	XS2417673022
YAMAHA CORP JPY50	0.00%	JP3942600002
ARAMARK COM	0.00%	US03852U1060
EMPIRE CO LIMITED	0.00%	CA2918434077
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00%	IT0004953417
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
MINEBEA MITSUMI INC	0.00%	JP3906000009
CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000	0.00%	USP3R94GAY57
LCH_IRS BOFAGB2U 12/06/2024 CAD P 4.064% / R 3MCDOR ARI	0.00%	
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00%	BE0000291972
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.00%	JP1300731N17
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.00%	JP1103341E67
WORKDAY INC 3.7% 04-01-2029	0.00%	US98138HAH49
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00%	JP1103411FC6
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00%	JP1103381F34
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	JP3409000001
SAPUTO INC	0.00%	CA8029121057
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
TELENOR ASA	0.00%	NO0010063308
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.00%	DE0001102556
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00%	US05348EBA64
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01	0.00%	IT0001086567
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00%	IT0004286966
JAPAN .1% 20/03/2023	0.00%	JP1051351J37
HANKYU HANSHIN HOLDINGS NPV	0.00%	JP3774200004
UGI CORP COM	0.00%	US9026811052
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	CA135087K528
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.00%	BE0000320292
WASHINGTON MUT MTG PASS-THROUGH CTFES WMALT SERS	0.00%	US93936HAA41
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.00%	JP1201591GC4
CARLYLE GROUP INC	0.00%	US14316J1088
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.00%	AU0000106411
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	0.00%	
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	GB0032452392
DISCO CORP	0.00%	JP3548600000
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.00%	JP1201581G90
FUT DEC 22 CBT UL T-BONDS	0.00%	
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00%	US911163AA17
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00%	IT0005367492
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	IT0005345183
TOKYO GAS CO LTD	0.00%	JP3573000001
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.00%	GB00B39R3707
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
NIPPON BUILDING FUND INC	0.00%	JP3027670003
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
TORAY INDS INC Y50	0.00%	JP3621000003
IMCD NV	0.00%	NL0010801007
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.00%	JP1300341B39
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI	0.00%	US912810QA97
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	IT0004532559
SGD BNP PARIBAS A/C	0.00%	
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00%	US43739ECR62
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
LCH_IRS BOFAGB2U 05/07/2023 EUR P 1.423% / R 6MEURIB AR	0.00%	
DNB BANK ASA 2.625% 10/06/2026	0.00%	XS2465774474
EGYPT(ARAB REP OF 4.75% SNR MTN 16/04/26EUR	0.00%	XS1807306300
BANK OF NEW ZEALAND	0.00%	
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
ALSTOM SA	0.00%	FR0010220475
SUNCORP GROUP LTD	0.00%	AU000000SUN6

EXACT SCIENCES CORP	0.00%	US30063P1057
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)	0.00%	US0357108390
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00%	IT0005090318
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.00%	AU3TB0000150
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	0.00%	GB00BBJNQY21
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	IT0004889033
VF CORPORATION	0.00%	US9182041080
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	ES0000012A89
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU0000101792
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.00%	DE0001135226
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	IT0005340929
MOHAWK INDUSTRIES INC	0.00%	US6081901042
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.00%	GB00BFWFPP71
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00%	DE0001102465
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
Colombian peso	0.00%	
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00%	AU3TB0000168
CCL INDUSTRIES INC	0.00%	CA1249003098
CONTINENTAL AG	0.00%	DE0005439004
HENNES & MAURITZ	0.00%	SE0000106270
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00%	IT0005170839
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00%	IT0005433690
NITORI CO LTD	0.00%	JP3756100008
Australian Dollar Custodial Account â€” MMF Global Sovereign	0.00%	
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0	0.00%	US842400HQ95
LOWES COS INC 3% DUE 10-15-2050	0.00%	US548661DZ79
NEXI SPA ORD	0.00%	IT0005366767
LIFCO AB SER B NPV	0.00%	SE0015949201
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00%	JP1201251B37
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00%	US35565LBD73
QORVO INC	0.00%	US74736K1016
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00%	ES0000012B88
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26
TEMENOS AG	0.00%	CH0012453913
PVTPL TENET HEALTHCARE CORP 6.125% DUE 06-15-2030	0.00%	US88033GDP28
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	ES0000012E51
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00%	US83368RBM34
GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01	0.00%	DE0001102432
ALCOA CORP	0.00%	US0138721065
AERCAP HOLDINGS NV	0.00%	NL0000687663
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00%	AU000XCLWA18
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.00%	GB00B84Z9V04
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR100	0.00%	ES00000121G2
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAQ13
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00%	JP1201761M45
COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR	0.00%	XS2534984716
FS KKR CAP CORP 1.65% 10-12-2024	0.00%	US302635AJ69
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00%	FR0010916924
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00%	IT0005094088
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
LCH_OIS BOFAGB2U 09/15/2029 USD P 2.366% / R 1DSOFR ARC	0.00%	
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00%	JP1201431D38
FORD MTR CR CO LLC 4.95% 05-28-2027	0.00%	US345397C270
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01	0.00%	DE0001135069
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	0.00%	
RIVIAN AUTOMOTIVE INC	0.00%	US76954A1034
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	0.00%	PL0000113783
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.00%	AU0000087454
KINGSPAN GROUP PLC	0.00%	IE0004927939

YASKAWA ELECTRIC CORP	0.00%	JP3932000007
UNITY SOFTWARE INC	0.00%	US91332U1016
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00%	JP1201481E36
EMS CHEMIE HLDS REG	0.00%	CH0016440353
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00%	AU000XCLWAU3
ILS BNP PARIBAS A/C	0.00%	
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00%	US85172FAN96
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	IT0004644735
EURONEXT NV	0.00%	NL0006294274
TOKYU CORP NPV	0.00%	JP3574200006
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12
PVTPL FMG RES AUGUST 2006 PTY LTD 5.875%04-15-2030	0.00%	US30251GBD88
HONG KONG CHINA GA	0.00%	HK0003000038
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	0.00%	XS1910826996
ESSENTIAL UTILS IN COM USD0.50	0.00%	US29670G1022
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
MASIMO CORP	0.00%	US5747951003
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00%	GB00BLPK7110
KINROSS GOLD CORP	0.00%	CA4969024047
SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
INTL PAPER CO COM US\$1	0.00%	US4601461035
LUNDIN MINING CORP	0.00%	CA5503721063
HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026	0.00%	US404280DA42
Income Due - ZAR	0.00%	
POSTS ITALIANE SPA	0.00%	IT0003796171
New Zealand Dollar Custodial Account â€œ MITNZ Unlisted Prop	0.00%	
XERO LIMITED ORDINARY FULLY PAID	0.00%	NZXROE0001S2
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00%	US48254CAN56
WORKDAY INC SR NT 3.8% 04-01-2032	0.00%	US98138HAJ05
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00%	IT0005422891
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31	0.00%	US912828N308
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%	
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00%	US91087BAT70
JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%	
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	JP1201401C92
GERMANY(FED REP) 1.75% BDS 15/02/24 EUR0.01	0.00%	DE0001102333
ITALY(REP OF) 2.45% BDS 01/10/23 EUR1000	0.00%	IT0005344335
PERSOL HOLDINGS CO NPV	0.00%	JP3547670004
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EL	0.00%	DE0001102309
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00%	US12513GBG38
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 E	0.00%	DE0001135325
GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01	0.00%	DE0001102515
AMER MED SYS EUR B 1.375% GTD SNR 08/03/28 EUR	0.00%	XS2452433910
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00%	DE0001102325
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
YARA INTERNATIONAL ASA	0.00%	NO0010208051
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	ES0000012932
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 5.08	0.00%	US35566AAH23
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	ES0000012F43
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00%	AU000XCLWAR9
ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031	0.00%	IT0005449969
JAPAN (30 YR TBOND .7% 20/06/2051	0.00%	JP1300711M79
FORTUM OYJ	0.00%	FI0009007132
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
PANDORA	0.00%	DK0060252690
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00%	XS2229875989
ICL GROUP LTD	0.00%	IL0002810146
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B00NY175
PALMER SQ E LN21-2 FRN CLO 07/2031 EUR 'A'	0.00%	XS2397057402
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	0.00%	NL0009446418
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU0000095457
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VB853
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
New Zealand Dollar Custodial Account â€œ MITNZ Absolute Reti	0.00%	

MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
M&G PRUDENTIAL PLC ORD GBP0.05	0.00%	GB00BKFB1C65
ONEX CORP	0.00%	CA68272K1030
GERMANY(FED REP) 0% SNR 13/10/23	0.00%	EUR0.01'178
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
FREEDPORT INDONESIA PT 5.315% 14/04/2032	0.00%	USY7141BAB90
BENTLEY SYSTEMS INC	0.00%	US08265T2087
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000	0.00%	IT0005282527
FRANCE(GOVT OF) 0% SNR 25/03/2024	0.00%	EUR1'REGS
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	US12510HAJ95
NIGERIA FED REP OF 6.5% SNR MTN	0.00%	XS1717011982
PVTPL TWITTER INC 5.0%	0.00%	03-01-2030
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027	0.00%	EUR
SEK BNP PARIBAS A/C	0.00%	
PUBLIC STORAGE 1.95% 11-09-2028	0.00%	US74460DAH26
ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000	0.00%	IT0005383309
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50	0.00%	EUR1
BONOS Y OBLIG DEL .25% 30/07/2024	0.00%	ES0000012E85
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00%	US31556TAA79
GERMANY(FED REP) 0% GTD SNR 18/10/24	0.00%	EUR0.01
SPAIN(KINGDOM OF) 0% SNR 31/05/2024	0.00%	EUR1000
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	GB00BJQWYH73
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
DCC PLC	0.00%	IE0002424939
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	0.00%	DKK0.01
INVITATION HOMES 4.15% 04-15-2032	0.00%	DK0009922320
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG	0.00%	US46188BAD47
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027	0.00%	US78016EZQ33
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	ES00000128P8
BUONI POLIENNALI 0.0% 15/04/2024	0.00%	US654744AC50
INVESTMENT AB LATOUR	0.00%	IT0005439275
NETHERLANDS GOVT NETH GOVT 0.25%	0.00%	SE0010100958
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	NL0011220108
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	US20914UAF30
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	0.00%	USU5007TAD73
PVTPL TRINITY RAIL LEASING 2021 LLC	0.00%	US90351HAE80
GREEN SECD RAILCAR F	0.00%	US89656GAB05
PVTPL COTY INC SR SECD NT 4.75%	0.00%	01-15-2029
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29	0.00%	US222070AG98
AUD1000	0.00%	AU000XCLWAX7
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01	0.00%	US05369AAC53
ENAGAS	0.00%	ES0130960018
CENTENE CORP DEL 3.375% DUE	0.00%	02-15-2030/05-06-2020
POLAND(REP OF) 2.5% SNR 25/07/2026	0.00%	US15135BAV36
PLN1000	0.00%	PL0000108866
NETHERLANDS KING 0.5% SNR 15/07/26	0.00%	EUR1'REGS
ITALY(REP OF) 2.2% SNR 01/06/2027	0.00%	NL0011819040
EUR1000	0.00%	IT0005240830
NIPPON SANSO HOLDINGS CORP	0.00%	JP3711600001
TRYG AS DKK5	0.00%	DK0060636678
T-MOBILE USA INC 2.4% 03-15-2029	0.00%	US87264ACS24
JAPAN(GOVT OF) 0.7% SNR 20/03/37	0.00%	JP1201601H38
JPY50000	0.00%	JP3385980002
JSR CORP	0.00%	JP1103491HC4
JAPAN(GOVT OF) 0.1% SNR 20/12/27	0.00%	US02666TAE73
JPY50000	0.00%	CH0012142631
AMERICAN HOMES 4 RENT 3.625%	0.00%	04-15-2032
CLARIANT AG REG	0.00%	NL0010721999
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00%	XS2258827034
NATWEST GROUP PLC 5.125%-FRN PERP	0.00%	GBP200000
SBB TREASURY OYJ 0.002% BDS 08/02/24	0.00%	EUR1000
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.00%	XS2438632874
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	0.00%	ES0000012I32
ICAHN ENTERPRISES LP/CORP 5.25% DUE	0.00%	US912810PX00
05-15-2027	0.00%	US451102BZ91
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	IT0003256820
JAPAN(GOVT OF) 0.4% SNR 20/09/49	0.00%	JP1300641KA3
JPY50000	0.00%	GB00B128DP45
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.00%	JP1201611H69
JAPAN(GOVT OF) 0.6% SNR 20/06/37	0.00%	GB00B019KW72
JPY50000	0.00%	JP3511800009
SAINSBURY (J) PLC	0.00%	US912828YG91
CHIBA BANK LTD JPY	0.00%	JP1400121K57
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.00%	
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	
FUT DEC 23 ICE SONIA SO3	0.00%	
FUT DEC 23 CME 3MO SOFR	0.00%	
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	ES0000012G26
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008

NETHERLANDS KING 0% GTD 15/01/2027	EUR1'144A	0.00%	NL0015031501
JAPAN(GOVT OF) 2.1% SNR 20/12/27	JPY50000	0.00%	JP12009917C3
T&D HOLDINGS INC NPV		0.00%	JP3539220008
WH GROUP LTD		0.00%	KYG960071028
ITALY(REP OF) 0.5% BDS 01/02/2026	EUR1000	0.00%	IT0005419848
FRANCE(GOVT OF) 0% BDS 25/02/2027	EUR1'REGS	0.00%	FR0014003513
GERMANY(FED REP) 0% GTD SNR 15/11/27	EUR0.01	0.00%	DE0001102523
GERMANY(FED REP) 0.25% SNR 15/08/28	EUR0.01	0.00%	DE0001102457
SPAIN(KINGDOM OF) BDS 5.15%	31/10/2044	0.00%	ES00000124H4
ALTAGAS INCOME LTD		0.00%	CA0213611001
JAPAN(GOVT OF) 0.5% SNR 20/06/38	JPY50000	0.00%	JP1201651J76
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP	'D'	0.00%	XS2241610000
NIPPON PAINT HOLDINGS CO LTD		0.00%	JP3749400002
UK(GOVT OF) 0.125% BDS 31/01/24	GBP1000	0.00%	GB00BMGR2791
SHIZUOKA BANK LTD JPY		0.00%	JP3351200005
JAPAN(GOVT OF) 0.5% SNR 20/12/38	JPY50000	0.00%	JP1201671K12
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23	EUR1	0.00%	FR0000571085
SIRIUS REAL ESTATE 1.125% 22/06/2026		0.00%	XS2356076625
AMPLIFON SPA		0.00%	IT0004056880
HUARONG FIN 2017 4.75% 27/04/2027		0.00%	XS1596795358
TD SYNnex CORP 2.375% 08-09-2028		0.00%	US87162WAH34
ITALY(REP OF) 0.85% SNR 15/01/27	EUR1000	0.00%	IT0005390874
COLOMBIA(REP OF) 9.25% GTD 28/05/2042	COP	0.00%	COL17CT03813
SHAW COMMUNICATIONS INC-B		0.00%	CA82028K2002
SAGAX AB		0.00%	SE0005127818
JAPAN(GOVT OF) 0.2% SNR 20/06/36	JPY50000	0.00%	JP1201571G68
JAPAN(GOVT OF) 1.2% SNR 20/09/35	JPY50000	0.00%	JP1201541F90
GERMANY(FED REP) 6.25% BDS 4/1/2030	EUR0.01 SER '00'	0.00%	DE0001135143
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR		0.00%	XS2289877941
ITALY(REPUBLIC OF) 0.0% 01/04/2026		0.00%	IT0005437147
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030		0.00%	ES0000012G34
UK(GOVT OF) 1.5% SNR 22/07/2047	GBP1000	0.00%	GB00BDCHBW80
JAPAN(GOVT OF) 2.5% SNR 20/03/38	JPY50000	0.00%	JP1300281845
JAPAN(GOVT OF) 2.5% SNR 20/06/36	JPY50000	0.00%	JP1300231675
FRESENIUS MEDICAL CARE AG & CO		0.00%	DE0005785802
TEXTAINER MARINE CONTAINERS VII LTD	2.23% 04-20-2046	0.00%	US88315LAQ14
GERMANY(FED REP) 0% SNR 05/04/24	EUR0.01'179	0.00%	DE0001141794
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42	SGD1000	0.00%	SG3254976487
FORD MTR CR CO LLC 2.9% DUE 02-16-2028	BEO	0.00%	US345397B512
COLGATE PALMOLIVE CO 150832 3.25 CB		0.00%	US194162AP89
JAPAN (20 YEAR ISSUE) 0.3%	20/12/2039	0.00%	JP1201711L13
JAPAN(GOVT OF) 2.4% SNR 20/09/38	JPY50000	0.00%	JP13002918A0
FRANCE(GOVT OF) 0.75% SNR 25/05/2052	EUR1	0.00%	FR0013480613
BLOCK INC CDI		0.00%	AU0000187353
COVESTRO AG		0.00%	DE0006062144
KINTETSU GROUP HOLDINGS CO LTD		0.00%	JP3260800002
CPI PROPERTY GROUP 2.75% SNR EMTN	22/01/28 GBP	0.00%	XS2106589471
JAPAN	1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
PVTPL BROADCOM INC 3.419% DUE 04-15-2033	BEO	0.00%	US11135FBK66
GERMANY(FED REP) 0% SNR 15/02/2030	EUR0.01	0.00%	DE0001102499
JAPAN (20 YR .5% 20/09/2041		0.00%	JP1201781MA3
INV LA CONSTRUCCIO 4.75% BDS 07/02/32	USD1000	0.00%	USP5817RAG04
FRANCE(GOVT OF) 1% SNR 25/11/2025	EUR1'REGS	0.00%	FR0012938116
Malaysian ringgit		0.00%	
CLARIVATE PLC		0.00%	JE00BJJN4441
JAPAN(GOVT OF) 0.9% SNR 20/09/48	JPY50000	0.00%	JP1300601JA9
GERMANY(FED REP) 0% SNR 15/08/2050	EUR0.01	0.00%	DE0001102481
DENTSPLY SIRONA INC		0.00%	US24906P1093
SINO LAND CO LTD HKG		0.00%	HK0083000502
ISRAEL(STATE OF) 3.8% 13/05/2060		0.00%	XS2167193015
MAKITA CORPORATION JPY50		0.00%	JP3862400003
JAPAN(GOVT OF) 1.7% SNR 20/09/33	JPY50000	0.00%	JP1201461D98
JAPAN(GOVT OF) 2.1% BDS 20/03/30	JPY100000	0.00%	JP1201171A43
OWL ROCK CAP CORP 2.875%	06-11-2028	0.00%	US69121KAG94
JAPAN(GOVT OF) 2.2% BDS 20/09/39	JPY100000	0.00%	JP13003119A4
New Zealand Dollar Custodial Account	â€“ MITNZ Short Term D	0.00%	
SKANSKA AB SEK12 SER		0.00%	SE0000113250
JAPAN (30 YR 0.6% .6% 20/06/2050		0.00%	JP1300671L78
EVONIK INDUSTRIES AG		0.00%	DE000EVNK013
VIATRIS INC		0.00%	US92556V1061
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027		0.00%	XS2431964001
GERMANY(FED REP) 0% SNR 15/02/2031	EUR0.01	0.00%	DE0001102531

AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00% AU0000083768
HYATT HOTELS CORP 1.3% 10-01-2023	0.00% US448579AL64
NATURGY ENERGY GROUP SA	0.00% ES0116870314
COUPA SOFTWARE INC	0.00% US22266L1061
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00% US62482BAB80
TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00% US912828V236
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00% XS1659112616
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00% JP1300351B93
JAPAN (40 YR TBOND .7% 20/03/2061	0.00% JP1400141M51
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00% JP1201411CC4
INDUSTRIVARDEN AB	0.00% SE0000190126
ELANCO ANIMAL HEALTH INC	0.00% US28414H1032
JAPAN .7% 20/06/2048 JPY	0.00% JP1300591J79
ALIAxis FINANCE SA .875% 08/11/2028	0.00% BE6331562817
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00% US912828Y792
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00% USG20038AA61
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00% XS2294495838
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00% US90932JAA07
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00% AU0000047003
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00% JP1201491E67
BELGIUM KINGDOM 2.6% 22/06/2024	0.00% BE0000332412
ARKEMA	0.00% FR0010313833
DENTSU GROUP INC	0.00% JP3551520004
VOLKSWAGEN AG	0.00% DE0007664005
JAPAN TBOND 1.2% 20/03/2035	0.00% JP1201521F37
MEIJI HOLDINGS CO	0.00% JP3918000005
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00% JP1201421D22
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00% GB00BYYMZX75
NIHON M&A CENTER HOLDINGS INC	0.00% JP3689050007
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 3.224% 0	0.00% US69121TAA34
LCH_OIS BOFAGB2U 18/12/2025 GBP P 3.76% / R 1DSONIA ARC	0.00%
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00% IT0005127086
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00% DE0001135366
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00% JP1201341C38
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00% US02377LAA26
HENDERSON LAND DEVELOPMENT CO	0.00% HK0012000102
Income Due - EUR	0.00%
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00% JP1201111968
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00% IT0005436693
FRANCE(GOVT OF) .75% 25/02/2028	0.00% FR001400AIN5
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00% XS2122174415
JAPAN (30 YR TBOND .7% 20/12/2050	0.00% JP1300691M16
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00% US912810FM54
FUT MAR 26 EURO DOLLARS	0.00%
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00% JP1201321BC7
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00% JP1201471DC6
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00% ES00000128C6
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2021	0.00% US58503UAC71
LCH_IRS BOFAGB2U 16/06/2029 EUR P 2.282% / R 6MEURIB AR	0.00%
SCHROEDERS PLC ORD GB	0.00% GB00BP9LHF23
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.00% JP1400131L54
FUT DEC 22 EURX EUR-BUND	0.00%
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00% JP1201101944
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00% JP1201361C58
WILLIAMS COS INC 4.65% DUE 08-15-2032	0.00% US969457BZ28
REGATTA XXI FDG LTD 9.45986% 10-20-2034	0.00% US75889KAA16
OLYMPUS WTR US HLDG CORP 3.875% 10-01-2028	0.00% XS2391351454
LCH_IRS BOFAGB2U 21/09/2042 EUR P 1.796% / R 6MEURIB AR	0.00%
COINBASE GLOBAL INC	0.00% US19260Q1076
SINGAPORE AIRLINES LTD	0.00% SG1V61937297
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Infra	0.00%
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00% XS2291340433
PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/	0.00% US46284VAE11
IBIDEN CO LTD	0.00% JP3148800000
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00% XS2337326727
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00% IT0005386245
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183	0.00% DE0001141836
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00% JP1103301D90
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00% GB00B6RNH572
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01	0.00% BE0000341504
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00% AU0000075681
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBSW AR	0.00%

BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	FR0000571150
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00%	US5312296073
NE PROPERTY B.V. 2.0% 20/01/2030	0.00%	XS2434763483
CABLE ONE INC COM USD1	0.00%	US12685J1051
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
LYFT INC	0.00%	US55087P1049
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01	0.00%	DE0001102440
JAPAN (30 YR TBOND .5% 20/03/2049	0.00%	JP1300621K47
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EL	0.00%	DE0001102317
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00%	NL0012818504
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	DE0001102358
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSL0
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	US50209TAA88
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR	0.00%	XS2432162654
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-:	0.00%	US205768AT12
VIVENDI SE	0.00%	FR0000127771
NEWS CORP	0.00%	US65249B1098
PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	0.00%	US893830BF55
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00%	XS2370445921
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
SANTANDER HLDGS USA INC 2.49% 01-06-2028	0.00%	US80282KBC99
WIX COM LTD	0.00%	IL0011301780
ROLLINS INC COM USD1	0.00%	US7757111049
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00%	XS2288925568
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00%	JP1300681LA7
FORTUNE BRANDS HOME AND SECURITY	0.00%	US34964C1062
WESTERN UNION CO	0.00%	US9598021098
BPCE 2.125%-FRN LT2 13/10/46 EUR	0.00%	FR0014005V67
SENEGAL(REP OF) 4.75% SNR 13/03/2028 EUR	0.00%	XS1790104530
SHIMADZU CORP	0.00%	JP3357200009
GETINGE AB-B	0.00%	SE0000202624
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
LENDINGPOINT 2021-B AST 1.11% 02-15-2029	0.00%	US52607HAA86
GERMANY(FED REP) 0% SNR 15/05/2036 EUR0.01	0.00%	DE0001102549
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	0.00%	AU000XCLWAQ1
DAIFUKU CO LTD	0.00%	JP3497400006
SAGAX AB 1.0% 1.0% 17/05/2029	0.00%	XS2342227837
STOCKLAND	0.00%	AU000000SGP0
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EUR0.01	0.00%	BE0000324336
BELGIUM(KINGDOM) 1% BDS 22/06/31 EUR0.01	0.00%	BE0000335449
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
GENERAL MOTORS FIN 1.55% SNR EMTN 30/07/27 GBP	0.00%	XS2384288747
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW SO240402AU	0.00%	
ZOZO INC	0.00%	JP3399310006
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
DOMINOS PIZZA ENTERPRISES LTD	0.00%	AU000000DMP0
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00%	US35565JAH41
ALLSTATE CORP 151226 3.28 CB	0.00%	US020002BD26
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EUR0.01	0.00%	BE0000347568
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCN652
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
CAPCOM CO LTD	0.00%	JP3218900003
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
HELLOFRESH SE	0.00%	DE000A161408
NRG ENERGY INC	0.00%	US6293775085
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0J16
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	US98954M2008
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00%	XS2290544068
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'S'	0.00%	JP1400051C51
AMERCO INC	0.00%	US0235861004
OSK MITSUI OSK LINES LTD	0.00%	JP3362700001
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	US3137G0SN02

ZALANDO SE NPV	0.00%	DE000ZAL1111
TELADOC HEALTH INC	0.00%	US87918A1051
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20	0.00%	USG8650YAG91
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.00%	IT0004923998
GERMANY(FED REP) 0% SNR 14/04/23 EURO.01'177	0.00%	DE0001141778
RPM INTERNATIONAL INC	0.00%	US7496851038
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00%	CA008911BJ76
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTR0CK8
WEBSTER FINANCIAL CORP	0.00%	US9478901096
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
HIROSE ELECTRIC JPY	0.00%	JP3799000009
SEALED AIR CORP	0.00%	US81211K1007
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
SWIRE PACIFIC	0.00%	HK0019000162
ROHM CO LTD	0.00%	JP3982800009
Income Due - HKD	0.00%	
GLENCORE FDG LLC NT 144A 2.85% 04-27-2031	0.00%	US378272BE79
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.00%	JP1400041B55
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00%	JP13002717A6
TOBU RAILWAY CO LTD	0.00%	JP3597800006
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
ORICA LIMITED	0.00%	AU000000OR11
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00%	GB0002404191
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	JP1201331C14
ACCOR SA	0.00%	FR0000120404
ENTEGRIS ESCROW CORP 5.95% 06-15-2030	0.00%	US29365BAB99
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
VORNADO REALTY TRUST	0.00%	US9290421091
LCH_IRS BOFAGB2U 12/12/2052 EUR P 1.748% / R 6MEURIB AR	0.00%	
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR	0.00%	XS2364199757
KEIO CORP	0.00%	JP3277800003
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR	0.00%	
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	JP1300411DC2
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00%	GB00BM8Z2T38
OCADO GROUP PLC	0.00%	GB00B3MBS747
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00%	IT0005403396
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00%	JP1201751M13
DTD 822 2.625% DUE 03-31-2025 REG	0.00%	US9128284F40
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
BALOISE HOLDING-REG	0.00%	CH0012410517
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00%	US3137G0VC00
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00%	IT0005177909
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00%	BE0000334434
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
IDP EDUCATION LTD	0.00%	AU000000IEL5
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
HK ELECTRIC INVESTMENTS LTD	0.00%	HK0000179108
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
JD SPORTS FASHION ORD GBPO.0005	0.00%	GB00BM8Q5M07
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	US92857WBQ24
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/20	0.00%	FR0014004J31
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	0.00%	IT0005452989
KOBE BUSSAN CO LTD	0.00%	JP3291200008
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00%	IT0005405318
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007

SPAIN(KINGDOM OF) 0% BDS 31/05/2025	EUR1000	0.00%	ES0000012K38
AVEVA GROUP PLC		0.00%	GB00BBG9VN75
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW	SO320401AU	0.00%	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.058% / R 3MCDOR ARI		0.00%	
BCA MPS 5.375%-FRN UT2 18/01/28 EUR		0.00%	XS1752894292
HARGREAVES LANSDOWN PLC		0.00%	GB00B1VZ0M25
RINGCENTRAL INC		0.00%	US76680R2067
FASTIGHETS AB BALD SER B NPV POST SPLIT		0.00%	SE0017832488
AFFIRM HOLDINGS INC		0.00%	US00827B1061
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR		0.00%	
JAPAN(GOVT OF) 0.7% SNR 20/12/48	JPY50000	0.00%	JP1300611K15
PAN AMERICAN SILVER CORP		0.00%	CA6979001089
JAPAN(GOVT OF) 1.9% SNR 20/09/30	JPY50000	0.00%	JP1201211A94
SOUTHWESTERN ENERGY CO 4.75%	02-01-2032	0.00%	US845467AT68
BOLLORE SE		0.00%	FR0000039299
QANTAS AIRWAYS LIMITED		0.00%	AU000000QAN2
RENGO CO LTD		0.00%	JP3981400009
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR		0.00%	XS2178857954
SWIRE PROPERTIES L HKD1		0.00%	HK0000063609
JAPAN(GOVT OF) 1.7% SNR 20/03/44	JPY50000	0.00%	JP1300421E39
ODAKYU ELECTRIC RAILWAY CO		0.00%	JP3196000008
JAPAN(GOVT OF) 0.4% SNR 20/03/56	JPY50000	0.00%	JP1400091G59
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66	EUR1000	0.00%	ES00000128E2
SOFINA SA		0.00%	BE0003717312
JAPAN(GOVT OF) 0.4% SNR 20/03/36	JPY50000	0.00%	JP1201561G37
CCP DUE FROM GOLDMAN SACHS		0.00%	
ITALY(REPUBLIC OF) T-BOND 3.85%	01/09/2049	0.00%	IT0005363111
CAIRN CLO III B.V. FRN CLO 20/10/2028	EUR 'A'	0.00%	XS1692485326
DEUTSCHE LUFTHANSA AG		0.00%	DE0008232125
CANADIAN PACIFIC R COM NPV		0.00%	CA13645T1003
Outstanding Settlement Receipts - NOK		0.00%	
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052		0.00%	US912810TJ79
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI		0.00%	
PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028		0.00%	US00775PAA57
CANADA(GOVT OF) 1.75% BDS 01/12/2053	CAD1	0.00%	CA135087M680
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUC		0.00%	AU000XCCLWAG2
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000		0.00%	IT0005416570
NETHERLANDS KING 0.25% SNR 15/07/2029	EUR1	0.00%	NL0013332430
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040		0.00%	ES0000012G42
ADLER GROUP S.A 1.875% 14/01/2026		0.00%	XS2283224231
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09		0.00%	US86361GAA40
COVIVIO		0.00%	FR0000064578
DENMARK(KINGDOM) 0.5% SNR 15/11/2027	DKK0.01	0.00%	DK0009923567
BELGIUM(KINGDOM) 2.25% SNR 22/06/23	EUR0.01	0.00%	BE0000328378
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI		0.00%	
OTSUKA CORPORATION		0.00%	JP3188200004
SEEK LIMITED		0.00%	AU000000SEK6
BUONI POLIENNALI DEL TE 3.35% 01/03/2035		0.00%	IT0005358806
NETHERLANDS KING 0.75% BDS 15/07/2027	EUR1	0.00%	NL0012171458
NETHERLANDS KING 0% BDS 15/01/2038 EUR1		0.00%	NL0015000B11
NETHERLANDS KING 5.5% SNR 15/01/28	EUR1'REGS	0.00%	NL0000102317
SBI HOLDINGS INC NPV		0.00%	JP3436120004
CANADA(GOVT OF) 1% DEB 01/06/2027	CAD1'F825	0.00%	CA135087F825
HYATT HOTELS CORP HYATT HOTELS CORP	10-01-2023	0.00%	US448579AM48
DAVITA INC		0.00%	US23918K1088
FRANCE(GOVT OF) 1.75% SNR 25/05/2066	EUR1	0.00%	FR0013154028
KINNEVIK AB		0.00%	SE0015810247
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000		0.00%	GB00BD0XH204
FUTURES MARGIN-GBP		0.00%	
IAC INTERACTIVECOR COM USD0.0001		0.00%	US44891N2080
HUSQVARNA AB - B SHARES		0.00%	SE0001662230
PETROLEOS MEXICANO FRN GTD SNR MTN	08/2023 EUR	0.00%	XS1824425265
BAUSCH HEALTH COMPCOM NPV		0.00%	CA0717341071
NETHERLANDS KING 0% BDS 15/07/2031 EUR1		0.00%	NL00150006U0
ITALY(REPUBLIC OF) 0% TBOND 3.45%	01/03/2048	0.00%	IT0005273013
NOK BNP PARIBAS A/C		0.00%	
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32	AUD1000	0.00%	AU0000143901
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000		0.00%	GB00BM8Z2S21
ESR CAYMAN LTD		0.00%	KYG319891092
JAPAN(GOVT OF) 0.4% SNR 20/03/50	JPY50000	0.00%	JP1300661L47
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031		0.00%	JP1201261B43
RAKUTEN GROUP INC		0.00%	JP3967200001

KOSE CORP	0.00%	JP3283650004
LINCOLN FING S A R L 3.625% 01/04/2024	0.00%	XS1974797364
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00%	JP1300541H31
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00%	ES00000122E5
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00%	US694308JY42
SG HOLDINGS CO LTD	0.00%	JP3162770006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EUR0.01	0.00%	BE0000351602
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00%	JP1201291B88
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	0.00%	US71654QCC42
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 EUR1000	0.00%	ES0000012K20
BELGIUM(KINGDOM) .35% 22/06/2032	0.00%	BE0000354630
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00%	JP1201031877
South African rand	0.00%	
JUST EAT TAKEAWAY EURO.04	0.00%	NL0012015705
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
BUONI POLIENNALI CORPBOND .95% 01/03/2037	0.00%	IT0005433195
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595% SO221216EU	0.00%	
CYBERAGENT INC	0.00%	JP3311400000
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
DISH NETWORK CORP - A	0.00%	US25470M1099
ICE_CDX GOLDUS33 12/20/2027 BUY CDX.NA.HY.39 SPKK09R1	0.00%	
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K'	0.00%	
EVOLUTION MINING LIMITED	0.00%	AU000000EVN4
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00%	US12769LAB53
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	0.00%	US161175BJ23
PVTPL TENET HEALTHCARE CORP 4.625% DUE 06-15-2028 BEO	0.00%	US88033GDG29
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
SCOUT24 SE	0.00%	DE000A12DM80
MITSUI CHEMICALS INC	0.00%	JP3888300005
VENTURE CORPORATION LTD	0.00%	SG0531000230
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
CELANESE CORP SERIES A	0.00%	US1508701034
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
MAPLETREE LOGISTICS TRUST	0.00%	SG1S03926213
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	IT0005083057
New Zealand Dollar Custodial Account â€“ MITNZ Listed Infrast	0.00%	
REECE LIMITED	0.00%	AU000000REH4
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00%	JP1300491FC9
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00%	JP1300151485
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	CA135087H490
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00%	GB00BLPK7334
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00%	HK0000093390
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087ZS68
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%	
SUMCO CORPORATION	0.00%	JP3322930003
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
AMUNDI SA	0.00%	FR0004125920
BELGIUM(KINGDOM) 1% SNR 22/06/26 EUR0.01'77'	0.00%	BE0000337460
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1	0.00%	
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
NEMETSCHEK AG	0.00%	DE0006452907
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	0.00%	US69318FAG37
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPL57
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	0.00%	US04364VAR42
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	JP1300431E60
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	IT0005377152
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12

BELGIUM(KINGDOM 4% NTS 4.0% 28/03/2032	0.00%	BE0000326356
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
SEB SA	0.00%	FR0000121709
HAMBURG COMML BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
EGYPT(ARAB REP OF 4.75% SNR MTN 11/04/25EUR	0.00%	XS1980065301
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
LCH_IRS BOFAGB2U 05/05/2051 EUR P 1.198% / R 6MEURIB AR	0.00%	
DEMANT A S	0.00%	DK0060738599
WAYFAIR INC	0.00%	US94419L1017
LCH_IRS BOFAGB2U 05/07/2032 EUR P 2.81% / R 6MEURIB ARIF	0.00%	
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
BLACKBERRY LTD NPV	0.00%	CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	0.00%	XS2358483332
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%	
COLOMBIA(REP OF) 7% GTD 26/03/2031 COP100000	0.00%	COL17CT03771
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
HOSHIZAKI CORP	0.00%	JP3845770001
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00%	BE0000346552
TOSOH CORPORATION	0.00%	JP3595200001
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.00%	DK0009923807
EMBRACER GROUP AB SER'B`NPV	0.00%	SE0016828511
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SE0004869071
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%	
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00%	SG2D18969584
ADEVINTA ASA NOK0.2	0.00%	NO0010844038
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00%	XS2409096349
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	0.00%	IT0005402117
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
UNIVISION 7.375% DUE 06-30-2030	0.00%	US914906AX08
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00%	XS2393618389
SHARP CORP	0.00%	JP3359600008
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00%	BE0000349580
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%	
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	JP1201201A88
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	CA7669101031
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sov	0.00%	
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	0.00%	XS2383508590
TRANSOCEAN INC 8% DUE 02-01-2027	0.00%	US893830BL24
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00%	FR0014002JM6
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.983% / R 1DSOFR ARC	0.00%	
BECHTLE AG	0.00%	DE0005158703
GERMANY(FED REP) 6.5% SNR 04/07/2027 EURO.01	0.00%	DE0001135044
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00%	COL17CT03490
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00%	COL17CT03748
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
LIGHTSPEED COMMERCE INC	0.00%	CA53229C1077
KNORR BREMSE AG	0.00%	DE000KBX1006
BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	BE0000336454
APPLOVIN CORP	0.00%	US03831W1080
UOL GROUP LIMITED	0.00%	SG1S83002349
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	IT0005425233
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%	

SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
HITACHI METALS LTD	0.00%	JP3786200000
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00%	GB00BMBL1D50
SEIKO EPSON CORPORATION	0.00%	JP3414750004
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00%	US5312294094
OPEN TEXT CORP	0.00%	CA6837151068
OJI HOLDINGS CORP	0.00%	JP3174410005
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
LIXIL CORPORATION	0.00%	JP3626800001
EURAZEO	0.00%	FR0000121121
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	JP1400071E55
TOHO CO LTD JPY	0.00%	JP3598600009
Australian Dollar Custodial Account â€” MIF Global Unlisted Infi	0.00%	
NAVIENT CORP 6.75% 06-15-2026	0.00%	US63938CAJ71
DELTA AIR LINES INC	0.00%	US2473617023
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	0.00%	
VOESTALPINE AG	0.00%	AT0000937503
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	0.00%	XS2214239175
GRIFOLS SA EUR0.25 CLASS A POST SUBD	0.00%	ES0171996087
REA GROUP LTD	0.00%	AU0000000REA9
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%	
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00%	XS2027596530
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%	
GN STORE NORD A/S	0.00%	DK0010272632
TELECOM ITALIA SPA	0.00%	IT0003497168
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR0014005E43
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	SE0005676608
KOITO MFG CO LTD NPV	0.00%	DU06496324D5
CHOW TAI FOOK JEWEL	0.00%	KYG211461085
NEUROCRINE BIOSCIENCES INC	0.00%	US64125C1099
FUTU HOLDINGS LTD	0.00%	US36118L1061
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
FUT MAR 24 CME 3MO SOFR	0.00%	
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
BELGIUM(KINGDOM) 3% SNR 22/06/34 EUR0.01'73'	0.00%	BE0000333428
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	0.00%	
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBSA	0.00%	
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
FUT SEP 22 ICE SONIA SO3	0.00%	
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00%	CH1176493729
CK INFRASTRUCTURE	0.00%	BMG2178K1009
KION GROUP AG	0.00%	DE000KGX8881
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
PARK HOTELS & RESORTS INC	0.00%	US7005171050
ZIM INTEGRATED SHIPPING LTD	0.00%	IL0065100930
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	0.00%	
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTGT RT 07-14-	0.00%	US87159QBV95
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	0.00%	US35565CAH97
RATIONAL AG	0.00%	DE0007010803
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EUR0.01	0.00%	BE0000350596
UNITED INTERNET AG-REG SHARE	0.00%	DE0005089031
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
NUVEI CORP	0.00%	CA67079A1021
MITSUBISHI HC CAPITAL INC	0.00%	JP3499800005
KRW BNP PARIBAS A/C	0.00%	
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR ARI	0.00%	
FUT JUN 23 90 DAY B-BILLS	0.00%	
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	0.00%	
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
HIKARI TSUSHIN INC	0.00%	JP3783420007
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	0.00%	

SWEDEN(KINGDOM OF) 1% SNR 12/11/2026	SEK5000	0.00%	SE0007125927
XINYI GLASS HOLDINGS CO LTD		0.00%	KYG9828G1082
LCH_RPI CHASUS33 03/10/2032 USD P CPI / R 3.098%	40343783	0.00%	
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.888%	TC722144	0.00%	
CONCORDIA FINANCIAL GROUP LTD		0.00%	JP3305990008
AUSTRALIA GOVERNMENT BOND	3.25% BDS 21/06/2031	0.00%	AU000XCLWAP3
NETHERLANDS KING 0.5% SNR 15/01/2040	EUR1	0.00%	NL0013552060
ANA HOLDINGS INC		0.00%	JP3429800000
JAPAN(GOVT OF) 2.5% SNR 20/03/36	JPY50000	0.00%	JP1300221643
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865%	TC905VK	0.00%	
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512%	/ R 3MBBSW AR	0.00%	
WENDEL INVESTISSEMENT		0.00%	FR0000121204
HULIC CO LTD		0.00%	JP3360800001
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050	EUR0.01	0.00%	BE0000348574
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865%	TC2VY8LV	0.00%	
DIASORIN SPA		0.00%	IT0003492391
PVTPL ASCENT RESOURCES 5.875%	06-30-2029	0.00%	US04364VAU70
BELGIUM(KINGDOM) 2.25% SNR 22/06/57	EUR0.01	0.00%	BE0000343526
WESTPAC		0.00%	
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28	SEK5000	0.00%	SE0009496367
GERMANY(FEDERAL TBOND 0.0% 15/08/2050		0.00%	DE0001030724
SYSMEX CORP		0.00%	JP3351100007
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12%	/ R 1DSOFR AROI	0.00%	
NETHERLANDS KING 0.5% GTD 15/07/2032	EUR1	0.00%	NL0015000RP1
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8%		0.00%	
SERVICENOW INC 1.4% DUE 09-01-2030		0.00%	US81762PAE25
SMITH A.O CORP		0.00%	US8318652091
GUIDEWIRE SOFTWARE INC		0.00%	US40171V1008
JDE PEETS BV		0.00%	NL0014332678
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf		0.00%	
BELGIUM(KINGDOM) 1.45% SNR 22/06/37	EUR0.01	0.00%	BE0000344532
NIPPON SHINYAKU CO LTD		0.00%	JP3717600005
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882%	TC7NNCII	0.00%	
DR AUTO 4.3% DUE 09-16-2024		0.00%	US26208KAG58
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88%	TC3VA2ZR	0.00%	
NISSHIN SEIFUN GROUP INC		0.00%	JP3676800000
PUT SWO AUD MSLNGB2X P 3.17%	/ R 6MBBSW SO240402AU3	0.00%	
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52%	SO221107US25	0.00%	
CIE (Communications Investment Europe S.Ã r.l.)		0.00%	
FUT DEC 22 ME 10Y CDN BND		0.00%	
KOEI TECMO HOLDING NPV TEMP		0.00%	DU0B60DR09D0
CANADA(GOVT OF) 2.75% SNR 01/12/64	CAD1000	0.00%	CA135087C939
SPAIN(KINGDOM OF) 0.0% 31/01/2027		0.00%	ES0000012J15
OTSUKA HLDGS CO NPV		0.00%	JP3188220002
ITALY(REP OF) 0.95% BDS 01/06/32	EUR1000	0.00%	IT0005466013
ITOCHU TECHNO SOLUTIONS CORP		0.00%	JP3143900003
HITACHI CONSTRUCTION MACHINE		0.00%	JP3787000003
UK(GOVT OF) 0.5% BDS 31/01/2029	GBP1000	0.00%	GB00BLPK7227
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5%	SO230601AU2	0.00%	
FUT DEC 25 LIF 3M EURIBOR		0.00%	
UK(GOVT OF) 1.125% BDS 22/10/73	GBP1000	0.00%	GB00BLBDX619
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296%	/ R 1DSONIA AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012%	/ R 3MBBSW AR	0.00%	
AUSTRALIAN GOVERNMENT 2.75%	21/06/2035	0.00%	AU000XCLWAMO
SECURITAS AB SEK2 'B'		0.00%	SE0000163594
ASBURY AUTOMOTIVE 5% DUE 02-15-2032		0.00%	US043436AX21
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764%	SO320401AL	0.00%	
FUT CALL JUN 23 EURO DOLLARS 9925		0.00%	
BELGIUM(KINGDOM 144A 1.4% 22/06/2053		0.00%	BE0000355645
AIR CANADA VAR VTG SHS NPV		0.00%	CA0089118776
KAKAKU.COM INC		0.00%	JP3206000006
HAKUHODO DY HOLDING INC		0.00%	JP3766550002
ITALY(REP OF) 2.05% SNR 01/08/27	EUR1000	0.00%	IT0005274805
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31	SEK5000	0.00%	SE0013935319
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042		0.00%	ES0000012J07
ITALY(REP OF) 2.15% SNR 01/09/52	EUR1000	0.00%	IT0005480980
ASAHI INTECC CO LTD NPV		0.00%	JP3110650003
South Korean won		0.00%	
BELGIUM(KINGDOM) 2.15% SNR 22/06/66	EUR0.01	0.00%	BE0000340498
UK(GOVT OF) 0.875% BDS 31/01/46	GBP1000	0.00%	GB00BNNGP775
ITALY(REP OF) 1.5% SNR 30/04/2045	EUR1000	0.00%	IT0005438004
FRANCE(GOVT OF) 0.5% SNR 25/05/72	EUR1'REGS	0.00%	FR0014001NN8

BELGIUM(KINGDOM) 0.2% SNR 22/10/2023	EURO.01	0.00%	BE0000339482
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR AR		0.00%	
Income Due - SEK		0.00%	
GERMANY(FED REP) 4.75% SNR 04/07/28	EURO.01	0.00%	DE0001135085
SITC INTERNATIONAL		0.00%	KYG8187G1055
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YO		0.00%	
SOUTHWEST AIRLINES CO USD		0.00%	US8447411088
FUTURES MARGIN-HKD		0.00%	
US 30Y BOND 2212 FUT		0.00%	DU00USB22124
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071		0.00%	ES0000012H58
FUT SEP 24 LIF 3M EURIBOR		0.00%	
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBBSW AR		0.00%	
NETHERLANDS KING 1.75% SNR 15/07/2023	EUR1	0.00%	NL0010418810
PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050		0.00%	US35565RAH66
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2		0.00%	US20754FAK84
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742% 4276982C		0.00%	
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29	SEK5000	0.00%	SE0011281922
Australian Dollar Custodial Account â€” MIF Direct Property		0.00%	
ELECTROLUX AB SER B NPV		0.00%	SE0016589188
UNIPER SE		0.00%	DE000UNSE018
BELGIUM(KINGDOM) 0.65% SNR 22/06/71	EURO.01	0.00%	BE0000353624
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR AR		0.00%	
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR		0.00%	
NAVIENT CORP 5.5% 03-15-2029		0.00%	US63938CAM01
FUT PUT DEC 22 IMM EOM M S&P 3300		0.00%	
Norwegian krone		0.00%	
ROCKWOOL A/S		0.00%	DK0010219153
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO		0.00%	US60855RAK68
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021		0.00%	US902104AC24
DENMARK(KINGDOM) 0.25% SNR 15/11/52	DKK0.01	0.00%	DK0009924029
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027		0.00%	NZGOVDT427C1
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG		0.00%	US451102CC97
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875% 42769821		0.00%	
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV		0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/06/47	JPY50000	0.00%	JP1300551H61
ECUADOR(REP OF) 0% SNR 31/07/2030	USD1000	0.00%	XS2214239506
CALL BONDOPT ROYCEGB2L 17/10/2022 AUSTRALIAN GOVERN		0.00%	
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000		0.00%	IT0005441883
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1		0.00%	
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO		0.00%	US05875CAB00
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78		0.00%	
MXN BNP PARIBAS A/C		8.77E-07	
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU:		7.66E-07	
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42:		7.37E-07	
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42:		7.26E-07	
ZAR BNP PARIBAS A/C		7.07E-07	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU:		6.96E-07	
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1		6.68E-07	
SECURITAS SER'B NPV (S/R 11/10/2022) RTS		6.66E-07	SE0018689226
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 421:		6.61E-07	
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS		6.32E-07	US35565XAH35
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1		6.30E-07	
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L		5.86E-07	
INVESCO LIMITED		5.59E-07	BMG491BT1088
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW		5.54E-07	
FUTURES MARGIN-JPY		5.48E-07	
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65		5.04E-07	
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C		4.61E-07	
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42:		3.88E-07	
FUT CALL SEP 23 EURO DOLLARS 9937		3.53E-07	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU:		3.48E-07	
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK		3.42E-07	
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO		2.80E-07	US893830BK41
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045	SEK5000	2.73E-07	SE0015193313
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69% SO230208EU69		2.72E-07	
SWEDISH GOVERNMENT 1.375% 23/06/2071		2.46E-07	SE0016102115
Australian Dollar Custodial Account â€” MIF Global Unlisted Infi		2.34E-07	
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN		2.15E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC		1.90E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW		1.81E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW		1.69E-07	
Income Due - CHF		1.64E-07	

DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	1.44E-07	US25460HAB87
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	1.22E-07	
REDUCED INPUT TAX CREDIT (RITC) FE	1.10E-07	
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 427	5.12E-08	
New Israeli shekel	2.99E-08	
Danish krone	2.04E-08	
Swedish krona	2.03E-08	
CALL SWO GBP MSLNGB2X P 1DSOIA / R 2.313% SO221019GE	1.49E-08	
Polish zloty	5.80E-09	
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-1	3.08E-09	US67109WAJ71
Singapore dollar	2.19E-09	
TRY BNP PARIBAS A/C	1.54E-09	
HUF BNP PARIBAS A/C	9.60E-10	
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	6.98E-11	US20754JAA25
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	5.99E-11	US35563KAA88
BRL BNP PARIBAS A/C	5.11E-11	
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	4.99E-11	US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	4.85E-11	US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	4.81E-11	US30711XUS16
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	2.45E-11	US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	2.04E-11	US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	2.04E-11	US35564MAA36
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 90	1.89E-11	
NAAC REPERFORMING 2004-R1 REMIC PASSTHRUCTF CL 144A A	1.77E-11	US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	1.50E-11	US61975FAG46
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1. 77	8.87E-12	
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	7.71E-12	US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	6.35E-12	US00162LCN55
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	1.89E-12	
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066	1.89E-12	
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	1.36E-12	US02208HAB42
WESTLAKE 4% DUE 10-16-2023	9.07E-13	US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-204	9.07E-13	US12565KAA51
PVTPL FNMA FLTG 01-25-2040 BEO	9.07E-13	US20754WAB19
TWD BNP PARIBAS A/C	-3.65E-12	
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 90.	-1.89E-11	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2	-1.16E-10	
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	-1.56E-10	ES0000012B62
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.0	-4.41E-10	
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	-1.28E-09	IT0005172322
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	-1.71E-09	IT0005325946
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PA0 26,	-1.89E-09	
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	-2.65E-09	JP1103281D37
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	-4.77E-09	AU3TB0000101
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL	-5.22E-09	
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	-6.28E-09	ES00000123X3
PALMER SQUARE LN FDG 2021-3 LTD / SR SECD NT CL A-1 FLT	-7.10E-09	US69702BAA98
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	-1.22E-08	XS2534276717
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-1.64E-08	
FUTURES MARGIN-NZD	-2.36E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1	-2.82E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-3.19E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1	-3.27E-08	
CALL SWO_CD_X BARCGB33 16/11/2022 ITRAXX EUROPE SERIES	-3.28E-08	
CALL SWO_CD_X GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3	-3.41E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,	-3.71E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,	-3.89E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-4.02E-08	
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-5.00E-08	
CALL SWO_CD_X BARCGB33 21/12/2022 ITRAXX EUROPE SERIES	-5.10E-08	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/(	-6.60E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0EA6 11,	-8.59E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	-1.10E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-1.11E-07	
ANZ BANK NZ 11AM A/C	-1.35E-07	
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1	-1.52E-07	
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-1.56E-07	
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-1.60E-07	
FUT CALL DEC 23 CME 3M SOFR O 9800	-1.66E-07	
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-1.71E-07	
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-1.76E-07	
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 10	-1.88E-07	

MINI TPX IDX 2212 F	-2.59E-07	DU00JTM22122
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U060A1 26	-2.65E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-2.93E-07	
HANG MINI 2210 FUT	-3.21E-07	DU00HMI22103
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-3.49E-07	
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-4.67E-07	
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-5.50E-07	
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 4276981	-6.30E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-6.41E-07	
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-8.21E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-9.22E-07	
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	-9.55E-07	
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	-9.62E-07	
PUT BONDOP CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	0.00%	
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	0.00%	
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	0.00%	
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	0.00%	
US 10YR NOTE 2212 F	0.00%	DU00USX22128
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR	0.00%	
FUT PUT DEC 23 CME 3M SOFR O 9650	0.00%	
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 S1	0.00%	
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIE / R 5.66% SWU0	0.00%	
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	0.00%	
EURO BOBL 2212 FUT	0.00%	DE000C6R0460
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	0.00%	
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	0.00%	
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	0.00%	
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 3.27% ARIF	0.00%	
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 3.237% ARI	0.00%	
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%	
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	0.00%	
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	0.00%	
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPC0LBB5	0.00%	
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	0.00%	
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	0.00%	
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSONIA / R 0.5% SWU01	0.00%	
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3L	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6I	0.00%	
FUT SEP 23 CME 3MO SOFR	0.00%	
FUT MAR 24 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% ARI	0.00%	
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	0.00%	
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%	
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	0.00%	
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%	
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	0.00%	
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	0.00%	
OTC DERIVATIVE CASH COLL PAY TO RBC	0.00%	
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	0.00%	
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	0.00%	
CALL BONDOP MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77	0.00%	
FUT JUN 24 LIF 3M EURIBOR	0.00%	
FUT JUN 26 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	0.00%	
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KCO0	0.00%	
LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR	0.00%	
LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW / R 3.962% AR	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF AME	0.00%	

LCH_IRS BOFAGB2U 15/04/2072 EUR P 6MEURIB / R 0.816% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	0.00%
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00% DUIRSNZD3395
CAN 10YR BND 2212 FU	0.00% DU00CGX22121
CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 22 SFE 5YR BONDLT	0.00%
FUT SEP 26 EURO DOLLARS	0.00%
FUT CALL DEC 22 LIF 3M EURIBR 9987	0.00%
FUT DEC 22 ME 5Y CDN BOND	0.00%
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% AR	0.00%
SPI 200 2212 FUT	0.00% DU00SPI22129
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR	0.00%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 4.072% AR	0.00%
PUT BOND OPT ROYCGB2L 30/09/2022 AUSTRALIAN GOVERN	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%
FUT DEC 24 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 19/12/2032 GBP P 1DSONIA / R 3.012% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%
LCH_IRS SBSIUS33 15/03/2033 EUR P 6MEURIB / R 1.75% SWU0	0.00%
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
FUT MAR 24 LIF 3M EURIBOR	0.00%
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00% DUIRSNZD3593
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	0.00%
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%
UBS COLLATERAL A/C	0.00%
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00% DUIRSWBC3724
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 2.703% ARC	0.00%
CALL BOND OPT ROYCGB2L 17/10/2022 UNITED KINGDOM GIL 4	0.00%
LCH_IRS BOFAGB2U 22/03/2053 EUR P 6MEURIB / R 2.237% AR	0.00%
LCH_IRS BOFAGB2U 09/06/2032 AUD P 6MBBSW / R 3.984% AR	0.00%
PUT BOND OPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78.	0.00%
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.998% ARC	0.00%
PUT BOND OPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERN	0.00%
LCH_IRS BOFAGB2U 19/01/2072 EUR P 6MEURIB / R 0.091% AR	0.00%
Outstanding Settlement Payments - NOK	0.00%
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.119% ARC	0.00%
FUT JUN 23 LIF 3M EURIBOR	0.00%
LCH_IRS BOFAGB2U 18/06/2027 EUR P 6MEURIB / R 2.269% AR	0.00%
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	0.00%
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00% DUIRSNZD3635
LCH_IRS BOFAGB2U 29/08/2052 EUR P 6MEURIB / R 1.943% AR	0.00%
CCSW BARCGB22 03/17/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
CCSW BARCGB22 03/14/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 3.021% ARC	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.215% ARC	0.00%
PUT BOND OPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	0.00%
IRSNZD399 IRS BNZ NZD 020525 RFXD 3.9925 PFLT 3ZBSW	0.00% DUIRSNZD3999
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01DI	0.00%
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 0.77% ARIF	0.00%
IRSNZD436 IRS WBC NZD 230925 PFLT 3ZBSW RFXD 4.3625	0.00% DUIRSNZD4369
FUT SEP 25 LIF 3M EURIBOR	0.00%
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%
LCH_IRS BOFAGB2U 15/09/2034 EUR P 6MEURIB / R 2.853% AR	0.00%
FUT DEC 22 CBT 5Y T-NOTE	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	0.00%
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%
LCH_OIS BOFAGB2U 28/02/2033 JPY P 1DTONAR / R 0.338% AR	0.00%
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	0.00%
FUT DEC 22 LIF 3M EURIBOR	0.00%
FUT DEC 22 90 DAY B-BILLS	0.00%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	0.00%
FUT DEC 22 EUR FOAT	0.00% DE000C6R05A8
FUT DEC 25 CME 3MO SOFR	0.00%
LCH_IRS BOFAGB2U 22/04/2072 EUR P 6MEURIB / R 0.565% AR	0.00%
DJ EUR ST50 2212 FU	0.00% DE000C52VJW3
LCH_OIS BOFAGB2U 17/03/2053 GBP P 1DSONIA / R 2.913% AR	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE BAN	0.00%
FUT SEP 25 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 3.967% AR	0.00%
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3MBBSW / R 3.911% AR	0.00%
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR	0.00%
LCH_OIS SBSIUS33 15/03/2033 GBP P 1DSOIA / R 2% SWU01K	0.00%
LCH_OIS BOFAGB2U 17/12/2027 GBP P 1DSOIA / R 3.252% AR	0.00%
IRSNZD394 IRS CBA NZD 030625 RFXD 3.9475 PFLT 3ZBSW	0.00% DUIRSNZD3940
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.988% AR	0.00%
IRS MSLNGB2X 15/12/2031 THB P 6MTHBFX / R 1.5% SWU01CC	0.00%
LCH_IRS BOFAGB2U 09/12/2028 AUD P 6MBBSW / R 2.195% AR	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 2.89% ARIF	0.00%
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9% ARIR2	0.00%
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 2.635% AR	0.00%
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	0.00% DUIRSNZD3718
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%
LCH_IRS BOFAGB2U 22/11/2051 EUR P 1.596% / R 6MEURIB AR	0.00%
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 317U81310 07/C	0.00%
FUT JUN 23 EURO DOLLARS	0.00%
LCH_IRS SBSIUS33 15/12/2026 KRW P 3MKWCDC / R 2% SWU01	0.00%
LCH_IRS BOFAGB2U 31/05/2025 AUD P 6MBBSW / R 3.625% AR	0.00%
PUT BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65.	0.00%
FUT JUN 25 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.498% ARC	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.251% ARC	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% AR	0.00%
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	0.00%
FTSE 100 IDX 2212 FU	0.00% GB00JSZ47G93
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	0.00%
OTC DER CASH COLL PAY TO BARCLAYS	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.064% AR	0.00%
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	0.00% DUIRSNZD4054
LCH_IRS BOFAGB2U 12/12/2052 EUR P 6MEURIB / R 1.909% AR	0.00%
LCH_OIS BOFAGB2U 11/01/2052 USD P 1DSOFR / R 2.45% AROI	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.272% AR	0.00%
LCH_IRS BOFAGB2U 21/09/2034 EUR P 6MEURIB / R 2.677% AR	0.00%
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1DTONAR / R 1.06% ARO	0.00%
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 3.69% AR	0.00%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 3.728% AR	-0.01%
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	-0.01% DUIRSNZD1993
FUT DEC 23 EURO DOLLARS	-0.01%
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	-0.01% DUIRSCBA2011
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	-0.01% DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-0.01% DUWC89284092
FUT MAR 23 CME 3MO SOFR	-0.01%
TOKIO MARINE HOLDINGS INC	-0.01% JP3910660004
Outstanding Settlement Payments - DKK	-0.01%
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.617% AR	-0.01%
FUT DEC 22 SFE 20Y BONDLT	-0.01%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 3.146% AR	-0.01%
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-0.01% DUIRSNZD1811
CCSW BARCGB22 01/27/2032 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	-0.01%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	-0.01%
FUT MAR 23 EURO DOLLARS	-0.01%
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-0.01%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	-0.01%
FUT DEC 22 10 YR T-NOTES	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-0.01%
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.01%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	-0.01%
FUT MAR 23 LIF 3M EURIBOR	-0.01%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-0.01% DUIRSNZD1241
FUT JUN 23 ICE SONIA SO3	-0.01%
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
FUT DEC 22 BANK ACCEPT 3M	-0.01%
FUT DEC 22 LIF LONG GILT	-0.01% GB00K0SMMS05

FUT DEC 25 EURO DOLLARS	-0.01%
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	-0.01%
CCP DUE TO/FROM MORGAN STANLEY	-0.01%
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	-0.01%
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BA	-0.01%
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS	-0.01%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	-0.01%
LCH_IRS BOFAGB2U 02/12/2028 EUR P 6MEURIB / R 1.103% AR	-0.01%
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-0.01% DUIRSNZD2538
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 2.015% AR	-0.01%
FUT DEC 22 EURO BUXL BND	-0.01% DE000C6R0494
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.018% AR	-0.01%
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%
FUT DEC 22 CME 3MO SOFR	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	-0.01%
Outstanding Settlement Payments - SGD	-0.01%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	-0.01%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-0.01%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	-0.01%
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-0.01%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	-0.01%
FUT JUN 25 EURO DOLLARS	-0.01%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	-0.01%
Canadian dollar	-0.01%
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	-0.01%
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-0.01% DUIRSNZD1472
LCH_RPI BOFAGB2U 03/23/2026 USD P 4.453% / R CPI ARZC080	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS	-0.01%
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	-0.01%
Outstanding Settlement Payments - SEK	-0.01%
FUT DEC 25 ICE SONIA SO3	-0.01%
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.517% AR	-0.01%
ANZ COLLATERAL	-0.01%
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	-0.01%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	-0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	-0.01%
FUT SEP 24 ICE SONIA SO3	-0.01%
FUT MAR 25 ICE SONIA SO3	-0.01%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	-0.01%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.01%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.02%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	-0.02%
Outstanding Settlement Payments - AUD	-0.02%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	-0.02%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	-0.02%
Outstanding Settlement Payments - HKD	-0.02%
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.02%
Euro	-0.02%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.02%
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.02%
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.03%
BNZ NZD COLL	-0.03%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.03%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.03%
LCH_OIS BOFAGB2U 03/19/2028 USD P 1DSOFR / R 2.706% ARC	-0.03%
CACIB USD COLLATERAL	-0.03%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.03%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.03%
S&P 500 EMINI 2212 F	-0.03% DU00SPM22121
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.05%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.05%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.05%

NT PASSIVE FX 100% overlay (ZMTSTB)	-0.05%
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.05% DUIRSNZD3544
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	-0.05%
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.06%
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.06%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.07%
Outstanding Settlement Payments - CAD	-0.07%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.08%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.08%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.08%
Outstanding Settlement Payments - GBP	-0.08%
Outstanding Settlement Payments - EUR	-0.09%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.10%
Outstanding Settlement Payments - CHF	-0.10%
NT Passive FX overlay 139% (ZMTLIP)	-0.10%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.10%
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.11%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.11%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.14%
Outstanding Settlement Payments - NZD	-0.15%
Outstanding Settlement Payments - JPY	-0.15%
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.33%
FX POSITIONS	-0.45%
NT Passive FX overlay 139% (ZMTHSR)	-0.91%
Outstanding Settlement Payments - USD	-1.04%
NT Passive FX overlay 139% (ZMTSHO)	-1.52%