

	1	2	3	4
Offer name	Octagon Investment Funds	Offer number	OFR10802	
Fund name	FND21623	Fund number	FND21623	
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
ANZ transactional bank account		5.60%		
Vital Healthcare Property Trust		2.60% NZCHPE0001S4		
Goodman Property Trust		2.06% NZCPTE0001S9		
Infratil Limited		1.83% NZIFTE0003S3		
Kiwi Property Group Limited		1.75% NZKPGE0001S9		
New Zealand Rural Land Company		1.69% NZNZLE0001S2		
BHP Group Limited		1.67% AU000000BHP4		
Meridian Energy Limited		1.55% NZMELE0002S7		
Santos Limited		1.49% AU000000STO6		
SKYCITY Entertainment Group Limited		1.49% NZSKCE0001S2		
Precinct Properties New Zealand Limited		1.43% NZAPTE0001S3		
New Zealand Local Government Funding Agency Ltd 14/04/203		1.37% NZLGFD009C0		
Spark New Zealand Limited		1.30% NZTELE0001S4		
Westpac Banking Corporation		1.29% AU000000WBC1		
Fletcher Building Limited		1.28% NZFBUE0001S0		
NZ Govt Inflation Ind Bond 20/09/25		1.28% NZIIBD002C2		
Kathmandu Holdings Limited		1.26% NZKMDE0001S3		
Insurance Australia Group Limited		1.25% AU000000IAG3		
Rio Tinto Limited		1.24% AU000000RIO1		
Spark Finance Limited 3.37% 07/03/2024		1.14% NZSPFD0580L4		
Ebos Group Limited		1.12% NZEBOE0001S6		
Stride Property Group		1.09% NZSPGE0001S2		
Napier Port Holdings Limited		1.08% NZNPHE0005S2		
JAPAN TREASURY DISC BILL #1109		1.06% BY9673413		
New Zealand Local Government Funding Agency Ltd 15/04/202		1.06% NZLGFD007C4		
JAPAN TREASURY DISC BILL #1093		1.05% BX5625534		
Westpac New Zealand 1.439% 24/02/2026		1.02% NZWNZD0226L9		
APA Group Limited		1.02% AU000000APA1		
Contact Energy Limited		1.01% NZCENE0001S6		
Vulcan Steel Ltd		0.96% AU0000181984		
Property For Industry Limited		0.95% NZPFIE0001S5		
JAPAN TREASURY DISC BILL #1094		0.94% BX7515964		
Macquarie Group Limited		0.94% AU000000MQG1		
Downer EDI Limited		0.93% AU000000DOW2		
Argosy Property Limited		0.90% NZARGE0010S7		
Ramsay Health Care Limited		0.84% AU000000RHC8		
Chorus Limited		0.84% NZCNU0001S2		
Genesis Energy Limited		0.78% NZGNEE0001S7		
Housing New Zealand 3.36% 12/06/2025		0.77% NZHNZD0625L3		
Atlas Arteria Group		0.77% AU00000135S9		
Telstra Corporation Limited		0.76% AU000000TLS2		
Breville Goup Ltd		0.73% AU000000BRG2		
CASH COLLATERAL ISDA JPM USD		0.64% CCJPMIUS9		
Investore Property Limited		0.63% NZIPLE0001S3		
JAPAN TREASURY DISC BILL #1110		0.63% BZ0436619		
Manawa Energy Limited		0.61% NZTPXE0001S5		
Housing New Zealand 3.42% 18/10/2028		0.60% NZHNZD0628L7		
Seven Group Holdings Limited		0.59% AU000000SVW5		
GMTNZ 4.00% 01/09/2023		0.59% NZGMBD005C1		
Transurban Group		0.58% AU000000TCL6		
CASH COLLATERAL ISDA MYI USD		0.56% CCMYIUS1		
New Zealand Local Government Funding Agency Ltd 15/04/202		0.55% NZLGFD008C2		
CSL Limited		0.55% AU000000CSL8		
Freightways Limited		0.55% NZFREE0001S0		
JAPANESE GOVT BOND (5Y) #153		0.55% BX8102440		
Fisher & Paykel Healthcare Corporation Limited		0.53% NZFAPE0001S2		
Dunedin City Treasury 16/11/2026 0.676%		0.51% NZDCTDT191C4		
Bank of New Zealand 08/06/2026 1.884%		0.49% NZBNZDT397C8		
Dunedin City Treasury 1.93% 18/04/2028		0.48% NZDCTDT199C7		
Transpower New Zealand Limited 04/09/2025 1.735%		0.47% NZTRPD0070L9		
New Zealand Local Government Funding Agency Ltd 15/05/203		0.47% NZLGFD017C3		
Kiwibank Subordinated Bonds 2.36% 11/12/2030		0.47% NZKIWD1230L2		
BlueScope Steel Limited		0.45% AU000000BSL0		
CSR Ltd		0.41% AU000000CSR5		
Bank of New Zealand 3.648% 16/11/2023		0.40% NZBNZDT394C5		
JAPAN TREASURY DISC BILL #1099		0.40% BY1478761		
ASB Bank limited 19/08/2024 1.83%		0.38% NZABBDG004C8		

Meridian Energy Limited 20/03/2024 4.88%	0.37% NZMELDT024C2	
U S TREASURY BOND	0.35% 912810SW9	
Commonwealth Bank of Australia Limited	0.34% AU000000CBA7	
CASH COLLATERAL ISDA BPS USD	0.34% CCBPSIU51	
Housing New Zealand Limited 05/10/2026 2.247%	0.34% NZHNZD0001L7	
JAPAN TREASURY DISC BILL #1098	0.33% BY0277412	
U S TREASURY INFLATE PROT BD	0.32% 9128283R9	
Kiwibank Limited 20/09/2024 2.155%	0.32% NZKIWD0924L1	
ANZ Bank New Zealand Limited 17/09/2031 2.99%	0.32% NZANBDT024C7	
CASH COLLATERAL LCH MSC USD	0.31% CCMSCHUS2	
New Zealand Local Government Funding Agency Ltd 20/04/202	0.30% NZLGFD012C4	
Kiwibank Limited 31/12/2052 4.93%	0.30% NZKIWD0001S3	
Mainfreight Limited	0.30% NZMFTE0001S9	
Turners Automotive Group Ltd	0.30% NZVNLE0001S1	
Summerset Group Holdings Limited	0.29% NZSUME0001S0	
New Zealand Government 15/05/2032 2.00%	0.29% NZGOVDT532C8	
New Zealand Local Government Funding Agency Ltd 15/04/203	0.29% NZLGFD016C5	
Genesis Energy Limited 5.0% 03/04/2025	0.28% NZGNEDT007C3	
Christchurch International Airport Limited 24/05/2024 4.13%	0.28% NZCHCDT004C4	
JAPAN TREASURY DISC BILL #1103	0.28% BY4199745	
Meridian Energy Limited 27/06/2025 4.21%	0.27% NZMELDT042C4	
Woodside Petroleum Limited	0.27% AU0000224040	
EUROPEAN UNION BILL	0.27% BV6915714	
FRENCH DISCOUNT T-BILL	0.27% BX7564384	
Argosy Property Limited Green Bonds 29/10/2026 2.90%	0.26% NZARGDT002C4	
Christchurch City Holdings Limited Bonds 27/11/2024 3.58%	0.26% NZCCHDT853C4	
National Australia Bank Limited	0.25% AU000000NAB4	
Australia and New Zealand Banking Group Limited	0.25% AU000000ANZ3	
Mirvac Group	0.24% AU000000MGR9	
Mercury NZ Limited 1.56% 09/14/27	0.24% NZMICYDG003C8	
Genesis Energy 09/06/2052 5.66%	0.24% NZGNEDG007C8	
Contact Energy Limited Capital Bonds 19/11/2051 4.33%	0.23% NZCEND0060L9	
GMT Bond Issuer Limited 20/12/2027 3.656%	0.23% NZGMBDT008C5	
Chorus Ltd Bonds 02/12/2027 1.98%	0.22% NZCNUDT004C4	
GERMAN TREASURY BILL	0.21% BR9895896	
Argosy Property Limited Green Bonds 27/03/2026 4.00%	0.21% NZARGDT001C6	
STIF FUND (USD)(BNP PARIBAS)	0.21%	998907794
New Zealand Local Government Funding Agency Ltd 15/04/202	0.21% NZLGFD014C0	
Powerco Ltd 06/08/2030 2.36%	0.21% NZPWCDT010C7	
Metlifecare Limited 20/09/2026 3.00%	0.21% NZMETDT001C2	
Asset Plus Limited	0.20% NZNAPE0007S3	
New Zealand Local Government Funding Agency Ltd 15/05/202	0.20% NZLGFD018C1	
JAPAN TREASURY DISC BILL #1097	0.20% BX8871630	
Vector Limited 1.575% 06/10/2026	0.20% NZVCTDT011C2	
Trustpower Limited 22/02/2029 3.97%	0.20% NZTPWDT170C0	
Summerset Group Holdings Limited 4.20% 24/09/2025	0.19% NZSUMD0020L7	
ASBBNK 1.646% 04/05/2026	0.19% NZABBDG005C5	
Mercury NZ Limited	0.19% NZMRPE0001S2	
Insurance Australia Group Ltd 15/06/2038 5.32%	0.18% NZIAGDT004C1	
U S TREASURY NOTE	0.18% 9128284M9	
ISRAEL MAKAM BILL	0.18% BW2011953	
CASH COLLATERAL FUT MSC USD	0.17% CCMSCXUS7	
Transpower New Zealand Limited 06/03/2025 3.823%	0.17% NZTRPD0050L1	
CASH COLLATERAL TBA WFS USD	0.17% CCWFSTUS6	
Mercury NZ Limited 5.73% 13/05/2052	0.17% NZMICYDG005C3	
Tower Limited	0.16% NZTWRE0011S2	
Westpac 6.19% 16/09/2032	0.16% NZWZNZD01T2L9	
Port of Tauranga 1.02% 29/09/2025	0.16% NZPOTD0925L1	
The a2 Milk Company Limited	0.16% NZATME0002S8	
U S TREASURY BOND	0.16% 912810SS8	
ISRAEL MAKAM BILL	0.16% BS1876454	
Scentre Group Limited	0.15% AU000000SCG8	
Sky Network Television Limited	0.15% NZSKTE0001S6	
Auckland City Council Green Bonds 28/09/2050 2.95%	0.15% NZAKCDT520C6	
Lendlease Group	0.15% AU000000LLC3	
Z Energy Limited Limited 4.00% 03/09/2024	0.15% NZZELD0060L4	
Mercury NZ Limited 29/09/2026 2.160%	0.14% NZMICYDG004C6	
Charter Hall Group Limited	0.14% AU000000CHC0	
Argosy Property Limited 27/10/27 2.20%	0.14% NZARGDT003C2	
Channel Infrastructure 5.8% 20/05/2027	0.14% NZCHIDT002C2	
Goodman Group	0.14% AU000000GMG2	
Wesfarmers Limited	0.14% AU000000WES1	

NZ Government Inflation Indexed Bond 2.5% 20/09/2035	0.14% NZIIBDT004C8
Vector Ltd 27/05/2025 3.45%	0.13% NZVCTDT090C6
Vector Ltd 14/03/2024 4.996%	0.13% NZVCTDT009C6
Housing New Zealand Limited 10/09/2035 1.534%	0.13% NZHNZD0935L6
Shopping Centres Australasia Property Group	0.13% AU000000SCP9
CHINA GOVERNMENT BOND	0.12% ZO3452687
Pushpay Holdings Limited	0.12% NZPPHE0001S6
SUMITOMO MITSUI BANKING SEC	0.12% AZ0983637
JAPANESE GOVT BOND (ILB) #23	0.12% AS5951049
FRANCE GOVT OAT BD	0.12% ZP7360719
DEUTSCHE BANK NY SOFR	0.12% 251526CB3
Woolworths Limited	0.12% AU000000WOW2
CDL Investments New Zealand Limited	0.12% NZKGLE0001S8
Charter Hall Long Wale REIT	0.12% AU000000CLW0
Ryman Healthcare Limited	0.11% NZRYME0001S4
TPMT 2019-4 A1 144A	0.11% 89178BAA2
JAPANESE GOVT BOND (30Y) #62	0.11% ZS0526047
BARCLAYS BANK PLC - CONTINGENT CAPITAL	0.11% 06740L8C2
ISRAEL MAKAM BILL	0.11% BT8252814
NYKREDIT REALKREDIT**PARTIAL CALL**	0.11% AX9541290
DEUTSCHE BANK NY SR UNSEC	0.11% 251526BL2
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.11% BG5056190
U S TREASURY BILLS	0.11% 912796X61
Property for Industry Limited 4.25% 01/10/2025	0.11% NZPFIDT020C1
Centuria Industrial REIT	0.10% AU000000CIP0
SANTANDER UK GROUP HLDGS SUB 144A	0.10% 80281LAA3
CMLTI 2021-INV1 A3A WM50 WC2.9987 144A	0.10% 17329PAY8
CSMC 2017-CHOP A 1MLIB+75BP 144A	0.10% 12651QAA7
SPANISH GOVT BD (BONOS Y OBLIG)	0.10% LW0882867
Wellington International Airport Limited 01/04/2030 4.00%	0.10% NZWIAD0060L5
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.10% BH5668075
AAREAL BANK AG SEC	0.10% BN8909317
Comvita Limited	0.10% NZCVTE0001S7
JAPANESE GOVT BOND (20Y) #154	0.10% UV8902925
Northern Star Resources Limited	0.10% AU000000NST8
Fortescue Metals Group Limited	0.10% AU000000FMG4
Rural Funds Group	0.10% AU000000RFF5
QBE Insurance Group Limited	0.09% AU000000QBE9
STRA 2021-2X A SONIA3M + 90BP	0.09% 7452179A9
HSBC HOLDINGS PLC SR UNSEC SOFR	0.09% 404280CX5
EUROPEAN MONETARY UNION EURO	0.09% EUR2277N2
Brambles Limited	0.09% AU000000BXB1
FRANCE GOVT OAT BD	0.09% AN6136328
Transpower New Zealand 08/04/2026 1.52%	0.09% NZTRPD0080L8
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.09% AX8961184
U S TREASURY BILLS	0.09% 912796X79
NSTR 2007-A M1 1MLIB+27BP	0.09% 63860HAE9
Viva Energy Group Limited	0.09% AU0000016875
JPMORGAN CHASE & CO SR UNSEC SOFR	0.09% 46647PDA1
AMSI 2005-R5 M5 1MLIB+65BP	0.09% 03072SE68
ORACLE CORP SR UNSEC	0.09% 68389XCE3
MORGAN STANLEY SR UNSEC	0.09% BW3596598
JYSKE REALKREDIT A/S IO *PARTIAL CALL*	0.08% AZ0551053
Ryman Healthcare Limited 2.55% 18/12/2026	0.08% NZRYMD0010L2
CMLTI 2006-WFH4 M2 1MLIB+29BP	0.08% 17309SAF7
Marsden Maritime Holdings Ltd.	0.08% NZNTHE0001S3
Fonterra Shareholders' Fund	0.08% NZFSFE0001S5
JAPANESE GOVT BOND (30Y) #50	0.08% JK3805781
PROVINCE OF QUEBEC BDS	0.08% 74814ZEL3
ROYAL BANK OF CANADA SEC REGS	0.08% BR3379137
Estia Health Ltd	0.07% AU000000EHE2
CASH COLLATERAL ISDA GLM USD	0.07% CCGLMIUS1
FNMA TBA 2.0% OCT 30YR	0.07% 01F0206A2
UBS AG JR SUB COCO	0.07% EK2649458
NATIONWIDE BLDG SOCIETY SEC 144A	0.07% 638602BR2
NZX Limited	0.07% NZNZXE0001S7
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.07% 63861VAA5
TWIN 2021-1 A SONIA + 85BP	0.07% CMBF04014
STWD 2021-HTS A 1MLIB+105BP 144A	0.07% 78486DAA8
BOSTON PROPERTIES LP SR UNSEC	0.07% 10112RAZ7
SUMITOMO MITSUI BANKING COVERED SEC	0.07% AU9538516
STWD 2021-LIH A 1MLIB+85.8BP 144A	0.07% 78486EAA6

CSF 2021-1 A SONIA3M + 95BP	0.07% CX2PVJ011
Emeco Holdings Ltd	0.07% AU000000EHL7
BX 2021-21M A 1MLIB+73BP 144A	0.07% 05609CAA5
SREIT 2021-IND A 1MLIB+70BP 144A	0.07% 78473JAA0
JAPANESE GOVT BOND (30Y) #71	0.07% BQ4051208
South32 Limited	0.07% AU000000S320
CITIGROUP INC SR UNSEC SOFR	0.07% 172967NL1
Aristocrat Leisure Limited	0.07% AU000000ALL7
GSAMP 2006-HE3 A2D	0.07% 36244KAE5
NYO 2021-1290 A 1MLIB+109.5BP 144A	0.07% 62955HAA5
CRED SUIS GP FUN LTD SR UNSEC	0.07% 225433AR2
NHEL 2006-1 A2D 1MLIB+54BP	0.07% 669884AE8
STANDARD CHARTER SR UNSEC REGS	0.07% BQ1901736
Mercury NZ Limited 11/07/2049 3.60%	0.07% NZMICYDG002C0
BANK NOVA SCOTIA	0.07% 06414PXY2
BANK NOVA SCOTIA	0.07% 06414PY47
NEXTDC Limited	0.07% AU000000NXT8
UNICREDIT SPA SR UNSEC REGS	0.07% AV9182479
SUMITOMO MITSUI BANKING COVERED SEC	0.06% ZO3154150
REPUBLIC OF PERU GDN REGS	0.06% AV9721409
GNR 2016-H11 F 1MLIB+80BP	0.06% 38375UXM7
DEVELOPMENT BK OF JAPAN	0.06% ZO0614461
ING GROEP NV SR UNSEC	0.06% BU3958644
STRA 2021-1 A SONIA3M IR +85BP	0.06% CX2M2B017
Investore Property Limited 2.40 %31/08/2027	0.06% NZIPLDT002C1
JAPANESE YEN	0.06% JPY2284C5
FNMA PASS THRU 30YR #CA8607	0.06% 3140QGR58
Kiwi Property Group Limited 07/09/2023 4.00%	0.06% NZKPGD0020L6
AUSTRALIAN GOVT	0.06% EJ9437272
BNP PARIBAS SR NONPREF 144A SOFR	0.06% 09659W2T0
ONTARIO TEACHERS' FINANC SNR UNSEC REGS	0.06% BW1147535
Arvida New Zealand 2.87% 22/02/2028	0.06% NZARVDT001C7
AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	0.06% 05401AAR2
SkyCity Entertainment Group Ltd 21/05/2027 3.02%	0.06% NZSKCDT001C7
CASH COLLATERAL ICE MSC USD	0.06% CCMSCZUS2
PCLF 2021-1 A SONIA1M + 75BP	0.06% CX2RJD014
Resimac Group Ltd	0.06% AU0000033094
STRA 2020-1 A SONIA3M+90BP REGS	0.06% CX2405012
FSQ 2020-2X A SONIA3M + 130BP	0.06% CX2AV3019
James Hardie Industries PLC	0.06% AU000000JHX1
NOMURA HOLDINGS INC SR UNSEC	0.06% 65535HAS8
JAPANESE YEN	0.06% JPY2277D2
JP Morgan Chase & Co. AUD Cash Deposit	0.06%
ABU DHABI GOVT	0.05% AP4164210
CSF 2021-2 A SONIA3M + 78BP	0.05% CX35LD018
PERU (REP OF) GLBL SRUNSC 144A	0.05% 715638BV3
PLRS 2021-1 A SONIA1M IR + 79BPS	0.05% CX36JP012
CHINA GOVERNMENT BOND	0.05% BO9178522
AGENCE FRANCAISE DEVELOP SR UNSEC	0.05% BZ0053190
SYDNEY AIRPORT FINANCE CO SEC 144A	0.05% 87124VAD1
Wellington International Airport Limited 24/09/2031 3.32%	0.05% NZWIAD0080L3
NYKREDIT REALKREDIT AS	0.05% AP0290779
GOLDMAN SACHS GROUP INC SR UNSEC	0.05% BU0465312
AMSI 2005-R11 M3 1MLIB+50BP	0.05% 03072SV36
WBHT 2019-WBM A 144A	0.05% 93065PAA9
GSMBS 2021-GR3 A2 WM51 WC3.6825 144A	0.05% 36263TAB8
AMCO SPA SR UNSEC	0.05% BK4514968
HSBC BANK CANADA	0.05% 40428PXY5
CAN IMPERIAL BK	0.05% 136072YA7
CAN IMPERIAL BK	0.05% 136072Y25
CAN IMPERIAL BK	0.05% 136072Y74
ROYAL BK CANADA	0.05% 780088Y95
ARROW ELECTRONICS INC SR UNSEC	0.05% 042735BG4
TALNT 2019-1A A 144A	0.05% 89231XAA9
Tourism Holdings Limited	0.05% NZHELE0001S9
AMERICAN TOWER CORP SR UNSEC	0.05% 03027XAV2
ACE 2005-HE5 M4 1MLIB+60BP	0.05% 004421RH8
NATWEST GROUP PLC SR UNSEC	0.05% 639057AF5
GSK CONSUMER HEALTHCRE SMR**EXCHANGE**	0.05% 36264NAA2
LLOYDS BANKING GROUP PLC	0.05% 53944YAB9
SMB 2022-B A1B 144A SOFR	0.05% 83206NAB3
JPMORGAN CHASE & CO SR UNSEC SOFR	0.05% 46647PCV6

BANK OF AMERICA CORP SR UNSEC	0.05%	BW0135937
Xero Limited	0.05%	NZXROE0001S2
BRUEG 2021-1X A 3MEUR + 80BP	0.05%	CX3457017
LWMC 2021-FL1 A SONIA3M + 75BP	0.05%	CX3300014
STANDARD CHARTERED SR UNSEC 144A SOFR	0.05%	853254CE8
BRITISH POUND STERLING	0.05%	GBP2277D6
HSBC HOLDINGS PLC SR UNSEC	0.05%	404280BT5
KOOKMIN BANK COVERED SEC	0.05%	BK4342261
Channel Infrastructure NZ Limited	0.05%	NZNZRE0001S9
TOKYO METROPOLITAN GOVT	0.05%	BK4385500
MITSUBISHI UFJ FIN GRP SR UNSEC	0.05%	606822BS2
OVERSEA-CHINESE BANK SUB COCO 144A	0.05%	69033CAD1
TWRBG 2020-1 A SONI3M+137BP	0.05%	CMBI92013
ISRAEL FIXED BOND	0.05%	AL0699770
ResMed Inc.	0.05%	AU000000RMD6
Restaurant Brands New Zealand Limited	0.05%	NZRBDE0001S1
BANCA MONTE DEI PASCHI S SEC	0.05%	ZR8866983
ING GROEP NV COCO JRSUB RVC	0.05%	456837AR4
Christchurch International Airport Ltd 19/05/2028 5.18%	0.05%	NZCHCDT005C1
IHO VERWALTUNGS GMBH SR SEC	0.05%	ZS8102403
DBGS 2019-1735 A WM29 WC4.2129 144A	0.05%	23307EAA9
GMT Bond Issuer Limited 04/09/2028 2.262%	0.05%	NZGMBDT007C7
IRESS Limited	0.05%	AU000000IRE2
UK TSY 0 5/8% 2050	0.05%	BJ7876565
Endeavour Group Ltd	0.05%	AU0000154833
Cleanaway Waste Management Limited	0.05%	AU000000CWY3
BNP PARIBAS SR NONPREF REGS SOFR	0.05%	09659X2Q4
TRINI 2021-1X A SONIA3M + 85BP	0.05%	CX2RBV012
CTP NV SR UNSEC REGS	0.05%	BQ0605429
JAPANESE YEN	0.05%	JPY2290D5
GNR 2016-H14 FA 1MLIB+80BP	0.05%	38376RVV5
UK GILT 1 1/4% 2051	0.05%	BP1300568
SUMITOMO MITSUI TR BK LT SEC	0.05%	ZO8366296
CREDIT SUISSE GROUP AG SR UNSEC 144A	0.04%	225401AG3
Capitol Health Limited	0.04%	AU000000CAJ0
RMAC 2018-1 A SONIA +81.93BP	0.04%	CX2LTF011
NISSAN MOTOR CO SR UNSEC 144A	0.04%	654744AD3
Vector Limited	0.04%	NZVCTE0001S7
Ampol Limited	0.04%	AU0000088338
TENCENT HOLDINGS LTD SR UNSEC 144A	0.04%	88032WAU0
Trustpower Limited Bonds 29/07/2026 3.35%	0.04%	NZTPWDT180C9
SVHE 2005-OPT3 M1 1MLIB+47BP	0.04%	83611MGU6
CREDIT SUISSE NEW YORK SR UNSEC	0.04%	22550L2H3
CBRE GI OPEN END FUND SR UNSEC	0.04%	BN6470585
STATE OF ISRAEL	0.04%	BJ1411179
COOPERATIEVE RABOBANK UA SR NON PRF REGS	0.04%	74977SDN9
Integral Diagnositcs Ltd	0.04%	AU000000IDX2
BARCLAYS PLC SR UNSEC ** FULL CALL*	0.04%	AP3665217
FNMA PASS THRU 30YR #MA4413	0.04%	31418D3X8
CREDIT SUISSE GROUP AG SRUNSEC 144A SOFR	0.04%	225401AZ1
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.04%	BQ0177734
Regis Healthcare Ltd	0.04%	AU000000REG6
JAPAN FIN ORG MUNICIPAL	0.04%	ZO1367317
Suncorp Group Limited	0.04%	AU000000SUN6
IOOF Holdings Limited	0.04%	AU000000IFL2
AMERN MUN PWR-C-HYDRO	0.04%	02765UEP5
REA Group Limited	0.04%	AU000000REA9
AMP Limited	0.04%	AU000000AMP6
Smartgroup Corporation Limited	0.04%	AU000000SIQ4
Heartland Groupd Holdings Limited	0.04%	NZHGHE0007S9
ELAT 2007-1 A1 1MLIB+110BP 144A	0.04%	288542AA1
AUSTRALIA GOVT	0.04%	BJ3916126
U S TREASURY INFLATE PROT BD	0.04%	912810FH6
DEUTSCHE BANK NY SUB SOFR	0.04%	251526CF4
Air New Zealand Limited	0.04%	NZAIRE0001S2
JAPANESE YEN	0.04%	JPY2311E8
TOKYO METROPOLITAN GOVT SR UNSEC 144A	0.04%	889124AL7
NRZT 2019-RPL3 A1 144A	0.04%	64830NAA9
HSBC HOLDINGS PLC SR UNSEC	0.04%	404280BS7
AUB Group Limited	0.04%	AU000000AUB9
NATIONWIDE BLDG SOCIETY JR SUB	0.04%	ZR6557048
OOH! Media Limited	0.04%	AU000000OML6

NRZT 2020-RPL1 A1 144A	0.04%	64828XAA1	
MIZUHO FINANCIAL GROUP SR UNSEC	0.04%	60687YAS8	
DEXIA CREDIT LOCAL GOV GTD	0.04%	JV6517603	
BANK OF AMERICA CORP SR UNSEC	0.04%	BP5466332	
GOLDMAN SACHS GROUP INC SR UNSEC	0.04%	38141GZP2	
BARCLAYS PLC JR SUB COCO	0.04%	AZ0489668	
ISRAEL MAKAM BILL	0.04%	BV6625057	
VOLKSWAGEN FIN SERV NV CO GTD SR UNSEC	0.04%	BN5128374	
Webjet Limited	0.04%	AU000000WEB7	
The Star Entertainment Group Limited	0.03%	AU000000SGR6	
FNMA TBA 2.0% NOV 30YR	0.03%	01F0206B0	
GOLDMAN SACHS GROUP INC SR UNSEC	0.03%	BP2676693	
DEVELOPMENT BK OF JAPAN SR UNSEC REGS	0.03%	ZR7680575	
CHARTER COMM OPT LLC/CAP	0.03%	161175AZ7	
DEXIA CREDIT LOCAL	0.03%	AQ6666749	
STIF FUND (NZD)	0.03%		956002299
CMLTI 2007-SHL1 A WM34 WC8.8868 144A	0.03%	17312WAA4	
STATE OF QATAR SR UNSEC 144A	0.03%	74727PBB6	
BANK OF IRELAND GROUP SNR UNSEC	0.03%	BV6624423	
WELLS FARGO & COMPANY SR UNSEC SOFR	0.03%	95000U2V4	
BNP PARIBAS SR UNSEC 144A	0.03%	09659W2C7	
Delegat Group Limited	0.03%	NZDGLE0001S3	
BANCO BILBAO VIZCAYA ARG JR SUB RVC	0.03%	AU5731057	
GWA Group	0.03%	AU000000GWA4	
VANKE REAL ESTATE HK SR UNSEC	0.03%	ZQ4362062	
AUSTRALIAN GOVERNMENT SR UNSEC	0.03%	AS9049857	
NMRR 2018-1R 3A1 1MLIB+90BP 144A	0.03%	65541JAC1	
FNMA PASS THRU 30YR #BV3101	0.03%	3140MGNT4	
BANK OF AMERICA CORP SR UNSEC SOFR	0.03%	06051GKJ7	
Challenger Limited	0.03%	AU000000CGF5	
LOGICOR FINANCING SARL SR UNSEC	0.03%	BT4005612	
AUSTRALIA GOVT	0.03%	ZO5418629	
U S TREASURY BOND	0.03%	912810TG3	
DEUTSCHE BANK AG SNR NON PREF	0.03%	BU6022612	
DEUTSCHE BANK AG	0.03%	ZP3884472	
MARVELL TECHNOLOGY INC SR UNSEC SMR	0.03%	573874AF1	
CAIXABANK SA JR SUB COCO PRFSTY RVC	0.03%	ZO7459118	
ABU DHABI GOVT SR UNSEC REGS	0.03%	BH6827852	
Treasury Wine Estates Limited	0.03%	AU000000TWE9	
CASH COLLATERAL CME MSC USD	0.03%	CCMSCCUS3	
FNMA PASS THRU 30YR #RA6652	0.03%	3133KNL92	
CREDIT SUISSE GROUP AG SR UNSEC	0.03%	AZ1870148	
DPF 2021-1 A 3MEUR + 65BP	0.03%	CX21NF011	
NEW JERSEY ST TRANSPR	0.03%	646136655	
SUMITOMO MITSUI BANKING COVERED SEC	0.03%	ZQ3491581	
GOLDMAN SACHS GROUP INC SR UNSEC	0.03%	BN6710287	
JPMCC 2019-FL12 A 1MLIB+145BP 144A	0.03%	46651QAA5	
LGATE 2008-W1X A1 3MGBP+60BP	0.03%	CMU017018	
CHINA GOVERNMENT BOND	0.03%	BJ4697907	
My Food Bag Group Ltd	0.03%	NZMFBE0004S1	
MIRAV 2020-1 A 3MEUR + 85BP	0.03%	CX2PH6015	
HSBC HOLDINGS PLC SR UNSEC SOFR	0.03%	404280CT4	
AROUNDTOWN SA SR UNSEC REGS	0.03%	BS9539989	
JAPANESE YEN	0.03%	JPY2304D9	
Tasssal Group Limited	0.03%	AU000000TGR4	
Skellerup Holdings Limited	0.03%	NZSKXE0001S8	
CREDIT SUISSE GROUP AG COCO JR SUB 144A	0.03%	225401AL2	
NYKREDIT REALKREDIT AS IO**PARTIAL CALL*	0.03%	BH5668265	
BANK NOVA SCOTIA	0.03%	06414PY96	
BANK NOVA SCOTIA	0.03%	06414PYB1	
Alumina Limited	0.03%	AU000000AWC3	
BROADCOM INC SR UNSEC 144A	0.03%	11135FBF7	
Origin Energy Limited	0.03%	AU000000ORG5	
FNMA PASS THRU 30YR #BK8661	0.03%	3140HNTT9	
BROADCOM INC SR UNSEC 144A	0.03%	11135FBQ3	
DEUTSCHE BANK AG	0.03%	BN9674902	
Computershare Limited	0.02%	AU000000CPU5	
Super Retail Group Limited	0.02%	AU000000SULO	
Michael Hill International Ltd	0.02%	AU000000MHJ4	
DANISH KRONER	0.02%	DKK2276B9	
Mcmillan Shakespeare Limited	0.02%	AU000000MMS5	
FHLMC GOLD 30YR GNT #G0-8747	0.02%	3128MJZM5	

Service Stream Limited	0.02% AU000000SSM2
Pacific Edge Limited	0.02% NZPEBE0002S1
GA GLOBAL FUNDING TRUST SEC 144A	0.02% 36143L2G9
ISRAELI SHEKEL	0.02% ILS2306A0
AERCAP IRELAND CAP/GLOBA SR UNSEC SMR	0.02% 00774MAV7
TWIN 2018-1 A SONIA+ 99.93BP	0.02% CX2603012
RMAC 2018-2 A SONIA+ 108.93BP	0.02% CM1D35014
CASH COLLATERAL LCH BCY USD	0.02% CCBCYHUS5
AERCAP IRELAND CAP/GLOBA SR UNSEC SMR	0.02% 00774MAW5
FNMA PASS THRU 40YR #BF0463	0.02% 3140FXQR6
NHEL 2005-4 M1 1MLIB+44BP	0.02% 66987WDE4
Adairs Ltd	0.02% AU000000ADH2
ROMANIA GOVT SR UNSEC 144A	0.02% BO9736303
Flight Centre Travel Group Limited	0.02% AU000000FLT9
PERU GOVT	0.02% AV9610925
SERBIA GOVT	0.02% BO2494439
Karoon Energy Ltd	0.02% AU000000KAR6
ITALY (REP OF) GOVT EMTN	0.02% 004428B15
FNMA TBA 2.0% OCT 15YR	0.02% 01F0204A4
Metcash Limited	0.02% AU000000MTS0
VOLKSWAGEN FIN SERV NV SR UNSEC	0.02% ZO4566816
GHM 2007-1 A2B 3ME+13BP*CONSENT*	0.02% 2886269B2
CSFB 2004-CF2 2M1 1MLIB+135BP 144A	0.02% 22541SE20
Aurizon Holdings Limited	0.02% AU000000AZJ1
ROMANIA GOVT SR UNSEC REGS	0.02% BQ4352952
EUROPEAN MONETARY UNION EURO	0.02% EUR2292K9
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS	0.02% 31755Q653
SOUTH AUST GOVT FIN AUTH	0.02% BG0382559
WELLS FARGO & COMPANY **FULL CALL**	0.02% 949746SJ1
VIRGIN MEDIA SECURED FIN REGS	0.02% AM2044296
JAPANESE YEN	0.02% JPY2325D4
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.02% 38141GZJ6
AUSTRALIA GOVT	0.02% BK4676346
CAIXABANK SA SR UNSEC	0.02% AV0889478
CANADA GOVT REAL RETURN	0.02% 135087ZH0
WELLS FARGO & COMPANY SOFR	0.02% 95000U2X0
BANK OF AMERICA CORP SR UNSEC	0.02% BR4637277
TRANSURBAN FINANCE CO SEC 144A	0.02% 89400PAE3
VIRGIN MONEY UK PLC SR UNSEC	0.02% BP6151826
FORD MOTOR CREDIT CO LLC SR UNSEC	0.02% AX4517493
IMCD NV CO GTD SR UNSEC	0.02% AR6721799
Block Inc	0.02% AU0000187353
BANCO DE CREDITO DEL PER SR UNSEC REGS	0.02% 05971V2B0
JPMORGAN CHASE & CO SR UNSEC SOFR	0.02% 46647PDH6
Independence Group NL	0.02% AU000000IGO4
GOLDMAN SACHS GROUP INC SR UNSEC	0.02% 38141GWZ3
FNMA PASS THRU 30YR #AZ7355	0.02% 3140E0E50
NEW ZEALAND GOVERNMENT	0.02% ZR6098787
GOLDEN ST TOBACCO-A1	0.02% 38122NC59
COREBRIDGE FINANCIAL INC SR UNSEC 144A	0.02% 21871XAE9
SLM STUDNT LOAN TST 03-7	0.02% 7844159A1
JP Morgan Chase & Co. USD Cash Deposit	0.02%
NOVA KREDITNA BANKA MARI SR NONPREF	0.02% BT5133959
MARVELL TECHNOLOGY INC SR UNSEC SMR	0.02% 573874AC8
DEUTSCHE BANK AG	0.02% ZO2007029
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.02% AR6730758
FAIRFAX FINL HLDGS LTD SR UNSEC 144A	0.02% AR6731004
KOREA HOUSING FI SEC REGS	0.02% BQ2145937
NOVA LJUBLJANSKA BANKA D SUB	0.02% ZP7632919
GSMSC 2015-5R 1C 1MLIB+14BP 144A	0.02% 36251QAC6
ALBA 2005-1 A3 3MGBP+19BP	0.02% CMRG18031
PCHLT 2005-1 M4 1MLIB+90BP	0.02% 71085PBN2
DOMI 2019-1 A 3MEUR + 85BP	0.02% CX2CHL011
ISRAEL MAKAM BILL	0.02% BT2698277
IRS EUR 1.75000 03/15/23-10Y LCH	0.01% SWU01KS77
TPMT 2019-HY2 A1 1MLIB+100BP 144A	0.01% 89177HAA0
RMACS 2006-NS4X A3A SONIA+28.93BP	0.01% 5456919H2
CHINESE - YUAN RENMINBI (CNH)	0.01% CNH3139A5
FNMA PASS THRU 30YR #FM9147	0.01% 3140XDEV4
ORGANON & CO/ORG SEC 144A SMR	0.01% 68622TAC5
FNMA PASS THRU 30YR #QD5748	0.01% 3133B3L54
Reject Shop Ltd	0.01% AU000000TRS9

ROMANIA GOVT	0.01%	BT9807434	
FNMA PASS THRU 30YR #BN8219	0.01%	3140JRDZ1	
TP ICAP PLC SR UNSEC SMR	0.01%	BS3575872	
CHINA GOVERNMENT BOND	0.01%	BR8945304	
FNMA PASS THRU 30YR #RA5502	0.01%	3133KMDF9	
DEUTSCHE BANK AG	0.01%	BM3470093	
CHARTER COMM OPT LLC/CAP SEC	0.01%	161175BS2	
Oceania Healthcare Limited	0.01%	NZOCAE0002S0	
BRITISH COLUMBIA PROV OF	0.01%	110709GB2	
Serko Ltd	0.01%	NZSKOE0001S7	
WAMU 2007-OA3 2A1A 1YCMT+76	0.01%	93364AAC6	
AEROPORTI DI ROMA SPA SR UNSEC REGS SMR	0.01%	BP2016262	
ROMANIA GOVT	0.01%	BT9807541	
Qantas Airways Limited	0.01%	AU000000QAN2	
ESAIL 2007-3X A3A *CONSENT*	0.01%	CM4E46065	
FNMA PASS THRU 30YR #BR1297	0.01%	3140KYNP5	
Manawa Energy Ltd 08/09/2027 5.36%	0.01%	NZMNWDT190C7	
STIF FUND (DKK)	0.01%		922022694
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.01%	BO3608318	
ORACLE CORP SR UNSEC	0.01%	68389XCA1	
UNITED KINGDOM GILT	0.01%	BR7415259	
JAPANESE YEN	0.01%	JPY2353H0	
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.01%	BP4913474	
FNMA PASS THRU 30YR #BV3083	0.01%	3140MGM99	
EUROPEAN MONETARY UNION EURO	0.01%	EUR2280B3	
JYSKE REALKREDIT SEC IO**PARTIAL CALL**	0.01%	BJ7669762	
TREASURY CORP VICTORIA	0.01%	EJ6963270	
REALKREDIT DANMARK SEC**PARTIAL CALL**	0.01%	AX9392660	
JAPANESE YEN	0.01%	JPY2297H9	
STIF FUND (SGD)	0.01%		968061499
IRS MYR P 3.50000 09/21/22-5Y BOA	0.01%	SWU01K9O1	
CHARTER COMM OPT LLC/CAP SEC	0.01%	161175CG7	
FNMA TBA 3.5% NOV 30YR	0.01%	01F0326B5	
ROMANIA GOVT SR UNSEC REGS	0.01%	BM7280894	
Altium Limited	0.01%	AU000000ALU8	
ROMANIA GOVT SR UNSEC REGS	0.01%	BO9736196	
CANADIAN GOVERNMENT	0.01%	135087H72	
PERU (REP OF) GLBL SR UNSEC	0.01%	715638DR0	
ORO USD 10Y P 2.18000 L 01/11/24 BOA	0.01%	317U750I5	
PERU (REP OF) GLBL SR UNSEC REGS	0.01%	715638DC3	
IRS EUR 1.50000 03/15/23-5Y LCH	0.01%	SWU01KS85	
EUROPEAN MONETARY UNION EURO	0.01%	EUR2285J1	
SERBIA GOVT REGS	0.01%	BR4415765	
AUSTRALIAN GOVERNMENT	0.01%	ZP5624975	
STIF FUND (CHF)	0.01%		984029694
Fonterra Co-operative Group Ltd Fixed Rate Bonds 07/03/2023	0.01%	NZFCGDG004C7	
BCAP 2011-RR5 12A1 144A	0.01%	05534AAN1	
ISRAELI SHEKEL	0.01%	ILS3123A9	
CANADIAN DOLLAR	0.01%	CAD2304C4	
GECMS 1997-HE4 A6	0.01%	36157NFL3	
REPUBLIC OF PERU	0.01%	AO4008642	
STIF FUND (EUR)(BNP PARIBAS)	0.01%		929907798
ISRAELI SHEKEL	0.01%	ILS3039A2	
FHLT 2005-D 2A4	0.01%	35729PME7	
SBERBANK (SB CAP SA) REGS **DEF**	0.01%	EJ6725067	
FRANCE (GOVT OF)	0.01%	BN6163990	
NATIONWIDE BLDG SOCIETY JR SUB - CCDS	0.01%	EJ9656046	
FNMA PASS THRU 30YR #AZ2940	0.01%	3138YUHS3	
FHR 4579 FD 1MLIB+35BP	0.01%	3137BPPH6	
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	0.01%	SWU01JJ13	
SPANISH GOVT BD (BONOS Y OBLIG)	0.01%	BN9905777	
STIF FUND (CAD) (NT)	0.01%		920089497
REALT 2018-1A A1 144A	0.01%	75585RQL2	
UK GILT 1.75% 2049	0.01%	AU3796482	
CHINESE - YUAN RENMINBI (CNH)	0.01%	CNH3074A2	
JPMAC 2006-WMC3 A1SS 1MLIB+13BP	0.01%	46629KAA7	
Australian Finance Group Limited	0.01%	AU000000AFG9	
CWL 2007-12 1A1 1MLIB+74BP	0.01%	126697AA9	
FIN FUT US ULTRA 10YR CBT 12/20/22	0.01%	UXYZ20009	
NCHET 2005-2 M3 1MLIB+73.5BP	0.01%	64352VKV2	
MHL 2005-4 A1 1MLIB+28BP	0.01%	61913PAZ5	
CASH Uninvested ARS	0.01%	00000ARS8	

FIN FUT UK GILT ICE 12/28/22	0.01%	G Z20002	
CANADIAN DOLLAR	0.01%	CAD2313D1	
CAMPBELL SOUP CO SR UNSEC SMR	0.01%	134429BE8	
CANADIAN DOLLAR	0.01%	CAD2277C7	
RFR USD SOFR/1.75000 06/15/22-5Y LCH	0.01%	SWU01H5P9	
INF SWAP GB NI 4.333 09/15/22-10Y LCH	0.00%	SWU0GH011	
ROMANIA GOVT	0.00%	BO9736261	
JAPANESE YEN	0.00%	JPY3006B2	
FNMA PASS THRU 15YR #FM1843	0.00%	3140X5BM4	
CHINESE - YUAN RENMINBI (CNH)	0.00%	CNH3130A4	
CANADIAN DOLLAR	0.00%	CAD2308A4	
RFR USD SOFR/1.75000 06/15/22-10Y LCH	0.00%	SWU01H652	
CANADIAN DOLLAR	0.00%	CAD2306D0	
VM CASH CCP LCH MSC USD	0.00%	XXMSC5US9	
IRS AUD 4.50000 09/15/27-5Y LCH	0.00%	SWU01L4K2	
REPUBLIC OF PERU GDN 144A	0.00%	715638BX9	
FIN FUT AUS 10YR BOND SFE 12/15/22	0.00%	XMZ200020	
STIF FUND (AUD)(BNP PARIBAS)	0.00%		908907793
WAMU 2005-AR6 2A1A 1MLIB+23	0.00%	92922FJ25	
JAPANESE YEN	0.00%	JPY2306B1	
CANADIAN DOLLAR	0.00%	CAD2305D1	
CANADIAN DOLLAR	0.00%	CAD2311H4	
A10 2020-C A 144A	0.00%	66981EAA1	
IRS EUR 0.50000 09/21/22-30Y LCH	0.00%	SWU01CD06	
FNMA PASS THRU 30YR #ZT1702	0.00%	3132AD3K2	
PERUVIAN SOL-NDF	0.00%	PEN2340A1	
TAIWANESE DOLLAR-NDF	0.00%	TWD2349B7	
ISRAELI SHEKEL	0.00%	ILS3095A3	
ISRAELI SHEKEL	0.00%	ILS2347B9	
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.00%	93363EAF2	
NORDEA KREDIT REALK IO10**PARTIAL CALL**	0.00%	ZS9944027	
RFR CHF SRFON3/0.36750 06/15/22-5Y LCH	0.00%	SWU01H3N6	
OIS THB P 2.25000/THORON 09/21/22-5Y SCX	0.00%	SWU01KBG5	
RFR CHF SRFON3/-0.50000 09/15/21-5Y LCH	0.00%	SWU01B8K0	
RFR USD SOFR/1.75000 06/15/22-30Y LCH	0.00%	SWU01H629	
CANADIAN DOLLAR	0.00%	CAD2314D0	
PERUVIAN SOL-NDF	0.00%	PEN3025C7	
CASH COLLATERAL ISDA AZD USD	0.00%	CCAZDIUS6	
RFR JPY MUT+5.89/0.0000 03/17/21-10Y LCH	0.00%	SWU01E2C8	
IRS USD 1.25000 12/15/21-5Y CME	0.00%	SWU0DG651	
ISRAELI SHEKEL	0.00%	ILS3004A3	
RFR USD SOFR/1.00000 06/15/22-5Y LCH	0.00%	SWU01D6C6	
FIN FUT CAN 10YR BOND MSE 12/19/22	0.00%	CNZ200021	
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.00%	BJ7619163	
REALKREDIT DANMARK SEC**PARTIAL CALL**	0.00%	BP2299314	
SASC 2006-EQ1A A1 1MLIB+13.50BP 144A	0.00%	86360RAA1	
OIS SGD SIBCSORA/2.75000 09/21/22-5Y LCH	0.00%	SWU01L067	
AUSTRALIAN DOLLARS	0.00%	AUD2277F8	
STIF FUND (JPY)(BNP PARIBAS)	0.00%		948907795
PERUVIAN SOL-NDF	0.00%	PEN3032B0	
FNMA PASS THRU 30YR #BK9241	0.00%	3140HPHT7	
STIF FUND (CZK)	0.00%		921002291
Silk Laser Australia Ltd	0.00%	AU0000121618	
OPTION FWD PREMIUM	0.00%	FWDP00XU3	
OIS THB P 2.00000/THORON 09/21/22-2Y SCX	0.00%	SWU01KVS7	
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.00%	SWU01G5H9	
Laybuy Group Holdings Ltd	0.00%	NZLBYE000150	
VM CASH FUT DOM MSC USD	0.00%	XXMSC1US8	
IRS THB R 3.25000 06/15/22-10Y BPS	0.00%	SWU01IMV5	
IRS MYR P 3.50000 09/21/22-5Y SCX	0.00%	SWU01KJ77	
VM CASH CCP CME MSC MXN	0.00%	XXMSC3MX2	
BRAZILIAN REAL-NDF	0.00%	BRL2277D0	
OIS SGD SIBCSORA/2.50000 09/21/22-5Y LCH	0.00%	SWU01K3X7	
IRS KRW 3.00000 06/15/22-10Y LCH	0.00%	SWU01IOV9	
VM CASH CCP LCH MSC EUR	0.00%	XXMSC5EM0	
FIN FUT US 30YR CBT 12/20/22	0.00%	USZ200020	
GNR 2017-121 PE WM47 WC3.8930	0.00%	38380TV37	
IRS KRW 3.25000 09/21/22-5Y LCH	0.00%	SWU01K531	
VM CASH CCP ICE MSC EUR	0.00%	XXMSC4EM3	
STIF FUND (GBP)(BNP PARIBAS)	0.00%		988907796
FIN FUT EURO-SCHATZ 2YR EUX 12/08/22	0.00%	DUZ200024	
IRS MYR P 3.75000 09/21/22-10Y GLM	0.00%	SWU01KL17	

OPTION FWD PREMIUM	0.00%	FWDP012P6	
OPTION FWD PREMIUM	0.00%	FWDP012S0	
RFR JPY MUT+5.89/0.0350 11/29/19-10Y LCH	0.00%	SWU01E188	
VM CASH FUT FOR MSC GBP	0.00%	XXMSC2GB9	
VM CASH CCP LCH MSC GBP	0.00%	XXMSC5GB2	
VM CASH FUT FOR MSC EUR	0.00%	XXMSC2EM7	
RFR GBP SONIO/3.15500 09/27/27-5Y LCH	0.00%	SWU01LT41	
IRS EUR 1.50000 03/15/23-2Y LCH	0.00%	SWU01KS69	
VM CASH CCP LCH MSC JPY	0.00%	XXMSC5JP8	
VM CASH CCP LCH MSC NZD	0.00%	XXMSC5NZ1	
VM CASH CCP LCH MSC CAD	0.00%	XXMSC5CA8	
VM CASH FUT FOR MSC CAD	0.00%	XXMSC2CA5	
VM CASH CCP LCH MSC CHF	0.00%	XXMSC5CH3	
VM CASH FUT FOR MSC AUD	0.00%	XXMSC2AU3	
VM CASH CCP LCH MSC AUD	0.00%	XXMSC5AU6	
PERUVIAN SOL-NDF	0.00%	PEN3117A0	
OIS THB P 2.00000/THORON 09/21/22-2Y GST	0.00%	SWU01KU09	
IRS KRW 3.00000 09/21/22-5Y LCH	0.00%	SWU01KTX9	
VM CASH CCP CME MSC ZAR	0.00%	XXMSC3ZA8	
RFR JPY MUT+5.89/0.2000 06/19/19-10Y LCH	0.00%	SWU01E2J3	
RFR GBP SONIO/0.01000 02/07/22-1Y LCH	0.00%	SWU01CIC5	
RFR USD SOFR/1.32000 12/21/22-1Y LCH	0.00%	SWU01FS37	
VM CASH CCP LCH MSC SEK	0.00%	XXMSC5SE3	
TMTS 2003-6HE A1 1MLIB+94BP	0.00%	881561CE2	
RFR USD SOFR/1.85000 04/21/23-1Y LCH	0.00%	SWU01H7U6	
RFR USD SOFR/1.75000 06/15/22-7Y LCH	0.00%	SWU01H5S3	
OIS THB P 2.25000/THORON 09/21/22-5Y SCX	0.00%	SWU01KJ93	
VM CASH CCP ICE MSC USD	0.00%	XXMSC4US2	
OIS THB P 2.00000/THORON 09/21/22-2Y BOA	0.00%	SWU01KME8	
IRS NZD 4.00000 06/14/23-1Y (RED) LCH	0.00%	SWU01J511	
IRS NZD 3.75000 06/15/22-5Y LCH	0.00%	SWU01I841	
RFR CHF SRFON3/0.30000 02/15/22-5Y LCH	0.00%	SWU01GBE9	
RFR CHF SRFON3/0.28250 02/14/22-5Y LCH	0.00%	SWU01GAD2	
RFR USD SOFR/2.81811 09/30/22-7Y* LCH	0.00%	SWU01KED9	
CCS AUD R US3ML/AUD3MBBSW+42.2 MYC	0.00%	CCS0079R8	
STIF FUND (SEK)	0.00%		980089494
IRS EUR 1.00000 05/13/22-5Y LCH	0.00%	SWU01IQW9	
FNMA TBA 3.5% OCT 15YR	0.00%	01F0324A9	
RFR USD SOFR/2.74966 09/30/22-7Y* LCH	0.00%	SWU01KFX4	
CASH Uninvested THB	0.00%	00000THB5	
OPTION FWD PREMIUM	0.00%	FWDP014G4	
OPTION FWD PREMIUM	0.00%	FWDP014H2	
STIF FUND (MXN)	0.00%		952072692
IRS EUR 0.65000 04/12/22-5Y LCH	0.00%	SWU01HY44	
TAIWANESE DOLLAR-NDF	0.00%	TWD2348C6	
FNR 2006-48 TF 1MLIB+40BP	0.00%	31395NLE5	
IRS EUR 0.06350 11/17/22-30Y LCH	0.00%	SWU016KP6	
IRS KRW 3.25000 06/15/22-10Y LCH	0.00%	SWU01IMT0	
OIS SGD SIBCSORA/3.00000 06/15/22-5Y LCH	0.00%	SWU01JLR3	
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH	0.00%	SWU01GDB3	
VM CASH CCP LCH MSC SGD	0.00%	XXMSC5SG8	
SINGAPORE DOLLARS	0.00%	SGD2287A9	
RFR CHF SRFON3/0.29500 02/17/22-5Y LCH	0.00%	SWU01GE55	
IRS AUD 4.25000 09/15/27-5Y LCH	0.00%	SWU01L6J3	
IRS CNY 2.50000 03/16/22-5Y LCH	0.00%	SWU01F6K3	
OIS THB P 2.00000/THORON 09/21/22-2Y NGF	0.00%	SWU01KMD0	
RFR GBP SONIO/0.75000 09/21/22-30Y LCH	0.00%	SWU01CD48	
OPTION FWD PREMIUM	0.00%	FWDP014C3	
OPTION FWD PREMIUM	0.00%	FWDP014F6	
IRS THB R 3.25000 06/15/22-10Y GLM	0.00%	SWU01IMZ6	
IRS USD 1.25000 12/15/21-5Y LCH	0.00%	SWU05U928	
MALAYSIAN RINGGIT-NDF	0.00%	MYR2292C0	
MEXICAN NUEVO PESO	0.00%	MXN2343A9	
RFR GBP SONIO/2.50000 03/15/23-2Y LCH	0.00%	SWU01KSA0	
FHR 4579 SD IO WM33 WC3.105	0.00%	3137BPS83	
OIS SGD SIBCSORA/2.75000 06/15/22-5Y LCH	0.00%	SWU01JL00	
IRS EUR 0.05400 05/27/25-25Y LCH	0.00%	SWU017449	
IRS USD 1.27000 11/04/22-1Y (WHT) LCH	0.00%	SWU01H7M4	
IRS EUR 1.00000 05/18/22-5Y LCH	0.00%	SWU01IVA1	
IRS EUR 0.70000 04/11/22-5Y LCH	0.00%	SWU01HX03	
IRS EUR 0.65000 05/11/22-5Y LCH	0.00%	SWU01IOA9	
IRS AUD 1.75000 03/16/22-5Y LCH	0.00%	SWU01EBV6	

IRS SEK 0.50000 06/19/19-5Y LCH	0.00%	SWU00SMW2	
RFR JPY MUTKCALM/0.7000 03/15/22-30Y LCH	0.00%	SWU01GJE1	
VM CASH CCP CME MSC CZK	0.00%	XXMSC3CZ8	
OPTION FWD PREMIUM	0.00%	FWDP013V2	
OPTION FWD PREMIUM	0.00%	FWDP013W0	
IRS USD 1.29800 08/25/21-3Y LCH	0.00%	SWU00VUF3	
IRS USD 1.24900 08/31/21-3Y LCH	0.00%	SWU00VXO1	
OPTION FWD PREMIUM	0.00%	FWDP014N9	
OPTION FWD PREMIUM	0.00%	FWDP014O7	
IRS NZD 3.00000 12/15/22-1Y (WHT) LCH	0.00%	SWU01DMW4	
CHILEAN PESO-NDP	0.00%	CLP2298A9	
RFR USD SOFR/1.75000 06/15/22-2Y LCH	0.00%	SWU01H5I5	
VM CASH CCP CME MSC USD	0.00%	XXMSC3US4	
OIS INR MIBOR/6.50000 09/21/22-2Y LCH	0.00%	SWU01KAJ0	
OIS INR MIBOR/6.75000 09/21/22-2Y LCH	0.00%	SWU01K432	
CHILEAN PESO-NDP	0.00%	CLP2291A6	
IRS USD R 3ML/1ML+10.2 10/04/22-24 CME	0.00%	SWU0FC286	
IRS NZD 3.00000 11/01/22-1Y (WHT) LCH	0.00%	SWU01DB55	
IRS EUR 2.25000 09/21/22-15Y LCH	0.00%	SWU01JYH1	
STIF FUND (ZAR)	0.00%		972007009
STIF FUND (RUB)	0.00%		971070099
INDONESIAN RUPIAH-NDP	0.00%	IDR2311C8	
AUSTRALIAN DOLLARS	0.00%	AUD2306C0	
CASH Uninvested ILS	0.00%	00000ILS7	
STIF FUND (CNH)	0.00%		911002392
IRS MXN 4.87000 07/13/20-5Y* CME	0.00%	SWU013KR9	
STIF FUND (PLN)	0.00%		967070095
IRS THB R 3.25000 06/15/22-10Y BOA	0.00%	SWU01IMW3	
CASH Uninvested HKD	0.00%	00000HKD3	
CZECH KORUNA	0.00%	CZK2287A6	
CASH COLLATERAL ISDA MBC USD	0.00%	CCMBCIUS7	
IRS USD 0.50000 12/15/21-2Y CME	0.00%	SWU0SU936	
IRS USD 1.30600 08/21/20-3Y LCH	0.00%	SWU00VS33	
IRS NZD 0.52750 03/17/21-3Y LCH	0.00%	SWU018819	
IRS CZK 1.91250 01/30/19-10Y CME	0.00%	SWU00SF83	
IRS ZAR 7.25000 06/20/18-5Y CME	0.00%	SWU00OG16	
CASH Uninvested ROL	0.00%	00000ROL9	
BARCLAYS BANK PLC SNR SE ICE	0.00%	SWPC0KKK7	
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%	CDSCEX386	
AES CORPORATION DIR	0.00%	CDSCEX394	
AT&T INC DIR	0.00%	CDSCEX402	
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%	CDSCEX410	
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%	CDSCEX428	
OVINTIV INC DIR	0.00%	CDSCEX436	
ALLSTATE CORP DIR	0.00%	CDSCEX444	
ALLY FINANCIAL INC DIR	0.00%	CDSCEX451	
ALTRIA GROUP INC DIR	0.00%	CDSCEX469	
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%	CDSCEX477	
AMERICAN EXPRESS COMPANY DIR	0.00%	CDSCEX485	
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%	CDSCEX493	
AMGEN INC DIR	0.00%	CDSCEX501	
ARROW ELECTRONICS INC DIR	0.00%	CDSCEX519	
AUTOZONE INC DIR	0.00%	CDSCEX527	
AVNET INC DIR	0.00%	CDSCEX535	
BARRICK GOLD CORPORATION DIR	0.00%	CDSCEX543	
BAXTER INTERNATIONAL INC DIR	0.00%	CDSCEX550	
BERKSHIRE HATHAWAY INC DIR	0.00%	CDSCEX568	
BEST BUY CO INC DIR	0.00%	CDSCEX576	
BLOCK FINANCIAL CORP DIR	0.00%	CDSCEX584	
BOEING CO/THE DIR	0.00%	CDSCEX592	
BORGWARNER INC DIR	0.00%	CDSCEX600	
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	CDSCEX618	
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	CDSCEX626	
CSX CORPORATION DIR	0.00%	CDSCEX634	
CVS HEALTH CORPORATION DIR	0.00%	CDSCEX642	
CAMPBELL SOUP COMPANY DIR	0.00%	CDSCEX659	
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%	CDSCEX667	
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00%	CDSCEX675	
CARDINAL HEALTH INC DIR	0.00%	CDSCEX683	
CATERPILLAR INCORPORATED DIR	0.00%	CDSCEX691	
CISCO SYSTEMS INC DIR	0.00%	CDSCEX709	
COMCAST CORPORATION DIR	0.00%	CDSCEX717	

CONAGRA BRANDS INC DIR	0.00%	CDSCEX725
CONOCOPHILLIPS DIR	0.00%	CDSCEX733
COX COMMUNICATIONS INC DIR	0.00%	CDSCEX741
D.R. HORTON INC DIR	0.00%	CDSCEX758
DXC TECHNOLOGY COMPANY DIR	0.00%	CDSCEX766
DANAHER CORPORATION DIR	0.00%	CDSCEX774
DARDEN RESTAURANTS INC DIR	0.00%	CDSCEX782
DEERE & COMPANY DIR	0.00%	CDSCEX790
DELL INC DIR	0.00%	CDSCEX808
DEVON ENERGY CORPORATION DIR	0.00%	CDSCEX816
WALT DISNEY COMPANY DIR	0.00%	CDSCEX824
DOMINION ENERGY INC DIR	0.00%	CDSCEX832
DOW CHEMICAL COMPANY DIR	0.00%	CDSCEX840
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%	CDSCEX857
EASTMAN CHEMICAL COMPANY DIR	0.00%	CDSCEX865
ENBRIDGE INC DIR	0.00%	CDSCEX873
ENERGY TRANSFER LP DIR	0.00%	CDSCEX881
EXELON CORPORATION DIR	0.00%	CDSCEX899
EXPEDIA GROUP INC DIR	0.00%	CDSCEX907
FEDEX CORPORATION DIR	0.00%	CDSCEX915
FIRSTENERGY CORP DIR	0.00%	CDSCEX923
FREEPORT-MCMORAN INC DIR	0.00%	CDSCEX931
GENERAL ELECTRIC COMPANY DIR	0.00%	CDSCEX949
GENERAL MILLS INC DIR	0.00%	CDSCEX956
GENERAL MOTORS COMPANY DIR	0.00%	CDSCEX964
HCA INC DIR	0.00%	CDSCEX972
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%	CDSCEX980
HALLIBURTON COMPANY DIR	0.00%	CDSCEX998
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%	CDSCEY004
HESS CORPORATION DIR	0.00%	CDSCEY012
HOME DEPOT INC DIR	0.00%	CDSCEY020
HONEYWELL INTERNATIONAL INC DIR	0.00%	CDSCEY038
HOST HOTELS & RESORTS LP DIR	0.00%	CDSCEY046
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%	CDSCEY053
INTERNATIONAL PAPER COMPANY DIR	0.00%	CDSCEY061
JOHNSON & JOHNSON COMPANY DIR	0.00%	CDSCEY079
JOHNSON CONTROLS INTERNATIONAL PUBLI DIR	0.00%	CDSCEY087
KINDER MORGAN INC DIR	0.00%	CDSCEY095
KOHL'S CORPORATION DIR	0.00%	CDSCEY103
KROGER CO DIR	0.00%	CDSCEY111
LENNAR CORPORATION DIR	0.00%	CDSCEY129
LINCOLN NATIONAL CORPORATION DIR	0.00%	CDSCEY137
LOCKHEED MARTIN CORPORATION DIR	0.00%	CDSCEY145
LOEWS CORPORATION DIR	0.00%	CDSCEY152
LOWE'S COMPANIES INC DIR	0.00%	CDSCEY160
MDC HOLDINGS INC DIR	0.00%	CDSCEY178
MARATHON PETROLEUM CORPORATION DIR	0.00%	CDSCEY186
MARSH & MCLENNAN COMPANIES INC DIR	0.00%	CDSCEY194
MARRIOTT INTERNATIONAL INC DIR	0.00%	CDSCEY202
MCDONALDS CORPORATION DIR	0.00%	CDSCEY210
MCKESSON CORPORATION DIR	0.00%	CDSCEY228
METLIFE INC DIR	0.00%	CDSCEY236
MONDELEZ INTERNATIONAL INC DIR	0.00%	CDSCEY244
MOTOROLA SOLUTIONS INC DIR	0.00%	CDSCEY251
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%	CDSCEY269
NEWMONT CORPORATION DIR	0.00%	CDSCEY277
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%	CDSCEY285
NORFOLK SOUTHERN CORPORATION DIR	0.00%	CDSCEY293
NORTHROP GRUMMAN CORPORATION DIR	0.00%	CDSCEY301
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%	CDSCEY319
ORACLE CORPORATION DIR	0.00%	CDSCEY327
PACKAGING CORP OF AMERICA INC DIR	0.00%	CDSCEY335
PFIZER INC DIR	0.00%	CDSCEY343
PROCTER & GAMBLE COMPANY DIR	0.00%	CDSCEY350
PRUDENTIAL FINANCIAL INC DIR	0.00%	CDSCEY368
PULTEGROUP INC DIR	0.00%	CDSCEY376
QUEST DIAGNOSTICS INC. DIR	0.00%	CDSCEY384
RYDER SYSTEM INC DIR	0.00%	CDSCEY392
SEMPRA ENERGY DIR	0.00%	CDSCEY400
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%	CDSCEY418
SIMON PROPERTY GROUP LP DIR	0.00%	CDSCEY426
SOUTHERN CO DIR	0.00%	CDSCEY434

SOUTHWEST AIRLINES CO DIR	0.00%	CDSCEY442	
T-MOBILE USA INC DIR	0.00%	CDSCEY459	
TARGA RESOURCES PARTNERS LP / TARGA DIR	0.00%	CDSCEY467	
TARGET CORPORATION DIR	0.00%	CDSCEY475	
TECK RESOURCES LIMITED DIR	0.00%	CDSCEY483	
TOLL BROTHERS FINANCE CORP DIR	0.00%	CDSCEY491	
TRANSCANADA PIPELINES LIMITED DIR	0.00%	CDSCEY509	
TYSON FOODS INC DIR	0.00%	CDSCEY517	
UNION PACIFIC CORPORATION DIR	0.00%	CDSCEY525	
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%	CDSCEY533	
RAYTHEON TECHNOLOGIES CORPORATION DIR	0.00%	CDSCEY541	
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	CDSCEY558	
VALERO ENERGY CORPORATION DIR	0.00%	CDSCEY566	
VERIZON COMMUNICATIONS INC DIR	0.00%	CDSCEY574	
PARAMOUNT GLOBAL DIR	0.00%	CDSCEY582	
WALMART INC DIR	0.00%	CDSCEY590	
WEYERHAEUSER COMPANY DIR	0.00%	CDSCEY608	
WHIRLPOOL CORPORATION DIR	0.00%	CDSCEY616	
WILLIAMS COS INC DIR	0.00%	CDSCEY624	
NYKREDIT REALKREDIT IO**PARTIAL CALL**	0.00%	AZ1042375	
IRS USD 0.75000 12/16/20-2Y CME	0.00%	SWU012TM3	
NYKREDIT REALKREDIT**PARTIAL CALL**	0.00%	AQ2934281	
NORDEA KREDIT IO10**PARTIAL CALL**	0.00%	AX1624953	
JYSKE REALKREDIT A/S IO *PARTIAL CALL*	0.00%	AX2612635	
STIF FUND (NOK)	0.00%		960002293
Westpac Cash Deposit	0.00%		
JP Morgan Chase & Co. HKD Cash Deposit	0.00%		
JP Morgan Chase & Co. CNY Cash Deposit	0.00%		
JP Morgan Chase & Co. GBP Cash Deposit	0.00%		
JP Morgan Chase & Co. JPY Cash Deposit	0.00%		
CASH Uninvested AUD	0.00%	00000AUD7	
CASH Uninvested BRL	0.00%	00000BRL1	
CASH Uninvested CAD	0.00%	00000CAD5	
CASH Uninvested EUR	0.00%	00000EUR8	
CASH Uninvested GBP	0.00%	00000GBP8	
CASH Uninvested JPY	0.00%	00000JPY8	
CASH Uninvested MXN	0.00%	00000MXN6	
CASH Uninvested ZAR	0.00%	00000ZAR3	
CDX.O P 1.40 IG38 5Y V1 I 11/16/22 GST	0.00%	31750JUW3	
ITRAXX.O P 2.00 EU37 5Y I 12/21/22 BRC	0.00%	317512BY6	
CDX.O P 1.35 IG38 5Y V1 I 11/16/22 JPM	0.00%	317523OB9	
ITRAXX.O P 1.90 EU37 5Y I 11/16/22 BRC	0.00%	3175322K4	
CDX.O P 1.50 IG38 5Y V1 I 12/21/22 GST	0.00%	317534Q57	
CDX.O P 1.60 IG38 5Y V1 I 10/19/22 GST	0.00%	3175474T1	
ITRAXX.O P 3.00 EU37 5Y I 03/15/23 GST	0.00%	317552O02	
CDX.O P 1.60 IG38 5Y V1 I 12/21/22 MYC	0.00%	317553KY0	
ITRAXX.O P 1.90 EU37 5Y I 11/16/22 JPM	0.00%	317561AC2	
ITRAXX.O P 1.90 EU37 5Y I 11/16/22 BPS	0.00%	317583A28	
Dual Ccy Liab Adj US	0.00%	A_DUAL US	
Currency Adjustment USD	0.00%	ADJ US	
CCS USD P US3ML/AUD3MBBSW+29.75 MYC	0.00%	CCS004144	
CCS USD P US3ML/AUD3MBBSW+42.2 MYC	0.00%	CCS0079N7	
CCS USD P US3ML/AUD3MBBSW+29 AZD	0.00%	CCS212234	
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.00%	EK6948450	
U S TREASURY REV REPO	0.00%	RRTA9ZJX1	
U S TREASURY REV REPO	0.00%	RRTA9ZK35	
STRAT DUMMY AUD - USD	0.00%	STRAUDUSD	
STRAT DUMMY CHF - USD	0.00%	STRCHFUSD	
STRAT DUMMY NZD - USD	0.00%	STRNZDUSD	
CDX ITRAXX MAIN37 10Y ICE	0.00%	SWPCOKS60	
CDX IG38 5Y ICE	0.00%	SWPCOKSK9	
CDX ITRAXX MAIN38 10Y ICE	0.00%	SWPCOLAY6	
CDX IG39 5Y ICE	0.00%	SWPCOLB90	
CDX IG39 10Y ICE	0.00%	SWPCOLBC3	
BRL - USD (UNDERLYING)	0.00%	USDU1OIN4	
EUR - USD (UNDERLYING)	0.00%	USDU2B7Q6	
BRL - USD (UNDERLYING)	0.00%	USDU2X9L7	
PEN - USD (UNDERLYING)	0.00%	USDU2YAW9	
ZAR - USD (UNDERLYING)	0.00%	USDU2YOK0	
ILS - USD (UNDERLYING)	0.00%	USDU2ZYK6	
EUR - USD (UNDERLYING)	0.00%	USDU301I3	
PEN - USD (UNDERLYING)	0.00%	USDU30VH2	

ILS - USD (UNDERLYING)	0.00% USDU33197
PEN - USD (UNDERLYING)	0.00% USDU33601
CNH - USD (UNDERLYING)	0.00% USDU358K0
CNH - USD (UNDERLYING)	0.00% USDU35DA6
EUR - USD (UNDERLYING)	0.00% USDU35RN3
MXN - USD (UNDERLYING)	0.00% USDU35XN6
PEN - USD (UNDERLYING)	0.00% USDU36HY8
CNH - USD (UNDERLYING)	0.00% USDU36UO5
ILS - USD (UNDERLYING)	0.00% USDU373O3
ILS - USD (UNDERLYING)	0.00% USDU37545
ILS - USD (UNDERLYING)	0.00% USDU37FM4
EUR - USD (UNDERLYING)	0.00% USDU38FD2
DKK - USD (UNDERLYING)	0.00% USDU38KI5
JPY - USD (UNDERLYING)	0.00% USDU38QW8
NOK - USD (UNDERLYING)	0.00% USDU38ZO6
CAD - USD (UNDERLYING)	0.00% USDU38ZP3
GBP - USD (UNDERLYING)	0.00% USDU38ZY4
PEN - USD (UNDERLYING)	0.00% USDU39285
CLP - USD (UNDERLYING)	0.00% USDU392B8
JPY - USD (UNDERLYING)	0.00% USDU394F7
EUR - USD (UNDERLYING)	0.00% USDU39608
EUR - USD (UNDERLYING)	0.00% USDU39889
CZK - USD (UNDERLYING)	0.00% USDU39939
CLP - USD (UNDERLYING)	0.00% USDU39DR1
JPY - USD (UNDERLYING)	0.00% USDU39N82
CLP - USD (UNDERLYING)	0.00% USDU39QH9
JPY - USD (UNDERLYING)	0.00% USDU39VY6
CAD - USD (UNDERLYING)	0.00% USDU3A0S0
CAD - USD (UNDERLYING)	0.00% USDU3A1A8
IDR - USD (UNDERLYING)	0.00% USDU3A2I0
THB - USD (UNDERLYING)	0.00% USDU3A2L3
CAD - USD (UNDERLYING)	0.00% USDU3A3G3
JPY - USD (UNDERLYING)	0.00% USDU3A3R9
CAD - USD (UNDERLYING)	0.00% USDU3A555
CAD - USD (UNDERLYING)	0.00% USDU3A8K9
CAD - USD (UNDERLYING)	0.00% USDU3A9T9
CNH - USD (UNDERLYING)	0.00% USDU3ACA6
CAD - USD (UNDERLYING)	0.00% USDU3AEX4
JPY - USD (UNDERLYING)	0.00% USDU3AMD9
MXN - USD (UNDERLYING)	0.00% USDU3AO47
CLP - USD (UNDERLYING)	0.00% USDU3AR85
AUD - USD (UNDERLYING)	0.00% USDU3AWZ9
KRW - USD (UNDERLYING)	0.00% USDU3AX21
JPY - USD (UNDERLYING)	0.00% USDU3AX39
TWD - USD (UNDERLYING)	0.00% USDU3AX47
NZD - USD (UNDERLYING)	0.00% USDU3B041
CHF - USD (UNDERLYING)	0.00% USDU3B0N9
TWD - USD (UNDERLYING)	0.00% USDU3B0V1
BRL - USD (UNDERLYING)	0.00% USDU3B4C9
MYR - USD (UNDERLYING)	0.00% USDU3B6Z6
SGD - USD (UNDERLYING)	0.00% USDU3B926
MXN - USD (UNDERLYING)	0.00% USDU3BBW7
ZAR - USD (UNDERLYING)	0.00% USDU3BCZ9
ILS - USD (UNDERLYING)	0.00% USDU3BDF2
JPY - USD (UNDERLYING)	0.00% USDU3BP77
NZD - USD (UNDERLYING)	0.00% USDU3BSE9
JPY - USD (UNDERLYING)	0.00% USDU3C3G9
JPY - USD (UNDERLYING)	0.00% USDU3CAT3
AUD - USD (UNDERLYING)	0.00% USDU3CAU0
NZD - USD (UNDERLYING)	0.00% USDU3CAZ9
GBP - USD (UNDERLYING)	0.00% USDU3CCK0
DKK - USD (UNDERLYING)	0.00% USDU3CDC7
MXN - USD (UNDERLYING)	0.00% USDU3CH09
DKK - USD (UNDERLYING)	0.00% USDU3CH33
CHF - USD (UNDERLYING)	0.00% USDU3CIF5
NOK - USD (UNDERLYING)	0.00% USDU3CII9
(blank)	0.00% (blank)
CASH Uninvested NOK	0.00% 00000NOK0
DANISH KRONER	0.00% DKK2277D4
IRO USD 1Y C 0.87000 L 11/02/22 GLM	0.00% 317U744Z6
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00% CDSCE0543
AES CORPORATION DIR	0.00% CDSCE0550

AT&T INC DIR	0.00%	CDSCEO568
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%	CDSCEO576
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%	CDSCEO584
OVINTIV INC DIR	0.00%	CDSCEO592
ALLSTATE CORP DIR	0.00%	CDSCEO600
ALLY FINANCIAL INC DIR	0.00%	CDSCEO618
ALTRIA GROUP INC DIR	0.00%	CDSCEO626
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%	CDSCEO634
AMERICAN EXPRESS COMPANY DIR	0.00%	CDSCEO642
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%	CDSCEO659
AMGEN INC DIR	0.00%	CDSCEO667
ARROW ELECTRONICS INC DIR	0.00%	CDSCEO675
AUTOZONE INC DIR	0.00%	CDSCEO683
AVNET INC DIR	0.00%	CDSCEO691
BARRICK GOLD CORPORATION DIR	0.00%	CDSCEO709
BAXTER INTERNATIONAL INC DIR	0.00%	CDSCEO717
BERKSHIRE HATHAWAY INC DIR	0.00%	CDSCEO725
BEST BUY CO INC DIR	0.00%	CDSCEO733
BLOCK FINANCIAL CORP DIR	0.00%	CDSCEO741
BOEING CO/THE DIR	0.00%	CDSCEO758
BORGWARNER INC DIR	0.00%	CDSCEO766
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	CDSCEO774
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	CDSCEO782
CSX CORPORATION DIR	0.00%	CDSCEO790
CVS HEALTH CORPORATION DIR	0.00%	CDSCEO808
CAMPBELL SOUP COMPANY DIR	0.00%	CDSCEO816
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%	CDSCEO824
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00%	CDSCEO832
CARDINAL HEALTH INC DIR	0.00%	CDSCEO840
CATERPILLAR INCORPORATED DIR	0.00%	CDSCEO857
CISCO SYSTEMS INC DIR	0.00%	CDSCEO865
COMCAST CORPORATION DIR	0.00%	CDSCEO873
CONAGRA BRANDS INC DIR	0.00%	CDSCEO881
CONOCOPHILLIPS DIR	0.00%	CDSCEO899
COX COMMUNICATIONS INC DIR	0.00%	CDSCEO907
D.R. HORTON INC DIR	0.00%	CDSCEO915
DXC TECHNOLOGY COMPANY DIR	0.00%	CDSCEO923
DANAHER CORPORATION DIR	0.00%	CDSCEO931
DARDEN RESTAURANTS INC DIR	0.00%	CDSCEO949
DEERE & COMPANY DIR	0.00%	CDSCEO956
DELL INC DIR	0.00%	CDSCEO964
DEVON ENERGY CORPORATION DIR	0.00%	CDSCEO972
WALT DISNEY COMPANY DIR	0.00%	CDSCEO980
DOMINION ENERGY INC DIR	0.00%	CDSCEO998
DOW CHEMICAL COMPANY DIR	0.00%	CDSCEP003
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%	CDSCEP011
EASTMAN CHEMICAL COMPANY DIR	0.00%	CDSCEP029
ENBRIDGE INC DIR	0.00%	CDSCEP037
ENERGY TRANSFER LP DIR	0.00%	CDSCEP045
EXELON CORPORATION DIR	0.00%	CDSCEP052
EXPEDIA GROUP INC DIR	0.00%	CDSCEP060
FEDEX CORPORATION DIR	0.00%	CDSCEP078
FIRSTENERGY CORP DIR	0.00%	CDSCEP086
FREEPORT-MCMORAN INC DIR	0.00%	CDSCEP094
GENERAL ELECTRIC COMPANY DIR	0.00%	CDSCEP102
GENERAL MILLS INC DIR	0.00%	CDSCEP110
GENERAL MOTORS COMPANY DIR	0.00%	CDSCEP128
HCA INC DIR	0.00%	CDSCEP136
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%	CDSCEP144
HALLIBURTON COMPANY DIR	0.00%	CDSCEP151
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%	CDSCEP169
HESS CORPORATION DIR	0.00%	CDSCEP177
HOME DEPOT INC DIR	0.00%	CDSCEP185
HONEYWELL INTERNATIONAL INC DIR	0.00%	CDSCEP193
HOST HOTELS & RESORTS LP DIR	0.00%	CDSCEP201
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%	CDSCEP219
INTERNATIONAL PAPER COMPANY DIR	0.00%	CDSCEP227
JOHNSON & JOHNSON COMPANY DIR	0.00%	CDSCEP235
JOHNSON CONTROLS INTERNATIONAL PUBLI DIR	0.00%	CDSCEP243
KINDER MORGAN INC DIR	0.00%	CDSCEP250
KOHL'S CORPORATION DIR	0.00%	CDSCEP268
KROGER CO DIR	0.00%	CDSCEP276

LENNAR CORPORATION DIR	0.00%	CDSCEP284
LINCOLN NATIONAL CORPORATION DIR	0.00%	CDSCEP292
LOCKHEED MARTIN CORPORATION DIR	0.00%	CDSCEP300
LOEWS CORPORATION DIR	0.00%	CDSCEP318
LOWE'S COMPANIES INC DIR	0.00%	CDSCEP326
MDC HOLDINGS INC DIR	0.00%	CDSCEP334
MARATHON PETROLEUM CORPORATION DIR	0.00%	CDSCEP342
MARSH & MCLENNAN COMPANIES INC DIR	0.00%	CDSCEP359
MARRIOTT INTERNATIONAL INC DIR	0.00%	CDSCEP367
MCDONALDS CORPORATION DIR	0.00%	CDSCEP375
MCKESSON CORPORATION DIR	0.00%	CDSCEP383
METLIFE INC DIR	0.00%	CDSCEP391
MONDELEZ INTERNATIONAL INC DIR	0.00%	CDSCEP409
MOTOROLA SOLUTIONS INC DIR	0.00%	CDSCEP417
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%	CDSCEP425
NEWMONT CORPORATION DIR	0.00%	CDSCEP433
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%	CDSCEP441
NORFOLK SOUTHERN CORPORATION DIR	0.00%	CDSCEP458
NORTHROP GRUMMAN CORPORATION DIR	0.00%	CDSCEP466
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%	CDSCEP474
ORACLE CORPORATION DIR	0.00%	CDSCEP482
PACKAGING CORP OF AMERICA INC DIR	0.00%	CDSCEP490
PFIZER INC DIR	0.00%	CDSCEP508
PROCTER & GAMBLE COMPANY DIR	0.00%	CDSCEP516
PRUDENTIAL FINANCIAL INC DIR	0.00%	CDSCEP524
PULTEGROUP INC DIR	0.00%	CDSCEP532
QUEST DIAGNOSTICS INC. DIR	0.00%	CDSCEP540
RYDER SYSTEM INC DIR	0.00%	CDSCEP557
SEMPRA ENERGY DIR	0.00%	CDSCEP565
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%	CDSCEP573
SIMON PROPERTY GROUP LP DIR	0.00%	CDSCEP581
SOUTHERN CO DIR	0.00%	CDSCEP599
SOUTHWEST AIRLINES CO DIR	0.00%	CDSCEP607
T-MOBILE USA INC DIR	0.00%	CDSCEP615
TARGA RESOURCES PARTNERS LP / TARGA DIR	0.00%	CDSCEP623
TARGET CORPORATION DIR	0.00%	CDSCEP631
TECK RESOURCES LIMITED DIR	0.00%	CDSCEP649
TOLL BROTHERS FINANCE CORP DIR	0.00%	CDSCEP656
TRANSCANADA PIPELINES LIMITED DIR	0.00%	CDSCEP664
TYSON FOODS INC DIR	0.00%	CDSCEP672
UNION PACIFIC CORPORATION DIR	0.00%	CDSCEP680
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%	CDSCEP698
RAYTHEON TECHNOLOGIES CORPORATION DIR	0.00%	CDSCEP706
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	CDSCEP714
VALERO ENERGY CORPORATION DIR	0.00%	CDSCEP722
VERIZON COMMUNICATIONS INC DIR	0.00%	CDSCEP730
PARAMOUNT GLOBAL DIR	0.00%	CDSCEP748
WALMART INC DIR	0.00%	CDSCEP755
WEYERHAEUSER COMPANY DIR	0.00%	CDSCEP763
WHIRLPOOL CORPORATION DIR	0.00%	CDSCEP771
WILLIAMS COS INC DIR	0.00%	CDSCEP789
IRO EUR 1Y C 0.55000 L 04/11/23 GLM	0.00%	317U45906
AEGON NV DIR	0.00%	CDSCEF617
AHOLD FINANCE USA LLC DIR	0.00%	CDSCEF625
BNP PARIBAS DIR	0.00%	CDSCEF633
SKY LIMITED DIR	0.00%	CDSCEF641
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%	CDSCEF658
ENEL SPA DIR	0.00%	CDSCEF666
TOTALENERGIES CAPITAL DIR	0.00%	CDSCEF674
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%	CDSCEF682
DIAGEO CAPITAL PLC DIR	0.00%	CDSCEF690
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%	CDSCEF708
STELLANTIS NV DIR	0.00%	CDSCEF716
HSBC HOLDINGS PLC DIR	0.00%	CDSCEF724
CREDIT SUISSE GROUP FINANCE (GUERNSEY) DIR	0.00%	CDSCEF732
ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%	CDSCEF757
PRUDENTIAL PLC DIR	0.00%	CDSCEF765
KONINKLIJKE KPN NV DIR	0.00%	CDSCEF773
SOCIETE GENERALE SA DIR	0.00%	CDSCEF781
HEINEKEN NV DIR	0.00%	CDSCEF799
PUBLICIS GROUPE SA DIR	0.00%	CDSCEF807
LLOYDS BANKING GROUP PLC DIR	0.00%	CDSCEF815

SUEDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEF823
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%	CDSCEF831
BMW FINANCE NV DIR	0.00%	CDSCEF849
TELEFONICA EMISIONES SAU DIR	0.00%	CDSCEF856
DEUTSCHE TELEKOM INTERNATIONAL FINAN DIR	0.00%	CDSCEF864
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%	CDSCEF872
EDP FINANCE BV DIR	0.00%	CDSCEF880
BANCO SANTANDER SA DIR	0.00%	CDSCEF898
UNILEVER FINANCE NETHERLANDS BV DIR	0.00%	CDSCEF906
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%	CDSCEF914
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%	CDSCEF922
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%	CDSCEF930
UBS GROUP AG DIR	0.00%	CDSCEF948
NATURGY CAPITAL MARKETS SA DIR	0.00%	CDSCEF955
E.ON SE DIR	0.00%	CDSCEF963
NESTLE HOLDINGS INC DIR	0.00%	CDSCEF971
KONINKLIJKE PHILIPS NV DIR	0.00%	CDSCEF989
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%	CDSCEF997
SSE PLC DIR	0.00%	CDSCEG003
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%	CDSCEG011
DEUTSCHE BANK AG DIR	0.00%	CDSCEG029
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%	CDSCEG037
UNICREDIT SPA DIR	0.00%	CDSCEG045
BARCLAYS PLC DIR	0.00%	CDSCEG052
INTESA SANPAOLO SPA DIR	0.00%	CDSCEG060
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%	CDSCEG078
DANSKE BANK A/S DIR	0.00%	CDSCEG086
ZURICH INSURANCE COMPANY LTD DIR	0.00%	CDSCEG094
HOCHTIEF AG DIR	0.00%	CDSCEG102
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%	CDSCEG110
COMPAGNIE DE SAINT-GOBAIN SA DIR	0.00%	CDSCEG128
ING GROEP NV DIR	0.00%	CDSCEG136
VINCI SA DIR	0.00%	CDSCEG144
VEOLIA ENVIRONNEMENT DIR	0.00%	CDSCEG151
FORTUM OYJ DIR	0.00%	CDSCEG169
ANGLO AMERICAN CAPITAL PLC DIR	0.00%	CDSCEG177
PERNOD RICARD DIR	0.00%	CDSCEG185
BP CAPITAL MARKETS PLC DIR	0.00%	CDSCEG193
BAE SYSTEMS PLC DIR	0.00%	CDSCEG201
AUCHAN HOLDING (AKA: GROUPE AUCHAN S DIR	0.00%	CDSCEG219
VOLVO TREASURY AB DIR	0.00%	CDSCEG227
BAYER AKTIENGESELLSCHAFT DIR	0.00%	CDSCEG235
SODEXO SA DIR	0.00%	CDSCEG243
STMICROELECTRONICS NV DIR	0.00%	CDSCEG250
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%	CDSCEG268
TESCO PLC DIR	0.00%	CDSCEG276
COMMERZBANK AG DIR	0.00%	CDSCEG284
HOLCIM LTD DIR	0.00%	CDSCEG292
TELIA COMPANY AB DIR	0.00%	CDSCEG300
BOUYGUES SA DIR	0.00%	CDSCEG318
CARLSBERG BREWERIES A/S DIR	0.00%	CDSCEG326
BAT INTERNATIONAL FINANCE PLC DIR	0.00%	CDSCEG334
TELENOR ASA DIR	0.00%	CDSCEG342
BASF SE DIR	0.00%	CDSCEG359
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%	CDSCEG367
LAIR LIQUIDE SA DIR	0.00%	CDSCEG375
AXA SA DIR	0.00%	CDSCEG383
CENTRICA PLC DIR	0.00%	CDSCEG391
NATWEST GROUP PLC DIR	0.00%	CDSCEG409
KONINKLIJKE DSM NV DIR	0.00%	CDSCEG417
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%	CDSCEG425
ENBW INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEG433
COMPASS GROUP PLC DIR	0.00%	CDSCEG441
WPP FINANCE SA DIR	0.00%	CDSCEG458
WENDEL DIR	0.00%	CDSCEG466
AKZO NOBEL NV DIR	0.00%	CDSCEG474
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEG482
SWISS REINSURANCE COMPANY LTD DIR	0.00%	CDSCEG490
DANONE SA DIR	0.00%	CDSCEG508
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%	CDSCEG516
IBERDROLA INTERNATIONAL BV DIR	0.00%	CDSCEG524
CARREFOUR SA DIR	0.00%	CDSCEG532

EQUINOR ASA DIR	0.00%	CDSCEG540
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%	CDSCEG557
PEARSON FUNDING PLC DIR	0.00%	CDSCEG565
MICHELIN (COMPAGNIE GENERALE DES ETA DIR	0.00%	CDSCEG573
VODAFONE GROUP PLC DIR	0.00%	CDSCEG581
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%	CDSCEG599
STANDARD CHARTERED PLC DIR	0.00%	CDSCEG607
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%	CDSCEG615
KERING DIR	0.00%	CDSCEG623
MERCEDES-BENZ GROUP AG DIR	0.00%	CDSCEG631
NEXT GROUP PLC DIR	0.00%	CDSCEG649
SHELL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEG656
ASTRAZENECA PLC DIR	0.00%	CDSCEG664
CNH INDUSTRIAL FINANCE EUROPE SA DIR	0.00%	CDSCEG672
VIVENDI SE DIR	0.00%	CDSCEG680
HEIDELBERGCEMENT AG DIR	0.00%	CDSCEG698
STORA ENSO OYJ DIR	0.00%	CDSCEG706
SOLVAY SA DIR	0.00%	CDSCEG714
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%	CDSCEG722
SANOFI DIR	0.00%	CDSCEG730
LANXESS AG DIR	0.00%	CDSCEG748
AVIVA PLC DIR	0.00%	CDSCEG755
ENI SPA DIR	0.00%	CDSCEG763
NATIONAL GRID PLC DIR	0.00%	CDSCEG771
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%	CDSCEG789
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%	CDSCEG797
LVMH MOET HENNESSY-LOUIS VUITTON SE DIR	0.00%	CDSCEG805
ALSTOM SA DIR	0.00%	CDSCEG813
SES SA DIR	0.00%	CDSCEG821
ARCELORMITTAL SA DIR	0.00%	CDSCEG839
CONTINENTAL AG DIR	0.00%	CDSCEG847
ITV PLC DIR	0.00%	CDSCEG854
HENKEL AG & CO KGAA DIR	0.00%	CDSCEG862
ORO USD 10Y C 2.83000 L 10/11/22 BOA	0.00%	317U16SA6
SWISS FRANCS	0.00%	CHF2277C0
AEGON NV DIR	0.00%	CDSCEW131
AHOLD FINANCE USA LLC DIR	0.00%	CDSCEW149
BNP PARIBAS DIR	0.00%	CDSCEW156
SKY LIMITED DIR	0.00%	CDSCEW164
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%	CDSCEW172
ENEL SPA DIR	0.00%	CDSCEW180
TOTALENERGIES CAPITAL DIR	0.00%	CDSCEW198
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%	CDSCEW206
DIAGEO CAPITAL PLC DIR	0.00%	CDSCEW214
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%	CDSCEW222
HSBC HOLDINGS PLC DIR	0.00%	CDSCEW230
CREDIT SUISSE GROUP FINANCE (GUERNSE DIR	0.00%	CDSCEW248
ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%	CDSCEW255
PRUDENTIAL PLC DIR	0.00%	CDSCEW263
KONINKLIJKE KPN NV DIR	0.00%	CDSCEW271
SOCIETE GENERALE SA DIR	0.00%	CDSCEW289
EQUINOR ASA DIR	0.00%	CDSCEW297
HEINEKEN NV DIR	0.00%	CDSCEW305
PUBLICIS GROUPE SA DIR	0.00%	CDSCEW313
LLOYDS BANKING GROUP PLC DIR	0.00%	CDSCEW321
SUEDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEW339
UBS GROUP AG DIR	0.00%	CDSCEW347
BOUYGUES SA DIR	0.00%	CDSCEW354
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%	CDSCEW362
BMW FINANCE NV DIR	0.00%	CDSCEW370
BASF SE DIR	0.00%	CDSCEW388
TELEFONICA EMISIONES SAU DIR	0.00%	CDSCEW396
DEUTSCHE TELEKOM INTERNATIONAL FINAN DIR	0.00%	CDSCEW404
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%	CDSCEW412
EDP FINANCE BV DIR	0.00%	CDSCEW420
BANCO SANTANDER SA DIR	0.00%	CDSCEW438
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%	CDSCEW446
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%	CDSCEW453
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%	CDSCEW461
NATURGY CAPITAL MARKETS SA DIR	0.00%	CDSCEW479
E.ON SE DIR	0.00%	CDSCEW487
NESTLE HOLDINGS INC DIR	0.00%	CDSCEW495

BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%	CDSCEW503
SSE PLC DIR	0.00%	CDSCEW511
POSTNL DIR	0.00%	CDSCEW529
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%	CDSCEW537
DEUTSCHE BANK AKTIENGESELLSCHAFT DIR	0.00%	CDSCEW545
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%	CDSCEW552
UNICREDIT SPA DIR	0.00%	CDSCEW560
BARCLAYS PLC DIR	0.00%	CDSCEW578
STELLANTIS NV DIR	0.00%	CDSCEW586
INTESA SANPAOLO SPA DIR	0.00%	CDSCEW594
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%	CDSCEW602
DANSKE BANK A/S DIR	0.00%	CDSCEW610
ZURICH INSURANCE COMPANY LTD DIR	0.00%	CDSCEW628
HOCHTIEF AG DIR	0.00%	CDSCEW636
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%	CDSCEW644
UNILEVER FINANCE NETHERLANDS BV DIR	0.00%	CDSCEW651
COMPASS GROUP PLC DIR	0.00%	CDSCEW669
HOLCIM AG DIR	0.00%	CDSCEW677
COMPAGNIE DE SAINT-GOBAIN SA DIR	0.00%	CDSCEW685
ING GROEP NV DIR	0.00%	CDSCEW693
VINCI SA DIR	0.00%	CDSCEW701
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%	CDSCEW719
VEOLIA ENVIRONNEMENT DIR	0.00%	CDSCEW727
FORTUM OYJ DIR	0.00%	CDSCEW735
ANGLO AMERICAN CAPITAL PLC DIR	0.00%	CDSCEW743
PERNOD RICARD DIR	0.00%	CDSCEW750
BP CAPITAL MARKETS PLC DIR	0.00%	CDSCEW768
BAE SYSTEMS PLC DIR	0.00%	CDSCEW776
AUCHAN HOLDING (AKA: GROUPE AUCHAN S DIR	0.00%	CDSCEW784
VOLVO TREASURY AB DIR	0.00%	CDSCEW792
BAYER AKTIENGESELLSCHAFT DIR	0.00%	CDSCEW800
SODEXO SA DIR	0.00%	CDSCEW818
STMICROELECTRONICS NV DIR	0.00%	CDSCEW826
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%	CDSCEW834
TESCO PLC DIR	0.00%	CDSCEW842
COMMERZBANK AG DIR	0.00%	CDSCEW859
TELIA COMPANY AB DIR	0.00%	CDSCEW867
TELENOR ASA DIR	0.00%	CDSCEW875
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%	CDSCEW883
LAIR LIQUIDE SA DIR	0.00%	CDSCEW891
BAT INTERNATIONAL FINANCE PLC DIR	0.00%	CDSCEW909
AXA SA DIR	0.00%	CDSCEW917
CENTRICA PLC DIR	0.00%	CDSCEW925
NATWEST GROUP PLC DIR	0.00%	CDSCEW933
KONINKLIJKE DSM NV DIR	0.00%	CDSCEW941
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%	CDSCEW958
CARLSBERG BREWERIES A/S DIR	0.00%	CDSCEW966
ENBW INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEW974
WPP FINANCE SA DIR	0.00%	CDSCEW982
AKZO NOBEL NV DIR	0.00%	CDSCEW990
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEX006
SWISS REINSURANCE COMPANY LTD DIR	0.00%	CDSCEX014
DANONE SA DIR	0.00%	CDSCEX022
CARREFOUR SA DIR	0.00%	CDSCEX030
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%	CDSCEX048
PEARSON FUNDING PLC DIR	0.00%	CDSCEX055
VODAFONE GROUP PLC DIR	0.00%	CDSCEX063
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%	CDSCEX071
STANDARD CHARTERED PLC DIR	0.00%	CDSCEX089
IBERDROLA INTERNATIONAL BV DIR	0.00%	CDSCEX097
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%	CDSCEX105
KERING DIR	0.00%	CDSCEX113
MERCEDES-BENZ GROUP AG DIR	0.00%	CDSCEX121
NEXT GROUP PLC DIR	0.00%	CDSCEX139
SHELL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEX147
ASTRAZENCA PLC DIR	0.00%	CDSCEX154
CNH INDUSTRIAL FINANCE EUROPE SA DIR	0.00%	CDSCEX162
VIVENDI SE DIR	0.00%	CDSCEX170
HEIDELBERGCEMENT AG DIR	0.00%	CDSCEX188
STORA ENSO OYJ DIR	0.00%	CDSCEX196
SOLVAY SA DIR	0.00%	CDSCEX204
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%	CDSCEX212

SANOFI DIR	0.00%	CDSCEX220
LANXESS AG DIR	0.00%	CDSCEX238
AVIVA PLC DIR	0.00%	CDSCEX246
ENI SPA DIR	0.00%	CDSCEX253
NATIONAL GRID PLC DIR	0.00%	CDSCEX261
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%	CDSCEX279
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%	CDSCEX287
LVMH MOET HENNESSY-LOUIS VUITTON SE DIR	0.00%	CDSCEX295
ALSTOM SA DIR	0.00%	CDSCEX303
SES SA DIR	0.00%	CDSCEX311
ARCELORMITTAL SA DIR	0.00%	CDSCEX329
CONTINENTAL AG DIR	0.00%	CDSCEX337
ITV PLC DIR	0.00%	CDSCEX345
HENKEL AG & CO KGAA DIR	0.00%	CDSCEX352
WENDEL DIR	0.00%	CDSCEX360
KONINKLIJKE PHILIPS NV DIR	0.00%	CDSCEX378
IRO EUR 1Y C 0.55000 L 05/15/23 GLM	0.00%	317U0DAA1
AEGON NV DIR	0.00%	CDSCEI132
AHOLD FINANCE USA LLC DIR	0.00%	CDSCEI140
BNP PARIBAS DIR	0.00%	CDSCEI157
SKY LIMITED DIR	0.00%	CDSCEI165
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%	CDSCEI173
ENEL SPA DIR	0.00%	CDSCEI181
TOTALENERGIES CAPITAL DIR	0.00%	CDSCEI199
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%	CDSCEI207
DIAGEO CAPITAL PLC DIR	0.00%	CDSCEI215
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%	CDSCEI223
STELLANTIS NV DIR	0.00%	CDSCEI231
HSBC HOLDINGS PLC DIR	0.00%	CDSCEI249
CREDIT SUISSE GROUP FINANCE (GUERNSE DIR	0.00%	CDSCEI256
ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%	CDSCEI272
PRUDENTIAL PLC DIR	0.00%	CDSCEI280
KONINKLIJKE KPN NV DIR	0.00%	CDSCEI298
SOCIETE GENERALE SA DIR	0.00%	CDSCEI306
HEINEKEN NV DIR	0.00%	CDSCEI314
PUBLICIS GROUPE SA DIR	0.00%	CDSCEI322
LLOYDS BANKING GROUP PLC DIR	0.00%	CDSCEI330
SUEDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEI348
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%	CDSCEI355
BMW FINANCE NV DIR	0.00%	CDSCEI363
TELEFONICA EMISIONES SAU DIR	0.00%	CDSCEI371
DEUTSCHE TELEKOM INTERNATIONAL FINAN DIR	0.00%	CDSCEI389
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%	CDSCEI397
EDP FINANCE BV DIR	0.00%	CDSCEI405
BANCO SANTANDER SA DIR	0.00%	CDSCEI413
UNILEVER FINANCE NETHERLANDS BV DIR	0.00%	CDSCEI421
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%	CDSCEI439
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%	CDSCEI447
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%	CDSCEI454
UBS GROUP AG DIR	0.00%	CDSCEI462
NATURGY CAPITAL MARKETS SA DIR	0.00%	CDSCEI470
E.ON SE DIR	0.00%	CDSCEI488
NESTLE HOLDINGS INC DIR	0.00%	CDSCEI496
KONINKLIJKE PHILIPS NV DIR	0.00%	CDSCEI504
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%	CDSCEI512
SSE PLC DIR	0.00%	CDSCEI520
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%	CDSCEI538
DEUTSCHE BANK AG DIR	0.00%	CDSCEI546
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%	CDSCEI553
UNICREDIT SPA DIR	0.00%	CDSCEI561
BARCLAYS PLC DIR	0.00%	CDSCEI579
INTESA SANPAOLO SPA DIR	0.00%	CDSCEI587
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%	CDSCEI595
DANSKE BANK A/S DIR	0.00%	CDSCEI603
ZURICH INSURANCE COMPANY LTD DIR	0.00%	CDSCEI611
HOCHTIEF AG DIR	0.00%	CDSCEI629
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%	CDSCEI637
COMPAGNIE DE SAINT-GOBAIN SA DIR	0.00%	CDSCEI645
ING GROEP NV DIR	0.00%	CDSCEI652
VINCI SA DIR	0.00%	CDSCEI660
VEOLIA ENVIRONNEMENT DIR	0.00%	CDSCEI678
FORTUM OYJ DIR	0.00%	CDSCEI686

ANGLO AMERICAN CAPITAL PLC DIR	0.00%	CDSCEI694
PERNOD RICARD DIR	0.00%	CDSCEI702
BP CAPITAL MARKETS PLC DIR	0.00%	CDSCEI710
BAE SYSTEMS PLC DIR	0.00%	CDSCEI728
AUCHAN HOLDING (AKA: GROUPE AUCHAN S DIR	0.00%	CDSCEI736
VOLVO TREASURY AB DIR	0.00%	CDSCEI744
BAYER AKTIENGESELLSCHAFT DIR	0.00%	CDSCEI751
SODEXO SA DIR	0.00%	CDSCEI769
STMICROELECTRONICS NV DIR	0.00%	CDSCEI777
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%	CDSCEI785
TESCO PLC DIR	0.00%	CDSCEI793
COMMERZBANK AG DIR	0.00%	CDSCEI801
HOLCIM LTD DIR	0.00%	CDSCEI819
TELIA COMPANY AB DIR	0.00%	CDSCEI827
BOUYGUES SA DIR	0.00%	CDSCEI835
CARLSBERG BREWERIES A/S DIR	0.00%	CDSCEI843
BAT INTERNATIONAL FINANCE PLC DIR	0.00%	CDSCEI850
TELENOR ASA DIR	0.00%	CDSCEI868
BASF SE DIR	0.00%	CDSCEI876
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%	CDSCEI884
LAIR LIQUIDE SA DIR	0.00%	CDSCEI892
AXA SA DIR	0.00%	CDSCEI900
CENTRICA PLC DIR	0.00%	CDSCEI918
NATWEST GROUP PLC DIR	0.00%	CDSCEI926
KONINKLIJKE DSM NV DIR	0.00%	CDSCEI934
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%	CDSCEI942
ENBW INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEI959
COMPASS GROUP PLC DIR	0.00%	CDSCEI967
WPP FINANCE SA DIR	0.00%	CDSCEI975
WENDEL DIR	0.00%	CDSCEI983
AKZO NOBEL NV DIR	0.00%	CDSCEI991
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEJ007
SWISS REINSURANCE COMPANY LTD DIR	0.00%	CDSCEJ015
DANONE SA DIR	0.00%	CDSCEJ023
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%	CDSCEJ031
IBERDROLA INTERNATIONAL BV DIR	0.00%	CDSCEJ049
CARREFOUR SA DIR	0.00%	CDSCEJ056
EQUINOR ASA DIR	0.00%	CDSCEJ064
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%	CDSCEJ072
PEARSON FUNDING PLC DIR	0.00%	CDSCEJ080
MICHELIN (COMPAGNIE GENERALE DES ETA DIR	0.00%	CDSCEJ098
VODAFONE GROUP PLC DIR	0.00%	CDSCEJ106
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%	CDSCEJ114
STANDARD CHARTERED PLC DIR	0.00%	CDSCEJ122
BERTELSMANN SE & CO KG (AKA: BERTEL DIR	0.00%	CDSCEJ130
KERING DIR	0.00%	CDSCEJ148
MERCEDES-BENZ GROUP AG DIR	0.00%	CDSCEJ155
NEXT GROUP PLC DIR	0.00%	CDSCEJ163
SHELL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCEJ171
ASTRAZENCA PLC DIR	0.00%	CDSCEJ189
CNH INDUSTRIAL FINANCE EUROPE SA DIR	0.00%	CDSCEJ197
VIVENDI SE DIR	0.00%	CDSCEJ205
HEIDELBERGCEMENT AG DIR	0.00%	CDSCEJ213
STORA ENSO OYJ DIR	0.00%	CDSCEJ221
SOLVAY SA DIR	0.00%	CDSCEJ239
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%	CDSCEJ247
SANOFI DIR	0.00%	CDSCEJ254
LANXESS AG DIR	0.00%	CDSCEJ262
AVIVA PLC DIR	0.00%	CDSCEJ270
ENI SPA DIR	0.00%	CDSCEJ288
NATIONAL GRID PLC DIR	0.00%	CDSCEJ296
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%	CDSCEJ304
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%	CDSCEJ312
LVMH MOET HENNESSY-LOUIS VUITTON SE DIR	0.00%	CDSCEJ320
ALSTOM SA DIR	0.00%	CDSCEJ338
SES SA DIR	0.00%	CDSCEJ346
ARCELORMITTAL SA DIR	0.00%	CDSCEJ353
CONTINENTAL AG DIR	0.00%	CDSCEJ361
ITV PLC DIR	0.00%	CDSCEJ379
HENKEL AG & CO KGAA DIR	0.00%	CDSCEJ387
IRS USD R 3ML/1ML+10.5 09/27/22-24 CME	0.00%	SWU0FC088
MEXICAN NUEVO PESO	0.00%	MXN2364A3

IRO EUR 1Y C 0.70000 L 04/26/23 GLM	0.00%	317U06PA0
IRO EUR 1Y C 0.70000 L 04/28/23 BPS	0.00%	317U08BA1
IRO EUR 1Y C 0.55000 L 04/11/23 BPS	0.00%	317U00OA4
MEXICAN NUEVO PESO	0.00%	MXN2280A4
IRO EUR 1Y C 0.70000 L 04/24/23 GLM	0.00%	317U05LA6
AES CORPORATION DIR	0.00%	CDSCEC705
AT&T INC DIR	0.00%	CDSCEC713
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%	CDSCEC721
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%	CDSCEC739
OVINTIV INC DIR	0.00%	CDSCEC747
ALLSTATE CORP DIR	0.00%	CDSCEC754
ALLY FINANCIAL INC DIR	0.00%	CDSCEC762
ALTRIA GROUP INC DIR	0.00%	CDSCEC770
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%	CDSCEC788
AMERICAN EXPRESS COMPANY DIR	0.00%	CDSCEC796
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%	CDSCEC804
AMGEN INC DIR	0.00%	CDSCEC812
ARROW ELECTRONICS INC DIR	0.00%	CDSCEC820
AUTOZONE INC DIR	0.00%	CDSCEC838
AVNET INC DIR	0.00%	CDSCEC846
BARRICK GOLD CORPORATION DIR	0.00%	CDSCEC853
BAXTER INTERNATIONAL INC DIR	0.00%	CDSCEC861
BERKSHIRE HATHAWAY INC DIR	0.00%	CDSCEC879
BEST BUY CO INC DIR	0.00%	CDSCEC887
BLOCK FINANCIAL CORP DIR	0.00%	CDSCEC895
BOEING CO/THE DIR	0.00%	CDSCEC903
BORGWARNER INC DIR	0.00%	CDSCEC911
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	CDSCEC929
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	CDSCEC937
CSX CORPORATION DIR	0.00%	CDSCEC945
CVS HEALTH CORPORATION DIR	0.00%	CDSCEC952
CAMPBELL SOUP COMPANY DIR	0.00%	CDSCEC960
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%	CDSCEC978
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00%	CDSCEC986
CARDINAL HEALTH INC DIR	0.00%	CDSCEC994
CATERPILLAR INCORPORATED DIR	0.00%	CDSCED000
CISCO SYSTEMS INC DIR	0.00%	CDSCED018
COMCAST CORPORATION DIR	0.00%	CDSCED026
CONAGRA BRANDS INC DIR	0.00%	CDSCED034
CONOCOPHILLIPS DIR	0.00%	CDSCED042
COX COMMUNICATIONS INC DIR	0.00%	CDSCED059
D.R. HORTON INC DIR	0.00%	CDSCED067
DXC TECHNOLOGY COMPANY DIR	0.00%	CDSCED075
DANAHER CORPORATION DIR	0.00%	CDSCED083
DARDEN RESTAURANTS INC DIR	0.00%	CDSCED091
DEERE & COMPANY DIR	0.00%	CDSCED109
DELL INC DIR	0.00%	CDSCED117
DEVON ENERGY CORPORATION DIR	0.00%	CDSCED125
WALT DISNEY COMPANY DIR	0.00%	CDSCED133
DOMINION ENERGY INC DIR	0.00%	CDSCED141
DOW CHEMICAL COMPANY DIR	0.00%	CDSCED158
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%	CDSCED166
DUKE ENERGY CAROLINAS LLC DIR	0.00%	CDSCED174
ERP OPERATING LP DIR	0.00%	CDSCED182
EASTMAN CHEMICAL COMPANY DIR	0.00%	CDSCED190
ENBRIDGE INC DIR	0.00%	CDSCED208
ENERGY TRANSFER LP DIR	0.00%	CDSCED216
EXELON CORPORATION DIR	0.00%	CDSCED224
EXPEDIA GROUP INC DIR	0.00%	CDSCED232
FEDEX CORPORATION DIR	0.00%	CDSCED240
FREEPORT-MCMORAN INC DIR	0.00%	CDSCED257
GENERAL ELECTRIC COMPANY DIR	0.00%	CDSCED265
GENERAL MILLS INC DIR	0.00%	CDSCED273
GENERAL MOTORS COMPANY DIR	0.00%	CDSCED281
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%	CDSCED299
HALLIBURTON COMPANY DIR	0.00%	CDSCED307
HARTFORD FINANCIAL SERVICES GROUP IN DIR	0.00%	CDSCED315
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%	CDSCED323
HESS CORPORATION DIR	0.00%	CDSCED331
HOME DEPOT INC DIR	0.00%	CDSCED349
HONEYWELL INTERNATIONAL INC DIR	0.00%	CDSCED356
HOST HOTELS & RESORTS LP DIR	0.00%	CDSCED364

INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%	CDSCED372
INTERNATIONAL PAPER COMPANY DIR	0.00%	CDSCED380
JOHNSON & JOHNSON COMPANY DIR	0.00%	CDSCED398
JOHNSON CONTROLS INTERNATIONAL PUBLI DIR	0.00%	CDSCED406
KINDER MORGAN INC DIR	0.00%	CDSCED414
KOHL'S CORPORATION DIR	0.00%	CDSCED422
KROGER CO DIR	0.00%	CDSCED430
LENNAR CORPORATION DIR	0.00%	CDSCED448
LINCOLN NATIONAL CORPORATION DIR	0.00%	CDSCED455
LOCKHEED MARTIN CORPORATION DIR	0.00%	CDSCED463
LOEWS CORPORATION DIR	0.00%	CDSCED471
LOWES COMPANIES INC DIR	0.00%	CDSCED489
MDC HOLDINGS INC DIR	0.00%	CDSCED497
MARATHON PETROLEUM CORPORATION DIR	0.00%	CDSCED505
MARSH & MCLENNAN COMPANIES INC DIR	0.00%	CDSCED513
MARRIOTT INTERNATIONAL INC DIR	0.00%	CDSCED521
MCDONALDS CORPORATION DIR	0.00%	CDSCED539
MCKESSON CORPORATION DIR	0.00%	CDSCED547
METLIFE INC DIR	0.00%	CDSCED554
MONDELEZ INTERNATIONAL INC DIR	0.00%	CDSCED562
MOTOROLA SOLUTIONS INC DIR	0.00%	CDSCED570
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%	CDSCED588
NEWMONT CORPORATION DIR	0.00%	CDSCED596
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%	CDSCED604
NORFOLK SOUTHERN CORPORATION DIR	0.00%	CDSCED612
NORTHROP GRUMMAN CORPORATION DIR	0.00%	CDSCED620
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%	CDSCED638
ORACLE CORPORATION DIR	0.00%	CDSCED646
PACKAGING CORP OF AMERICA INC DIR	0.00%	CDSCED653
PFIZER INC DIR	0.00%	CDSCED661
PIONEER NATURAL RESOURCES COMPANY DIR	0.00%	CDSCED679
PROCTER & GAMBLE COMPANY DIR	0.00%	CDSCED687
PRUDENTIAL FINANCIAL INC DIR	0.00%	CDSCED695
PULTEGROUP INC DIR	0.00%	CDSCED703
QUEST DIAGNOSTICS INC. DIR	0.00%	CDSCED711
RYDER SYSTEM INC DIR	0.00%	CDSCED729
SEMPRA ENERGY DIR	0.00%	CDSCED737
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%	CDSCED745
SIMON PROPERTY GROUP LP DIR	0.00%	CDSCED752
SOUTHERN CO DIR	0.00%	CDSCED760
SOUTHWEST AIRLINES CO DIR	0.00%	CDSCED778
TARGET CORPORATION DIR	0.00%	CDSCED786
TECK RESOURCES LIMITED DIR	0.00%	CDSCED794
TOLL BROTHERS FINANCE CORP DIR	0.00%	CDSCED802
TRANSCANADA PIPELINES LIMITED DIR	0.00%	CDSCED810
TYSON FOODS INC DIR	0.00%	CDSCED828
UNION PACIFIC CORPORATION DIR	0.00%	CDSCED836
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%	CDSCED844
RAYTHEON TECHNOLOGIES CORPORATION DIR	0.00%	CDSCED851
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	CDSCED869
VALERO ENERGY CORPORATION DIR	0.00%	CDSCED877
VERIZON COMMUNICATIONS INC DIR	0.00%	CDSCED885
PARAMOUNT GLOBAL DIR	0.00%	CDSCED893
WALMART INC DIR	0.00%	CDSCED901
WEYERHAEUSER COMPANY DIR	0.00%	CDSCED919
WHIRLPOOL CORPORATION DIR	0.00%	CDSCED927
WILLIAMS COS INC DIR	0.00%	CDSCED935
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%	CDSCED943
IRS USD R 3ML/1ML+8.8 09/06/22-24 CME	0.00%	SWU0FA223
IRO EUR 1Y C 0.55000 L 04/04/23 NGF	0.00%	317U400O6
IRS USD R 3ML/1ML+7 03/07/22-24 CME	0.00%	SWU0JG929
IRO EUR 1Y C 0.55000 L 05/12/23 NGF	0.00%	317U0CX8
IRS EUR 0.00000 03/17/21-15Y LCH	0.00%	SWU016X72
BRITISH POUND STERLING	0.00%	GBP2306C3
IRO EUR 1Y C 0.55000 L 04/11/23 GLM	0.00%	317U00DA6
IRO EUR 1Y C 0.55000 L 04/03/23 NGF	0.00%	317U385O5
IRS USD R 3ML/1ML+7.25 04/27/22-23 CME	0.00%	SWU02Y548
ORO USD 1Y C 2.84100 L 10/27/23 GLM	0.00%	317U07VA1
ORO FWD USD 1Y C 2.99250 L 10/11/23 MYC	0.00%	317U00KA8
ORO USD 1Y C 2.97300 L 10/25/23 GLM	0.00%	317U06DA3
ORO USD 1Y C 2.91000 L 11/10/23 GLM	0.00%	317U0BJA6
BRITISH TELECOMMUNICATIONS PL SNR SE ICE	0.00%	SWPC0KCO8

ORO USD 1Y C 3.01750 L 10/20/23 GLM	0.00%	317U04FA6
ORO USD 1Y C 2.25000 L 11/17/23 GLM	0.00%	317U0E4A6
ORO USD 1Y C 2.25000 L 12/07/23 GLM	0.00%	317U0LFA8
ORO USD 1Y C 3.08750 L 11/03/23 GLM	0.00%	317U09MA7
ORO USD 1Y C 3.22500 L 10/23/23 GLM	0.00%	317U05NA4
ORO FWD USD 1Y C 2.72100 L 04/08/24 GLM	0.00%	317U461O2
ORO USD 1Y C 2.15000 L 11/20/23 GLM	0.00%	317U0FKA5
RFR USD SOFR/3.48590 10/05/22-2Y* LCH	0.00%	SWU01JR06
NEW ZEALAND DOLLAR	0.00%	NZD2276B3
ORO USD 1Y C 2.15000 L 12/01/23 BOA	0.00%	317U0JYA2
FNMA TBA 2.5% OCT 30YR	0.00%	01F0226A8
ORO USD 1Y C 2.84500 L 11/13/23 NGF	0.00%	317U0DIA3
SWISS FRANCS	0.00%	CHF2306E1
ITALY GOVT SW SP BRC	0.00%	SWPC0JFW0
ORO USD 1Y C 3.02000 L 11/06/23 NGF	0.00%	317U0AUA5
OIS INR MIBOR/7.00000 09/21/22-5Y LCH	0.00%	SWU01K408
OIS INR MIBOR/6.50000 09/21/22-5Y LCH	0.00%	SWU01KAK7
ORO USD 1Y C 3.14000 L 10/23/23 GLM	0.00%	317U05RA0
ORO USD 1Y C 3.19000 L 10/23/23 GLM	0.00%	317U05PA2
IRS USD 1.63000 01/26/22-7Y CME	0.00%	SWU01FQ54
ORO FWD USD 1Y C 2.83500 L 04/08/24 NGF	0.00%	317U474O7
FIN FUT SOFR 90DAY CME (WHT) 09/19/23	0.00%	SFRM30015
EUROPEAN MONETARY UNION EURO	0.00%	EUR2276L7
ORO USD 1Y C 2.92000 L 10/13/23 GLM	0.00%	317U02QA8
CME ACAL SOFR 3MTH 12/23 @ 98	0.00%	SFRZ3C036
RFR USD SOFR/3.10000 09/28/22-10Y LCH	0.00%	SWU01LTH2
CCS AUD R US3ML/AUD3MBBSW+29.75 MYC	0.00%	CCS004136
ITALY GOVT SW SP BOA	0.00%	SWPC0JFV2
ITALY GOVT SW SP BRC	0.00%	SWPC0JG41
SOUTH KOREA GOVT AS BP HUS	0.00%	SWPC0H4H9
ORO FWD USD 1Y C 2.78500 L 04/08/24 NGF	0.00%	317U479O2
SOUTH KOREA WON-NDP	0.00%	KRW2348D3
IRO EUR 1Y P 2.10000 L 04/11/23 GLM	0.00%	317U458O7
IRO EUR 1Y P 2.10000 L 05/15/23 GLM	0.00%	317U0D9A3
ORO USD 1Y P 3.22500 L 10/23/23 GLM	0.00%	317U05MA5
ORO USD 1Y P 3.08750 L 11/03/23 GLM	0.00%	317U09NA6
ORO USD 1Y P 3.01750 L 10/20/23 GLM	0.00%	317U04EA7
RFR USD SOFR/1.69500 06/30/22-9Y* LCH	0.00%	SWU01GUK4
ORO FWD USD 1Y P 2.99250 L 10/11/23 MYC	0.00%	317U00LA7
ORO USD 1Y P 2.97300 L 10/25/23 GLM	0.00%	317U06EA2
ORO USD 1Y P 2.91000 L 11/10/23 GLM	0.00%	317U0BIA7
ORO FWD USD 1Y P 2.72100 L 04/08/24 GLM	0.00%	317U460O3
ORO USD 1Y P 2.84100 L 10/27/23 GLM	0.00%	317U07UA2
IRS USD 1.54500 01/20/22-7Y CME	0.00%	SWU01FL00
ORO USD 1Y P 3.75000 L 12/07/23 GLM	0.00%	317U0LEA9
ORO USD 1Y P 3.75000 L 11/17/23 GLM	0.00%	317U0E3A7
ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM	0.00%	317U164I5
RFR USD SOFR/1.61750 02/09/22-7Y LCH	0.00%	SWU01G3I9
ORO FWD USD 1Y C 2.69700 L 04/02/24 GLM	0.00%	317U391O7
RFR JPY MUTKCALM/0.8000 06/15/22-30Y LCH	0.00%	SWU01HIX8
RFR JPY MUTKCALM/0.00000 12/15/21-5Y LCH	0.00%	SWU01BQV6
IRS USD 0.50000 06/16/21-7Y CME	0.00%	SWU017A42
BRAZILIAN REAL-NDP	0.00%	BRL2307B8
IRS USD 1.63000 01/20/22-7Y CME	0.00%	SWU01FKU5
ORO USD 1Y P 3.19000 L 10/23/23 GLM	0.00%	317U05OA3
CHILEAN PESO-NDP	0.00%	CLP2300A5
ORO USD 1Y P 3.14000 L 10/23/23 GLM	0.00%	317U05QA1
ORO USD 1Y P 3.02000 L 11/06/23 NGF	0.00%	317U0ATA7
ORO FWD USD 1Y P 2.83500 L 04/08/24 NGF	0.00%	317U477O4
RFR USD SOFR/2.17500 04/21/22-7Y LCH	0.00%	SWU01I5S1
IRS USD 1.51800 01/20/22-7Y CME	0.00%	SWU01FKX9
ORO USD 1Y P 3.65000 L 12/01/23 BOA	0.00%	317U0JXA3
ORO USD 1Y P 3.65000 L 11/20/23 GLM	0.00%	317U0FJA7
CHILEAN PESO-NDP	0.00%	CLP2312A1
IRO EUR 1Y P 2.25000 L 04/26/23 GLM	0.00%	317U06OA1
ORO USD 1Y P 2.84500 L 11/13/23 NGF	0.00%	317U0DJA2
IRO EUR 1Y P 2.25000 L 04/28/23 BPS	0.00%	317U08AA2
FIN FUT EUX EURO-BTP 12/08/22	0.00%	IKZ200013
THAILAND BAHT	0.00%	THB2311B6
INF SWAP GB NI 3.74 03/15/21-10Y LCH	0.00%	SWU09TZ56
FIN FUT AUS 3YR BOND SFE 12/15/22	0.00%	YMZ200029
IRS THB R 2.75000 06/15/22-10Y BOA	0.00%	SWU01J7T5

CHINA AS BP GST	0.00%	SWPCOH4C0
IRS AUD 1.25000 06/17/20-10Y LCH	0.00%	SWU00Y1H5
RFR USD SOFR/1.93600 03/25/22-7Y LCH	0.00%	SWU01HI00
IRS CAD 1.71250 10/02/19-10Y LCH	0.00%	SWU00WS56
RFR GBP SONIO/2.00000 03/15/23-30Y LCH	0.00%	SWU01KSD4
IRS CAD 1.25000 06/16/21-10Y LCH	0.00%	SWU017RJ1
IRO EUR 1Y P 2.25000 L 04/24/23 GLM	0.00%	317U05HA1
CCS AUD R US3ML/AUD3MBBSW+29 AZD	0.00%	CCS112236
SOUTH KOREA GOVT AS BP BPS	0.00%	SWPCOH4D8
ORO FWD USD 1Y P 2.78500 L 04/08/24 NGF	0.00%	317U478O3
RFR USD SOFR/3.05000 09/08/22-7Y LCH	0.00%	SWU01LBR9
IRS CAD 2.50000 01/28/22-30Y LCH	0.00%	SWU01FWG3
IRS CAD 3.02750 03/25/22-30Y LCH	0.00%	SWU01HL48
IRO EUR 1Y P 2.10000 L 04/11/23 BPS	0.00%	317U00EA5
RFR USD SOFR/1.25000 12/15/21-7Y LCH	0.00%	SWU01CKM0
SOUTH AFRICAN RAND	0.00%	ZAR3072B4
IRO EUR 1Y P 2.10000 L 05/12/23 NGF	0.00%	317U0CWA9
ORO USD 1Y P 2.92000 L 10/13/23 GLM	0.00%	317U02PA9
RFR JPY MUTKCALM/0.0500 12/15/21-10Y LCH	0.00%	SWU01BQX2
RFR USD SOFR/2.75000 09/21/22-10Y LCH	0.00%	SWU01JB94
IRS THB R 2.75000 09/21/22-10Y BOA	0.00%	SWU01K3T6
RFR USD SOFR/1.75000 12/15/21-30Y LCH	0.00%	SWU01CL07
FIN FUT US ULTRA 30YR CBT 12/20/22	0.00%	WNZ200011
SOUTH AFRICAN RAND	0.00%	ZAR2287A9
FIN FUT EUR-BUND 10YR EUX 12/08/22	0.00%	RXZ200023
IRO EUR 1Y P 2.10000 L 04/04/23 NGF	0.00%	317U401O5
IRS THB R 2.50000 09/21/22-10Y GST	0.00%	SWU01KA12
RFR JPY MUT+5.89/0.4000 06/19/19-20Y LCH	0.00%	SWU01E105
IRS EUR 1.50000 03/15/23-30Y LCH	0.00%	SWU01KS93
ORO USD 10Y P 3.33000 L 10/11/22 BOA	0.00%	317U16RA7
ORO FWD USD 1Y P 2.69700 L 04/02/24 GLM	0.00%	317U388O2
CME APUT SOFR 3MTH 12/23 @ 96.5	0.00%	SFRZ3P011
IRS USD 0.40000 01/15/21-7Y LCH	0.00%	SWU013ZU6
MEXICAN NUEVO PESO	0.00%	MXN2297B3
IRS USD 1.50000 12/15/21-7Y CME	0.00%	SWU0ZN447
RFR USD SOFR/1.25000 06/15/22-10Y LCH	0.00%	SWU01D6J1
RFR GBP SONIO/2.25000 03/15/23-5Y LCH	0.00%	SWU01KSB8
IRS USD 2.00000 12/15/21-30Y CME	0.00%	SWU0EQ377
RFR USD SOFR/1.50000 06/15/22-30Y LCH	0.00%	SWU01D6S1
IRO EUR 1Y P 2.10000 L 04/11/23 GLM	0.00%	317U00CA7
NORWEGIAN KRONER	0.00%	NOK2306B4
IRS CAD 1.50000 06/17/20-10Y LCH	0.00%	SWU00Y1I3
IRO EUR 1Y P 2.10000 L 04/03/23 NGF	0.00%	317U392O6
FIN FUT EURO-OAT EUX 10YR 12/08/22	0.00%	OATZ20010
IRS CAD 1.90000 12/18/19-10Y LCH	0.00%	SWU00UG12
IRS THB R 2.00000 03/16/22-10Y BOA	0.00%	SWU01GZD5
INF SWAP GB NI 3.7 04/15/21-10Y LCH	0.00%	SWU09WF28
GNMA II TBA 4.0% NOV 30YR JMBO	0.00%	21H0406B4
U S TREASURY BOND	0.00%	912810ST6
IRS KRW R 1.72500 03/20/19-5Y NGF	0.00%	SWU00S9O5
BRAZILIAN REAL-NDF	0.00%	BRL3004B2
RFR USD SOFR/1.00000 06/15/22-7Y LCH	0.00%	SWU01D6D4
PERUVIAN SOL-NDF	0.00%	PEN2278A7
FIN FUT US 10YR CBT 12/20/22	-0.01%	TYZ200011
CHINESE - YUAN RENMINBI (CNH)	-0.01%	CNH2290A2
GNMA II TBA 4.0% OCT 30YR JMBO	-0.01%	21H0406A6
FIN FUT US 5YR CBT 12/30/22	-0.01%	FVZ200020
RFR USD SOFR/2.88642 09/30/22-10Y* LCH	-0.01%	SWU01JJ21
RFR GBP SONIO/2.00000 03/15/23-10Y LCH	-0.01%	SWU01KSC6
IRS EUR 0.25000 09/21/22-10Y LCH	-0.01%	SWU01CCZ0
DANISH KRONER	-0.01%	DKK2305D0
FIN FUT EURO-BOBL 5Y EUX 12/08/22	-0.01%	OEZ200028
FNMA TBA 2.5% NOV 30YR	-0.01%	01F0226B6
FNMA TBA 4.5% NOV 30YR	-0.01%	01F0426B4
ORO USD 1Y P 2.31000 L 01/11/24 BOA	-0.01%	317U749I9
FNMA TBA 4.5% OCT 30YR	-0.02%	01F0426A6
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.02%	317U173X1
NORWEGIAN KRONER	-0.02%	NOK2277C7
FNMA TBA 4.0% NOV 30YR	-0.03%	01F0406B8
FNMA TBA 3.0% NOV 30YR	-0.04%	01F0306B9
EUROPEAN MONETARY UNION EURO	-0.04%	EUR2306H0
FNMA TBA 4.0% OCT 30YR	-0.05%	01F0406A0

FNMA TBA 3.5% OCT 30YR	-0.07% 01F0326A7
IRO USD 1Y P 1.27000 L 11/02/22 GLM	-0.09% 317U743Z7
FNMA TBA 3.0% OCT 30YR	-0.09% 01F0306A1
NEW ZEALAND DOLLAR	-0.19% NZD2306B7
U S TREASURY REV REPO	-0.36% RRTA9YA05
CASH Uninvested USD	-0.55% 00000USD6
NEW ZEALAND DOLLAR	-1.58% NZD2277B2
FX Hedging Contract MTM valuation	-0.04%
AUDNZD CI 20221028 WSTP	-0.02% AUDNZD CI 20221028 WSTP
AUDNZD CI 20221128 WSTP	-0.02% AUDNZD CI 20221128 WSTP