

	1	2	3	4
Offer name	New Zealand Defence Force KiwiSaver Sch	Offer number	OFR10278	
Fund name	FND37	Fund number	FND37	
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	4.43%			
BNP Paribas US Dollar Account	1.81%			
Fisher & Paykel Healthcare Corporation Limited	1.78%	NZFAPE0001S2		
Microsoft Corporation	1.54%	US5949181045		
Auckland International Airport Limited	1.34%	NZAIAE0002S6		
SPARK NEW ZEALAND LIMITED	1.28%	NZTELE0001S4		
EBOS GROUP LIMITED	1.26%	NZEBOE0001S6		
MAINFREIGHT LIMITED	1.26%	NZMFTE0001S9		
CONTACT ENERGY LIMITED	1.21%	NZCENE0001S6		
INFRATIL LIMITED	1.10%	NZIFTE0003S3		
Westpac Business Interest Account	1.10%			
BNP Paribas New Zealand Dollar Account	0.99%			
Meridian Energy Limited	0.96%	NZMELE0002S7		
APPLE INC	0.92%	US0378331005		
Fletcher Building Limited	0.74%	NZFBUE0001S0		
DIVERSIFIED MITNZ - NZDCASH	0.70%			
SCHWAB (CHARLES) CORP	0.64%	US8085131055		
ALPHABET INC CAP STK USD0.001 CL A	0.60%	US02079K3059		
AMAZON COM INC	0.58%	US0231351067		
THE A2 MILK COMPANY LIMITED	0.57%	NZATME0002S8		
CSL LIMITED	0.57%	AU000000CSL8		
FX POSITIONS	0.55%			
SUMMERSET GROUP HOLDINGS LTD	0.51%	NZSUME0001S0		
UNITEDHEALTH GROUP INC COM STK US0.01	0.50%	US91324P1021		
INTACT FINANCIAL CORPORATION	0.49%	CA45823T1066		
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.48%	CH0012032048		
MERCURY NZ LIMITED	0.47%	NZMRPE0001S2		
AUTOMATIC DATA PROC.	0.43%	US0530151036		
RYMAN HEALTHCARE LTD	0.43%	NZRYME0001S4		
AIA GROUP LTD	0.42%	HK0000069689		
SKYCITY ENTERTAINMENT GROUP LIMITED	0.42%	NZSKCE0001S2		
Robeco Global Credit Fund	0.42%			
FACEBOOK INC COM USD CL A	0.42%	US30303M1027		
PROCTER & GAMBLE COMPANY	0.42%	US7427181091		
LOWE'S COS INC	0.41%	US5486611073		
TAIWAN SEMICON MANUFACTURING CO LTD	0.40%	TW0002330008		
PROLOGIS INC COM	0.37%	US74340W1036		
MASTERCARD INC - CLASS A	0.37%	US57636Q1040		
New Zealand Dollar Custodial Account " MITNZ Listed Proper	0.36%			
TENCENT HLDGS LIMITED	0.36%	KYG875721634		
NOVARTIS AG - CHF0.50 (REGD)	0.35%	CH0012005267		
Outstanding Settlement Receipts - USD	0.34%			
CONSTELLATION SOFTWARE COM	0.34%	CA21037X1006		
PORT OF TAURANGA LTD	0.34%	NZPOTE0003S0		
SAMSUNG ELECTRONICS CO LTD	0.34%	KR7005930003		
FREIGHTWAYS LIMITED	0.34%	NZFREE0001S0		
PEPSICO INC CAP US\$0.01 2/3	0.34%	US7134481081		
TESLA INC	0.34%	US88160R1014		
DANAHER CORP	0.33%	US2358511028		
MERCK & CO INC NEW COM	0.33%	US58933Y1055		
ISHARES MSCI SAUDI ARABIA ETF	0.33%	US46434V4234		
NESTLE SA	0.31%	CH0038863350		
INVITATION HOMES INC	0.30%	US46187W1071		
UNION PACIFIC CORP	0.29%	US9078181081		
ASML HOLDING NV	0.29%	NL0010273215		
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.28%	NZAPTE0001S3		
GILEAD SCIENCES INC	0.27%	US3755581036		
HCA HEALTHCARE INC	0.27%	US40412C1018		
GOODMAN GROUP	0.26%	AU000000GGMG2		
RESMED INC	0.26%	AU000000RMD6		
GLOBE LIFE INC COM USD1.00	0.26%	US37959E1029		
CONSTELLATION BRANDS INC-A	0.25%	US21036P1084		
AMERICAN TWR REIT INC	0.25%	US03027X1000		
WASTE CONNECTIONS COM NPV	0.25%	CA94106B1013		
ALPHABET INC CAP USD0.001 CL C	0.25%	US02079K1079		
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.25%	US7960508882		
CISCO SYSTEMS INC	0.25%	US17275R1023		

HUMANA INC	0.24%	US4448591028
ALIBABA GROUP HOLDING LTD	0.23%	KYG017191142
ORACLE CORP USD0.01	0.23%	US68389X1054
E.ON SE	0.23%	DE000ENAG999
AMDOCS LIMITED	0.23%	GB0022569080
EBAY INC	0.23%	US2786421030
JOHNSON & JOHNSON COM US\$1	0.22%	US4781601046
NOVO NORDISK A S	0.22%	DK0060534915
MEITUAN	0.22%	KYG596691041
SHELL PLC ORD EUR0.07	0.22%	GB00BP6MXD84
EQUINIX INC COM	0.22%	US29444U7000
RAMSAY HEALTH CARE	0.22%	AU000000RHC8
WELLTOWER INC	0.21%	US95040Q1040
MOTOROLA SOLUTIONS INC	0.21%	US6200763075
AMERICAN EXPRESS USD	0.21%	US0258161092
ARTHUR J GALLAGHER CO	0.21%	US3635761097
SONY CORP Y50	0.21%	JP3435000009
MITSUBISHI ESTATE JPY50	0.21%	JP3899600005
HDFC BANK LTD	0.21%	US40415F1012
NVIDIA CORP	0.20%	US67066G1040
SOFTBANK GROUP CORP	0.20%	JP3436100006
EQUITY RESIDENTIAL	0.20%	US29476L1070
GODADDY INC	0.20%	US3802371076
VERIZON COMMUNICATIONS	0.20%	US92343V1044
AUTOZONE INC	0.20%	US0533321024
FIDELITY NATIONAL INFORMATION SERVICES I	0.20%	US31620M1062
ESSEX PROPERTY TRUST INC	0.19%	US2971781057
FUTURE MARGINS-USD	0.19%	
GOLDMAN SACHS GROUP INC.	0.19%	US38141G1040
VODAFONE GROUP ORD USD0.2095238	0.19%	GB00BH4HKS39
APTIV PLC COM USD001	0.19%	JE00B783TY65
BANK OF AMERICA CORPORATION	0.19%	US0605051046
CLEAN HARBORS INC	0.19%	US1844961078
ENEL SPA	0.19%	IT0003128367
CANADIAN NATL RAILWAY CO	0.19%	CA1363751027
CHORUS LIMITED ORDINARY FULLY PAID	0.18%	NZCNU00001S2
TOTALENERGIES SE	0.18%	FR0000120271
ALEXANDRIA REAL ESTATE EQUITIES	0.18%	US0152711091
TAIWAN SEMICONDUCT MANUFACTURING USD	0.18%	US8740391003
KIWI PROPERTY GROUP LIMITED	0.18%	NZKPGE0001S9
REXFORD INDUSTRIAL REALTY INC	0.18%	US76169C1009
IQVIA HOLDINGS INC	0.18%	US46266C1053
BRENNTAG SE	0.18%	DE000A1DAH00
MACQUARIE GROUP LTD	0.17%	AU000000MQG1
TJX COS INC	0.17%	US8725401090
UNITED UTILITIES GROUP PLC	0.17%	GB00B39J2M42
BERKSHIRE HATHAWAY INC - CLASS B	0.17%	US0846707026
COLGATE PALMOLIVE USD1	0.17%	US1941621039
BLACK KNIGHT INC COM USD	0.17%	US09215C1053
FLOWERS FOODS INC	0.17%	US3434981011
OREILLY AUTO NEW COM	0.17%	US67103H1077
KONINKLIJKE AHOLD DELHAIZE NV	0.17%	NL0011794037
CAPGEMINI SA	0.17%	FR0000125338
AFLAC INC	0.17%	US0010551028
PACKAGING CORP OF AMERICA	0.16%	US6951561090
WOLTERS KLUWER	0.16%	NL0000395903
PACIFIC EDGE LTD NPV	0.16%	NZPEBE0002S1
New Zealand Dollar Custodial Account â€” MITNZ Sus Global Eq	0.16%	
PUBLIC STORAGE	0.16%	US74460D1090
IDP EDUCATION LTD	0.16%	AU000000IEL5
JP MORGAN CHASE & CO	0.16%	US46625H1005
ABBOTT LABS	0.16%	US0028241000
BARRICK GOLD CORPORATION	0.16%	CA0679011084
MCKESSON CORP	0.16%	US58155Q1031
LILLY (ELI) & CO USD	0.16%	US5324571083
AVALONBAY COMMUNITIES INC	0.16%	US0534841012
EDENRED	0.15%	FR0010908533
COMPASS GROUP ORD GBP0 1105	0.15%	GB00BD6K4575
SES FDR	0.15%	LU0088087324
PERFORMANCE FOOD GROUP CO	0.15%	US71377A1034
ZOETIS INC	0.15%	US98978V1035
HOME DEPOT USD0.05	0.15%	US4370761029

VULCAN STEEL AUSTRALIA PTY LTD	0.15%	AU0000181984
KIMCO REALTY CORP	0.15%	US49446R1095
INTEL CORP USD0.001	0.15%	US4581401001
CHANGE HEALTHCARE COM	0.15%	US15912K1007
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.14%	US58463J3041
EXTRA SPACE STORAGE INC	0.14%	US30225T1025
SANOFI SA	0.14%	FR0000120578
New Zealand Dollar Custodial Account â€œ MITNZ Mercer Hedg	0.14%	
PARKER HANNIFIN CORP	0.14%	US7010941042
BUREAU VERITAS SA	0.14%	FR0006174348
NZ EXCHANGE LTD	0.14%	NZNZXE0001S7
VISA INC - A	0.14%	US92826C8394
KLA TENCOR CORPORATION COM USD 0.01	0.14%	US4824801009
AEROPORTS DE PARIS (ADP)	0.14%	FR0010340141
FRAPORT AG	0.14%	DE0005773303
CHEMED CORPORATION	0.14%	US16359R1032
THE WALT DISNEY CO	0.13%	US2546871060
PINDUODUO INC	0.13%	US7223041028
TRACTOR SUPPLY COMPANY	0.13%	US8923561067
SUN COMMUNITIES INC	0.13%	US8666741041
AMGEN INC	0.13%	US0311621009
XERO LIMITED ORDINARY FULLY PAID	0.13%	NZXROE0001S2
LKQ CORP COM USD 0.01	0.13%	US5018892084
Outstanding Settlement Receipts - AUD	0.13%	
MICRON TECHNOLOGY INC USD	0.13%	US5951121038
RELX PLC	0.13%	GB00B2B0DG97
KMD BRANDS LIMITED	0.13%	NZKMDE0001S3
T MOBILE US INC COM USD0.0001	0.13%	US8725901040
COMCAST CORP	0.13%	US20030N1019
PUSHPAY HOLDINGS LTD	0.13%	NZPPHE0001S6
VERISK ANALYTICS I COM USD0.001 CLASS A	0.13%	US92345Y1064
ASHTED GROUP PLC	0.13%	GB0000536739
GENMAB AS	0.13%	DK0010272202
THE HERSHEY COMPANY	0.13%	US4278661081
RECRUIT HLDGS CO LNPV	0.13%	JP3970300004
SAP AG	0.13%	DE0007164600
QBE INSURANCE GROUP LTD	0.13%	AU000000QBE9
New Zealand Dollar Custodial Account â€œ MITNZ Hedged Over	0.13%	
VICI PROPERTIES INC	0.13%	US9256521090
SCALES CORP LTD	0.12%	NZSCLE0002S8
NORFOLK SOUTHERN CORP USD	0.12%	US6558441084
THERMO FISHER SCIENTIFIC INC	0.12%	US8835561023
ACCENTURE PLC	0.12%	IE00B4BNMY34
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.12%	US4592001014
AMERICAN HOMES 4 RENT	0.12%	US02665T3068
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.12%	AU000000WOW2
MONDELEZ INTERNATIONAL INC	0.12%	US6092071058
ICU MEDICAL INC	0.12%	US44930G1076
ENI SPA	0.12%	IT0003132476
EQUITY LIFESTYLE PROPERTIES INC	0.12%	US29472R1086
CITIBANK COLAT	0.12%	
AERCAP HOLDINGS NV	0.12%	NL0000687663
TYSON FOODS INC CLASS A	0.12%	US9024941034
T&D HOLDINGS INC NPV	0.12%	JP3539220008
JAMES HARDIE INDUSTRIES PLC	0.12%	AU000000JHX1
OASIS PETROLEUM INC	0.12%	US6742152076
MARSH & MCLENNAN COM USD1.00	0.12%	US5717481023
AUTONATION INC	0.12%	US05329W1027
MEDTRONIC PLC	0.12%	IE00BTN1Y115
NOMAD FOODS LTD	0.12%	VGG6564A1057
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.12%	AU00000013559
COCA COLA CO USD	0.12%	US1912161007
BHP GROUP LIMITED ORDINARY FULLY PAID	0.11%	AU000000BHP4
MERCER MITNZ	0.11%	
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.11%	US26441C2044
ADYEN NV	0.11%	NL0012969182
ILLUMINA INC	0.11%	US4523271090
CIGNA CORP COM	0.11%	US1255231003
NIPPON TEL AND TEL CP NPV	0.11%	JP3735400008
GENERAL MILLS INC	0.11%	US3703341046
AENA SME S.A.	0.11%	ES0105046009
CELLNEX TELECOM SA	0.11%	ES0105066007

TERNA SPA	0.11%	IT0003242622
GENPACT LTD	0.11%	BMG3922B1072
GSK PLC	0.11%	GB00BN7SWP63
LAM RESEARCH CORPORATION	0.11%	US5128071082
EDISON INTERNATIONAL	0.11%	US2810201077
KELLOGG COMPANY	0.11%	US4878361082
JUNIPER NETWORK INC	0.11%	US48203R1041
INTERCONTINENTAL EXCHANGE INC	0.11%	US45866F1049
KIMBERLY CLARK CORP COM USD1.25	0.11%	US4943681035
ALLETE INC	0.11%	US0185223007
ORSTED AS	0.11%	DK0060094928
CHURCH & DWIGHT CO	0.11%	US1713401024
KERING	0.11%	FR0000121485
NIKE INC CL B	0.11%	US6541061031
VENTAS INC	0.11%	US92276F1003
AVANGRID INC COM NPV	0.11%	US05351W1036
HEARTLAND GROUP HLPV	0.11%	NZHGHE0007S9
DTE ENERGY CO USD	0.10%	US2333311072
THE LINK REAL ESTATE INVESTMENT TRUST	0.10%	HK0823032773
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.10%	CNE100003662
CUBESMART COM	0.10%	US2296631094
SEVERN TRENT PLC	0.10%	GB00B1FH8J72
mitsui fudosan co y50	0.10%	JP3893200000
KROGER CO COM USD1.00	0.10%	US5010441013
ALSTOM SA	0.10%	FR0010220475
FEDERAL REALTY INVESTMENT TRUST	0.10%	US3137451015
LONZA AG - REG	0.10%	CH0013841017
ACTIVISION BLIZZARD INC	0.10%	US00507V1098
BP P.L.C	0.10%	GB0007980591
SNAM SPA	0.10%	IT0003153415
MODERNA INC	0.10%	US60770K1079
PFIZER INC COM	0.10%	US7170811035
SCHNEIDER ELECTRIC SE	0.10%	FR0000121972
GENTEX CORPORATION	0.10%	US3719011096
CRANE HOLDINGS CO COM USD1.00	0.10%	US2244411052
CLEANWAY WASTE MANAGEMENT LIMITED	0.10%	AU000000CWY3
SANTOS LIMITED	0.10%	AU000000STO6
SERKO LTD	0.10%	NZSKOE0001S7
MCDONALD'S CORP	0.10%	US5801351017
GOODMAN PROPERTY TRUST	0.10%	NZCPT0001S9
LENNAR CORPORATION CLASS A	0.10%	US5260571048
AGILENT TECHNOLOGIES INC	0.10%	US00846U1016
BANK RAKYAT INDONESIA	0.09%	ID1000118201
TOWER LIMITED	0.09%	NZTWRE0011S2
VITAL HEALTHCARE PROPERTY TRUST	0.09%	NZCHPE0001S4
INCYTE CORP	0.09%	US45337C1027
HKT TRUST AND HKT SHARE STAPLED UNIT	0.09%	HK0000093390
ROYAL GOLD INC COM USD0.01	0.09%	US7802871084
NAPIER PORT HOLDINGS LTD	0.09%	NZNPHE0005S2
TOKYO ELECTRON LTD JPY	0.09%	JP3571400005
INTUITIVE SURGICAL INC	0.09%	US46120E6023
Income Due - NZD	0.09%	
EUTELSAT COMMUNICATIONS	0.09%	FR0010221234
MURATA MANUFACTURING CO JPY50	0.09%	JP3914400001
PNC FINANCIAL SERVICES GROUP	0.09%	US6934751057
ING GROEP NV EURO	0.09%	NL0011821202
VERTEX PHARMACEUTICALS INC	0.09%	US92532F1003
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.09%	NZGOVDT429C7
DEXCOM INC	0.09%	US2521311074
RIO TINTO PLC ORD 10P GBP	0.09%	GB0007188757
ELEVANCE HEALTH INC	0.09%	US0367521038
ATLISSIAN CORPORATION PLC	0.09%	GB00BZ09BD16
H & R BLOCK INCORPORATED	0.09%	US0936711052
PSP SWISS PROPERTY AG	0.09%	CH0018294154
NETFLIX INC	0.09%	US64110L1061
FDX CORP COM USD0.10	0.09%	US31428X1063
MY FOOD BAG GROUP LTD	0.09%	NZMFBE0004S1
TREND MICRO INCORPORATED	0.09%	JP3637300009
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.09%	NZGOVDT532C8
PG AND E CORP	0.09%	US69331C1080
SIKA AG CHF0.01	0.09%	CH0418792922
GENUINE PARTS CO USD	0.09%	US3724601055

BAYER AG	0.08%	DE000BAY0017
BCE INC COM NPV	0.08%	CA05534B7604
TRADE DESK INC	0.08%	US88339J1051
WELLS FORGO NA	0.08%	
LINDE PLC	0.08%	IE00BZ12WP82
ESTEE LAUDER COMPANIES	0.08%	US5184391044
ROYAL UNIBREW AS	0.08%	DK0060634707
ENSTAR GROUP LTD	0.08%	BMG3075P1014
CHECK POINT SOFTWARE TECH	0.08%	IL0010824113
FUTURES MARGIN-NZD	0.08%	
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.08%	NZGOVDT541C9
HON HAI PRECISION INDUSTRY	0.08%	TW0002317005
HEALTHCARE REALTY TRUST INC	0.08%	US42226K1051
NATWEST GROUP PLC ORD GBP1.0769	0.08%	GB00BM8PJY71
MAPFRE SA	0.08%	ES0124244E34
SEGRO PLC	0.08%	GB00B5ZN1N88
SONOCO PRODUCTS CO	0.08%	US8354951027
BNP PARIBAS NOMINEES	0.08%	
HEALTHPEAK PROPERTIES INC	0.08%	US42250P1030
BANK CENTRAL ASIA TBK PT	0.08%	ID1000109507
REGENERON PHARMACEUTICALS INC	0.08%	US75886F1075
MEDIATEK INC	0.08%	TW0002454006
CAPRI HOLDINGS LTD COM NPV	0.08%	VGG1890L1076
AMETEK INC	0.08%	US0311001004
PROSPERITY BANCSHARES INC	0.08%	US7436061052
TELENOR ASA	0.08%	NO0010063308
BRISTOL MYERS SQUIBB COMPANY	0.08%	US1101221083
SUN HUNG KAI PROPERTY HKD	0.08%	HK0016000132
RADIAN GROUP INC	0.08%	US7502361014
COPART INC	0.08%	US2172041061
BEXEQ THE ISRAELI TELECOM CP	0.08%	IL0002300114
EUR BNP PARIBAS A/C	0.08%	
AMERICAN WATER WORKS CO INC	0.08%	US0304201033
SOUTHERN CO COM USD	0.08%	US8425871071
PRESTIGE CONSUMER HEALTHCARE INC	0.08%	US74112D1019
OLD NATIONAL BANCORP	0.08%	US6800331075
JACK HENRY & ASSOCIATES INC	0.08%	US4262811015
GBP BNP PARIBAS A/C	0.08%	
ISHARES MSCI QATAR CAPPED ETF	0.08%	US46434V7799
FISERV INC COM	0.08%	US3377381088
NEXTERA ENERGY INC	0.08%	US65339F1012
DELTA ELECTRONICS INC	0.07%	TW0002308004
ASTELLAS PHARMA NPV	0.07%	JP3942400007
TOYO SUISAN KAISHA	0.07%	JP3613000003
Outstanding Settlement Receipts - JPY	0.07%	
KINDER MOR INC DEL COM USD0.01	0.07%	US49456B1017
EIFFAGE INC	0.07%	FR0000130452
SCENTRE GROUP	0.07%	AU000000SCG8
VALLEY NATIONAL BANCORP	0.07%	US9197941076
RECKITT BENCKISER GROUP PLC	0.07%	GB00B24CGK77
MITSUI & CO LTD JPY	0.07%	JP3893600001
HERA SPA	0.07%	IT0001250932
JEFFERIES FINL GRP COM USD0.0001	0.07%	US47233W1099
CANADIAN APARTMENT PROPERTIES REITS	0.07%	CA1349211054
EXELON CORPORATION	0.07%	US30161N1019
CAMPBELL SOUP CO USD	0.07%	US1344291091
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.07%	NZGOVDT528C6
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.07%	NZHNZD0625L3
ITALGAS SPA	0.07%	IT0005211237
PING AN INSURANCE GROUP OF CHINA LIMITED	0.07%	CNE1000003X6
VONOVIA SE NPV	0.07%	DE000A1ML7J1
VALE SA	0.07%	BRVALEACNORO
BIONTECH SE	0.07%	US09075V1026
HF SINCLAIR CORPOR COM USD0.01	0.07%	US4039491000
KILROY REALTY CORP	0.07%	US49427F1084
GQG PARTNERS INC	0.07%	AU0000180499
TRANE TECHNOLOGIES PLC	0.07%	IE00BK9ZQ967
BAWAG GROUP AG	0.07%	AT0000BAWAG2
KONINKLIJKE DSM NV	0.07%	NL0000009827
ADOBE INC COM USD0.0001	0.07%	US00724F1012
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.07%	JP3486800000
HUBBELL INC COM USD0.001	0.07%	US4435106079

SERVICE CORPORATION INTERNATIONAL	0.07%	US8175651046
BYD CO LTD	0.07%	CNE100000296
HUGO BOSS AG NPV REGD	0.07%	DE000A1PHFF7
FIRST INDUSTRIAL REALTY TRUST	0.07%	US32054K1034
DEUTSCHE POST AG	0.07%	DE0005552004
TOYOTA MOTOR CORP Y50	0.07%	JP3633400001
MERLIN PROPERTIES SOCIMI SA	0.07%	ES0105025003
CHIBA BANK LTD JPY	0.07%	JP3511800009
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	0.07%	NZGOVDT423C0
PENSKE AUTO GROUP INC	0.07%	US70959W1036
ECOLAB LTD	0.07%	US2788651006
CHINA CONSTRUCTION BANK	0.07%	CNE1000002H1
GETLINK SE EUR 0.40	0.07%	FR0010533075
WORKDAY INC	0.07%	US98138H1014
United States dollar	0.07%	
MURPHY USA INC	0.07%	US6267551025
SHIMANO INC	0.07%	JP3358000002
WASTE MANAGEMENT INC COM USD0.01	0.07%	US94106L1098
SALESFORCE INC	0.07%	US79466L3024
HERMES INTERNATIONAL	0.06%	FR0000052292
JD.COM INC	0.06%	KYG8208B1014
SUMITOMO WAREHOUSE ORD SHS	0.06%	JP3407000003
LEGAL & GENERAL GROUP PLC	0.06%	GB0005603997
TEXAS INSTRUMENTS USD1	0.06%	US8825081040
OMV AG	0.06%	AT0000743059
STORE CAPITAL CORP	0.06%	US8621211007
NIO INC	0.06%	US62914V1061
AT & T INC	0.06%	US00206R1023
DEERE & CO	0.06%	US2441991054
PAYCHEX INC	0.06%	US7043261079
COUPANG INC COM CL A SHS ORD	0.06%	US22266T1097
ROPER TECHNOLOGIES INC	0.06%	US7766961061
SOCIETE GENERALE SA	0.06%	FR0000130809
MITSUBISHI CORP Y50	0.06%	JP3898400001
SHERWIN WILLIAMS COM USD1	0.06%	US8243481061
CAPITAL ONE FINANCIAL CORPORATION	0.06%	US14040H1059
RELIANCE STEEL & ALUMINUM CO	0.06%	US7595091023
CLOUDFLARE INC	0.06%	US18915M1071
IBERDROLA SA	0.06%	ES0144580Y14
AMCOR PLC COM USD	0.06%	JE00BJ1F3079
MARATHON PETROL COM	0.06%	US56585A1025
DEUTSCHE LUFTHANSA AG	0.06%	DE0008232125
SVB FINANCIAL GROUP	0.06%	US78486Q1013
BLACKSTONE INC	0.06%	US09260D1072
AMPOL LIMITED ORDINARY FULLY PAID	0.06%	AU0000088338
JAPAN POST HOLDINGS CO LTD	0.06%	JP3752900005
US BANCORP	0.06%	US9029733048
CITRIX SYSTEMS INC	0.06%	US1773761002
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P	0.06%	NZVHTE0001S6
DOLBY LABORATORIES INC CL-A	0.06%	US25659T1079
CVS HEALTH CORP	0.06%	US1266501006
Income Due - USD	0.06%	
NIELSEN HLDGS PLC COM EURO.07	0.06%	GB00BWFY5505
EVERGREEN MARINE C TWD10	0.06%	TW0002603008
INGREDION INC COM USD 0.01	0.06%	US4571871023
MTU AERO ENGINES AG	0.06%	DE000A0D9PT0
PETROLEO BRASILEIRO PETROBRAS SA	0.06%	BRPETRACNPR6
BOSTON SCIENTIFIC CORP COM USD	0.06%	US1011371077
DOLLAR TREE INC	0.06%	US2567461080
VESTAS WIND SYSTEM DKK0.20	0.06%	DK0061539921
NIPPON YUSEN KK NPV TEMP	0.06%	DU06643960D8
BIOHAVEN PHARMACEUTICAL HOLDING CO LTD	0.06%	VGG111961055
HOST HOTELS & RESORTS INC	0.06%	US44107P1049
SANKYO CO LTD GUNMA	0.06%	JP3326410002
Income Due - JPY	0.06%	
COSTCO WHOLESALE CORP	0.06%	US22160K1051
EMCOR GROUP INC	0.06%	US29084Q1004
PROPERTY FOR INDUSTRY LTD	0.06%	NZPFIE0001S5
SUMMIT INDUSTRIAL INCOME REIT	0.06%	CA8661201167
BANCO BICAYA ARGENTARIA SA	0.06%	ES0113211835
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.06%	AU000000TCL6
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLE	0.06%	AU0000016875

BARCLAYS PLC	0.06% GB0031348658
HK ELECTRIC INVESTMENTS LTD	0.06% HK0000179108
JIZHONG ENERGY RESOURCES CO LTD	0.06% CNE0000010H6
WALGREENS BOOTS AL COM USD0.01	0.05% US9314271084
REGENCY CENTERS CORPORATION	0.05% US7588491032
AIR LIQUIDE	0.05% FR0000120073
COSMO ENERGY HOLDINGS CO LTD	0.05% JP3298000005
JAPAN METROPOLITAN FUND INVEST	0.05% JP3039710003
NVENT ELECTRIC PLC COM USD0.01	0.05% IE00BDVJJQ56
NIPPON KAYAKU CO LTD	0.05% JP3694400007
HEWLETT PACKARD ENTERPRISE CO	0.05% US42824C1099
CRODA INTL ORD GBP0.10609756	0.05% GB00BJFFLV09
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022	0.05% NZF02DT335C0
AIR NEW ZEALAND LTD	0.05% NZAIRE0001S2
GUANGHUI ENERGY CO LTD	0.05% CNE0000012G4
PROSUS NV	0.05% NL0013654783
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.05% AU000000TLX2
ONEMAIN HOLDINGS INC	0.05% US68268W1036
L'OREAL	0.05% FR0000120321
ORION OYJ	0.05% FI0009014377
THE ISRAEL CORPORATION LIMITED	0.05% IL0005760173
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.05% NZGOVDT433C9
JPY BNP PARIBAS A/C	0.05%
LAMAR ADVERTISING COM USD0.001 CL A	0.05% US5128161099
NIPPON PROLOGIS REIT INC	0.05% JP3047550003
CAPITALAND INTEGRATED COMMERCIAL	0.05% SG1M51904654
FAR EASTERN NEW CENTURY CORPORATION	0.05% TW0001402006
CHINA MERCHANTS BANK CO LIMITED	0.05% CNE1000002M1
APARTMENT INCOME REIT COM USD0.01 WI	0.05% US03750L1098
RYDER SYS INC USD	0.05% US7835491082
ENBRIDGE INC	0.05% CA29250N1050
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.05% IL0005930388
FIRST REPUBLIC BANK	0.05% US33616C1009
BIG YELLOW GROUP PLC	0.05% GB0002869419
MITSUBISHI MOTORS CORPORATION	0.05% JP3899800001
FINECOBANK BANCO FINECO SPA	0.05% IT00000072170
VERITIV CORP	0.05% US9234541020
SHOPIFY INC COM NPV CL A	0.05% CA82509L1076
NISSHINBO HOLDINGS INC	0.05% JP3678000005
UNITE GROUP PLC	0.05% GB0006928617
Outstanding Settlement Receipts - EUR	0.05%
POSTS ITALIANE SPA	0.05% IT0003796171
APPLE HOSPITALITY REIT INC	0.05% US03784Y2000
DEXUS	0.05% AU000000DXS1
SYMRISE AG	0.05% DE000SYM9999
TREASURY WINE ESTATES LIMITED	0.05% AU000000TWE9
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.05% NZGOVDT531C0
CK ASSET HOLDINGS HK	0.05% KYG2177B1014
AMANO CORP	0.05% JP3124400007
HUB24 LIMITED ORDINARY FULLY PAID	0.05% AU000000HUB4
SIGNIFY NV EUR0.01	0.05% NL0011821392
CSX CORP COM USD1	0.05% US1264081035
SHURGARD SELF STORAGE EUROPE SARL	0.05% LU1883301340
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.05% AU000000VCX7
ARVIDA GROUP LIMITED	0.05% NZARVE0001S5
AXA	0.05% FR0000120628
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.05% AU000000SYR9
UNITED STATES TREASURY NOTES FIXED 4.25% DUE 09-30-2024	0.05% US91282CFN65
BRIXMOR PROPERTY GROUP INC	0.05% US11120U1051
ABBVIE INC COM USD0.01	0.05% US00287Y1091
LITHIA MOTORS INC	0.05% US5367971034
TRAVELERS COS INC / THE	0.05% US89417E1091
NOS SGPS SA	0.05% PTZON0AM0006
PORSCHE AUTOMOBIL HOLDING SE	0.05% DE000PAH0038
EQUINOR ASA	0.05% NO0010096985
ARGOSY PROPERTY LIMITED	0.05% NZARGE0010S7
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2022	0.05% NZF08DT508C6
AGREE REALTY CORP	0.05% US0084921008
VECTOR LIMITED	0.05% NZVCTE0001S7
Australian dollar	0.05%
PCCW LTD	0.05% HK0008011667
ORIENTAL LAND CO LTD	0.05% JP3198900007

SKELLERUP HOLDINGS LIMITED	0.05% NZSKXE0001S8
EXPEDITORS INTL WASH INC	0.05% US3021301094
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.05% NZGOVDT524C5
ANGLO AMERICAN PLC	0.05% GB00B1XZS820
MAXIMUS INC COM NPV	0.05% US5779331041
GEA GROUP AG	0.05% DE0006602006
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.04% CA0194561027
POST HOLDINGS INC	0.04% US7374461041
REPUBLIC SERVICES INC	0.04% US7607591002
SIEMENS AG NPV EUR	0.04% DE0007236101
XYLEM INC COM USD0.01	0.04% US98419M1009
FAIR ISAAC CORPORATION	0.04% US3032501047
GROUP 1 AUTOMOTIVE INC	0.04% US3989051095
UNITED BANKSHARES INC	0.04% US9099071071
PPL CORPORATION	0.04% US69351T1060
BANCA POPOL EMILIA ROMAGNA	0.04% IT0000066123
TERADYNE INC	0.04% US8807701029
SS AND C TECHNOLOGIES HOLDINGS	0.04% US78467J1007
VEOLIA ENVIRONMENT	0.04% FR0000124141
VALERO ENERGY CORP	0.04% US91913Y1001
SPOTIFY TECHNOLOGY COM	0.04% LU1778762911
BAIDU INC	0.04% KYG070341048
AUTODESK INC	0.04% US0527691069
SKY PERFECT JSAT HOLDINGS	0.04% JP3396350005
SOJITZ CORPORATION	0.04% JP3663900003
TAKEDA PHARMACEUTICAL CO LTD	0.04% JP3463000004
GPT GROUP	0.04% AU000000GPT8
CAPITALAND INVE NPV	0.04% SGXE62145532
MERCADOLIBRE INC	0.04% US58733R1023
MARRIOTT VACATIONS WORLDWIDE CORP	0.04% US57164Y1073
PROGRESSIVE CORP	0.04% US7433151039
BEIGENE LTD	0.04% US07725L1026
COLUMBIA SPORTSWEAR CO	0.04% US1985161066
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.04% NZARXE0001S1
STRIDE STAPLED GRP NPV UNITS	0.04% NZSPGE0001S2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.04% NZLGFD008C2
CORNING INC	0.04% US2193501051
MOLINA HEALTHCARE INC	0.04% US60855R1005
PUBLIC BANK BERHAD	0.04% MYL129500004
UNILEVER PLC	0.04% GB00B10RZP78
IHI CORP	0.04% JP3134800006
REN REDES ENERGETICAS NACIONAIS SGPS SA	0.04% PTRELOAM0008
BANK HAPOALIM LTD	0.04% IL0006625771
NIDEC CORPORATION	0.04% JP3734800000
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.04% NZGOVDT526C0
MERCEDES-BENZ GROUP AG	0.04% DE0007100000
IDEX CORP	0.04% US45167R1041
TAMRON CO LTD	0.04% JP3471800007
CHENIERE ENERGY INC	0.04% US16411R2085
COMMVAULT SYSTEMS INC	0.04% US2041661024
WILLIAMS COMPANIES INC	0.04% US9694571004
WABTEC CORP	0.04% US9297401088
CREDIT AGRICOLE SA	0.04% FR0000045072
ELISA CORPORATION OYJ-A S	0.04% FI0009007884
NETEASE INC	0.04% KYG6427A1022
INTERCONTINENTAL HOTELS GROUP PLC	0.04% GB00BHJYC057
WATERS CORPORATION	0.04% US9418481035
NICHICON CORP	0.04% JP3661800007
KLEPIERRE- EUR4	0.04% FR0000121964
WESTPAC BANKING CORPORATION	0.04% AU000000WBC1
BANK OF NEW ZEALAND RCD MATURING 15/11/2022	0.04% NZF01DT475C5
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.04% BMG162581083
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.04% NZGOVDT437C0
ROBLOX CORPORATION COM CL A ORD SHS	0.04% US7710491033
CYBERARK SOFTWARE LTD	0.04% IL0011334468
SEKISUI HOUSE Y50	0.04% JP3420600003
INTESA SANPAOLO SPA	0.04% IT00000072618
INTUIT INC	0.04% US4612021034
ZURICH FINANCIAL SERVICES	0.04% CH0011075394
CASEY'S GENERAL STORES INC	0.04% US1475281036
NOKIA OYJ	0.04% FI0009000681
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.04% AU000XCLWAW9

APPLIED MATERIALS US	0.04%	US0382221051
AMERICAN ELECTRIC POWER COMPANY INC	0.04%	US0255371017
PENTAIR PLC COM	0.04%	IE00BLS09M33
ASSURA PROPERTIES PLC	0.04%	GB00BVGBWW93
FUJICCO CO LTD	0.04%	JP3818700001
BROADSTONE NET LEA COM USD0.00025	0.04%	US11135E2037
SAMSUNG SDI CO LTD	0.04%	KR7006400006
HARBOUR ENERGY PLC ORD GBP0.00002	0.04%	GB00BMBVGQ36
REPSOL SA	0.04%	ES0173516115
BROADCOM CORP COM USD1.00	0.04%	US11135F1012
DA OFFICE INVESTMENT CORPORATION	0.04%	JP3046310003
TERRENO REALTY COR COM	0.04%	US88146M1018
DAIWA HOUSE REIT I REIT	0.04%	JP3046390005
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.04%	NZGOVDT551C8
Outstanding Settlement Receipts - GBP	0.03%	
DBS GROUP HOLDINGS LTD	0.03%	SG1L01001701
DERWENT LONDON PLC	0.03%	GB0002652740
CORPORATE OFFICE PROPERTIES	0.03%	US22002T1088
ESSILORLUXOTTICA EURO.18	0.03%	FR0000121667
KUBOTA CORPORATION	0.03%	JP3266400005
MURPHY OIL CORP	0.03%	US6267171022
ANSYS INC	0.03%	US03662Q1058
VISTA GROUP INTERNATIONAL LTD	0.03%	NZVGLE000351
ENCOMPASS HLTH CRP COM USD	0.03%	US29261A1007
JAPAN PETROLEUM EXPLORATION	0.03%	JP3421100003
HEINEKEN HOLDING NV	0.03%	NL0000008977
TOURISM HOLDINGS LTD	0.03%	NZHELE0001S9
FIRST SOLAR INC	0.03%	US3364331070
HAREL INSURANCE INVESTMENTS AND FINANCIAL SERVICES LTI	0.03%	IL0005850180
POPULAR INC COM USD6 POST REV SPLIT	0.03%	PR7331747001
XCEL ENERGY INC	0.03%	US98389B1008
BANK OF CHINA LTD HK	0.03%	CNE100000125
STANDARD BANK GROUP	0.03%	ZAE000109815
W P CAREY INC	0.03%	US92936U1097
FIRSTRAND LTD	0.03%	ZAE000066304
INDUSTRIAL AND INFRAREIT	0.03%	JP3046500009
VISHAY INTERTECHNOLOGY INC	0.03%	US9282981086
ONO PHARMACEUTICAL CO LTD	0.03%	JP3197600004
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.03%	JP3580200008
BANK OF NEW ZEALAND RCD MATURING 18/11/2022	0.03%	NZF01DT458C1
HYUNDAI MOBIS	0.03%	KR7012330007
SUNSTONE HOTEL INVESTORS INC REITS	0.03%	US8678921011
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.03%	DE0001030567
PINNACLE INVESTMENT MANAGEMENT GROUP LTD	0.03%	AU000000PNI7
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.03%	FR0014000MR3
COUSINS PROPERTIES INC	0.03%	US2227955026
SUMITOMO RUBBER INDUSTRIES	0.03%	JP3404200002
CHROMA ATE INC	0.03%	TW0002360005
BANGCHAK CORPORATI THB1NVDR	0.03%	TH0420010R18
WATTS WATER TECHNOLOGIES INC	0.03%	US9427491025
GUIZHOU PANJIANG REFINED COAL CO LTD	0.03%	CNE0000017V2
TRAVEL PLUS LEISUR CO	0.03%	US8941641024
ASTRAZENECA PLC	0.03%	GB0009895292
SAFESTORE HOLDINGS PLC	0.03%	GB00B1N7Z094
BOX INX	0.03%	US10316T1043
SHAFTESBURY PLC	0.03%	GB0007990962
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.03%	US91282CAZ41
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.03%	AU0000000ANZ3
ACCIONA SA	0.03%	ES0125220311
SYNOPSIS INC	0.03%	US8716071076
CANADIAN NATURAL RESOURCES	0.03%	CA1363851017
AMADA CO LTD	0.03%	JP3122800000
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.03%	GB00B855FQ54
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03%	CNE1000003G1
CANADIAN PACIFIC RAILWAY LTD	0.03%	CA13645T1003
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.03%	NZHNZD0623L8
PETROCHINA CO LTD	0.03%	CNE1000007Q1
BANCO BRADESCO SA-PREF	0.03%	BRBBDACACNPR8
TE CONNECTIVITY LTD	0.03%	CH0102993182
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.03%	NZOCAE000250
WELLS FARGO & COMPANY	0.03%	US9497461015
CTCI CORP	0.03%	TW0009933002

ASR NEDERLAND NV	0.03% NL0011872643
GLANBIA PLC	0.03% IE0000669501
COMERICA INC USD5.00	0.03% US2003401070
CSPC PHARMACEUTICAL GROUP	0.03% HK1093012172
TRIMBLE INC COM NPV	0.03% US8962391004
SHANXI XISHAN COAL AND ELECTRICITY POWER CO LTD	0.03% CNE0000013Y5
ALLIANCE DATA SYSTEMS CORP	0.03% US0185811082
AOFRIO LTD	0.03% NZWDTE0002S1
BOSTON PROPERTIES INC	0.03% US1011211018
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.03% CNE100003G67
ZOOM VIDEO COMMUNICATIONS INC	0.03% US98980L1017
ITAU UNIBANCO HOLDING SA	0.03% BRITUBACNPR1
TERUMO CORP	0.03% JP3546800008
UTD STATES TREAS 4.125% DUE 09-30-2027	0.03% US91282CFM82
HOME BANCSHARES INC	0.03% US4368932004
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.03% NZGOVDT425C5
SOC GEN COLLATERAL	0.03%
OLD REPUBLIC INTL CORP	0.03% US6802231042
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.03% NZIIBDT002C2
MITSUBISHI GAS CHEMICAL CO	0.03% JP3896800004
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.03% NZHNZD0001L7
ENCORE WIRE CORP	0.03% US2925621052
TC ENERGY CORP	0.03% CA87807B1076
PVH CORP COM USD1.00	0.03% US6936561009
PRUDENTIAL PLC	0.03% GB0007099541
ROCKWELL AUTOMATION INC	0.03% US7739031091
FERGUSON PLC NEW ORD GBP 0.10	0.03% JE00BJVNSS43
GECINA	0.03% FR0010040865
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2021	0.03% NZF08DT557C3
ENPLAS CORP	0.03% JP3169800004
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2	0.03% NZLGBDT223C1
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2021	0.03% NZF08DT562C3
BANGKOK DUSIT MEDICAL SERVICES PCL	0.03% TH0264010R10
TOHOKU ELECTRIC POWER JPY	0.03% JP3605400005
ASE TECHNOLOGY HOLDING CO LTD	0.03% TW0003711008
NESTE OYJ	0.03% FI0009013296
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022	0.03% NZBOCDT001C2
TOBU RAILWAY CO LTD	0.03% JP3597800006
MAKALOT INDUSTRIAL	0.03% TW0001477008
FORD MOTOR COMPANY	0.03% US3453708600
DARLING INGREDIENTS INC	0.03% US2372661015
CONCORDIA FINANCIAL GROUP LTD	0.03% JP3305990008
EVOQUA WATER TECHNOLOGIES CORP	0.03% US30057T1051
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03% MXP370711014
SABRA HEALTHCARE REIT INC	0.03% US78573L1061
GAZTRANSPORT ET TECHNIGAZ SA	0.03% FR0011726835
SHIONOGI & CO LTD	0.03% JP3347200002
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023	0.03% NZBCBDT004C1
ROYAL BANK OF CANADA	0.03% CA7800871021
NEW ZELAND GOVT 200935 2.50 INDEXED BOND	0.03% NZIIBDT004C8
NIPRO CORP	0.03% JP3673600007
SHENG SIONG GROUP LTD	0.03% SG2D54973185
METLIFE INC	0.03% US59156R1086
CROWN HOLDINGS INC	0.03% US2283681060
KEYENCE CORP NPV	0.03% JP3236200006
NORTONLIFELOCK INCCOM USD0.01	0.03% US6687711084
GLP JREIT REIT	0.03% JP3047510007
MARINEMAX INC	0.03% US5679081084
YOKOREI CO LTD	0.03% JP3957000007
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.03% CNE0000001D4
HONGKONG LAND HOLDINGS LTD	0.03% BMG4587L1090
DT MIDSTREAM INC COM USD0.01	0.03% US23345M1071
HORMEL FOODS CORPORATION	0.03% US4404521001
EDWARDS LIFESCIENCES CORP	0.03% US28176E1082
ORKLA ASA	0.03% NO0003733800
PHILLIPS 66 COM USD0.01	0.03% US7185461040
TIANDI SCIENCE TECHNOLOGY CO LTD	0.03% CNE000001B90
MITAC HOLDINGS CORP	0.02% TW0003706008
CHESAPEAKE ENERGY COM USD0.01	0.02% US1651677353
UNITED RENTALS INC	0.02% US9113631090
F5 NETWORKS INC	0.02% US3156161024
OTSUKA HLDGS CO NPV	0.02% JP3188220002

INSULET CORP	0.02%	US45784P1012
KERRY GROUP PLC	0.02%	IE0004906560
QUALCOMM INC	0.02%	US7475251036
PGT INNOVATIONS INC	0.02%	US69336V1017
WEICHOW MOUTAI CO LTD	0.02%	CNE0000018R8
POWERSCHOOL HOLDINGS INC	0.02%	US73939C1062
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.02%	AU3TB0000135
YAMAGUCHI FINANCIAL GROUP INC	0.02%	JP3935300008
LEG IMMOBILIEN SE	0.02%	DE000LEG1110
HANKYU HANSHIN HOLDINGS NPV	0.02%	JP3774200004
UNITED MICROELECTRONICS CORP	0.02%	TW0002303005
Outstanding Settlement Receipts - SGD	0.02%	
HONDA MOTOR CO LTD ADR	0.02%	US4381283088
CHINA PETROLEUM & CHEMICAL	0.02%	CNE1000002Q2
EXLSERVICE HOLDINGS INC	0.02%	US3020811044
PETROCHINA CO LTD H	0.02%	CNE1000003W8
SITEMINDER LTD	0.02%	AU0000183543
UNITED PARCEL SERVICE - B	0.02%	US9113121068
NGK SPARK PLUG CO JPY	0.02%	JP3738600000
SAMCHULLY CO LTD	0.02%	KR7004690004
CHEMOCENTRYX INC	0.02%	US16383L1061
S F HOLDINGS CO LTD	0.02%	CNE100000L63
HIWIN TECHNOLOGIES CORP	0.02%	TW0002049004
PRIMAX ELECTRONICS LTD	0.02%	TW0004915004
MARUBENI CORPORATION	0.02%	JP3877600001
SIGNATURE BANK	0.02%	US82669G1040
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.02%	US91282CDY49
TELEFONICA BRASIL SA	0.02%	BRVIVTACNOR0
PTC INC	0.02%	US69370C1009
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.02%	
SHINHAN FINANCIAL GROUP	0.02%	KR7055550008
STANTEC INC	0.02%	CA85472N1096
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.02%	CH1169151003
MAPLETREE INDUSTRIAL TRUST	0.02%	SG2C32962814
MARKETAXESS HLDGS COM	0.02%	US57060D1081
CAPITEC BANK HOLDINGS LTD	0.02%	ZAE000035861
WISTRON NEWEB CORP	0.02%	TW0006285000
Outstanding Settlement Receipts - CAD	0.02%	
ANGLO AMERICAN PLATINUM LIMITED	0.02%	ZAE000013181
BK MANDIRI IDR500	0.02%	ID1000095003
THE TORONTO DOMINION BANK	0.02%	CA8911605092
AEDIFICA SA	0.02%	BE0003851681
AGILON HEALTH INC	0.02%	US00857U1079
WESTROCK CO COM USD 0.01	0.02%	US96145D1054
ENPHASE ENERGY INC	0.02%	US29355A1079
ALPS ALPINE CO LTD	0.02%	JP3126400005
PTT EXPLOR AND PROD PCL NVDR	0.02%	TH0355010R16
EVE ENERGY CO LTD	0.02%	CNE100000GS4
PEMBINA PIPELINE	0.02%	CA7063271034
CHUGOKU ELECTRIC POWER CO	0.02%	JP3522200009
NASPERS LTD	0.02%	ZAE000015889
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.02%	
SOUTHERN COPPER CORPORATION	0.02%	US84265V1052
KYB CORP	0.02%	JP3220200004
AMBEV SA COM NPV	0.02%	BRABEVACNOR1
MACYS INC	0.02%	US55616P1049
WHARF REAL ESTATE HKD	0.02%	KYG9593A1040
INM COLONIAL SOCIM EUR	0.02%	ES0139140174
ANTA SPORTS PRODUCTS LTD	0.02%	KYG040111059
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARRC	0.02%	
SIMON PROPERTY GROUP INC USD	0.02%	US8288061091
NIPPON STEEL TRADING CORPORATION	0.02%	JP3681000000
ONEOK INC	0.02%	US6826801036
MITSUI MINING AND SMELTING CO LTD	0.02%	JP3888400003
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/20	0.02%	DU0TZ23118E0
URBAN EDGE PPTYS COM USD	0.02%	US91704F1049
RAMI LEVI	0.02%	IL0011042491
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD	0.02%	DU0TZ22025A4
SEKISUI HOUSE REIT INC	0.02%	JP3047820000
METTLER TOLEDO INTL	0.02%	US5926881054
ALFRESA HOLDINGS CORP	0.02%	JP3126340003

ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD	0.02% DU0TZ23922A3
CMST DEVELOPMENT CO LTD	0.02% CNE000000NS1
ETSY INC	0.02% US29786A1060
ASB BANK LTD 221122 RCD	0.02% NZF04DT491C9
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.02%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14122:	0.02% NZLGBDT227C2
LG CHEM LTD	0.02% KR7051910008
WESTPAC NEW ZEALAND 231222 RCD	0.02% NZF08DT570C6
ASB BANK LTD 281222 RCD	0.02% NZF04DT492C7
ASB BANK 120123 RCD	0.02% NZF04DT493C5
WESTPAC NEW ZEALAND 160123 RCD	0.02% NZF08DT582C1
MTN GROUP LTD	0.02% ZAE000042164
INCHCAPE PLC NEW	0.02% GB00B61TVQ02
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 200123 RCD	0.02% NZF10DT019C0
ASB BANK LTD 240123 RCD	0.02% NZF04DT499C2
WUXI BIOLOGICS CAYMAN INC	0.02% KYG970081173
PTT PUBLIC COMPANY THB10	0.02% TH0646010R18
WESTPAC NEW ZEALAND 230223 RCD	0.02% NZF08DT569C8
KOMMUNALBANKEN AS 140423 0.375 GB	0.02% NZKBNBDT013C8
WESTPAC NEW ZEALAND 200323 RCD	0.02% NZF08DT586C2
CCSW BNPA GB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR(	0.02%
OSK MITSUI OSK LINES LTD	0.02% JP3362700001
XIAN LONGI SILICON MATERIALS CORP	0.02% CNE100001FR6
ZIM INTEGRATED SHIPPING LTD	0.02% IL0065100930
TELEKOM AUSTRIA AG	0.02% AT0000720008
S AND P GLOBAL INC COM USD1	0.02% US78409V1044
ALLSTATE CORP	0.02% US0200021014
EZAKI GLICO CO LTD	0.02% JP3161200005
PROLOGIS PROPERTY MEXICO SA DE CV	0.02% MXCFFI170008
YUM CHINA HOLDINGS INC	0.02% US98850P1093
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOI	0.02% US01F0406A02
TARGA RESOURCES IN COM	0.02% US87612G1013
INVESTORE PROPERTY LTD	0.02% NZIPLE0001S3
TETRA TECH INC	0.02% US88162G1031
POHANG IRON & STEEL COMPANY LIMITED	0.02% KR7005490008
MIGROS TICARET AS	0.02% TREMGTI00012
PARKLAND CORP	0.02% CA70137W1086
RENGO CO LTD	0.02% JP3981400009
GRAND CANYON EDU	0.02% US38526M1062
BANCA MEDIOLANUM SPA	0.02% IT0004776628
HOKUTO CORP	0.02% JP3843250006
MORINAGA MILK INDUSTRY CO LTD	0.02% JP3926800008
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.02% AU000XCLWAV1
HOLOGIC INC	0.02% US4364401012
CAD BNP PARIBAS A/C	0.02%
WORLD CO LTD	0.02% JP3990210001
COFINIMMO	0.02% BE0003593044
VIAVI SOLUTIONS INC	0.02% US9255501051
TRIP DOT COM GROUP LTD	0.02% US89677Q1076
ADVANCED MICRO DEV	0.02% US0079031078
Outstanding Settlement Receipts - NZD	0.02%
HELLENIC TELECOMMUNICATIONS	0.02% GRS260333000
TAV HAVALIMANLARI HOLDING AS	0.02% TRETAVH00018
MORGAN STANLEY	0.02% US6174464486
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.02%
HALMA PLC	0.02% GB0004052071
NATIONAL VISION HOLDINGS INC	0.02% US63845R1077
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.02%
NEWMARKET CORPORATION	0.02% US6515871076
HSBC HOLDINGS PLC	0.02% GB0005405286
YUM! BRANDS INC	0.02% US9884981013
KATITAS CO LTD	0.02% JP3932950003
STARBUCKS CORP	0.02% US8552441094
LAUREATE EDUCATION INC	0.02% US5186132032
RADWARE LTD	0.02% IL0010834765
BAYERISCHE MOTOREN WERKE AG	0.02% DE0005190003
TOKIO MARINE HLDG NPV TEMP	0.02% DU06513126D3
COCA COLA FEMSA SAB DE CV	0.02% US1912411089
NEXTDC LIMITED ORDINARY FULLY PAID	0.02% AU000000NXT8
RPM INTERNATIONAL INC	0.02% US7496851038
COMMONWEALTH BANK OF AUSTRALIA	0.02% AU000000CBA7
AMERICA MOVIL SA DE CV - SER L	0.02% MXP001691213

TELKOM INDONESIA PERSERO TBK PT	0.02% ID1000129000
PAYPAL HOLDINGS INC	0.02% US70450Y1038
INABATA & CO LTD	0.02% JP3146000009
TEGNA INC	0.02% US87901J1051
DDI Y5000	0.02% JP3496400007
QINGHAI SALT LAKE INDUSTRY CO LTD	0.02% CNE0000000SW2
ADVANCED DRAINAGE SYTEMS INC	0.02% US00790R1041
New Zealand Dollar Custodial Account â€œ MITNZ Trans Tasmar	0.02%
ST JAMESS PLACE PLC	0.02% GB0007669376
COGNIZANT TECH SOLUTIONS A	0.02% US1924461023
PACCAR INC	0.02% US6937181088
KLOECKNER & CO	0.02% DE000KC01000
NIPPON SHOKUBAI JP50	0.02% JP3715200006
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.02% MXP320321310
DIGITAL REALTY TRUST INC	0.02% US2538681030
OVERSEA-CHINESE BANKING CORP	0.02% SG1S04926220
KAKEN PHARMACEUTICAL CO LTD	0.02% JP3207000005
CHINA RESOURCES BE NPV	0.02% HK0291001490
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.02%
VERINT SYSTEMS INC	0.02% US92343X1000
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.02% JP1120191EA0
LANDIS AND GYR GROUP AG	0.02% CH0371153492
THE WAREHOUSE GROUP LIMITED	0.02% NZWHSE0001S6
SHINSEGAE CO LTD	0.02% KR7004170007
PILGRIMS PRIDE CORP	0.02% US72147K1088
MANAWA ENERGY LTD	0.02% NZTPXE0001S5
NETAPP INC	0.02% US64110D1046
ENN ENERGY HOLDINGS LTD	0.02% KYG3066L1014
CATERPILLAR INC	0.02% US1491231015
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.02% JP3046470005
RABOBANK NEW ZEALAND LTD 221222 RCD	0.02% NZF05DT181C5
FMC CORP	0.02% US3024913036
BNP PARIBAS SA	0.02% FR0000131104
CHINA DESIGN GROUP CO LTD	0.02% CNE100001W51
SEA LTD	0.02% US81141R1005
KEYSIGHT TECHNOLOGCOM USD	0.02% US49338L1035
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	0.02% HK0000311099
BUMRUNGRAD INTERNATIONAL HOSPITAL PCL	0.02% TH0168010R13
SHOPRITE HOLDINGS LIMITED	0.02% ZAE000012084
SKY NETWORK TELEVISION LTD	0.02% NZSKTE0001S6
TOYO SEIKAN GROUP HOLDINGS LTD	0.02% JP3613400005
GINKGO BIOWORKS HOLDINGS INC	0.02% US37611X1000
ARISTA NETWORKS IN COM USD0.0001	0.02% US0404131064
CARVANA CO	0.02% US1468691027
NAVER CORP	0.02% KR7035420009
CATCHER TECHNOLOGY CO LTD	0.02% TW0002474004
HYUDAI GLOVIS CO LTD	0.02% KR7086280005
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.02% US1273871087
CUMMINS INC	0.02% US2310211063
AZIMUT HOLDING SPA	0.02% IT0003261697
MAXVALU TOKAI CO LTD	0.02% JP3930400001
ZTE CORP	0.02% CNE000000TK5
SINGAPORE EXCHANGE LTD SGD0.01	0.02% SG1J26887955
KEYERA CORP COM	0.02% CA4932711001
CHAILEASE HOLDING CO LTD	0.02% KYG202881093
KOREAN AIR LINES CO LTD	0.02% KR7003490000
ITOCHU ENEX CO LTD	0.02% JP3144000001
CRACKER BARREL OLD COUNTRY STORE INC	0.02% US22410J1060
SOLAREEDGE TECHNOLOGIES INC	0.02% US83417M1045
FUJI OIL CO LTD	0.02% JP3160300004
HALEON PLC	0.02% GB008BMX86B70
JABIL INC	0.02% US4663131039
FLEXIUM INTERCONNET	0.02% TW0006269004
RABOBANK NEW ZEALAND LTD 071022 RCD	0.02% NZF05DT225C0
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD	0.02% NZF03DT053C8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.02% NZF03DT054C6
HAMILTON CITY COUNCIL 071122 PNOTE	0.02% NZHCCDT265C1
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.02% NZLGFDT011C6
ANZ BANK NEW ZEALAND 301122 RCD	0.02% NZF02DT303C8
ASB BANK LTD 011222 RCD	0.02% NZF04DT500C7
WESTPAC NEW ZEALAND 201222 RCD	0.02% NZF08DT558C1
STELLANTIS N V EURO.01	0.02% NL00150001Q9

TOKUYAMA CORP	0.02%	JP3625000009
KERUR HOLDINGS LTD	0.02%	IL0006210111
HEWLETT PACKARD CO	0.02%	US40434L1052
SPIRAX SARCO ENG ORD	0.02%	GB00BWFGQN14
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426	0.02%	NZLGFDT014C0
OLD MUTUAL LTD NPV	0.02%	ZAE000255360
BLACKROCK INC	0.02%	US09247X1019
HKD BNP PARIBAS A/C	0.02%	
GRUPO BIMBO SA DE CV	0.02%	MXP495211262
WAREHOUSES DE PAUWNPV	0.02%	BE0974349814
ORIX CORPORATION JPYS0	0.02%	JP3200450009
KE HOLDINGS INC ADR	0.02%	US4824971042
LUXSHARE PRECISION INDUSTRY CO LTD	0.02%	CNE100000TP3
CJ CHEIKJEDANG CORP	0.02%	KR7097950000
TRINET GROUP INC	0.02%	US8962881079
CONCENTRIX CORP	0.02%	US20602D1019
KBC GROUP NV	0.02%	BE0003565737
CHINA MENGNIU DAIRY CO	0.02%	KYG210961051
FABEGE AB NPV POST SPLIT	0.02%	SE0011166974
CITIGROUP INC USD	0.02%	US1729674242
SAMSUNG SDS CO LTD	0.02%	KR7018260000
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.02%	JP14000117B7
SHENZHEN INOVANCE TECHNOLOGY LTD	0.02%	CNE100000V46
KOREA GAS CORPORATION	0.02%	KR7036460004
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.02%	NO0006390301
SERVICENOW INC	0.01%	US81762P1021
IHH HEALTHCARE BHD	0.01%	MYL522500007
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01%	AU000000NSR2
FSF MANAGEMENT COMPANY LTD	0.01%	NZFSFE0001S5
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.01%	US91282CCK53
BANCO SANTANDER CENTRAL HISP	0.01%	ES0113900J37
INTERRENT REAL ESTATE INVESTMENT TRUST	0.01%	CA46071W2058
TOKYO OHKA KOGYO CO LTD	0.01%	JP3571800006
GERMANY(FED REP) 0% BDS 15/08/2031 EURO.01	0.01%	DE0001030732
3SBIO INC	0.01%	KYG8875G1029
AMBEV SA ADR EACH REPR ORD SPONS	0.01%	US02319V1035
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.01%	
CHUBB LIMITED ORD CHF24.15	0.01%	CH0044328745
SIMPLO TECHNOLOGY CO LTD	0.01%	TW0006121007
New Zealand Dollar Custodial Account â€œ MITNZ Mercer NZ St	0.01%	
ANHUI GUJING DISTILLERY CO LTD	0.01%	CNE000000MD5
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.01%	
DEUTZ AG	0.01%	DE0006305006
LI AUTO INC	0.01%	US50202M1027
T ROWE PRICE GROUP	0.01%	US74144T1088
SUNRUN INC	0.01%	US86771W1053
CHARTER HALL GROUP	0.01%	AU000000CHC0
WENDYS COMPANY COM CLASS A	0.01%	US95058W1009
KB FINANCIAL GROUP INC	0.01%	KR7105560007
SYNLAIT MILK LTD	0.01%	NZSMLE0001S9
POSCO HOLDINGS INC	0.01%	US6934831099
CHICONY ELECTRONICS CO LTD	0.01%	TW0002385002
TARGET CORPORATION	0.01%	US87612E1064
ANALOG DEVICES INCORPORATED COM USD 0.16	0.01%	US0326541051
REALTEK SEMICONDUCTOR CORP	0.01%	TW0002379005
HIKMA PHARMACEUTICALS PLC	0.01%	GB00B0LCW083
ALLIANZ SE-REG	0.01%	DE0008404005
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.01%	NZIIBDT003C0
SAUL CENTERS INC	0.01%	US8043951016
CEZ AS	0.01%	CZ0005112300
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.01%	US912810RQ31
GRAINGER W W INC	0.01%	US3848021040
New Zealand Dollar Custodial Account â€œ MITNZ Overseas Low	0.01%	
AFFIRM HOLDINGS INC	0.01%	US00827B1061
EQUITY COMMONWEALTH	0.01%	US2946281027
NOMURA REAL EST MA REIT	0.01%	JP3048110005
CIA SANEAMENTO MIN COM NPV	0.01%	BRC5MGACNOR5
TRUWORTHS INTERNATIONAL LIMITED	0.01%	ZAE000028296
BLOCK INC	0.01%	US8522341036
STRYKER CORP	0.01%	US8636671013

AMEDISYS INC	0.01%	US0234361089
A P MOLLER MAERSK AS	0.01%	DK0010244425
B3 SA BRASIL BOLSA BALCAO	0.01%	BRB3SAACNOR6
DIAGEO ORD 28 101/108P	0.01%	GB0002374006
GREAT WALL MOTOR COMPANY H	0.01%	CNE100000338
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.01%	US3696043013
VMWARE INC-CLASS A	0.01%	US9285634021
TBEA CO LTD	0.01%	CNE000000RB8
CLEANAWAY CO LTD	0.01%	TW0008422007
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.01%	US912810SQ22
M & T BANK CORPORATION	0.01%	US55261F1049
GENUS PLC	0.01%	GB0002074580
Japanese yen	0.01%	
New Zealand Dollar Custodial Account â€“ MITNZ Emerging Ma	0.01%	
CBRE GROUP INC CLASS A	0.01%	US12504L1098
ESTACIO PARTICIPACOES SA	0.01%	BRYDUQACNOR3
GEELY AUTOMOBILE HOLDINGS LT	0.01%	KYG3777B1032
PIRELLI AND C SPA	0.01%	IT0005278236
NATIONAL RETAIL PROPERTIES	0.01%	US6374171063
CANON INC	0.01%	JP3242800005
BOOKING HLDGS INC COM USD0.008	0.01%	US09857L1089
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB	0.01%	NZCCHDT839C3
OPAP SA	0.01%	GRS419003009
PERUSAHAAN GAS NEGARA PT	0.01%	ID1000111602
SANFORD LTD	0.01%	NZSANE0001S0
CASTELLUM AB	0.01%	SE0000379190
INVESTOR AB SER B NPV	0.01%	SE0015811963
FLEURY SA	0.01%	BRFLRYACNOR5
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE	0.01%	NZTFSDT814C1
CME GROUP INC COM	0.01%	US12572Q1058
KUAISHOU TECHNOLOGY	0.01%	KYG532631028
BECTON DICKINSON AND COMPANY	0.01%	US0758871091
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.01%	
AALBERTS INDUSTRIES NV	0.01%	NL0000852564
CARDINAL HEALTH INC	0.01%	US14149Y1082
AIR WATER INC	0.01%	JP3160670000
MISUMI GROUP INC	0.01%	JP3885400006
SEALED AIR CORP	0.01%	US81211K1007
NEXTGEN HEALTHCARE COM USD0.01	0.01%	US65343C1027
ULTA BEAUTY INC COM	0.01%	US90384S3031
CROWN CASTLE INTL CORP	0.01%	US22822V1017
AVARY HOLDING SHENZHEN CO LTD	0.01%	CNE100003GF5
HARTFORD FINANCIAL SERVICES GROUP INC	0.01%	US4165151048
WIHLBORGS FAST. AB NPV	0.01%	SE0018012635
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.01%	TW0005880009
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01%	CNE1000012B3
TESCO ORD GBP0.06333	0.01%	GB00BLGZ9862
EBARA FOODS INDUSTRY INC	0.01%	JP3165930003
BILIBILI INC ORD SHS	0.01%	KYG1098A1013
Outstanding Settlement Receipts - CHF	0.01%	
NEXITY	0.01%	FR0010112524
AMERISOURCEBERGEN CORP	0.01%	US03073E1055
MONSTER BEV CORP COM	0.01%	US61174X1090
RAYONIER INC	0.01%	US7549071030
3M CO	0.01%	US88579Y1010
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.01%	HK0688002218
BANK OF NOVA SCOTIA CAD	0.01%	CA0641491075
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
CIMB GROUP HOLDINGS BERHAD	0.01%	MYL10230O0000
TRUIST FINL CORP COM USD5	0.01%	US89832Q1094
RAPID7 INC	0.01%	US7534221046
BANK OF COMMUNICATION LTD	0.01%	CNE100000205
BANK OF MONTREAL CAD	0.01%	CA0636711016
HOME PRODUCT CENTER PCL NVDR	0.01%	TH0661010R17
AON PLC IE COM USD0 1 CL A	0.01%	IE00BLP1HW54
PRESIDENT CHAIN STORE CORP	0.01%	TW0002912003
HUGEL INC	0.01%	KR7145020004
COCA-COLA FEMSA S.UNITS	0.01%	MX01KO000002
ILLINOIS TOOL WORKS	0.01%	US4523081093
SHIBAURA MECHATRONICS CORP	0.01%	JP3355000005
NEW WORLD DEVELOPMENT CO LTD	0.01%	HK0000608585
DOLLAR GENERAL	0.01%	US2566771059

NATIONAL AUSTRALIA BANK LIMITED	0.01% AU000000NAB4
GS RETAIL CO LTD	0.01% KR7007070006
YTO EXPRESS GROUP CO LTD	0.01% CNE0000012J8
RALPH LAUREN CORP COM	0.01% US7512121010
DOMINION ENERGY INC	0.01% US25746U1097
COGNA EDUCACAO SA NPV	0.01% BRCOGNACNOR2
PRINCIPAL FINANCIAL GROUP	0.01% US74251V1026
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01% US0394831020
HILTON WORLDWIDE H COM USD 0.01	0.01% US43300A2033
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01% TW0001216000
YANG MING MARINE TRANSPORT	0.01% TW0002609005
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01% CNE100000593
ALSEA SAB DE CV	0.01% MXP001391012
AVI LTD	0.01% ZAE000049433
DEUTSCHE TELEKOM AG DEM	0.01% DE0005557508
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	0.01% CNE100000NN1
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTO	0.01% US01F0206A20
CHUBU STEEL PLATE CO LTD	0.01% JP3524600008
CHINA CONSTRUCT NZ 301122 2.25 TD	0.01% DU0TZ22N30B4
BANCO DO BRASIL SA	0.01% BRBBASACNOR3
GREAT PORTLAND EST ORD	0.01% GB00BF5H9P87
WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.01% DU0TZ23531A2
NEW CHINA LIFE INSURANCE CO LTD	0.01% CNE100001922
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% CH0210483332
LI NING CO LTD	0.01% KYG5496K1242
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.01% JP1051411KA2
MITSUBISHI UFJ FINANCIAL	0.01% JP3902900004
ANZ BANK NEW ZEALAND 281122 3.59 TD	0.01% DU0TZ22N28B8
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.01%
RESTAURANT BRANDS NEW ZEALAND LTD	0.01% NZRBDE0001S1
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.01% SG7U32949426
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 18102	0.01% NZLGBDT218C1
TOYOTA FINANCE NEW ZEALAND 201022 PNOTE	0.01% NZTFSDT810C9
FOOT LOCKER INC	0.01% US3448491049
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.01% SE0002829192
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.01% NZTFSDT811C7
CENTRAIS ELETRICAS BRASILEIRAS SA	0.01% BRELETACNPB7
WESTPAC NEW ZEALAND 281122 RCD	0.01% NZF08DT478C2
WESTLAKE CHEMICAL PARTNERS LP	0.01% US9604171036
CHINA LIFE INSURANCE CO LTD	0.01% CNE1000002L3
DTD 604 2.375% DUE 08-15-2024 REG	0.01% US912828D564
WESTPAC NEW ZEALAND LTD 090123 RCD	0.01% NZF08DT575C5
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.01% NZF02DT342C6
KIWIBANK LTD 240123 RCD	0.01% NZKIWDN024L4
HITINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01% CNE100000JG3
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.01% NZF02DT341C8
REGIONS FINANCIAL CORP	0.01% US7591EP1005
YANKUANG ENERGY GROUP CO LTD	0.01% CNE000000WV6
IRSNZD354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.01% DUIRSNZD3544
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.01% NZF03DT056C1
New Zealand Dollar Custodial Account â€” MITNZ SR Overseas	0.01%
TELEFONICA DE ESPA SPPT50	0.01% ES0178430E18
CENTRAL EXCHANGE LIMITED	0.01% AU0000017840
BEIJING ENTERPRISES HOLDINGS LIMITED	0.01% HK0392044647
LENDLEASE CORPORATION LIMITED	0.01% AU000000LLC3
NATIONAL GRID ORD GBP0.12431289	0.01% GB00BDR05C01
SIBANYE STILLWATER LTD	0.01% ZAE000259701
AGRICULTURAL BANK OF CHINA	0.01% CNE100000Q43
BELLUNA CO LTD	0.01% JP3835650007
IMPALA PLATINUM HOLDINGS LIMITED	0.01% ZAE000083648
SM INVESTMENTS CORPORATION	0.01% PHY806761029
KIWIBANK LTD 181022 RCD	0.01% NZKIWDM291L0
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01% PHY411571011
KOMATSU LTD JPY	0.01% JP3304200003
USANA HELATH SCIENCES INC	0.01% US90328M1071
UBS GROUP AG	0.01% CH0244767585
KERRY GROUP PLC-A	0.01% IE0004906560
RHB BANK BHD MYR1.00	0.01% MYL10660O0009
PELTON INTERACTIVE INC	0.01% US70614W1009
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.01% US41068X1000
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20	0.01% AU3TB0000192
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.01% US912828UH11

ANZ BANK NEW ZEALAND 150623 RCD	0.01% NZF02DT307C9
DAIICHI SANKYO COMPANY LIMITED	0.01% JP3475350009
FIRST HORIZON CORP	0.01% US3205171057
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.01% JP1201691K75
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01% CNE1000029W3
CHUNGHWA TELECOM CO LTD	0.01% TW0002412004
SHELL PLC SPON ADS EA REP 2 ORD SHS	0.01% US7802593050
AIR PROD & CHEMS INC COM USD	0.01% US0091581068
BP PLC -SPONS ADR	0.01% US0556221044
NIPPON EXPRESS HLD NPV	0.01% JP3688370000
INTEGRA LIFESCIENCES HOLDINGS CORP	0.01% US4579852082
SINOPHARM GROUP CO-H	0.01% CNE100000FN7
PALO ALTO NETWORKS INC	0.01% US6974351057
HANGZHOU TIGERMED CONSULTING CO LTD	0.01% CNE1000040M1
CATHAY FINANCIAL HOLDING CO	0.01% TW0002882008
EMERSON ELECTRIC CO	0.01% US2910111044
SEMPRA ENERGY USD	0.01% US8168511090
NUTRIEN LTD COM NPV	0.01% CA67077M1086
CELLTRION INC	0.01% KR7068270008
SAFARICOM PLC	0.01% KE1000001402
LOBLAW COMPANIES LTD	0.01% CA5394811015
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.01% US91282CDS70
ASSICURAZIONI GENERALI SPA	0.01% IT0000062072
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC	0.01%
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.01% NZWRCDT231C7
GLENCORE PLC	0.01% JE00B4T3BW64
SWCC SHOWA HOLDINGS CO LTD	0.01% JP3368400002
ZTE CORP-H	0.01% CNE1000004Y2
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.01%
JAPAN(GOVT OF) 0% T-BILL 28/11/2022 JPY	0.01% JP1741041N82
CENTENE CORPORATION	0.01% US15135B1017
XEROX HLDGS CORP COM USD1.00	0.01% US98421M1062
TOHO ZINC CO LTD	0.01% JP3599000001
GOLD FIELDS LTD	0.01% ZAE000018123
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01% US1696561059
JAPAN(GOVT OF) 0% T-BILL 21/11/2022 JPY	0.01% JP1741031N84
HANSOI PAPER CO LTD	0.01% KR7213500002
SEMCORP INDUSTRIES LIMITED	0.01% SG1R50925390
CANON INC ADR	0.01% US1380063099
VOLKSWAGEN NVP DEM50	0.01% DE0007664039
NISSHIN SEIFUN GROUP INC	0.01% JP3676800000
HOKKAIDO GAS CO LTD	0.01% JP3847000001
SOFTBANK CORP	0.01% JP3732000009
TAIWAN UNION TECHNOLOGY CORP	0.01% TW0006274004
ZTO EXPRESS CAYMAN INC	0.01% US98980A1051
HYUNDAI DEPT STORE CO	0.01% KR7069960003
JERONIMO MARTINS SGPS SA	0.01% PTJMT0AE0001
LARGAN PRECISION CO LTD	0.01% TW0003008009
ALIMENTATION COUCHE TARD INC	0.01% CA01626P1484
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.01% US3444191064
CARLISLE COS INC	0.01% US1423391002
ASPEN PHARMACARE HOLDINGS LTD	0.01% ZAE000066692
BRL BNP PARIBAS A/C	0.01%
LINDT & SPRUENGLI AG-PC	0.01% CH0010570767
UIE PLC USD1	0.01% MT0002400118
GENERAL MOTORS CO	0.01% US37045V1008
FACTSET RESEARCH SYSTEMS INC	0.01% US3030751057
SYSCO CORPORATION COM USD1.00	0.01% US8718291078
SUNWODA ELECTRONIC CO LTD	0.01% CNE100001260
Income Due - AUD	0.01%
NINTENDO CO LTD NPV TEMP	0.01% DU06639550D3
MEGA LIFESCIENCES PCL	0.01% TH4984010R19
SHINHAN FINANCIAL GROUP CO LTD ADR	0.01% US8245961003
NEWMONT CORP	0.01% US6516391066
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.01% US1091941005
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD	0.01% CNE100002TX3
DUNEDIN CITY TREASURY 091122 PNOTE	0.01% NZDCTDT227C6
FRANCE(GOVT OF) 2.5% 25/05/2030	0.01% FR0011883966
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.01% JP1400021950
CHINA RESOURCES LAND LIMITED	0.01% KYG2108Y1052
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.01% US9128284H06
FUT MAR 25 EURO DOLLARS	0.01%

Outstanding Settlement Receipts - HKD	0.01%
JAPAN(GOVT OF) 0% T-BILL 06/01/2023 JPY	0.01% JP1741101N97
JOSHIN DENKI CO LTD	0.01% JP3393000009
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.01% JP1740941N77
ALLIANCE PHARMA PLC	0.01% GB0031030819
ANGANG STEEL CO LTD	0.01% CNE1000001V4
WISTRON CORP	0.01% TW0003231007
LG HOUSEHOLD HEALTH CARE	0.01% KR7051900009
LITE ON TECHNOLOGY CORP	0.01% TW0002301009
CHINA VANKE CO RES	0.01% CNE100001SR9
MARRIOTT INTL INCUSD	0.01% US5719032022
SHINKIN CENTRAL BANK	0.01% JP3429200003
BOISE CASCADE CO	0.01% US09739D1000
SARAS SPA	0.01% IT0000043307
BERKLEY WR CORP COM USD0.20	0.01% US0844231029
HITACHI Y50	0.01% JP3788600009
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.01% AU000000ANZ3
CHINA YONGDA AUTOMOBILES SERVICES HOLDINGS LTD	0.01% KYG2162W1024
AIRBNB INC	0.01% US0090661010
WSP GLOBAL INC	0.01% CA92938W2022
RED ELECTRICA DE ES	0.01% ES0173093024
MOODYS CORPORATION	0.01% US6153691059
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.01% US91282CBV28
THE AARONS COMPAN COM USD0.5 WI	0.01% US00258W1080
CORTEVA INC	0.01% US22052L1044
BANK LEUMI LE-ISRAEL	0.01% IL0006046119
RUBIS EUR1.25	0.01% FR0013269123
GREAT EASTERN HOLDINGS LTD	0.01% SG1I55882803
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.01% NZCCBDT010C7
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.01% US912810SX72
AMPHENOL CORP CL A	0.01% US0320951017
CPFL ENERGIA SA	0.01% BRCPFACACNOR0
VINCI SA	0.01% FR0000125486
DAIKIN INDUSTRIES	0.01% JP3481800005
ZIJIN MINING GROUP CO LTD	0.01% CNE100000502
GALP ENERGIA SGPS SA-B SHRS	0.01% PTGAL0AM0009
CANADIAN IMP BANK COM NPV	0.01% CA1360691010
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01% CLP8716X1082
3I GROUP PLC	0.01% GB00B1YW4409
SOMPO HOLDINGS INC NPV	0.01% JP3165000005
BANK OF CHENGDU CO LTD	0.01% CNE100002SN6
WEG SA	0.01% BRWEGEACACNOR0
ORICA LIMITED	0.01% AU000000ORI1
CHF BNP PARIBAS A/C	0.01%
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sha	0.01%
SAMSUNG C AND T CORPORATION	0.01% KR7028260008
ABB LTD	0.01% CH0012221716
STRAUSS GROUP LTD	0.01% IL0007460160
UBER TECHNOLOGIES INC	0.01% US90353T1007
PETROLEO BRASILEIRO SA - ADR	0.01% US71654V1017
P T ASTRA INTL IDR5	0.01% ID1000122807
CHANG HWA COMMERCIAL BANK	0.01% TW0002801008
NXP SEMICONDUCTORS	0.01% NL0009538784
FREEPORT MCMORAN INC	0.01% US35671D8570
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.01% IL0011401937
AMERICAN SOFTWARE INC	0.01% US0296831094
TWITTER INC	0.01% US90184L1026
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.01%
KUNLUN ENERGY COMPANY LIMITED	0.01% BMG5320C1082
IRON MTN INC NEW COM NPV	0.01% US46284V1017
BEST BUY CO INC	0.01% US0865161014
GOLD FIELDS LTD - SPONS ADR	0.01% US38059T1060
GUANGGONG WENS FOODSTUFF GROUP CO LTD	0.01% CNE100002508
HENKEL AG & CO KGAA NON VTG PREF	0.01% DE0006048432
BIOGEN INC	0.01% US09062X1037
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.01% FR0014007L00
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.01% AU3CB0249811
FAR EASTONE CO LTD	0.01% TW0004904008
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	0.01%
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.01% IDG000015207
AMERICAN INTERNATIONAL GROUP	0.01% US0268747849
SHIN-ETSU CHEM CO Y50	0.01% JP3371200001

KAWASAKI HEAVY INDUSTRIES LTD	0.01%	JP3224200000
HONG KONG EXCHANGE & CLEAR	0.01%	HK0388045442
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	0.01%	AU000000SCP9
TEKKEN CORP	0.01%	JP3545600003
ACCTON TECHNOLOGY CORPORATION	0.01%	TW0002345006
GERDAU SA SPON ADR	0.01%	US3737371050
QUEBEC PROV 2.75% 01/09/2025	0.01%	CA74814ZEV19
MS & AD INSURANCE GROUP HOLDINGS	0.01%	JP3890310000
OMNICOM GROUP	0.01%	US6819191064
TEIJIN LTD JPY50	0.01%	JP3544000007
FUSHAN INTERNATIONAL ENERGY	0.01%	HK0639031506
OTSUKA HOLDINGS CO LTD	0.01%	US6891641010
SHELL PLC	0.01%	GB00BP6MXD84
SHANGHAI TUNNEL ENGINEERING CO LTD	0.01%	CNE000000883
SWISSCOM AG - CHF17 REGISTERED SHARES	0.01%	CH0008742519
FUJI PHARMA CO LTD	0.01%	JP3816200004
PUT BONDOPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1 92	0.01%	
GRUPO MEXICO SAB DE CV-SER B	0.01%	MXP370841019
SK HYNIX INC	0.01%	KR7000660001
SNOWFLAKE INC	0.01%	US8334451098
ANGLOGOLD ASHANTI LTD	0.01%	ZAE000043485
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01%	NZHNZD0008L2
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK50f	0.01%	SE0004517290
KOHL'S CORPORATION	0.01%	US5002551043
CINTAS CORP	0.01%	US1729081059
CJ LOGISTICS KRW5000	0.01%	KR7000120006
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.01%	US912828XB14
HIROSE TUSYO INC	0.01%	JP3798800003
HONDA MOTOR CO LTD	0.01%	JP3854600008
LPL FINANCIAL HOLDINGS INC	0.01%	US50212V1008
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.01%	MX01OR010004
NORITAKE CO LTD	0.01%	JP3763000001
AVIVA ORD GBP0.328947368	0.01%	GB00BPQY8M80
NIPPON BS BROADCASTING CORP	0.01%	JP3746000003
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
SECOM CO LTD	0.01%	JP3421800008
UNITED STATES TREAS BILLS DTD 0% 11-10-2022	0.01%	US912796W548
SUMITOMO MITSUI FINANCIAL GROUP	0.01%	JP3890350006
UPWORK INC	0.01%	US91688F1049
SEAWORLD ENTERTAINMET INC	0.01%	US81282V1008
MARVELL TECHNOLOGY COM USD0.002	0.01%	US5738741041
KIA CORPORATION	0.01%	KR7000270009
BAIC MOTOR CORP LTD	0.01%	CNE100001TJ4
NN GROUP NV	0.01%	NL0010773842
METROPOLITAN BANK & TRUST COMPANY	0.01%	PHY6028G1361
HITE JINRO CO LTD	0.01%	KR7000080002
JOHNSON CONTROLS INTERNATIONAL PLC	0.01%	IE00BY7QL619
NASDAQ INC	0.01%	US6311031081
NCSOFT CORPORATION	0.01%	KR7036570000
ROCHE HOLDING AG	0.01%	CH0012032113
BUNZL PLC	0.01%	GB00B0744B38
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.01%	JP3048590008
VEIDEKKE ASA	0.01%	NO0005806802
LIGHT S.A. COM NPV	0.01%	BRLIGTACNOR2
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
CHARTER COMMUN INC COM	0.01%	US16119P1084
US TREASURY N/B 2.25% 11-15-2024	0.01%	US912828G385
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01%	ZAE000145892
PUT BONDOPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1 92	0.01%	
GENTING MALAYSIA BHD	0.01%	MYL47150O008
MSCI INC	0.01%	US55354G1004
BANCO BPM SPA	0.01%	IT0005218380
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01%	GRS426003000
JAPAN(GOVT OF) 0% T-BILL 10/03/2023 JPY	0.01%	JP1741061N95
EROAD LTD NPV	0.01%	NZERDE0001S5
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.01%	SG7S30941627
NIKON CORPORATION JPY	0.01%	JP3657400002
TOYOBO CO LTD	0.01%	JP3619800000
AEON KYUSHU CO LTD	0.01%	JP3245400001
CIELO SA	0.01%	BRCIELACNOR3
LS CORP	0.01%	KR7006260004
FUTURES MARGIN-GBP	0.01%	

BASF SE	0.01% DE000BASF111
RAIA DROGASIL SA COM NPV	0.01% BRRADLACNORO
SHENZHOU INTERNATIONAL GROUP	0.01% KYG8087W1015
CHINA GAS HOLDINGS LIMITED	0.01% BMG2109G1033
FORTINET INC COM USD0.001	0.01% US34959E1091
BOC HONG KONG (HOLDINGS) LIMITED	0.01% HK2388011192
UNITED STATES TREAS BDS 2.125 2-15-2041	0.01% US912810QP66
REALTY INCOME CORPORATION	0.01% US7561091049
C.H. ROBINSON WORLDWIDE INC	0.01% US12541W2098
FOSUN INTERNATIONAL	0.01% HK0656038673
MICROCHIP TECHNOLOGY INC	0.01% US5950171042
JONJEE HI TECH INDUSTRIAL AND COMMERCIAL HOLDINGS CO I	0.01% CNE000000HK0
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.01% CA135087WV25
CROWDSTRIKE HOLDINGS INC	0.01% US22788C1053
EXPERIAN GROUP LTD	0.01% GB00B19N1V48
BT GROUP PLC	0.01% GB0030913577
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.01% US91282CAJ09
PING AN BANK CO LTD	0.01% CNE000000040
ELECTRONIC ARTS INC	0.01% US2855121099
PRUDENTIAL FINANCIAL INC	0.01% US7443201022
KIWI BANK LTD 141122 FRN	0.01% NZKIWD1122L1
WOORI FINANCIAL GR KRW5000	0.01% KR7316140003
AXIATA GROUP BERHAD	0.01% MYL6888OO001
FAST RETAILING CO LTD	0.01% JP3802300008
SEAGATE TECH HLDGS COM USD0.00001	0.01% IE00BKVD2N49
TANSEISHA CO LTD	0.01% JP3472200009
LULULEMON ATHLETIC	0.01% US5500211090
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.01% US01F0326B57
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.01% NZCCHDT040C8
AUSTRALIAN CAP TTY 1.75% SNR 17/05/2030 AUD	0.01% AU3SG0002512
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC	0.01%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 07122:	0.01% NZLGBDT211C6
GUANGZHOU AUTOMOBILE GROUP	0.01% CNE100000Q35
BEIERSDORF AG	0.01% DE0005200000
YAKO CO LTD	0.01% JP3930200005
PUBLICIS GROUPE	0.01% FR0000130577
DOW INC	0.01% US2605571031
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.01% NZF03DT057C9
CARRIER GLOBAL COR COM USD0.01 WI	0.01% US14448C1045
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.01% AU3CB0234029
FOSCHINI GP ZAR	0.01% ZAE000148466
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.01% US912810RP57
COSTAR GROUP INC COM USD0.01	0.01% US22160N1090
LOCALIZA RENT A CAR	0.01% BRRENTACNOR4
CARREFOUR SA	0.01% FR0000120172
DANONE	0.01% FR0000120644
DAIWA HOUSE INDUSTRY JPY	0.01% JP3505000004
LONGFOR GROUP HOLDINGS LTD	0.01% KYG5635P1090
LX INTERNATIONAL CORP	0.01% KR7001120005
SBA COMMUNICATIONS COM	0.01% US78410G1040
ALBERMARLE CORP	0.01% US0126531013
KAO CORPORATION JPY50	0.01% JP3205800000
FERROTEC HOLDINGS CORP	0.01% JP3802720007
WEC ENERGY GROUP INC	0.01% US92939U1060
MANULIFE FINANCIAL CORP	0.01% CA56501R1064
SUBARU CORP	0.01% JP3814800003
UNIVERSAL ROBINA CORPORATION	0.01% PHY9297P1004
LA Z BOY IN	0.01% US5053361078
GERDAU SA	0.01% BRGGBRACNPR8
STEP CO LTD	0.01% JP3399700008
GLOBAL PAYMENTS INC	0.01% US37940X1028
CONSOLIDATED EDISON INC COM USD0.10	0.01% US2091151041
PLAINS GP HLDGS LP LTD PARTNER	0.01% US72651A2078
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.01% MX0MGO00000D8
MOROZOFF LIMITED NPV	0.01% JP3927600001
COSCO SHIPPING HOLDINGS CO LIMITED	0.01% CNE1000002J7
DATANG INTL POWER GEN CO-H	0.01% CNE1000002Z3
TWD BNP PARIBAS A/C	0.01%
EVERSOURCE ENERGY COM	0.01% US30040W1080
NEDBANK GROUP LTD	0.01% ZAE000004875
BARRICK GOLD CORP	0.01% CA0679011084
ROSS STORES INC	0.01% US7782961038

AJINOMOTO CO INC JPY	0.01%	JP3119600009
UNITED STATES TREAS NTS FLTG RT DUE 01-31-2024 REG	0.01%	US91282CDU27
GRAHAM HOLDINGS CO COM	0.01%	US3846371041
JAPAN(GOVT OF) 0% T-BILL 11/01/2023 JPY	0.01%	JP1741111NA8
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.01%	NZGOVDT551C8
SUNTORY BEVERAGE AND FOOD LTD	0.01%	JP3336560002
JAPAN (30 YR 0.4% .4% 20/12/2049	0.01%	JP1300651L15
ALCON AG	0.01%	CH0432492467
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.01%	JP1400081F45
BANK OF NEW YORK MELLON CORP	0.01%	US0640581007
ZHONGSHENG GROUP H	0.01%	KYG9894K1085
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.01%	NZTDCDM286L0
OXFORD INDUSTRIES INC	0.01%	US6914973093
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.01%	
MUFG BANK LTD 011122 RCD	0.01%	NZMUFD305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.01%	NZTDCDM307L4
ANGLOGOLD ASHANTI SPON ADR	0.01%	US0351282068
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.01%	IDG000013707
WESFARMERS LIMITED	0.01%	AU000000WES1
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD	0.01%	CNE100000N79
HEIWADO CO LTD	0.01%	JP3834400008
FASTENAL CO	0.01%	US3119001044
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.01%	US36179WQA98
HASBRO INC	0.01%	US4180561072
ARKEMA	0.01%	FR0010313833
ITOCHU CORP JPY	0.01%	JP3143600009
HL MANDO CO LTD	0.01%	KR7204320006
STANDARD CHARTERED	0.01%	GB0004082847
ASX LIMITED	0.01%	AU000000ASX7
UTD STATES TREAS .25% DUE 06-30-2025	0.01%	US912828ZW33
KAKAO CORP	0.01%	KR7035720002
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.01%	US92763W1036
INFINEON TECHNOLOGIES AG	0.01%	DE0006231004
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.01%	FR0010870956
WARNER BROS DISCOVERY INC	0.01%	US9344231041
GIVAUDAN - REG	0.01%	CH0010645932
Outstanding Settlement Receipts - SEK	0.01%	
WYNDHAM HOTELS R COM USD	0.01%	US98311A1051
OTP BANK RT	0.01%	HU0000061726
CSN MINERACAO ORD SHARES	0.01%	BRCMINACNOR2
ATLAS COPCO AB	0.01%	SE0017486889
AMERIPRISE FINANCIAL INC	0.01%	US03076C1062
NIPPON ACCOMMODATIONS FUND	0.01%	JP3046440008
ROBERT HALF INTL INC	0.01%	US7703231032
SRA HOLDINGS INC	0.01%	JP3161450006
NORDEA BANK ABP	0.01%	FI4000297767
SANLAM LIMITED	0.01%	ZAE000070660
STUDIO DRAGON CORP	0.01%	KR7253450001
NISSIN FOOD HOLDINGS CO LTD	0.01%	JP3675600005
FANUC CORP	0.01%	JP3802400006
MIZUHO FINANCIAL GROUP INC	0.01%	JP3885780001
DEUTSCHE BOERSE AG	0.01%	DE0005810055
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.01%	AU3CB0227460
LDC EUR0.80	0.01%	FR0013204336
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.01%	US46647PCK03
GRAUBUNDNER KANTOALBANK PAR SHS	0.01%	CH0001340204
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01%	SE0017486897
ALLSCRIPTS HEALTHCARE SOLUT	0.01%	US01988P1084
KEURIG DR PEPPER INC	0.01%	US49271V1008
DAI ICHI LIFE HOLD NPV	0.01%	JP3476480003
BANCO BRADESCO ADR SPONSORED	0.01%	US0594603039
ON SEMICONDUCTOR CORPORATION	0.01%	US6821891057
PEOPLES INSURANCE COMPANY OF CHINA	0.01%	CNE100001MK7
KITO CORP	0.01%	JP3240800007
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.01%	SG2C76966531
WARTECK INVEST AG	0.01%	CH0002619481
KONINKLIJKE KPN NV	0.01%	NL0000009082
TISCO FINANCIAL GROUP PCL	0.01%	TH0999010R11
PUT SWO GBP MSLNGB2X P 2.313% / R 1DSONIA SO221019GB;	0.01%	
IDEXX LABORATORIES INC	0.01%	US45168D1046
JAPAN(GOVT OF) 0% T-BILL 11/10/2022 JPY	0.01%	JP1740931N79
FUJISHOJI CO LTD	0.01%	JP3814600007

COCA COLA HBC AG ORD	0.01%	CH0198251305
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.01%	US91282CBA80
ULTRAPAR PARTICIPACOM NPV	0.01%	BRUGPAACNOR8
RABOBANK NEW ZEALAND 120123 RCD	0.01%	NZF05DT235C9
BOLIDEN AB	0.01%	SE0017768716
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.01%	JP1103431G66
DELL TECHNOLOGIES INC	0.01%	US24703L2025
CONSTELLATION ENERGY CORP	0.01%	US21037T1097
HUAZHU GROUP LIMIT SPONSORED	0.01%	US44332N1063
NUCOR CORP	0.01%	US6703461052
LENOVO GROUP LTD	0.01%	HK0992009065
PPG INDUSTRIES INC	0.01%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC	0.01%	US7445731067
KRAFT HEINZ CO COM USD0.01	0.01%	US5007541064
PVTPL CDP FINL INC DISC COML PAPER 144A 3C7 YRS 3&4 04-1	0.01%	US12509TRH22
FIRST FINANCIAL HOLDINGS CO LTD	0.01%	TW0002892007
HARUYAMA HOLDINGS INC	0.01%	JP3773600006
OTIS WORLDWIDE COR COM	0.01%	US68902V1070
THOR INDUSTRIES INCORPORATED	0.01%	US8851601018
JBS SA	0.01%	BRJBSSACNOR8
DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR	0.01%	XS2412105533
XPENG INC	0.01%	US98422D1054
SWISS RE AG	0.01%	CH0126881561
US TREASURY N/B 2% DUE 02-15-2050 REG	0.01%	US912810SL35
PLAINS ALL AMERICAN PIPELINE LP	0.01%	US7265031051
ORSERO SPA	0.01%	IT0005138703
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.01%	DUIRSNZD1787
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.01%	GB00BK5CVX03
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.01%	US912810RJ97
KOWLOON DEVELOPMENT COMPANY LIMITED	0.01%	HK0034000254
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.01%	NO0010875230
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.01%	CNE100000X85
GERMANY(FEDERAL 0.0% 15/08/2052	0.01%	DE0001102572
FRANCO NEVADA CORP	0.01%	CA3518581051
HOYA CORPORATION JPY	0.01%	JP3837800006
SASOL LTD	0.01%	ZAE000006896
TRANSDIGM GROUP INC	0.01%	US8936411003
LONDON STOCK EXCHANG	0.01%	GB00B0SWJX34
WTB FINANCIAL CORP	0.01%	US9293342096
SHINSEGAE INTERNATIONAL CO LTD	0.01%	KR7031430002
Income Due - GBP	0.00%	
MIPS AB	0.00%	SE0009216278
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
NTT DATA CORPORATION	0.00%	JP3165700000
TMBTHANACHART BANK PCL	0.00%	TH0068010R15
MCCORMICK AND COMPANY INC	0.00%	US5797802064
SMC CORP JPY50	0.00%	JP3162600005
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR	0.00%	
FUTURES MARGIN-EURO	0.00%	
LAFARGEHOLCIM LTD	0.00%	CH0012214059
OLD DOMINION FREIGHT LINE INC	0.00%	US6795801009
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00%	US912828XT22
CHINA RESOURCES GAS GROUP LTD	0.00%	BMG2113B1081
SUNAC CHINA HLDGS	0.00%	KYG8569A1067
DENSO CO	0.00%	JP3551500006
EMBRAER SA	0.00%	BREMBRACNOR4
CHINA PACIFIC INSURANCE GR H	0.00%	CNE1000009Q7
TENCENT MUSIC ENTERTAINMENT GROUP	0.00%	US88034P1093
JAPAN(GOVT OF) 0% T-BILL 05/12/2022 JPY	0.00%	JP1741051N97
NOMURA RESEARCH INSTITUTE LTD	0.00%	JP3762800005
TOTAL SA	0.00%	US89151E1091
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.00%	NZTDCDM341L3
WELLINGTON CITY COUNCIL 161222 RCD	0.00%	NZWCCDT461C7
FERRARI NV COM EUR 0.01	0.00%	NL0011585146
WILLIS TOWERS WATS COM USD0.000304635	0.00%	IE00BDB6Q211
SPRINT NEXTEL CORP 6 DUE 11-15-2022	0.00%	US852061AS99
A P MOLLER-MAERSK B	0.00%	DK0010244508
PETRONAS DAGANGAN BHD	0.00%	MYL56810O001
SUMITOMO ELECTRIC	0.00%	JP3407400005
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
ZIONS BANCORPORATION	0.00%	US9897011071
GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER	0.00%	US21H0306A72

NATIONAL BANK OF CANADA	0.00%	CA6330671034
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.00%	SG3260987684
AZUL SA	0.00%	BRAZULACNPR4
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION	0.00%	FR0014003TT8
KKR AND CO INC	0.00%	US48251W1045
CRH PLC	0.00%	IE0001827041
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
KANEMI CO LTD	0.00%	JP3217900004
INTL FINANCE CORP 5.85% 25/11/2022 DUAL CURR	0.00%	US45950VLJ34
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
RIO TINTO LIMITED	0.00%	AU000000RIO1
INTL FLAVORS & FRAGRANCES USD	0.00%	US4595061015
TELIA COMPANY AB	0.00%	SE0000667925
NEC CORPORATION	0.00%	JP3733000008
INDITEX EURO.03 POST SUBD	0.00%	ES0148396007
CENTRAL PLAZA HOTEL PCL	0.00%	TH0176010R16
VEEVA SYSTEMS INC	0.00%	US9224751084
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL5014O0005
MGIC INVESTMENT CORP	0.00%	US5528481030
NONGFU SPRING CO LTD	0.00%	CNE100004272
MERCK KGAA	0.00%	DE0006599905
SAGE GROUP GBP0.01051948	0.00%	GB00B8C3BL03
OLYMPUS CORP	0.00%	JP3201200007
CITIC LIMITED NPV	0.00%	HK0267001375
GUANGZHOU AUTOMOBILE GROUP CO LTD	0.00%	CNE100001NQ2
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.00%	US912828ZQ64
NEW ORIENTAL EDUCA USD0.001	0.00%	KYG6470A1168
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.00%	DE0001102564
GEORGE WESTON LTD	0.00%	CA9611485090
YAMAZAWA CO LTD	0.00%	JP3935800007
UNITED STATES TREAS BILLS 12-01-2022 UNITED STATES TREA	0.00%	US912796P948
STATE STREET CORP USD	0.00%	US8574771031
VOLVO AB - B	0.00%	SE0000115446
JAPAN(GOVT OF) 0% T-BILL 03/10/2022 JPY	0.00%	JP1740911N73
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES O	0.00%	US01F0226A83
AEGON NV	0.00%	NL0000303709
GARTNER INC CL-A	0.00%	US3666511072
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.00%	DE0001030559
BAXTER INTL INC COM US\$1	0.00%	US0718131099
DSV A/S	0.00%	DK0060079531
HENRY SCHEIN CORP COM	0.00%	US8064071025
FORTIS INC	0.00%	CA3495531079
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	0.00%	US21H0426A28
WISDOM MARINE LINES CO LTD	0.00%	KYG9721M1033
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	0.00%	MX01GA000004
FNMA POOL #MA4281 2% 03-01-2051 BEO	0.00%	US31418DXK35
KINSUS INTERCONNECT TECH	0.00%	TW0003189007
FIFTH THIRD BANCORP	0.00%	US3167731005
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.00%	DE0001102580
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.00%	
HEXAGON AB	0.00%	SE0015961909
HOUSE FOODS GROUP INC	0.00%	JP3765400001
UNICREDIT SPA	0.00%	IT0005239360
CHINA MOLYBDENUM LUOYANG CO LTD	0.00%	CNE100000114
STMICROELECTRONICS NV	0.00%	NL0000226223
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.00%	XS2283340060
GOVT NATL MTG 2% DUE 10-15-2046	0.00%	US21H0206A81
JAPAN(GOVT OF) 0% T-BILL 14/11/2022 JPY	0.00%	JP1741011N88
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
LUZHOU LAOJIAO CO LTD	0.00%	CNE000000GF2
BEST WORLD INTL NPV	0.00%	SG1DG3000004
DELTA ELECTRONICS THAILAND PCL	0.00%	TH0528010R18
UNITED OVERSEAS BANK	0.00%	SG1M31001969
MAXIS BHD	0.00%	MYL6012O0008
FUJITSU JPY	0.00%	JP3818000006
SAMPO OYJ	0.00%	FI0009003305
HAIER SMART HOME C CNY1 H	0.00%	CNE1000048K8
SIME DARBY PLANTAT	0.00%	MYL5285O0001
AGNICO EAGLE MINES	0.00%	CA0084741085
WEYERHAEUSER CO USD	0.00%	US9621661043
APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
SIME DARBY BERHAD	0.00%	MYL4197O0009

USINAS SIDER MINAS GERAIS SA	0.00%	BRUSIMACNPA6
UMICORE NPV	0.00%	BE0974320526
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
ARGENX SE	0.00%	NL0010832176
DOLLARAMA INC	0.00%	CA25675T1075
EQUIFAX INC	0.00%	US2944291051
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.00%	IE00B4613386
FUT JUN 24 ICE SONIA SO3	0.00%	
LEGRAND SA	0.00%	FR0010307819
PPB GROUP BHD	0.00%	MYL406500008
BOUYGUES	0.00%	FR0000120503
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.00%	ES0000012F76
ORANGE SA	0.00%	FR0000133308
AMEREN CORP	0.00%	US0236081024
AMADEUS IT HLDGS	0.00%	ES0109067019
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.00%	MYBML1600014
EPAM SYSTEMS INC	0.00%	US29414B1044
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD	0.00%	CNE1000000B8
DEXCO SA COM NPV	0.00%	BRDXCOACNOR8
CHINA RAILWAY GROUP	0.00%	CNE100000722
JIANGXI GANFENG LITHIUM CO LTD	0.00%	CNE1000005F6
PARTNERS GROUP	0.00%	CH0024608827
VERBUND AG	0.00%	AT0000746409
RHEINMETALL AG	0.00%	DE0007030009
BOSIDENG INTERNATIONAL HOLDING	0.00%	KYG126521064
GREEN CROSS CORPORTION	0.00%	KR7006280002
TELEKOM MALAYSIA BERHAD	0.00%	MYL486300006
APTARGROUP INC	0.00%	US0383361039
DATADOG INC	0.00%	US23804L1035
FUT DEC 22 US 2YR T-NOTE	0.00%	
GAKKYUSHA CO LTD	0.00%	JP3235400003
HAITONG SECURITIES	0.00%	CNE1000019K9
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.00%	CH0224397346
GUANGDONG INVESTMENT LIMITED	0.00%	HK0270001396
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD	0.00%	CNE100001M79
DOVER CORPORATION COM USD1.00	0.00%	US2600031080
MOWI ASA	0.00%	NO0003054108
JAPAN .1% 20/12/2023	0.00%	JP1051381K12
Outstanding Settlement Receipts - ILS	0.00%	
BOURBON CORP	0.00%	JP3831400001
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
XIAMEN FARATRONIC CO LTD	0.00%	CNE000001D72
QUALICORP SA COM NPV	0.00%	BRQUALACNOR6
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.00%	
CHINA MEIDONG AUTO HOLDINGS LTD	0.00%	KYG211921021
NITTOC CONSTRUCTION CO LTD	0.00%	JP3684800000
FIRSTENERGY CORP USD	0.00%	US3379321074
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
RAYMOND JAMES FINL COM USD0.01	0.00%	US7547301090
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052	0.00%	US3132DWD598
SEMIARA MINING AN PHP1	0.00%	PHY7628G1124
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM AUSTRALIA	0.00%	
EUROPEAN BANK FOR REC & DEV 5.02% 04/08/2021	0.00%	XS2512033189
DUPONT DE NEMOURS INC	0.00%	US26614N1028
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.00%	US912810SW99
ERICSSON LM - B SHS	0.00%	SE0000108656
EDP-ENERGIAS DO BRASIL SA	0.00%	BRENBRACNOR2
ORACLE CORP 1.65% 03-25-2026	0.00%	US68389XCC74
ECOPETROL SA	0.00%	COC04PA00016
FRANCE (GOVT OF) 1.5% 25/05/2031	0.00%	FR0012993103
EQUINIX INC 1.8% DUE 07-15-2027	0.00%	US29444UBG04
CIBC SYDNEY 4.4% 15/07/2025	0.00%	AU3CB0290781
YAIZU SUISEI KAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
ADIDAS AG	0.00%	DE000A1EWWW0
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
CDW CORP	0.00%	US12514G1085
INTERNATIONAL FINANCE CORP 4.25% SNR NTS 21/08/2	0.00%	AU00001FXHK9
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.00%	JP1300441E92
ASTRAZENECA PLC SPONS ADR	0.00%	US0463531089
COCA-COLA EUROPAFCIFIC PARTNERS	0.00%	GB00BDCPN049

SUZANO PAPEL E CEL COM NPV	0.00%	BRSUZBACNORO
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.00%	AU3CB0223402
MTR CORP	0.00%	HK0066009694
TINC COMM VA	0.00%	BE0974282148
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.00%	AU3FN0036984
SUNNY OPTICAL TECHNOLOGY GROUP	0.00%	KYG8586D1097
LONGDA CONSTRUCTION AND DEVELOPMENT CORP	0.00%	TW0005519003
Income Due - HKD	0.00%	
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.00%	AU3CB0223774
EURO INV BANK 0% SNR 15/11/2027 EUR1000	0.00%	XS2419364653
CHINA INTERNATIONAL CAPITAL CORP	0.00%	CNE1000048J0
ARROW ELECTRONICS INC	0.00%	US0427351004
I MOBILE CO LTD	0.00%	JP3105210003
YAMATANE CORP	0.00%	JP3937600009
HOUSING NEW ZEALAND 181022 PNOTE	0.00%	NZHNZDM291L5
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
ENGIE AUG5	0.00%	FR0010208488
AROUNDTOWN SA	0.00%	LU1673108939
RWE AG	0.00%	DE0007037129
PEARSON PLC ORD 25P GBP	0.00%	GB0006776081
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.00%	XS1785147098
FRANKLIN RESOURCES INC	0.00%	US3546131018
EXPEDIA GROUP INC	0.00%	US30212P3038
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
BIM BIRLESIK MAGAZALAR AS	0.00%	TREBIMM00018
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00%	NO0010821598
EDP RENOVAVEIS SA	0.00%	ES0127797019
PEGATRON CORP	0.00%	TW0004938006
BNG BANK N.V. 0.0% 31/08/2028	0.00%	XS2381566616
EURO INV BANK 0.5% SNR 10/08/23 AUD10000	0.00%	XS0650754822
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.00%	
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.00%	AU000XCLWAS7
STONECO LTD	0.00%	KYG851581069
LEADCORP INC	0.00%	KR7012700001
SEKISUI JUSHI CORPORATION	0.00%	JP3420200002
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
IOCHPE MAXION SA	0.00%	BRMYPKACNOR7
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.00%	AU0000024044
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
DUKE REALTY CORP	0.00%	US2644115055
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.00%	FR0014006UI2
ASSA ABLOY AB	0.00%	SE0007100581
AES CORP	0.00%	US00130H1059
NATIONAL GRID PLC DISC COML PAPER 4/2 YRS 3&4 10-13-202	0.00%	US63627UKD53
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.00%	US91282CBJ99
MOSAIC CO COM	0.00%	US61945C1036
GUOXUAN HIGH TECH CO LTD	0.00%	CNE000001NY7
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
COMP ENG CONSULT NPV	0.00%	JP3346200003
LIBERTY GLOBAL INC	0.00%	GB00B8W67B19
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.00%	XS2126058168
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
ENTERGY CORP NEW	0.00%	US29364G1031
INTERSHOP HOLDING AG	0.00%	CH0273774791
TIS INC	0.00%	JP3104890003
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.00%	MYBMI1900030
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.00%	US912828J272
VERISIGN INC	0.00%	US92343E1029
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.00%	IDG000013509
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.00%	MX0MGO000102
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.00%	
HENKEL AG & CO KGAA	0.00%	DE0006048408
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
MITSUBISHI ELECTRIC	0.00%	JP3902400005
COMCAST CORP NEW 3.95% 10-15-2025	0.00%	US20030NCS80
FUJI FILM HOLDINGS CORP	0.00%	JP3814000000
CHARTER 4.908% DUE 07-23-2025	0.00%	US161175AY09

POWER CONSTRUCTION CORPORATION OF CHINA LTD	0.00% CNE1000017G1
HONG KONG FERRY HOLDINGS CO LTD	0.00% HK0050000345
SKANDINAVISKA ENSKIL SEK	0.00% SE0000148884
ESSITY AB SER B NPV	0.00% SE0009922164
SAO MARTINHO SA	0.00% BRSMTOACNOR3
UPM-KYMMENE FIM10	0.00% FI0009005987
EAST JAPAN RAILWAY JPY	0.00% JP3783600004
LIU CHONG HING INVESTMENT	0.00% HK0194000995
CGI INC	0.00% CA12532H1047
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429	0.00% NZLGFDT012C4
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.00% US45950VEM46
KIMURA UNITY CO LTD	0.00% JP3242500001
NIBE INDUSTRIER AB SER B NPV	0.00% SE0015988019
EUROBANK ERGASIAS SERVICES AND	0.00% GRS323003012
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
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.00% US87973RAE09
VULCAN MATERIALS CO	0.00% US9291601097
THE NAVIGATOR COMP	0.00% PTPTI0AM0006
FUT JUN 24 EURO DOLLARS	0.00%
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00% US11133T1034
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00% AU0000097495
SPRINT CORP 7.125% DUE 06-15-2024	0.00% US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.00% US404280CW70
MANILA ELECTRIC CO	0.00% PHY5764J1483
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.00% US91282CCR07
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.00% XS1883878966
SSY GROUP LTD	0.00% KYG8406X1034
KINGFISHER PLC GBP0.1571	0.00% GB0033195214
ICOM INC	0.00% JP3101400004
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.00% AU0000217101
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.00% NO0010930522
STERIS PLC	0.00% IE00BFY8C754
SHISEIDO COMPANY LIMITED JPY50	0.00% JP3351600006
EIZO CORP	0.00% JP3651080008
PANASONIC HOLDINGS CORP	0.00% JP3866800000
SINGAPORE TECH ENG SGD	0.00% SG1F60858221
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR	0.00% XS1721423462
MAGNA INTERNATIONAL INC	0.00% CA5592224011
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.00% AU3CB0284677
NAGASE BROTHERS INC	0.00% JP3647600000
MEDIBANK PRIVATE LIMITED	0.00% AU000000MPL3
INVESTIS HOLDING SA	0.00% CH0325094297
TOSHIBA CORP Y50	0.00% JP3592200004
VIA S.A. COM NPV	0.00% BRVIAACNOR7
AEON CO LTD	0.00% JP3388200002
OCEAN WILSONS HOLDINGS LTD	0.00% BMG6699D1074
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.00% US21H0406A63
DARDEN RESTAURANTS INC	0.00% US2371941053
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.00% MX0MGO0000J5
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.00% US74977SDR04
DNB BANK ASA NOK12.50	0.00% NO0010161896
MONOLITHIC POWER SYSTEMS INC	0.00% US6098391054
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.00% USP1507SAH06
SEI INVESTMENTS COMPANY	0.00% US7841171033
FRESENIUS FINANCE BV 4.0% 01/02/2024	0.00% XS1026109204
AFREECATV CO LTD	0.00% KR7067160002
COLES GROUP LTD	0.00% AU0000030678
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.00% MX0MGO0000Y4
DR HORTON INC	0.00% US23331A1097
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.00% MYBMS1900047
DAQO NEW ENERGY CO SPON ADS EACH REP 5 ORD SHS	0.00% US23703Q2030
NESTLE MALAYSIA BERHAD	0.00% MYL4707OO005
CENTRAL PATTANA PCL	0.00% TH0481010R10
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.00% XS2356317177
WANT WANT CHINA HOLDINGS LTD	0.00% KYG9431R1039
BRANDYWINE REALTY TRUST	0.00% US1053682035
RENAULT SA	0.00% FR0000131906
YEALINK NETWORK TECHNOLOGY CO LTD	0.00% CNE100002PC5
EPIROC AB SER B NPV POST SPLIT	0.00% SE0015658117

TORII PHARMACEUTICAL CO LTD	0.00%	JP3635800000
CRITERIA CAIXACORP SA	0.00%	ES0140609019
NATURA CO HDLS SA COM NPV	0.00%	BRNTCOACNOR5
BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	0.00%	US06418BAC28
KONE CORPORATION NEW	0.00%	FI0009013403
ALIGN TECHNOLOGY INC	0.00%	US0162551016
AT&T INC .9% DUE 03-25-2024 BEO	0.00%	US00206RMJ85
LIVE NATION INC	0.00%	US5380341090
INVESTOR AB SER A NPV	0.00%	SE0015811955
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
CITIGROUP INC 4.3% DUE 11-20-2026	0.00%	US172967JC62
JAPAN (10 YR 0.1% .1% 20/12/2029	0.00%	JP1103571L10
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.00%	XS2367816076
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
KYOCERA CORP JPY50	0.00%	JP3249600002
BANCO BTG PACTUAL UNITS(1COM & 2PRF A) 02/17	0.00%	BRBPACUNT006
NEOENERGIA SA	0.00%	BRNEOEACNOR3
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.00%	
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00%	SG31A9000002
KANZHUN LTD	0.00%	US48553T1060
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNXL82
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.00%	US911365BM59
TAISEI CORP	0.00%	JP3443600006
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.00%	NZHNZD0001L7
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.00%	
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
WHITBREAD PLC	0.00%	GB00B1KJJ408
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.00%	MX0MGO0000R8
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.00%	AU3FN0069209
MATTIOLI WOODS PLC	0.00%	GB00B0MT3Y97
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00%	ES0000012157
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.00%	US912810QB70
BANK OF CHINA NZ LTD 190423 4.02 CB	0.00%	NZBOCDT003C8
NORDSON CORP	0.00%	US6556631025
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.00%	XS1648298559
SUMITOMO CORP JPY	0.00%	JP3404600003
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.00%	NZLGFDT014C0
KEYCORP	0.00%	US4932671088
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
RANDSTAD NV	0.00%	NL0000379121
MARKEL CORPORATION	0.00%	US5705351048
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
THE JM SMUCKER COMPANY	0.00%	US8326964058
COUNTRY GARDEN HLDGS CO LTD	0.00%	KYG245241032
PERKINELMER INC	0.00%	US7140461093
BRITISH LAND CO GBP	0.00%	GB0001367019
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.00%	DUIRS1211255
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.00%	US071813CE75
Income Due - EUR	0.00%	
KINGDEE INTERN SFTWR	0.00%	KYG525681477
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.00%	IDG000009507
GEBERIT AG-REG	0.00%	CH0030170408
GENERAC HOLDINGS INC	0.00%	US3687361044
TELEPERFORMANCE	0.00%	FR0000051807
ESSO THAILAND PCL	0.00%	TH0975010R11
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.00%	ZAG000016320
MVV ENERGIE AG	0.00%	DE000A0H52F5
HCA INC 5% DUE 03-15-2024	0.00%	US404119BN87
COOPER COS INC	0.00%	US2166484020
SWISS PRIME SITE AG	0.00%	CH0008038389
NVR INC	0.00%	US62944T1051
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	0.00%	
CONAGRA BRANDS INC	0.00%	US2058871029
SIEMENS GAMESA REN EURO.17	0.00%	ES0143416115
BROWN BROWN INC	0.00%	US1152361010
TONGWEI CO LTD	0.00%	CNE000001GS3
PURE STORAGE INC	0.00%	US74624M1027
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.00%	US38869PAP99

ERIE INDEMNITY CO	0.00%	US29530P1021
ATMOS ENERGY CORP	0.00%	US0495601058
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.00%	US05253JAL52
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.00%	
SWISS LIFE HOLDING AG	0.00%	CH0014852781
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	0.00%	
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.00%	JP1201631HC6
CENTERPOINT ENERGY INC	0.00%	US15189T1079
AKR CORPORINDO TBK PT	0.00%	ID1000106701
DAEWOO ENGINEERING & CONSTRUCTION	0.00%	KR7047040001
SANDVIK AB	0.00%	SE0000667891
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
HURXLEY CORP	0.00%	JP3765100007
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.00%	USU10517AC12
UNITED MEXICAN STATES 7.75% 29/05/31	0.00%	MX0MGO0000P2
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
HORIZON THERAPEUTI COM USD 0.0001	0.00%	IE00BQPQVQZ61
SUZHOU MAXWELL TECHNOLOGIES CO LTD	0.00%	CNE100003FS0
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.00%	US14040HCQ65
TRANSUNION	0.00%	US89400J1079
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC	0.00%	US01F0324A92
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.00%	USQ04578AD42
ELECTRICITE DE FRANCE	0.00%	FR0010242511
COUNTRY GARDEN SVC USD0.0001	0.00%	KYG2453A1085
STANLEY BLACK & DECKER INC	0.00%	US8545021011
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00%	US4456581077
INGERSOLL RAND INC	0.00%	US45687V1061
ARCELORMITTAL NPV POST STK SPLIT	0.00%	LU1598757687
NOVAVEST REAL ESTATE AG	0.00%	CH0212186248
UNI CHARM CORPORATION	0.00%	JP3951600000
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.00%	USW8454EAR90
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
PARAMOUNT GLOBAL	0.00%	US92556H2067
QUANTA SERVICES INC	0.00%	US74762E1029
ZSCALER INC	0.00%	US98980G1022
E INK HOLDINGS INC	0.00%	TW0008069006
PINTEREST INC	0.00%	US72352L1061
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
EISAI CO LTD JPY	0.00%	JP3160400002
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052	0.00%	US3132DWES89
BURBERRY GROUP PLC	0.00%	GB0031743007
YUNNAN ENERGY NEW MATERIAL CO LTD	0.00%	CNE100002BR3
PVTPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.00%	US63859UBG76
Income Due - TWD	0.00%	
HUNTINGTON BANCSHARES INC	0.00%	US4461501045
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.00%	US87264ABD63
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.00%	ES0313307219
CHINA SECURITIES CO LTD	0.00%	CNE100002B89
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.00%	US6325C1D228
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.00%	USQ3958YAC77
STEEL DYNAMICS INC	0.00%	US8581191009
KCC CORPORATION KRW5000	0.00%	KR7002380004
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.00%	XS2180510732
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
EVERGY INC COM NPV	0.00%	US30034W1062
AOKI SUPER CO LTD NPV	0.00%	JP3105700003
MATCH GRP INC NEW COM USD0.001	0.00%	US57667L1070
CLOROX CO DEL	0.00%	US1890541097
CATALENT INC	0.00%	US1488061029
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.00%	US61747YEA91
S B FOODS INC	0.00%	JP3163600004
SODEXO	0.00%	FR0000121220
BONGRAIN	0.00%	FR0000120107
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.00%	DE000NRWOLQ9
SKYWORKS SOLUTIONS INC	0.00%	US83088M1027
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.00%	
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.00%	US44891ABX46

QUEST DIAGNOSTICS	0.00%	US74834L1008
TRITON INTL LTD COM USD0.01 CL A	0.00%	BMG9078F1077
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.00%	NZWRCDT230C9
MONGODB INC	0.00%	US60937P1066
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.00%	TW0002884004
VAIL RESORTS INC	0.00%	US91879Q1094
COMWLTH BK 2.552% DUE 03-14-2027	0.00%	US2027A1KK25
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
DOMINOS PIZZA INC	0.00%	US25754A2015
FUT DEC 22 CBT ULT TNOTE	0.00%	
CHRISTCHURCH CITY HOLDINGS LIMITED 201222 PNOTE	0.00%	NZCCHDT048C1
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.00%	US459058JF11
PERSIMMON PLC	0.00%	GB0006825383
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.00%	US03522AAH32
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
TELE2 AB	0.00%	SE0005190238
CHOUSHIMARU CO LTD	0.00%	JP3527550002
TOWA BANK LTD	0.00%	JP3622400004
M3 INC NPV	0.00%	JP3435750009
HANKOOK TIRE & TEC 3.5% SNR 30/01/23 USD200000	0.00%	XS1760764966
SUZUKI MOTOR CORP	0.00%	JP3397200001
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.00%	US00774MAV72
WUXI APPTec CO LTD	0.00%	CNE100003F19
SYNCHRONY FINANCIAL	0.00%	US87165B1035
KOLON INDUSTRIES INC	0.00%	KR7120110002
AUTOHOME INC	0.00%	US05278C1071
UTD STATES TREAS 1.375% DUE 02-15-2023	0.00%	US912828Z864
OBAYASHI CORPORATION	0.00%	JP3190000004
SEAGEN INC COM USD0.001	0.00%	US81181C1045
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
SONOVA HOLDING AG - REG	0.00%	CH0012549785
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.00%	US50066RAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.00%	US92343VGG32
ASM INTERNATIONAL NV	0.00%	NL0000334118
JAPAN(GOVT OF) 0% T-BILL 19/12/2022 JPY	0.00%	JP1741091N99
KES BNP PARIBAS A/C	0.00%	
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.00%	XS2012546714
DAIREI CO LTD	0.00%	JP3500150002
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
FNMA POOL #CA9381 2% DUE 03-01-2051 REG	0.00%	US3140QHM770
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	0.00%	
PLUG POWER INC	0.00%	US72919P2020
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.00%	KR103502GAC2
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.00%	MX0MGO0000U2
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.00%	US21H0326A37
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
INTEL CORP FIXED 3.4% DUE 03-25-2025	0.00%	US458140BP43
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.00%	NZIIIBDT003C0
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.00%	US82620KAZ66
POWER CORP OF CANADA CAD	0.00%	CA7392391016
WESTPAC NZD COLL	0.00%	
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	0.00%	XS2226916133
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.00%	US15089QAL86
GARMIN ORD	0.00%	CH0114405324
PULTE GROUP INC	0.00%	US7458671010
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
MAZDA MOTOR CORP Y50	0.00%	JP3868400007
DIETEREN GROUP	0.00%	BE0974259880
INTL BUSINESS 3.45% DUE 02-19-2026	0.00%	US459200JG74
TOTO LTD JPY50	0.00%	JP3596200000
TWILIO INC	0.00%	US90138F1021
NISHI NIPPON RAILROAD CO LTD	0.00%	JP3658800002
ARCH CAPITAL GROUPCOM	0.00%	BMG0450A1053
CARMAX INC	0.00%	US1431301027
RICOH CO JPY50	0.00%	JP3973400009
ANTOFAGASTA PLC	0.00%	GB0000456144
EFSS 0.00% 0.0% 13/10/2027	0.00%	EU000A1G0EK7
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	0.00%	
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI	0.00%	

SEKISUI CHEMICAL CO Y50	0.00%	JP3419400001
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.00%	FR0013341682
BILL COM HOLDINGS INC	0.00%	US0900431000
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
SARTORIUS STEDIM B EURO.1666	0.00%	FR0013154002
UDR INC	0.00%	US9026531049
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.00%	XS2167007249
OKINAWA CELLULAR NPV TEMP	0.00%	DU06147428D7
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.00%	US91282CCC38
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.00%	
HUBSPOT INC	0.00%	US4435731009
FERROVIAL SA	0.00%	ES0118900010
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.00%	MX0MGO0000B2
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.00%	US91282CCT62
FNMA POOL #FS0377 2.5% 02-01-2052 BEO	0.00%	US3140XFM325
METRO INC - A	0.00%	CA59162N1096
HAGOROMO FOODS CORP	0.00%	JP3767600004
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.00%	US912828ZL77
NORTHERN TRUST CORP	0.00%	US6658591044
NICE LTD	0.00%	IL0002730112
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
BUNGE LIMITED	0.00%	BMG169621056
SK INNOVATION	0.00%	KR7096770003
ADVANCE AUTO PARTS	0.00%	US00751Y1064
SWEDBANK AB	0.00%	SE0000242455
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.00%	XS2416563901
Income Due - CAD	0.00%	
TAL EDUCATION GROUP ADR	0.00%	US8740801043
MONDELEZ INTL 2.25% DUE 09-19-2024	0.00%	US60920LAF13
ALUMINUM CORPORATION OF CHINA LTD	0.00%	CNE1000001T8
KAJEMA CORP	0.00%	JP3210200006
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.00%	CA135087B451
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.00%	GB00BL68HG94
GNMA II JUMBOS 2.5% 30 YEARS SETTLES OCTOBER	0.00%	US21H0226A46
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.00%	IT0005323032
JULIUS BAER GROUP LTD	0.00%	CH0102484968
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.00%	CA45075E1043
JAPAN (10 YR 0.1% .1% 20/03/2030	0.00%	JP1103581L42
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.00%	DK0009924102
LOEWS CORP	0.00%	US5404241086
MONDI PLC	0.00%	GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
KIA CORP 1.75% 10-16-2026	0.00%	USY4760JAA17
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
TOPPAN PRINTING CO LTD	0.00%	JP3629000005
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00%	JP3585800000
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.00%	ES0000012411
SPLUNK INC COM	0.00%	US8486371045
WORLDLINE SA	0.00%	FR0011981968
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.00%	US91282CCF68
SMITH & NEPHEW PLC	0.00%	GB0009223206
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
AVANTOR INC	0.00%	US05352A1007
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.00%	CA135087D507
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.00%	XS1584122763
GLOBAL UNICHIP CORP	0.00%	TW0003443008
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00%	HK0285041858
New Zealand dollar	0.00%	
ANTHEM INC 3.35% DUE 12-01-2024	0.00%	US036752AC75
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.00%	XS2155365641
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.00%	COL17CT02625
Income Due - KRW	0.00%	
ANADOLU EFES BIRACILIK VE MALT SANA	0.00%	TRAAEFES91A9
CMS ENERGY CORP	0.00%	US1258961002
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.00%	US36179VZS23
FUT SEP 24 EURO DOLLARS	0.00%	
AF GRUPPEN ASA	0.00%	NO0003078107
PVTP L DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026	0.00%	US233853AF73
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.00%	US83368TAT51
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.00%	DK0009522062

ROYAL BANK OF CANADA FIXED 2.55%	07-16-2024	0.00%	US78013XZU52
BARCLAYS PLC 5.501% DUE 08-09-2028		0.00%	US06738EBY05
PVTPL TRUST F/1401 SR NT 5.25 DUE	12-15-2024	0.00%	US898324AA61
GJENSIDIGE FORSIKR NOK		0.00%	NO0010582521
PRYSMIAN SPA		0.00%	IT0004176001
PVTPL VOLKSWAGEN GROUP AMER FIN LLC	3.35% DUE 05-13	0.00%	US928668BE16
HANNOVER RUECK SE		0.00%	DE0008402215
KUEHNE & NAGEL INTERNATIONAL AG		0.00%	CH0025238863
TDK CORPORATION		0.00%	JP3538800008
MALAYSIA 4.232% BDS 30/06/31 MYR		0.00%	MYBMX1100044
COOPERATIEVE 5.25% DUE 05-24-2041		0.00%	US21685WCJ45
KIKKOMAN CORPORATION JPY		0.00%	JP3240400006
PENSKE TRUCK FIXED 1.7% DUE 06-15-2026		0.00%	USU71000BD16
NIPPON STEEL CORPORATION		0.00%	JP3381000003
FAIRFAX FINL HOLDINGS LTD CAD		0.00%	CA3039011026
UNITED STATES TREASURY 2.25%	11-15-2027	0.00%	US9128283F58
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025		0.00%	USY0889VAA80
7ROAD HOLDINGS LTD		0.00%	KYG806101013
LIBERTY MEDIA CORP COM		0.00%	US5312298541
TELSTRA CORPORATION LIMITED		0.00%	AU000000TSL2
AUSTRALIAN GOVERNMENT 2.75%	21/04/24	0.00%	AU3TB0000143
CITIGROUP INC 3.29%	03-17-2026	0.00%	US172967NL16
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3%	01-22-21	0.00%	US55608RBE99
EQUATE PETROCHEMIC 4.25% GTD SNR	03/11/26 USD	0.00%	XS1513739760
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR		0.00%	
ALLEGHANY CORPORATION		0.00%	US0171751003
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD		0.00%	FR0013405362
MANITOBA(PROV OF) 3.75%	09/06/2026 DUAL CURR	0.00%	AU3CB0234581
GAMING AND LEISURE P COM USD0.01		0.00%	US36467J1088
USS CO LTD		0.00%	JP3944130008
GOLDMAN SACHS GROUP INC 4.223%	05-01-2029	0.00%	US38141GWZ35
KIMBERLY CLARK DE MEXICO S A B DE C V FO2.431%	DUE 07-01	0.00%	USP60694AF68
UNITED STATES OF AMER TREAS NOTES 2.875%	DUE 05-15-2032	0.00%	US91282CEP23
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04%	07-16-2029	0.00%	US86562MBP41
EPIROC AB		0.00%	SE0015658109
SVENSKA HANDELSBKN 1% SNR EMTN	15/04/2025 EUR	0.00%	XS2156510021
BIZLINK HOLDING INC		0.00%	KYG114741062
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSONIA AR		0.00%	
BANCO DE SABADELL 1.75%	10/05/2024	0.00%	XS1991397545
ABU DHABI PORTS CO 2.5% SNR EMTN	06/05/31 USD	0.00%	XS2338173680
NATL RURAL UTILS 3.4% DUE 02-07-2028		0.00%	US637432NP60
FRANCE(GOVT OF) 0% SNR 25/11/2029	EUR1'REGS	0.00%	FR0013451507
ZOOMINFO TECHNOLOGIES INC		0.00%	US98980F1049
ENTEGRIS INC		0.00%	US29362U1043
CVS CAREMARK CORP 4 DUE	12-05-2023	0.00%	US126650CC26
OREILLY AUTOMOTIVE INC NEW 4.7%	06-15-2032	0.00%	US67103HAL15
APA GROUP		0.00%	AU000000APA1
BRIGHTHOUSE FINL INC 5.625% DUE	05-15-2030 REG	0.00%	US10922NAG88
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE1.55%	DUE 01-01-2024	0.00%	US59217HEP82
VOLKSWAGEN FINL SERVICES 1.2%	08/04/2024	0.00%	AU3CB0279289
NIPPON AIR CONDITIONING SERVICES CO LTD		0.00%	JP3699500009
FNMA POOL #CB0440 2.5% DUE	05-01-2051 REG	0.00%	US3140QKP280
ABIOMED INC		0.00%	US0036541003
BANDAI NAMCO HOLDINGS INC		0.00%	JP3778630008
KOREA(REPUBLIC OF) 2.0%	10/06/2031	0.00%	KR103502GB66
CAMDEN PPTY TR 2.8% DUE	05-15-2030/04-20-2020 REG	0.00%	US133131AZ59
FRANCE(GOVT OF) 5.75% OAT 25/10/32	EUR1	0.00%	FR0000187635
VOLVO AB		0.00%	SE0000115420
SACI FALABELLA 3.75%	10-30-2027	0.00%	USP82290AR17
BANCO SANTANDER S FIXED 2.746% DUE	05-28-2025	0.00%	US05971KAE91
BIOMARIN PHARMACEUTICAL INC		0.00%	US09061G1013
WESTPAC BKG CORP 2.125% SNR 02/05/2025	GBP	0.00%	XS1558450745
COMMONWEALTH BANK OF AUSTRALIA		0.00%	
POOL CORPORATION		0.00%	US73278L1052
DENTSPLY SIRONA FIXED 3.25%	06-01-2030	0.00%	US24906PAA75
BANQUE POPULAIRE .625%	28/04/2025	0.00%	FR0013509726
CHUO MITSUI TRUST HOLDINGS INC		0.00%	JP3892100003
CHINA CONSTRUCUTION ENGINEERING CORP LTD		0.00%	CNE100000F46
UNITED STATES TREAS NTS 1.375%	11-15-2031	0.00%	US91282CDJ71
CK HUTCHISON INTERNATIONAL 21 LTD 1.5%	DUE 04-15-2026	0.00%	USG2182GAA16
NORTHUMBRIAN WTR F 1.625% GTD SNR	11/10/26 GBP	0.00%	XS1499724638
SVENSKA CELLULOSEA AB - B SHARES		0.00%	SE0000112724

BANK AMER CORP 3.248% DUE 10-21-2027	0.00%	US06051GGA13
ATLANTIA SPA	0.00%	IT0003506190
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.00%	US91324PCQ37
ALLIANT ENERGY CORP	0.00%	US0188021085
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025	0.00%	US37045XCV64
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.00%	US83368TBN72
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.00%	NO0010757925
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	0.00%	US345397ZC07
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.00%	US66989HAH12
SHIMIZU CORPORATION	0.00%	JP3358800005
EQUITABLE HLDGS IN COM USD0.01	0.00%	US29452E1010
LUFAX HOLDING LTD	0.00%	US54975P1021
DOCUSIGN INC	0.00%	US2561631068
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.00%	XS1681539539
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
CTP N.V .75% 18/02/2027	0.00%	XS2303052695
HAPVIDA PARTICIPAC COM NPV 144A REG S	0.00%	BRHAPVACNOR4
GENERAL MTRS FINL CO INC DISC COML PAPER4/2 YRS 3&4 11-12	0.00%	US37046ULW98
GRESHAM HOUSE PLC	0.00%	GB0003887287
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
HCP INC 3.25% DUE 07-15-2026	0.00%	US40414LAQ23
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.00%	US084670BK32
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
ALBIS CO LTD	0.00%	JP3126300007
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FIN	0.00%	US05964HAQ83
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.00%	US91282CCB54
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.00%	DE000NWB0AQ0
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.00%	CA135087H722
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
ATHENE GLOBAL FDG MEDIUM TERM SR SECD NTBOOK ENTRY I	0.00%	US04686E3L49
KEPPEL CORP LTD	0.00%	SG1U68934629
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.00%	USN30707AN87
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
U MING MARINE TRANSPORT CORP	0.00%	TW0002606001
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 11-12	0.00%	US64952WDQ33
FERGUSON FIN PLC FIXED 4.25% DUE 04-20-2027	0.00%	USG33760AE23
GILEAD SCIENCES INC .75% DUE 09-29-2023	0.00%	US375558BW29
FNMA POOL #FM9499 2.5% 11-01-2051 BEO	0.00%	US3140XDRV05
STRAUMANN HLDG CHF0.01 REGD POST SPLIT	0.00%	CH1175448666
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.00%	NZGOVDT437C0
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.00%	KR103501GB34
ALFA LAVAL AB	0.00%	SE0000695876
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
KESKO OYJ-B SHS	0.00%	FI0009000202
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	0.00%	USC0219CAH00
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.00%	ES0000012E69
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.00%	NL0010071189
NORTHLAND POWER INC	0.00%	CA6665111002
ERP OPER LTD 3.25% DUE 08-01-2027	0.00%	US26884ABG76
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.00%	XS2106056653
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.00%	FR0013234333
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023	0.00%	AU3CB0253235
JAPAN 1.5% T-BOND 20/03/2045	0.00%	JP1300461F39
SIHUAN PHARM HLDG	0.00%	BMG8162K1137
BATH AND BODY WORKS INC	0.00%	US0708301041
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.00%	FR0013448859
NISSAN MOTOR CO Y50	0.00%	JP3672400003
WYNNSTAY GROUP PLC	0.00%	GB0034212331
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.00%	FR0013408960
CN LT & PWR CO 4.3% DUE 04-15-2044	0.00%	US207597EG65
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051	0.00%	US3132DWB512
IRELAND(REP OF) 0.9% SNR 15/05/2028 EURO.01	0.00%	IE00BDHDP44
SIEMENS 3.3% DUE 09-15-2046	0.00%	US82620KAM53
LOGICOR FINANCING 3.25% GTD SNR 13/11/28EUR	0.00%	XS1909057645
CAP 1 FINL CORP FLTG RT 5.247% DUE 07-26-2030	0.00%	US14040HCV50
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.00%	US58013MFC38
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.00%	GB00BM8Z2V59
FENG TAY ENTERPRISE CO LTD	0.00%	TW0009910000

UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.00%	US911312AJ59
NEXT PLC GBPO.10	0.00%	GB0032089863
Income Due - ILS	0.00%	
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.00%	US14149YBJ64
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.00%	US26874RAE80
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000	0.00%	GB00BF0HZ991
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.00%	US13607HVE97
RESONA HOLDINGS INC	0.00%	JP3500610005
WESTERN DIGITAL CORP	0.00%	US9581021055
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.00%	DU0244927801
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.00%	US91282CEC10
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	0.00%	
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.00%	XS2048709427
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	0.00%	US90265EAR18
SUN ART RETAIL GROUP	0.00%	HK0000083920
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
RELX CAP INC 4.0% 03-18-2029	0.00%	US74949LAC63
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.00%	US91282CCS89
IREN SPA	0.00%	IT0003027817
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.00%	US377372AE71
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.00%	DE0001102473
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
DKK BNP PARIBAS A/C	0.00%	
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.00%	USQ04578AG72
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.00%	US767201AL06
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR	0.00%	XS1508450688
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU22:	0.00%	
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	0.00%	JP1051501N14
BIOMERIEUX NPV	0.00%	FR0013280286
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	0.00%	US91282CDG33
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	0.00%	US89681LAA08
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR AR	0.00%	
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.00%	US87031CAF05
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.00%	US92343VDY74
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.00%	US25156PAC77
AUSTRALIA(COMWLTH 2.0% 21/08/2035	0.00%	AU000XCLWAF4
UNITED STS TREAS NTS .875% 06-30-2026	0.00%	US91282CCJ80
British pound sterling	0.00%	
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
RYDER SYSTEM INC 2.85% 03-01-2027	0.00%	US78355HKT58
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.00%	US404280AM17
BEIJING ENTERPRISES WATER GROUP LTD	0.00%	BMG0957L1090
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
NITTO DENKO CORPORATION	0.00%	JP3684000007
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
ITO EN LTD	0.00%	JP3143000002
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.00%	COL17CT02914
BIO TECHNE CORP COM USD0.01	0.00%	US09073M1045
KLABIN SA UNITS	0.00%	BRKLBNC DAM18
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.00%	
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.00%	XS2264978623
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5MZ78
DISNEY WALT CO 3% DUE 07-30-2046	0.00%	US25468PDN33
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.00%	AU3CB0215796
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.00%	BE0000304130
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.00%	US20030NBK63
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.00%	US91282CBG50
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.00%	
LOWES COS INC 4.0% 04-01-2032	0.00%	US548661EH62
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.00%	XS2408621238
OMRON CORP Y50	0.00%	JP3197800000
NEC ELECTRONICS CORP	0.00%	JP3164720009
VERIZON 5.5% DUE 03-16-2047	0.00%	US92343VDV36
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.00%	XS1082471423
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.00%	US29874QEN07
BORGWARNER INC	0.00%	US0997241064
TELEFONICA 7.045% DUE 06-20-2036	0.00%	US87938WAC73
UNITED STS TREAS NTS 0.5% 08-31-2027	0.00%	US91282CAH43
TITULOS DE TBOND 7.75% 18/09/2030	0.00%	COL17CT03342
BPCE SR NON PFD FLTG RT 1.652% DUE 10-06-2026	0.00%	US05584KAH14
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.00%	US025816CV93

SANTANDER UK GROUP HLDGS PLC 3.823%	11-03-2028	0.00%	US80281LAG05
TAYLOR WIMPEY PLC GBP		0.00%	GB0008782301
KURJITA WATER INDUSTRIES		0.00%	JP3270000007
3M CO 4.0% 09-14-2048		0.00%	US88579YBD22
ALGONQUIN POWER AND UTILITIES CORP		0.00%	CA0158571053
AMERICAN FINANCIAL GROUP INC		0.00%	US0259321042
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027	SGD1000	0.00%	SG7J60932174
INTEL CORP MTN 4.0% 01/12/2022		0.00%	AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023		0.00%	AU3CB0213429
UNIBAIL RODAMCO WESTFIELD		0.00%	FR0013326246
ASIAN DEVELOPMENT BANK FLTG RT DUE	08-27-2026 BEO	0.00%	US04517PBG63
CISCO SYS INC SR NT 5.9 DUE 02-15-2039	REG	0.00%	US17275RAD44
MONETARY AUTH OF SING 2.625% 01/05/2028		0.00%	SG31B7000002
BRITISH COLUMBIA	PROV OF 4.25% 27/11/2024	0.00%	AU3CB0221232
INTL BK RECON DEVELOP VAR RT DUE	11-22-2028 BEO	0.00%	US459058KD44
TECHTRONIC INDUSTRIES CO		0.00%	HK0669013440
UTD STATES TREAS .125% DUE 07-15-2023		0.00%	US912828ZY98
TRANSURBAN QUEENSL 3.75% NTS 12/10/23	AUD10000	0.00%	AU3CB0239929
TRAVELERS COS INC 4.05% DUE 03-07-2048		0.00%	US89417EAN94
UNION CHIMIQUE UCB SA		0.00%	BE0003739530
MEXICO(UTD MEX ST) 8.5% GTD SNR	31/05/2029 MXN	0.00%	MX0MGO0000H9
JOHN DEERE FINANCI 4.9% GTD SNR	28/07/2025 AUD	0.00%	AU3CB0291078
ST CORPORATION		0.00%	JP3162800001
VOLVO CAR AB		0.00%	SE0016844831
PVTPPL METROPOLITAN LIFE GLOBAL FDG I	MEDIUM TE .4% DL	0.00%	US59217GGV59
ALINCO INC		0.00%	JP3126100001
NATL AUSTRALIA BK 6.322% 03/08/2032		0.00%	AU3CB0291284
COLGATE-PALMOLIVE CO 4% DUE	08-15-2045	0.00%	US19416QEJ58
NORFOLK SOUTHN 3.4% DUE 11-01-2049		0.00%	US655844CD87
EURO INV BANK FR SNR 01/26	USD200000'REGS	0.00%	XS2289587862
AIRSERVICES AUST 2.75% SNR MTN 15/05/23	AUD	0.00%	AU3CB0237436
SINGAPORE GOVERNMENT	2.125% 01/06/2026	0.00%	SG31A8000003
CNH INDUS CAP AUST 2.1% SNR MTN	12/12/2022 AUD	0.00%	AU3CB0267474
TORONTO DOMINION BANK	FLTG RT 28/07/2025	0.00%	AU3FN0070173
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23	AUD	0.00%	AU3CB0253581
UNITED STS TREAS NTS 1.125% DUE	02-15-2031 REG	0.00%	US91282CBL46
DBS BK 2.370714% 16/06/2025		0.00%	AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC	11/11/25 AUD	0.00%	AU3CB0233856
COLES GROUP TREASU FRN GTD SNR MTN	08/2025 AUD	0.00%	AU3FN0055695
FIDELITY NATL FINL FNF GROUP COM USD0.0001		0.00%	US31620R3030
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030	AUD100	0.00%	AU0000013740
MIZUHO BK LTD CD FLTG RT 22/08/2025		0.00%	AU3FN0070918
DOORDASH INC		0.00%	US25809K1051
JUROKU FINANCIAL G NPV		0.00%	JP3392650002
MANITOBA (PROVINCE 4.25% 03/03/2025		0.00%	AU3CB0223584
UNITED ENERGY DIST 3.85% GTD SNR	23/10/24 AUD	0.00%	AU3CB0247971
WHIRLPOOL CORP USD		0.00%	US9633201069
ZAI LAB LTD		0.00%	US98887Q1040
NISSIN SUGAR HLDG NPV		0.00%	JP3676600004
PVTPPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2		0.00%	US96043FAG81
DEUTSCHE BK AG N Y BRH 6.119%	07-14-2026	0.00%	US25160PAJ66
OPTUS FINANCE PTY 3.25% GTD SNR 06/09/23	AUD	0.00%	AU3CB0256303
VICTORIA POWER NE FRN GTD SNR EMTN 04/26	AUD	0.00%	AU3FN0059994
HYPOTHEKARBANK LENZBURG AG		0.00%	CH0001341608
HSBC HLDGS PLC FLTG RT 5.21% DUE	08-11-2028	0.00%	US404280DG12
AUSGRID FINANCE 3.75% GTD SNR 30/10/24	AUD	0.00%	AU3CB0248318
ORBIA ADVANCE CORP S A B DE CV 1.875%	DUE 05-11-2026 BE	0.00%	USP7581YAB11
TSY INFL IX N/B TII 0 1/8 04/15/27	04-15-2027	0.00%	US91282CEJ62
CELLNEX FIN CO SAU 2.25% GTD SNR	12/04/26 EUR	0.00%	XS2465792294
BRAMBLES LIMITED		0.00%	AU000000BXB1
GILDAN ACTIVEWEAR INC		0.00%	CA3759161035
SMITHS GROUP PLC		0.00%	GB00B1WY2338
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25	AUD	0.00%	AU3CB0253417
GSK CONSUMER HEALTHCARE	3.625% 03-24-2032	0.00%	USU04020AD22
PACCAR FINL PTY LTD 4.05% 02/06/2025		0.00%	AU3CB0289932
NBN CO LIMITED 4.75% SNR MTN 28/09/26	AUD	0.00%	AU3CB0292597
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW	SO240315AU2	0.00%	
ZENDESK INC		0.00%	US98936J1016
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024	REC	0.00%	US91282CBM29
ENERGY PARTNERSHIP 3.642% GTD SNR	11/12/24 AUD	0.00%	AU3CB0249209
AMPOL LTD FRN CNV GTD SUB 12/2081	AUD	0.00%	AU3FN0064739
AUST & NZ BANK GRP 6.405%-FRN LT2	20/09/34 AUD	0.00%	AU3CB0292472

ARES CAPITAL CORP 2.875% DUE 06-15-2027 BEO	0.00% US04010LBD47
ESM 0.01% SNR 04/03/30 EURO.01	0.00% EU000A1299L8
BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR	0.00% XS2487770104
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.00% AU3CB0246544
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.00% USQ8809VAG43
ISRAEL DISCOUNT BANK	0.00% IL0006912120
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.00% AU3CB0247393
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.00% US91282CC223
BLACKSTONE 1.0% 05/10/2026	0.00% XS1499602289
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28GBP	0.00% XS2303762475
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.00% AU3CB0244168
INSURANCE AUSTRALIA GROUP LIMITED	0.00% AU000000IAG3
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.00% AU3FN0060729
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.00% AU300ENL0021
TELEFLEX INC	0.00% US8793691069
UNITED STATES TREAS NTS .625% 11-15-2024	0.00% US91282CDH16
SUMITOMO METAL MINING CO LTD	0.00% JP3402600005
KOREA DEV BK BDS .8325% 25/08/2023	0.00% AU3CB0273985
VISTRA CORP	0.00% US92840M1027
YOKOGAWA ELECTRIC JPY	0.00% JP3955000009
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.00% AU3CB0278653
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.00% US195325BZ79
CARNIVAL CORP USD	0.00% PA1436583006
BARCLAYS BANK PLC 20/05/2027	0.00% AU3FN0060448
COMPUTERSHARE LTD	0.00% AU000000CPU5
NISOURCE INC	0.00% US65473P1057
MORGAN STANLEY 4.431% 01-23-2030	0.00% US6174468G77
IPSEN PROMESSES SA	0.00% FR0010259150
AEVIS VICTORIA SA	0.00% CH0478634105
DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.00% US912828VS66
MITSUBISHI HEAVY INDUSTRIES LTD	0.00% JP3900000005
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.00% JP1051491MA0
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00% GB00BMBGR2916
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.00% US912828ZP81
NEWCREST MINING LIMITED	0.00% AU000000NCM7
ENEL CHILE SA 4.875% 06-12-2028	0.00% US29278DAA37
CITIGROUP INC 4.65% DUE 07-30-2045	0.00% US172967JU60
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.00% AU3CB0261576
NOMURA SECURITIES Y50	0.00% JP3762600009
SOLVAY SA .5% 06/09/2029	0.00% BE6315847804
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.00% AU3CB0242139
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	0.00% US46647PBE51
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	0.00% AU3CB0266013
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030	0.00% US09659W2H65
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.00% AU3CB0239366
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	0.00% NO0006000801
VARIA US PROPERTIES AG	0.00% CH0305285295
SWATCH GROUP AG	0.00% CH0012255144
SNAP ON INC	0.00% US8330341012
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.00% AU3CB0237949
TEVA PHARMACEUTICAL SP ADR	0.00% US8816242098
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.00% AU3CB0264505
HYUNDAI CAP MTN 3.5% 21/03/2025	0.00% AU3CB0287530
VODAFONE GROUP PLC 4.375% 05-30-2028	0.00% US92857WBK53
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.00% DK0030506886
TOYOTA TSUSHO CORP	0.00% JP3635000007
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.00% US91282CAV37
EASTMAN CHEMICAL COM	0.00% US2774321002
CNH INDUSTRIAL NV COM EUR 0.01	0.00% NL0010545661
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	0.00% XS1472663670
FOX CORP COM USD0.01 CL A	0.00% US35137L1052
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032EUR	0.00% FR0013521267
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.00% US03027XBV10
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.00% XS1567174526
WPP 2012 PLC ORD GBP 0.10	0.00% JE00B8KF9B49
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.00% AU3CB0273365
MERCURY FINL CR CARD MASTER TR AST BACKED NT SER 202	0.00% US58940BAA44
PACCAR FINL PTY MTN .75% 24/05/2024	0.00% AU3CB0280402
PAN PACIFIC INTL H NPV	0.00% JP3639650005
HEIDELBERGCEMENT AG	0.00% DE0006047004
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.00% US00914AAB89
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.00% AU3CB0250652

ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	0.00%	US28414BAF31
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.00%	AU3CB0250132
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.00%	XS2058731717
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.00%	US456837AH61
AT&T INC FIXED 1.6% DUE 05-19-2028	0.00%	XS2180007549
SANKYO FRONTIER CO LTD	0.00%	JP3328200005
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030	0.00%	US893574AP88
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.00%	XS2460043743
SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026	0.00%	USP8674JAE93
EVEREST RE GROUP LTD	0.00%	BMG3223R1088
ALLSTATE CORP 4.5% DUE 06-15-2043	0.00%	US020002BA86
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.00%	US912828YB05
MAPFRE SA 1.625% 19/05/2026	0.00%	ES0224244071
KATAKURA & CO OP AGRI CORP	0.00%	JP3211800002
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	0.00%	XS1795261822
HOKKAN HOLDINGS LTD	0.00%	JP3846600009
TOTAL CAP INTL 3.455% 02-19-202	0.00%	US89153VAQ23
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.00%	USP3579EAY34
ASSURANT INC	0.00%	US04621X1081
AZRIELI GROUP	0.00%	IL0011194789
LIBERTY GLOBAL INC USD0.01 A	0.00%	GB00B8W67662
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.00%	USN30707AC23
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.00%	US91282CAE12
LEAR CORP	0.00%	US5218652049
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.00%	XS1523028436
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1	0.00%	CA136375CG50
EMERA INC	0.00%	CA2908761018
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.00%	US91282CBE03
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI	0.00%	
Income Due - CNY	0.00%	
AT&T INC FIXED 2.9% DUE 12-04-2026	0.00%	XS1879223565
GREAT WEST LIFECO	0.00%	CA39138C1068
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-15-2025	0.00%	US40052VAC81
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.00%	GB00BN65R313
FUT DEC 22 SFE 3Y T-BOND	0.00%	
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.00%	US08182BAL27
AGEAS NPV POST SPLIT	0.00%	BE0974264930
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.00%	US126650BR04
QIAGEN NV	0.00%	NL0012169213
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.00%	XS1757394322
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.00%	XS0974122516
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029	0.00%	US63861VAB36
SARTORIUS AG VORZUG	0.00%	DE0007165631
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.00%	US04685A3J84
COMWLTH BK 3.214% DUE 05-27-2025	0.00%	US20271AAJ60
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.00%	
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.00%	US87927YAA01
JAPAN POST BANK CO LTD	0.00%	JP3946750001
ROKU INC	0.00%	US77543R1023
ACS ACTIVIDADES CONS Y SERV	0.00%	ES0167050915
LINCOLN NATL CORPORATION IND USD	0.00%	US5341871094
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.00%	US9128286B18
BURLINGTON STORES INC	0.00%	US1220171060
AZBIL CORP	0.00%	JP3937200008
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.00%	USP37878AC26
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.00%	US912828WE61
PUMA SE	0.00%	DE0006969603
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.00%	AU3CB0268035
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.00%	XS1316569638
COLOPLAST DKK 1 B	0.00%	DK0060448595
ADVANTEST CORP	0.00%	JP3122400009
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.00%	AU3CB0268548
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	CA135087XG49
COMMERZBANK AG 1.5% 22/11/2024	0.00%	XS2411541654
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.00%	XS2240494471
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
UMBS TBA 15YR POOL #000000 1.5% DUE 10-15-2036 REG	0.00%	US01F0124A11
FUT SEP 25 ICE SONIA SO3	0.00%	
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.00%	XS1755428502
Income Due - BRL	0.00%	

VALEO SA	0.00%	FR0013176526
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.00%	US026874DQ70
KYOWA KIRIN CO LTD	0.00%	JP3256000005
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.00%	JP1300631K78
ASAHI KASEI CORPORATION	0.00%	JP3111200006
MONCLER SPA	0.00%	IT0004965148
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.00%	AU3CB0285310
ERSTE GROUP BANK AG	0.00%	AT0000652011
NEXON CO LTD	0.00%	JP3758190007
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030	0.00%	US06051GHX07
LCH_IRS BOFAGB2U 14/10/2033 EUR P 2.235% / R 6MEURIB AR	0.00%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.712% / R 3MBBSW AR	0.00%	
NEWELL BRANDS INC	0.00%	US6512291062
ABC ARBITRAGE SA	0.00%	FR0004040608
JPMORGAN CHASE & 4.203% DUE 07-23-2029	0.00%	US46647PAV85
FNMA POOL #BQ4491 2.0% 02-01-2051	0.00%	US3140KP7D93
ENDESA SA	0.00%	ES0130670112
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.00%	US87264ABV61
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
DAH SING BANKING GRP LTD	0.00%	HK2356013600
BCE INC	0.00%	CA05534B7604
FUT SEP 23 90 DAY B-BILLS	0.00%	
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
INTERTEK GROUP INC	0.00%	GB0031638363
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.00%	US3128M7VS28
CAPITAL ONE FINL CORP .8% 06-12-2024	0.00%	XS2009011771
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.00%	AU3FN0069027
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	0.00%	DUIRSBNZ3488
UNITED STS TREAS NTS .5% 10-31-2027	0.00%	US91282CAU53
OBIC CO LTD	0.00%	JP3173400007
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-20	0.00%	US60687YBL20
UTD STATES TREAS 1.75% DUE 12-31-2024	0.00%	US912828YY08
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
SNAP INC	0.00%	US83304A1060
FRESENIUS SE CO KGAA	0.00%	DE0005785604
US TREASURY N/B 2.375% 05-15-2029	0.00%	US9128286T26
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-21	0.00%	US91282CBN02
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.00%	AU3CB0281145
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.00%	XS0829324457
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
AVALARA INC	0.00%	US05338G1067
ELIA GROUP SA/NV	0.00%	BE0003822393
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.00%	ES0224244089
BNP PARIBAS 3.625% 01/09/2029	0.00%	FR001400CFW8
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	US9128284V99
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.00%	US91282CDZ14
BK OF IRELAND MTN .375% 10/05/2027	0.00%	XS2311407352
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW	0.00%	DUIRSWBC3591
AGC INC	0.00%	JP3112000009
TAKARA LEBEN INFRASTRUCTURE FUND INC	0.00%	JP3048210003
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.00%	US958102AQ89
FUT DEC 22 U.S. T-BONDS	0.00%	
CREDIT MUT. ARKEA 1.25%-FRN 11/06/2029 EUR	0.00%	FR0013517307
E.ON INTL FINANCE BV 6.65% 04-30-2038	0.00%	USN3033QAU69
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.00%	XS2020670779
KBC GROUP NV 1.625% 18/09/2029	0.00%	BE0002290592
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
THURGAUER KANTONALBANK	0.00%	CH0231351104
DNB BANK ASA 4%-FRN SNR NPF 17/08/27 GBP	0.00%	XS2521025408
PROLOGIS L P 2.25% 30/06/2029	0.00%	XS1577961862
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
DEUTSCHE BANK AG MTN 1.875% 23/02/2028	0.00%	DE000DL19WL7
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.00%	XS0252367775
INFORMA PLC	0.00%	GB00BMJ6DW54
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2	0.00%	US853254AX89
FEDERAL HOME LN MTG CORP SER WIK151 CL A2 3.799999952	0.00%	US3137H8WB34
FTGROUP CO LTD	0.00%	JP3166940001
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.00%	XS2434710799

TITULOS DE TESORERIA B T-BOND 7.25%	18/10/2034	0.00%	COL17CT03615
Futures Margin - AUD		0.00%	
ELECTRANET PTY LTD 2.4737%	15/12/2028 AUD	0.00%	AU3CB0283034
COCHLEAR LIMITED		0.00%	AU000000COH5
CHR HANSEN HOLDING A S		0.00%	DK0060227585
UNITED STS TREAS	0.625% 12-31-2027	0.00%	US91282CBB63
NOMURA REAL ESTATE HOLDINGS INC		0.00%	JP3762900003
UNITED STATES TREAS 2.75%	02-15-2028	0.00%	US9128283W81
LASERTEC CORP NPV		0.00%	JP3979200007
Australian Dollar Custodial Account " MMF Short Term Depo:		0.00%	
ISUZU MOTORS JPY50		0.00%	JP3137200006
ESM 1% SNR 23/06/27	EUR0.01'287	0.00%	EU000A1Z99Q7
SENSIENT TECHNOLOGIES CORP		0.00%	US81725T1007
BANCO SANTANDER 1% EMTN	17/01/25 EUR100000	0.00%	XS1751004232
HEIAN CEREMONY SERVICE CO LTD		0.00%	JP3834050001
ROCHE HLDGS INC 7% DUE	03-01-2039	0.00%	USU75000AN65
WELLTOWER INC 2.05% DUE	01-15-2029 BEO	0.00%	US95040QAN43
BANK NOVA SCOTIA B C 1.35%	06-24-2026	0.00%	US0641594A17
GEN ELEC CO 5.875% SNR MTN	14/01/38 USD	0.00%	US36962G3P70
HONG LEONG FINANCE LTD		0.00%	SG1M04001939
LCH_IRS BOFAGB2U 02/12/2028	EUR P 1.103% / R 6MEURIB AR	0.00%	
RELIANCE INDS 3.667% SNR	30/11/2027 USD	0.00%	USY72570AN72
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766%	SO230614US2	0.00%	
MITSUBISHI CHEMICAL GROUP CORPORATION		0.00%	JP3897700005
ROTHESAY LIFE PLC 8% SUB	30/10/2025 GBP100000	0.00%	XS1312953596
LCH_IRS BOFAGB2U 16/11/2028	EUR P 2.12% / R 6MEURIB ARIF	0.00%	
JPMORGAN CHASE & CO 2.083% DUE	04-22-2026/10-22-20	0.00%	US46647PBK12
UNITED STATES TREAS NTS 2.125%	03-31-2024	0.00%	US912828W713
UK(GOVT OF) 0.625% SNR	22/10/50 GBP1000	0.00%	GB00BMBL1F74
HANG SENG BANK HKD5		0.00%	HK0011000095
UNITED STATES TREAS NTS DTD	11/15/2016 2.0% 11-15-2026 R	0.00%	US912828U246
TRADEWEB MARKETS INC		0.00%	US8926721064
TFI INTERNATIONAL INC		0.00%	CA87241L1094
ORANGE NT STEP UP 03-01-2031	02-28-2031	0.00%	US35177PAL13
VAT GROUP AG		0.00%	CH0311864901
CK HUTCHISON HOLDINGS LTD		0.00%	KYG217651051
EQT AB		0.00%	SE0012853455
TYLER TECHNOLOGIES INC		0.00%	US9022521051
INVESTEC 6.75%-FRN PERP	GBP200000	0.00%	XS1692045864
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO		0.00%	
CAMDEN PROPERTY TRUST		0.00%	US1331311027
LCH_IRS BOFAGB2U 16/11/2028	EUR P 2.12% / R 6MEURIB ARIF	0.00%	
VERIZON COMMUNICATIONS FLTG RATE	03-20-2026	0.00%	US92343VGE83
BSTN PTYS LTD 3.4% DUE	06-21-2029	0.00%	US10112RBB96
GOLDMAN SACHS GROUP INC 4.482% DUE	08-23-2028 BEO	0.00%	US38141GZU11
FOX CORP COM USD0.01 CL B		0.00%	US35137L2043
NIKE INC 3.375% DUE	11-01-2046	0.00%	US654106AG82
UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	0.00%	US9128284N73
WILMAR INTERNATIONAL LTD		0.00%	SG1T56930848
COMMERZBANK AG NPV		0.00%	DE000CBK1001
ICPF FINANCE PTY L 2.725% GTD SNR	11/10/30 AUD	0.00%	AU3CB0283646
JFE HOLDINGS INC		0.00%	JP3386030005
PVTP SPRINT SPECTRUM /SPRINT	5.152% 03-20-2028	0.00%	US85208NAE04
MALAYSIA (GOVT OF) 3.502% SNR	31/05/2027MYR	0.00%	MYBMX0700034
DYNATRACE INC		0.00%	US2681501092
PVTP ASHTEAD CAPITAL INC 1.5%	08-12-2026	0.00%	US045054AN37
BANK AMER CORP 3.974%	02-07-2030	0.00%	US06051GHQ55
BANK AMER CORP 3.705% BNDS	04-24-2028	0.00%	US06051GGL77
KIMBERLY-CLARK 6.625% DUE	08-01-2037	0.00%	US494368BC63
CHARTER HALL LWR P 2.656% GTD SNR	17/12/29 AUD	0.00%	AU3CB0280956
BANK OF IRELAND GR 1%-FRN SNR	25/11/2025EUR	0.00%	XS2082969655
OKTA INC		0.00%	US6792951054
UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	0.00%	US9128286L99
MASCO CORP USD		0.00%	US5745991068
SCHWAB CHARLES CORP NEW DEP SHS REPSTG	1/100TH INT 49	0.00%	US808513BJ38
BASELLANDSCHAFTLICHE KANTONALBANK		0.00%	CH0001473559
UNITED STS TREAS 1.125%	02-29-2028	0.00%	US91282CBP59
ITOCHU-SHOKUHIN CO LTD		0.00%	JP3143700007
NEXTERA ENERGY CAP HLDGS INC FLTG DUE	02-22-2023	0.00%	US65339KBT60
HYDRO ONE LTD		0.00%	CA4488112083
Z HOLDINGS CORPORATION		0.00%	JP3933800009
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG	144A 02-25-2045	0.00%	US35564RBF01

NORSK HYDRO ASA	0.00%	NO0005052605
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.00%	US49456BAF85
FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050	0.00%	US01F0126A92
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.00%	US025816AZ26
DELIVERY HERO SE	0.00%	DE000A2E4K43
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
MERCK & CO INC NEW 4.0% 03-07-2049	0.00%	US58933YAW57
PVTPL ROCHE HLDGS INC 1.882% 03-08-2024	0.00%	US771196BU52
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZJ1
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.755% / R 6MBBSW AR	0.00%	
JAPAN(GOVT OF) 0% T-BILL 07/11/2022 JPY	0.00%	JP1740991N84
EXOR NV EURO.01	0.00%	NL0012059018
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.00%	FR0014007PV3
NOVOCURE LTD	0.00%	JE00BYSS4X48
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	BE0000338476
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR	0.00%	XS2209023402
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.00%	XS2333299324
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.00%	
LUCID GROUP INC	0.00%	US5494981039
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.00%	SG31A0000001
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00%	GB00BZB26Y51
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
YAMAHA MOTOR CO	0.00%	JP3942800008
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
ROCHE HLDGS INC 2.132% 03-10-2025	0.00%	US771196BT89
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 F	0.00%	US912828Z781
BANK AMER CORP FIXED 2.496% DUE 02-13-2031	0.00%	US06051GHZ54
ALLY FINANCIAL INC	0.00%	US02005N1000
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.00%	XS1734550897
YAKULT HONSHA	0.00%	JP3931600005
BPCE SA FIXED 2.375% DUE 01-14-2025	0.00%	US05584KAG31
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR	0.00%	
COGNEX CORP COM USD	0.00%	US1924221039
JOHNSON CTLS INTL 1% SNR 15/09/2023 EUR100000	0.00%	XS1580476759
IREN SPA 1% SNR EMTN 01/07/2030 EUR	0.00%	XS2197356186
YAMAHA CORP JPY50	0.00%	JP3942600002
MACQUARIE BANK 1.125% SNR 15/12/25 GBP1000	0.00%	XS2329146539
ARAMARK COM	0.00%	US03852U1060
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI	0.00%	
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.00%	XS2178769076
PUT SWO USD MSLNGB2X P 2.45% / R 1DSOFR SO221028US24'	0.00%	
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00%	US912810PU60
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
EMPIRE CO LIMITED	0.00%	CA2918434077
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
MINEBEA MITSUMI INC	0.00%	JP3906000009
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.00%	US91282CBQ33
ABBVIE INC 2.3% DUE 11-21-2022 REG	0.00%	US00287YBM03
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000	0.00%	PL0000112736
BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR	0.00%	XS2101349723
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00%	US78440P3064
Mexican peso	0.00%	
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	JP3409000001
SAPUTO INC	0.00%	CA8029121057
VOLKSWGN FIN SV NV 2.125% GTD SNR 18/01/28 GBP	0.00%	XS2433140113
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24'	0.00%	
ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	0.00%	XS2027400063
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
CITIGROUP INC NT 6NC5 FIXED / FLTG RATE 3.07% 02-24-2028	0.00%	US172967NG21
CREDIT SUISSE GP 2.875%-FRN SNR 02/04/32EUR	0.00%	CH1174335740
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	US912810PT97
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.00%	XS2169281131
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.00%	XS2070192591
UGI CORP COM	0.00%	US9026811052
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
JAPAN (20 YR .005% 20/03/2026	0.00%	JP1051471M45
PVTPL GSK CONSUMER HEALTHCARE CAPITAL LL3.125% 03-24-2	0.00%	US36264NAA28
OCEAN SYSTEM CORP	0.00%	JP3172260006

CARLYLE GROUP INC	0.00%	US14316J1088
COVENTRY BS 6.875%-FRN PERP GBP200000	0.00%	XS1961836712
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00%	US9128282A70
DAIOHS CORP	0.00%	JP3480520000
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.00%	XS2294155739
AMERN TOWER CORP 2.1% DUE 06-15-2030	0.00%	US03027XBC39
FIDELITY NATIONAL 2.25% DUE 03-01-2031	0.00%	US31620MBT27
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
FUT DEC 22 EUX EURO-BTP	0.00%	
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00%	US912828X885
CIGNA CORP 2.375% DUE 03-15-2031 BEO	0.00%	US125523CM05
FINLAND(REP OF) 0.5% SNR 15/09/2029 EUR1000	0.00%	FI4000369467
DISCO CORP	0.00%	JP3548600000
JAPAN (10 YR TBOND .1% 20/12/2031	0.00%	JP1103651N11
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.00%	USF1R15XK938
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
TOKYO GAS CO LTD	0.00%	JP3573000001
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.00%	US071813CH07
NIPPON BUILDING FUND INC	0.00%	JP3027670003
TORAY INDS INC Y50	0.00%	JP3621000003
IMCD NV	0.00%	NL0010801007
FNMA POOL #CA6902 2.0% DUE 09-01-2050	0.00%	US3140QEU424
DROPBOX INC	0.00%	US26210C1045
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00%	US912828YS30
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
ASTRAZENCA PLC 6.45% DUE 09-15-2037	0.00%	US046353AD01
SUNCORP GROUP LTD	0.00%	AU000000SUN6
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.00%	US9128283U26
UTD STATES TREAS 2.625% 02-28-2023	0.00%	US9128284A52
EUROPEAN UNION .45% 04/07/2041	0.00%	EU000A3KT6B1
EXACT SCIENCES CORP	0.00%	US30063P1057
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
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)	0.00%	US0357108390
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.00%	US912810S221
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG	0.00%	US9128284D91
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
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
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
VF CORPORATION	0.00%	US9182041080
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086% / R 6MBBSW AR	0.00%	
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
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
KROGER CO 5.4% DUE 01-15-2049	0.00%	US501044DM06
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.00%	XS2010031057
MOHAWK INDUSTRIES INC	0.00%	US6081901042
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	0.00%	US912828B667
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027	0.00%	US22535WAB37
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.00%	US912828WJ58
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.00%	US852060AT99
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00%	MYBMO1500010
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.00%	IE00BDR5HM97
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.00%	US9128284M90
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
CCL INDUSTRIES INC	0.00%	CA1249003098
CONTINENTAL AG	0.00%	DE0005439004
HENNES & MAURITZ	0.00%	SE0000106270
NITORI CO LTD	0.00%	JP3756100008
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
PUT BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.	0.00%	
UTD STATES TREAS 1.375% DUE 09-30-2023	0.00%	US912828T263
NEXI SPA ORD	0.00%	IT0005366767
LIFCO AB SER B NPV	0.00%	SE0015949201
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	0.00%	US31620MBV72

COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.00%	US74977SDJ87
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.00%	XS1909177625
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	US912828XX34
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
DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.00%	US9128283V09
QORVO INC	0.00%	US74736K1016
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.00%	US195325DP79
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	0.00%	US606822AV60
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.00%	USQ8053LAA28
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.00%	XS2240463674
ENTERPRISE PRODS 2.8% DUE 01-31-2030	0.00%	US29379VVBX01
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00%	IDG000013806
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
TENCENT HLDGS LTD 3.975% 04-11-2029	0.00%	US88032XAN49
TEMENOS AG	0.00%	CH0012453913
SOCIETE GENERALE 7.875% 29/12/2049	0.00%	USF8586CRW49
PVTPL BPCE SR NON PFD 4.625% 09-12-2028	0.00%	US05583JAE29
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.00%	PL0000107611
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
AT&T INC 3.85% DUE 06-01-2060	0.00%	US00206RKB77
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.00%	US22536PAH47
ALCOA CORP	0.00%	US0138721065
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
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
FUT DEC 24 EURO DOLLARS	0.00%	
FNMA POOL #FS0434 2.5% 11-01-2051 BEO	0.00%	US3140XFPU97
IGM FINANCIAL INC	0.00%	CA4495861060
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-2C	0.00%	US55903VAU70
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.00%	US912828K742
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI	0.00%	
MASCO CORP 2% DUE 02-15-2031	0.00%	US574599BQ83
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	0.00%	US3132DWBB81
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00%	US912828Z526
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.00%	FR0013254273
RIVIAN AUTOMOTIVE INC	0.00%	US76954A1034
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.00%	US91282CCL37
KINGSPAN GROUP PLC	0.00%	IE0004927939
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.00%	US91282CCV19
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
UNITY SOFTWARE INC	0.00%	US91332U1016
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
EMS CHEMIE HLDS REG	0.00%	CH0016440353
WILLIAMS COMPANIES INC 2.6% 03-15-2031	0.00%	US969457BY52
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
PRAXAIR INC NT 2% 08-10-2050	0.00%	US74005PBS20
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
EURONEXT NV	0.00%	NL0006294274
PVTPL SABLE INTL FIN LTD FIXED 5.75% 09-07-2027	0.00%	US785712AG56
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	US9128282R06
EVERSOURCE ENERGY 3.8% DUE 12-01-2023	0.00%	US30040WAG33
TOKYU CORP NPV	0.00%	JP3574200006
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.00%	US912828P469
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE	0.00%	US3132A9T641
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00%	US912828R366
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	0.00%	US30040WAS70
AKER BP ASA 1.125% SNR 12/05/2029 EUR	0.00%	XS2341269970
HONG KONG CHINA GA	0.00%	HK0003000038
ESSENTIAL UTILS IN COM USD0.50	0.00%	US29670G1022
FUT DEC 22 SFE 10Y T-BOND	0.00%	
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.00%	XS2102507600
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.00%	XS1692931121
MASIMO CORP	0.00%	US5747951003
KINROSS GOLD CORP	0.00%	CA4969024047

SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.00%	US912828YQ73
INTL PAPER CO COM US\$1	0.00%	US4601461035
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-20	0.00%	US912810FT08
LUNDIN MINING CORP	0.00%	CA5503721063
HYUNDAI CAPITAL SERVICES 1.25% 08/02/2026 1.25% 02-0	0.00%	USY3815NBC49
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.00%	AU0000018442
NATL AUSTRALIA BK 3.5% DUE 06-09-2025	0.00%	US63254ABD90
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00%	US912828YU85
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%	
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD	0.00%	NZLGFD011C6
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.00%	USN30706VD93
MINERAL RESOURCES LTD	0.00%	AU000000MIN4
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00%	JP1051461M13
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.00%	JP1051441L76
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.00%	JP1051391K44
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.00%	US05348EBF51
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI	0.00%	
JPMORGAN CHASE & CO 4.08% 04-26-2026	0.00%	US46647PCZ71
BPCE SFH 1.125%-FR EMTN 12/04/30 EUR	0.00%	FR0014009O88
PERSOL HOLDINGS CO NPV	0.00%	JP3547670004
UNION PAC CORP 3.375% DUE 02-01-2035	0.00%	US907818EB01
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR	0.00%	XS2536431617
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.00%	XS1918887156
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00%	CA135087K940
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323% 01-13-21	0.00%	US09659X2N16
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
HCA INC 5.25% DUE 04-15-2025	0.00%	US404119BQ19
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.00%	US91282CDQ15
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
YARA INTERNATIONAL ASA	0.00%	NO0010208051
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.00%	US3132WEYZ93
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.00%	US91282CBW01
A2A SPA 1% SNR EMTN 02/11/2033 EUR	0.00%	XS2403533263
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP	0.00%	XS1514188488
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.00%	XS2177021271
MICROCHIP TECH INC FIXED 4.333% DUE 06-01-2023	0.00%	US595017AP92
New Zealand Dollar Custodial Account â€œ MITNZ Listed Infrast	0.00%	
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
MSTB03 WEST PAC	0.00%	
FORTUM OYJ	0.00%	FI0009007132
PVTPPL DANONE NT 144A 2.589% DUE 11-02-2023/11-02-20	0.00%	US23636TAD28
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00%	FR0014004L86
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.00%	US3140XHG687
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	0.00%	XS2343340852
PANDORA	0.00%	DK0060252690
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
PROXIMUS	0.00%	BE0003810273
CELANESE US HLDGS 4.777% 19/07/2026	0.00%	XS2497520705
ICL GROUP LTD	0.00%	IL0002810146
US TREASURY N/B .125% DUE 05-31-2023 REG	0.00%	US91282CCD11
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.00%	US05971KAA79
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.00%	US91282CDW82
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.00%	US912810TD00
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.00%	
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
PVTPPL MAGALLANES INC 3.755% 03-15-2027	0.00%	US55903VAG86
M&G PRUDENTIAL PLC ORD GBP0.05	0.00%	GB00BKFB1C65
SCENTRE MGMT LTD 3.875% 16/07/2026	0.00%	XS1087821531
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00%	NO0010705536
ONEX CORP	0.00%	CA68272K1030
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00%	JP1103291D68
ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR	0.00%	XS2389757944
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B"REGS	0.00%	USP28769AA86
PRESS KOGYO CO	0.00%	JP3833600004
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.00%	US912810TB44
UNITED STATES TREAS BDS 2% 11-15-2041	0.00%	US912810TC27
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.00%	XS1936791612
BENTLEY SYSTEMS INC	0.00%	US08265T2087
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.00%	

UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.00%	US91282CBZ32
BARCLAYS PLC 5.2% DUE 05-12-2026	0.00%	US06738EAP07
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.00%	US03040WAW55
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031	0.00%	US03040WAY12
PPG INDUSTRIES 1.2% DUE 03-15-2026	0.00%	US693506BU04
M&G PLC 6.5%-FRN LT2 20/10/2048 USD	0.00%	XS1888930150
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
LCH_IRS BOFAGB2U 05/05/2036 EUR P 2.192% / R 6MEURIB AR	0.00%	
UNITED STS TREAS NTS 0.25% 11-15-2023	0.00%	US91282CAW10
FNMA 2.5% 08-01-2051	0.00%	US3140QLRC23
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.00%	ES0000012K46
S&P GLOBAL INC SR NT 144A 2.45% 03-01-2027	0.00%	US78409VBA17
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.00%	US91282CDP32
UTD STATES TREAS .625% DUE 03-31-2027	0.00%	US912828ZE35
FUT PUT DEC 22 LIF 3M EURIBR 9987	0.00%	
VEOLIA ENVIRONNEME 0.892% SNR 14/01/2024EUR	0.00%	FR0013394681
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.00%	XS1028941117
DCC PLC	0.00%	IE0002424939
WOOLWORTHS HOLDINGS LTD	0.00%	ZAE000063863
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR	0.00%	DE000DL19VB0
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036	0.00%	US61747YEF88
AT&T INC FLTG RT 1.95% 09-15-2023	0.00%	XS1998902479
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.00%	US912810TG31
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	0.00%	AU3FN0058145
INVESTMENT AB LATOUR	0.00%	SE0010100958
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
QNB FIN LTD 2.625% 12/05/2025	0.00%	XS2162033729
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.00%	XS2444424639
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00%	US912810SH23
ILS BNP PARIBAS A/C	0.00%	
PRAXAIR INC NT 1.1% 08-10-2030	0.00%	US74005PBT03
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
ENAGAS	0.00%	ES0130960018
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00%	US912810SY55
CLOVERIE 5.625%-FRN SUB 24/06/46 USD	0.00%	XS1385999492
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2028	0.00%	US91282CAD39
NIPPON SANSO HOLDINGS CORP	0.00%	JP3711600001
ESM 0.01% SNR 15/10/31 EUR0.01	0.00%	EU000A1Z99P9
TRYG AS DKK5	0.00%	DK0060636678
JSR CORP	0.00%	JP3385980002
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.00%	XS2121441856
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00%	FR0010466938
FED HOME LN MTG 2.5% DUE 07-01-2050	0.00%	US3133KJJW36
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.00%	US3140FXG558
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	0.00%	US46647PBF27
NORDEA BK ABP MED .625% DUE 05-24-2024	0.00%	US65559D2C22
CLARIANT AG REG	0.00%	CH0012142631
Australian Dollar Custodial Account â€” Absolute Return Bond f	0.00%	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI	0.00%	
SAINSBURY (J) PLC	0.00%	GB00B019KW72
PUT SWO EUR BNPAGB22 P 1.567% / R 6MEURIB SO221114EU:	0.00%	
NIKE INC 2.75% DUE 03-27-2027	0.00%	US654106AJ22
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
SEK BNP PARIBAS A/C	0.00%	
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
JAPAN (10 YR TBOND) .1% 20/06/2031	0.00%	JP1103631M74
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
FNMA POOL #FM8535 4% 06-01-2048 BEO	0.00%	US3140XCPV40
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.00%	XS2465984289
HOME DEPOT INC 3.125% DUE 12-15-2049	0.00%	US437076BZ43
WH GROUP LTD	0.00%	KYG960071028
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.00%	US912828M565
STATE GRID OVERSEAS INV (BVI) MTN 1.303%DUE 05/08/2032	0.00%	XS2152935214
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2028	0.00%	US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.00%	PL0000111498
ALTAGAS INCOME LTD	0.00%	CA0213611001
ARGENTUM NETHERLAN 5.625%-FRN SUB 15/08/52 USD	0.00%	XS1423777215
AMCOR FIN USA INC 3.625% DUE 04-28-2026 REG	0.00%	US02343UAG04
BNP PARIBAS 0.875%-FRN 11/07/2030 EUR	0.00%	FR0014007LK5

Income Due - THB	0.00%
TOYOTA FIN .85% 09/09/2024	0.00% AU3CB0282945
BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR	0.00% XS2496028924
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.00% IDG000015108
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.00% US91282CBT71
FUT DEC 23 90 DAY B-BILLS	0.00%
NIPPON PAINT HOLDINGS CO LTD	0.00% JP3749400002
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00% JP1103601LA4
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00% JP1051401K75
SHIZUOKA BANK LTD JPY	0.00% JP3351200005
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.00% US3140XGJS98
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	0.00% US45866FAW41
AMPLIFON SPA	0.00% IT0004056880
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.00% XS2347379377
CPUK FINANCE LTD 4.875% 28/08/2025	0.00% XS1622392014
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00% US912828ZB95
VONOVIA SE 1.0% 16/06/2033	0.00% DE000A3E5MJ2
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00% FR0013415627
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00% US694308JT56
RCI BANQUE 4.875% SNR 21/09/2028 EUR	0.00% FR001400CRG6
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.00% FR0011486067
SHAW COMMUNICATIONS INC-B	0.00% CA82028K2002
SAGAX AB	0.00% SE0005127818
SUEZ SA 1.875% SNR 24/05/2027 EUR	0.00% FR001400AFL5
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.00% JP1103591L73
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	0.00% XS2149207354
FRESENIUS MEDICAL CARE AG & CO	0.00% DE0005785802
CCP DUE RECEIVABLE FROM CITIBANK	0.00%
PUT BONDOP MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.00%
RECORDATI SPA - NEW	0.00% IT0003828271
MONDELEZ INTL INC 1.5% DUE 05-04-2025	0.00% US609207AU94
SGD BNP PARIBAS A/C	0.00%
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.00% US91282CCH25
WILLIAMS COS INC 4.65% DUE 08-15-2032	0.00% US969457BZ28
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.00% US918367AC71
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.00% US9128285C00
BLOCK INC CDI	0.00% AU0000187353
COVESTRO AG	0.00% DE0006062144
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	0.00% US828807DF17
AT&T INC 3.5% DUE 06-01-2041	0.00% US00206RJZ64
KINTETSU GROUP HOLDINGS CO LTD	0.00% JP3260800002
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00% US9128286Z85
EMERSON ELEC CO .875% DUE 10-15-2026	0.00% US291011BP85
AON CORP/AON FIXED 5% DUE 09-12-2032	0.00% US03740LAF94
SCHLOSS WACHENHEIM AG	0.00% DE0007229007
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.00% XS1580239207
PVTPL HYUNDAI CAPITAL SERVICES 3.625% 08-29-2027	0.00% US44920UAL26
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00% US91282CCY57
BBVA(BILB-VIZ-ARG) 0.125%-FRN SNR 24/03/27 EUR	0.00% XS2322289385
CLARIVATE PLC	0.00% JE00BJJN4441
DENTSPLY SIRONA INC	0.00% US24906P1093
SINO LAND CO LTD HKG	0.00% HK0083000502
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00% JP1051421L13
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927% / R 6MBBSW AR	0.00%
MAKITA CORPORATION JPY50	0.00% JP3862400003
POLAND(REPUBLIC) .25% 25/10/2026	0.00% PL0000113460
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125%	0.00% US91282CCN92
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR ARI	0.00%
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000	0.00% PL0000114393
SKANSKA AB SEK12 SER	0.00% SE0000113250
EVONIK INDUSTRIES AG	0.00% DE000EVNK013
VIATRIS INC	0.00% US92556V1061
JAPANESE GOVT 10Y .1% 20/09/2029	0.00% JP1103561KA2
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.00% US912810TA60
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00% US912810SF66
CANADIAN GOVT 2.0% 01/09/2023	0.00% CA135087H987
FNMA POOL #MA4045 2% 06-01-2040 BEO	0.00% US31418DP710
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.00% US037411BE40
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.00% US00287YCA55
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.00% JP1103641MA8
APACHE CORP 4.375% 10-15-2028	0.00% US037411BE40

NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00% NZGOVDT531C0
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.00% XS2131567138
NATURGY ENERGY GROUP SA	0.00% ES0116870314
COUPA SOFTWARE INC	0.00% US22266L1061
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	0.00% US65339KBW99
FUT DEC 22 EURX EUR-BOBL	0.00%
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	0.00% XS2051660509
AEON CREDIT SERVICES (ASIA) COMPANY LIMi	0.00% HK0900002681
KLEPIERRE 1.625% 13/12/2032	0.00% FR0013300605
INDUSTRIVARDEN AB	0.00% SE0000190126
KROGER CO 1.7% DUE 01-15-2031 BEO	0.00% US501044DQ10
ELANCO ANIMAL HEALTH INC	0.00% US28414H1032
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.00% US91282CFF32
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.00% US912810QL52
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.00% FR0000571218
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.00%
SKF AB	0.00% SE0000108227
MOODYS CORP 4.25% DUE 08-08-2032 BEO	0.00% US615369AZ82
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00% US251526CJ68
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	0.00% US25470DAQ25
WOLTERS KLUWERS .25% 30/03/2028	0.00% XS2324836878
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.00% KR103501G893
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.00% US912810SK51
DENTSU GROUP INC	0.00% JP3551520004
GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR	0.00% XS2100788780
VOLKSWAGEN AG	0.00% DE0007664005
CHINA MINSHENG BAN H CNY1	0.00% CNE100000HF9
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.00% JP1051451LA6
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BND5 5.5% DUE (	0.00% US1248EPBR37
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00% US912828ZT04
MEIJI HOLDINGS CO	0.00% JP3918000005
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.00% US74251VAS16
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR AR	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
HERA SPA CB 2.5% 2.5% 25/05/2029	0.00% XS2485360981
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.00% ES0414970204
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00% US22615MAW29
NIHON M&A CENTER HOLDINGS INC	0.00% JP3689050007
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.00% US912810ST60
MAMMY MART CORP	0.00% JP3870200007
HENDERSON LAND DEVELOPMENT CO	0.00% HK0012000102
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.00% XS0276103156
COCA-COLA CO FIXED 1% DUE 03-09-2041	0.00% XS2307864020
NEXI SPA 1.625% 30/04/2026	0.00% XS2332589972
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.00% US36179WNF13
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027	0.00% US89236TJZ93
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00% USL6388GHX18
SCHROEDERS PLC ORD GB	0.00% GB00BP9LHF23
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375	0.00% US91282CBH34
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.00% PTBCPHOM0066
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEU	0.00% FR0010461053
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00% US3133L7V795
AT&T INC 4.8% DUE 06-15-2044	0.00% US00206RCG56
COINBASE GLOBAL INC	0.00% US19260Q1076
EBIQUITY PLC	0.00% GB0004126057
T-MOBILE USA INC 3.5% 04-15-2025	0.00% US87264ABB08
SINGAPORE AIRLINES LTD	0.00% SG1V61937297
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-202:	0.00% US11135FBF71
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00% US912810SU34
IBIDEN CO LTD	0.00% JP3148800000
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
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1.06% / R 1DTONAR ARO	0.00%
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR	0.00%
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00% US5312296073
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00% XS1933828433
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.00% JP1051481M76
CABLE ONE INC COM USD1	0.00% US12685J1051
STANDARD LIFE ABERDEEN PLC	0.00% GB00BF8Q6K64
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR	0.00%
LYFT INC	0.00% US55087P1049

FRANCE(GOVT OF) 0.0% 25/02/2026	0.00% FR0013508470
FRANCE(GOVT OF) 4.5% 25/04/2041	0.00% FR0010773192
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.00% XS1558083652
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00% FR0010171975
BLUESCOPE STEEL LIMITED	0.00% AU000000BSLO
WEST FRASER TIMBER CO	0.00% CA9528451052
Cross currency swap	0.00%
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00% US3138WHWD01
MFC ISHARES TR IBOX USD INVT GRADE CORPBD ETF	0.00% US4642872422
VIVENDI SE	0.00% FR0000127771
NEWS CORP	0.00% US65249B1098
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00% US912810SN90
MONDELEZ INTL INC 0.25% 03-17-2028	0.00% XS2312722916
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBBSW AR	0.00%
AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR	0.00% XS2356311139
WIX COM LTD	0.00% IL0011301780
ROLLINS INC COM USD1	0.00% US7757111049
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.00% US91282CAK71
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00% GB00B3KJDS62
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.00% US91282CAP68
FUT DEC 24 ICE SONIA SO3	0.00%
FORTUNE BRANDS HOME AND SECURITY	0.00% US34964C1062
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.00% US3140QKVB11
WESTERN UNION CO	0.00% US9598021098
PALIBURG HOLDINGS LTD	0.00% BMG687662301
SHIMADZU CORP	0.00% JP3357200009
GETINGE AB-B	0.00% SE0000202624
ADMIRAL GROUP PLC	0.00% GB00B02J6398
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00% US46284VAN10
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00% ES00000120N0
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00% XS0730243150
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00% US85207UAF21
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
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00% FR0012517027
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.00% US91282CCP41
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	0.00% XS2418730995
DAIFUKU CO LTD	0.00% JP3497400006
STOCKLAND	0.00% AU000000SGP0
FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	0.00% US3140KYBS24
PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO	0.00% US902613AT52
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00% US36262TAA16
PHOENIX GP HLDGS ORD	0.00% GB00BGXQNP29
UNITED MIZRAHI BANK LIMITED	0.00% IL0006954379
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00% XS2527421668
ZOZO INC	0.00% JP3399310006
MASTERCARD INC NT 1.9% 03-15-2031	0.00% US57636QAS30
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00% US912810QW18
DOMINOS PIZZA ENTERPRISES LTD	0.00% AU000000DMP0
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.00% US912828Y958
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00% US715638BD31
UTD STATES TREAS 1.5% DUE 03-31-2023	0.00% US912828Q293
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00% US912810QH41
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HS	0.00%
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00% JP1103531K10
FEDERAL HOME LN MTG CORP SER WIK150 CL A2 3.71% 11-25-	0.00% US3137H8U417
AEROSPACE INDUSTRIAL DEVELOPMENT CORP	0.00% TW0002634003
CAPCOM CO LTD	0.00% JP3218900003
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00% US912828ZN34
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00% XS1888180996
NATIONAL GRID 2.179% SNR 30/06/2026 EUR	0.00% XS2486461010
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	0.00% US3140QFB322
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
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	0.00% US3140XAUM20
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	0.00% US3133KLTH05
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00% XS1255433754
INFINEON 3.625% 31/12/2049	0.00% XS2056730679
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023	0.00% US91282CBX83

PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	0.00%	US902613AK44
HELLOFRESH SE	0.00%	DE000A161408
NRG ENERGY INC	0.00%	US6293775085
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
GOLDMAN SACHS MTN 4.0% 21/09/2029	0.00%	XS2536502227
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB SO221104EU1	0.00%	
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00%	GB00B24FF097
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	US98954M2008
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2051	0.00%	US912810SS87
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.00%	US912810RD28
ENEL FIN INT NV 0.5% GTD SNR 17/06/2030 EUR	0.00%	XS2353182293
AMERCO INC	0.00%	US0235861004
WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR	0.00%	XS2054209833
ZALANDO SE NPV	0.00%	DE000ZAL1111
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032	0.00%	US015271AW93
TELADOC HEALTH INC	0.00%	US87918A1051
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
CREDIT SUISSE GP 6.537%-FRN SNR 12/08/33USD	0.00%	USH3698DDS02
ENEL FIN INTL N V 2.25% DUE 07-12-2031	0.00%	US29278GAP37
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.00%	IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025	0.00%	US9128283Z13
BERKSHIRE HATHAWAY FIN CORP 2.0% 03-18-2034	0.00%	XS2456839369
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.00%	US46654EAN13
BK OF AMERICA CORP 1.667%-FRN SNR 02/06/29 GBP	0.00%	XS2348234936
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.00%	FR0011317783
PARK HOTELS & RESORTS INC	0.00%	US7005171050
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 40	0.00%	
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS	0.00%	
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.00%	US88032XAD66
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.00%	JP1103551K72
EXELON CORP SR NT 144A 3.35% 03-15-2032	0.00%	US30161NBC48
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
FNMA POOL #FM3801 3.5% 12-01-2046 BEO	0.00%	US3140X7GK92
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	0.00%	US620076BU23
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTR0CK8
MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.00%	US56501RAC07
WEBSTER FINANCIAL CORP	0.00%	US9478901096
SALMAR ASA	0.00%	NO0010310956
PVTPL FANNIE MAE FLTGT RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	0.00%	US12592BAM63
HIROSE ELECTRIC JPY	0.00%	JP3799000009
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.00%	US91282CDL28
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
SWIRE PACIFIC	0.00%	HK0019000162
ROHM CO LTD	0.00%	JP3982800009
JPMORGAN CHASE & .991% 28/04/2026	0.00%	XS2335966631
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.00%	XS1435374126
New Zealand Dollar Custodial Account â€œ MITNZ New Zealand	0.00%	
PUT BONDOPT ROYCGB2L 17/10/2022 UNITED KINGDOM GIL 4	0.00%	
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00%	US912810QE10
BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	0.00%	US10112RBF01
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00%	US912810SE91
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
FNMA POOL #BQ7737 2.0% 03-01-2051	0.00%	US3140KTS304
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00%	JP1103541K42
PVTPL FNMA FLTGT RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	US20754JAC80
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	0.00%	US50077LAB27
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR	0.00%	XS2381853279
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	0.00%	US36179WDS44
ACCOR SA	0.00%	FR0000120404
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00%	FR0000187635
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	XS2298381307
REALTY INCOME CORP 1.625% 12-15-2030	0.00%	XS2238341080
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00%	US912810QK79
VORNADO REALTY TRUST	0.00%	US9290421091
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00%	FR0013200813
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.00%	US3140XJAR46
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00%	US912810QD37

KEIO CORP	0.00%	JP3277800003
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.00%	XS1189263400
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.00%	US31418DU678
SUMITOMO CHEMICAL JPY50	0.00%	JP3401400001
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	US20753WAE66
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00%	SG3261987691
FUT MAR 24 ICE SONIA SO3	0.00%	
UNITED STATES T NOTE 3.0% 10-31-2025	0.00%	US9128285J52
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.00%	JP1103521JA8
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	0.00%	XS2046595836
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	0.00%	XS1888179477
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	0.00%	US9128286G05
OCADO GROUP PLC	0.00%	GB00B3MBS747
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00%	US91282CAL54
OWENS CORNING INC	0.00%	US6907421019
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00%	US912828X703
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'	0.00%	XS2434797036
VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 14	0.00%	US92331AAU88
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00%	US9128283D01
PEPSICO INC 3.9% DUE 07-18-2032	0.00%	US713448FM56
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00%	US912828XZ81
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051	0.00%	US912810SP49
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.00%	US55821TAA51
THERMO FISHER SC.F 0.8% GTD SNR 18/10/2030 EUR	0.00%	XS2366407018
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	0.00%	US11135FBL40
FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R	0.00%	US3132DNF736
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG	0.00%	US67401XAS09
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00%	US9128283P31
BALOISE HOLDING-REG	0.00%	CH0012410517
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00%	US97314JAA34
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.00%	US14309YBQ61
SARANAC CLO VI LTD / SARANAC CLO VI 4.38543% 08-13-203:	0.00%	US80317LAJ26
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.00%	XS0512401976
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00%	US9128282Y56
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
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00%	US9128286A35
AMERN TOWER CORP .45% 15/01/2027	0.00%	XS2346206902
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00%	US67113DAW48
WELLTOWER INC 4.125% DUE 03-15-2029	0.00%	US95040QAH74
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.00%	US55316VAL80
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00%	US912828YE44
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	0.00%	US10373QBT67
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	US912810RZ30
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	US912810SA79
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	0.00%	US31418DZW54
BUPA FINANCE 1.75% 14/06/2027	0.00%	XS2183141717
JD SPORTS FASHION ORD GBP0.0005	0.00%	GB00BM8Q5M07
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00%	US225401AF50
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00%	FR0013407236
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00%	US912810RC45
PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030	0.00%	US853254BP47
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00%	US03880RAA77
KOBE BUSSAN CO LTD	0.00%	JP3291200008
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.00%	FR0013250560
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.00%	XS2321466133
CDN IMPERIAL BK .95% 23/10/2025	0.00%	US13607GRR73
LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSONIA SWUC	0.00%	
MPLX LP 4.25% DUE 12-01-2027 BEO	0.00%	US55336VBN91
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00%	AU3FN0050126
LOANCORE 2021-CRE5 ISSUER LTD / SR SECNT CL E 144A 6.5%	0.00%	US53947XAN21
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00%	XS2361342889

JAPAN(GOVT OF) 0.1% SNR 20/06/28	JPY50000	0.00%	JP1103511J74
COTE D'IVOIRE 6.375% SNR 03/03/2028	USD	0.00%	XS1196517434
HARGREAVES LANSDOWN PLC		0.00%	GB00B1VZ0M25
EUROGRID GMBH 1.5% GTD SNR 18/04/2028	EUR	0.00%	XS1396285279
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG	04-25-2043	0.00%	US3137GOVA44
RINGCENTRAL INC		0.00%	US76680R2067
WELLTOWER INC 3.85% DUE 06-15-2032		0.00%	US95040QAR56
THAI OIL PCL		0.00%	TH0796010R11
GERMANY(FED REP) 0% SNR 15/08/2026	EUR0.01	0.00%	DE0001102408
FASTIGHETS AB BALD SER B NPV POST SPLIT		0.00%	SE0017832488
BANIJAY ENTERTA 3.5% 01/03/2025	3.5% 01/03/2025	0.00%	XS2112340679
FNMA POOL #BF0264 3.5% 05-01-2058	BEO	0.00%	US3140FXJJ25
LCH_OIS BOFAGB2U 06/15/2036	USD P 3.021% / R 1DSOFR ARC	0.00%	
UK(GOVT OF) 2% SNR 07/09/2025	GBP1000	0.00%	GB00BTHH2R79
BANK AMER CORP 3.194%	07-23-2030	0.00%	US06051GHV41
PAN AMERICAN SILVER CORP		0.00%	CA6979001089
BANCO SANTANDER FRN SNR NPF 01/23	AUD200000	0.00%	XS1649192777
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG	07-15-2038	0.00%	US78485WAE93
UNITED KINGDOM(GOVERNMENT OF)	1.5% SNR GILT 22/C	0.00%	GB00BYZW3G56
DISCOVERY 4.125% DUE 05-15-2029		0.00%	US25470DBF50
UNITED STATES TREAS BDS 3.375	05-15-2044REG	0.00%	US912810RG58
TRITAX BIG BOX REI 1.5% GTD SNR	27/11/2033 GBP	0.00%	XS2263535853
FNMA POOL #BF0202 4.5% 01-01-2051	BEO	0.00%	US3140FXGL08
BOLLORE SE		0.00%	FR0000039299
JAPAN(GOVT OF) 0.1% SNR 20/03/25	JPY50000	0.00%	JP1051431L45
QANTAS AIRWAYS LIMITED		0.00%	AU000000QAN2
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031		0.00%	US74834LBC37
SWIRE PROPERTIES L HKD1		0.00%	HK0000063609
UK(GOVT OF) 0.875% SNR 22/10/29	GBP1000	0.00%	GB00BJMHB534
ODAKYU ELECTRIC RAILWAY CO		0.00%	JP3196000008
IHS NETH HOLDCO BV 8.0%	18/09/2027	0.00%	XS2051106073
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032	BEO	0.00%	US210518DP81
PRUDENTIAL PLC 3.125% DUE 04-14-2030		0.00%	US74435KAA34
CADENT FINANCE PLC 2.125% GTD SNR	22/09/28 GBP	0.00%	XS1492680902
BARCLAYS PLC 0.577%-FRN SNR 09/08/29	EUR	0.00%	XS2373642102
FABBRICA ITALIANA 5.625%	01/08/2027	0.00%	XS2436585355
LOXAM SAS 2.875% GTD 15/04/2026	EUR	0.00%	XS1975699569
ROYALTY PHARMA PLC 2.15%	09-02-2031	0.00%	US78081BAN38
SOFINA SA		0.00%	BE0003717312
FNMA POOL #FS1386 3% 10-01-2051	BEO	0.00%	US3140XGRG68
PVTPL ENTEGRIS ESCROW CORP SR SECD NT	144A 4.75% DUE (	0.00%	US29365BAA17
APPLE INC 1.125% SNR 11/05/25	USD1000	0.00%	US037833DT41
FUT MAR 25 LIF 3M EURIBOR		0.00%	
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26	EUR	0.00%	XS1514149159
JPMORGAN CHASE & FIXED 3.702%	05-06-2030	0.00%	US46647PBD78
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	0.00%	US912810RS96
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC	4.265% DUE C	0.00%	US88240TAA97
PVTPL MOZART DEBT MERGER SUB INC 3.875%	DUE 04-01-2029	0.00%	US62482BAA08
JAPAN(GOVT OF) 0.1% SNR 20/09/23	JPY50000	0.00%	JP1051371JAO
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB	SO221104EU1	0.00%	
CANADIAN PACIFIC R COM NPV		0.00%	CA13645T1003
GNMAII POOL #MA5077 3.5% DUE 03-20-2048		0.00%	US36179TUA14
IQVIA INC 2.875%	15/06/2028	0.00%	XS2189947505
ORSTED A/S 3.25% 3.25%	13/09/2031	0.00%	XS2531569965
JAPAN TBOND BDS .6% DUE 20/12/2023		0.00%	JP1103321DC2
SHEPHERD NEAME LTD		0.00%	GB00BMQX2R72
HON KWOK LAND INVESTMENT COMPANY LIMITED		0.00%	HK0160011786
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.00%	JP1300521G93
GNMA POOL #726326 SER 2039 4.5% DUE	09-15-2039 REG	0.00%	US3620AC4K71
FEDERAL HOME LN MTG CORP 2%	12-01-2041	0.00%	US3133KTYL87
PVTPL S&P GLOBAL INC 2.7% DUE 03-01-2029	BEO	0.00%	US78409VBB99
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
GNMA REMIC SER 2014-012 CL ZB 3.0%	01-16-2044	0.00%	US38378PE790
UNITED STATES TREAS BDS 2.25%	08-15-2049	0.00%	US912810SJ88
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
CANADA GOVT BD 1.5%	01/06/2026	0.00%	CA135087E679
EPR PPTYS 4.95% DUE 04-15-2028		0.00%	US26884UAE91
PVT CONNECTICUT AVE SECS TR 2018-R07	NT CL 1B1 04-25-	0.00%	US20753QAF63
AKELIUS RESIDENT P 2.249%-FRN SUB	17/05/81 EUR	0.00%	XS2110077299
COVIVIO		0.00%	FR0000064578

EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.00%	XS1405783983
CBRE GI OPEN END FUND .5% 27/01/2028	0.00%	XS2286044024
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	0.00%	XS2265531181
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-1C	0.00%	US65364UAQ94
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-2C	0.00%	US3133AUDY11
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.00%	US3140X53W14
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00%	US912810QC53
ANGLO AMERN CAP 4% DUE 09-11-2027	0.00%	US034863AT77
OTSUKA CORPORATION	0.00%	JP3188200004
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.911% / R 3MBBSW AR	0.00%	
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.00%	US35177PAL13
SEEK LIMITED	0.00%	AU000000SEK6
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00%	XS2351480996
RIAL 2022-FL8 FLTGT RT 6.26842% DUE 01-19-2037	0.00%	US76243NAE67
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.00%	US126650DQ03
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00%	FR0010070060
CHROME BIDCO S A S 3.5% 31/05/2028	0.00%	XS2343000241
BROOKFIELD FIN I UK PLC 2.34% 01-30-2032	0.00%	US11272BAA17
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FLT	0.00%	US61691LAQ23
FUT DEC 22 EURO DOLLARS	0.00%	
FHLMC UMBS 30Y FXD 2% DUE 03-01-2051	0.00%	US3133AG7H60
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	IT0005217390
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
WESTLAKE 5.48% DUE 09-15-2027	0.00%	US96042VAG41
SBI HOLDINGS INC NPV	0.00%	JP3436120004
PVTPL TRTX 2022-FL5 ISSUER SER 22-FL5 CL A VAR 02-15-2039	0.00%	US87277JAA97
PVTPL DIAMOND ISSUER LLC 2021-1 SECD CELLULAR SITE REV	0.00%	US25267TAS06
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	XS1023626671
MONOTARO CO LTD	0.00%	JP3922950005
MICROCHIP TECHNOLOGY INC 2.67% DUE 09-01-2023	0.00%	US595017AZ74
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBBSW AR	0.00%	
DAVITA INC	0.00%	US23918K1088
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	GB00B52WS153
LINCOLN NATL CORP 3.4% DUE 01-15-2031	0.00%	US534187BK40
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC SR 20-A CL C-R	0.00%	US50188WAG33
KINNEVIK AB	0.00%	SE0015810247
DANAHER CORP FIXED 1.7% 03-30-2024	0.00%	XS2147994995
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	0.00%	US65364UAS50
IAC INTERACTIVECOR COM USD0.0001	0.00%	US44891N2080
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 1C	0.00%	US22823QKB67
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	0.00%	XAG7739PAM23
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
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.00%	US31417VW330
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTGT C	0.00%	US39809LAJ35
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	JP1103351E98
LCH_OIS BOFAGB2U 11/23/2027 USD P 3.753% / R 1DSOFR ARC	0.00%	
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.00%	DUIRSNZD3858
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTGT RT01-20-2035	0.00%	USG65335AJ88
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.00%	XS2345190263
DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US9128284R87
MORGAN STANLEY 4.21% 04-20-2028	0.00%	US61747YER27
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	IT0001278511
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO	0.00%	US21871XAA72
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	0.00%	US046353AX64
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.00%	IT0005240350
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	
JAPAN .1% 01/03/2023	0.00%	JP1024221M37
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	US780099CK11
UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP	0.00%	XS2291328735
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.00%	FR0013313582
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.00%	USQ8940FAA23
PVTPL TCW CLO SER 18-1A CL A1R FLTGT 04-25-2031 BEO	0.00%	US87240UAR14
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
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.00%	US55819GAL32

UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00%	US912810QS06
CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	0.00%	XS2051667181
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
OZLM IX LTD / OZLM IX LLC 3.80986% 10-20-2031	0.00%	US67109KBC71
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEI	0.00%	US67590QBK22
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 4.18	0.00%	US30326MAA36
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	ES0000011868
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 3	0.00%	US87229WAQ42
CHINA PETROLEUM AND CHEMICAL CORP	0.00%	US16941R1086
ESR CAYMAN LTD	0.00%	KYG319891092
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0	0.00%	US644188BG83
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231ACO
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR	0.00%	
RAKUTEN GROUP INC	0.00%	JP3967200001
KOSE CORP	0.00%	JP3283650004
OAKTREE CLO 2019-4 LTD / OAKTREE 3.82986% 10-20-2032	0.00%	US67402CAQ96
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
SG HOLDINGS CO LTD	0.00%	JP3162770006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
AISIN SEIKI CO LTD	0.00%	JP3102000001
DUKE ENERGY CORP 4.3% DUE 03-15-2028	0.00%	US26441CBS35
VMED O2 UK FING I 3.25% 31/01/2031	0.00%	XS2231188876
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.00%	JP1201741LA9
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	US34706CAC38
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	0.00%	XS1995781546
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	0.00%	
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
JUST EAT TAKEAWAY EURO.04	0.00%	NL0012015705
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00%	XS2390844780
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00%	DE0001141810
SAUDI ARABIAN OIL 1.625% 24/11/2025	0.00%	XS2262853000
JAPAN (30 YR TBOND .7% 20/03/2051	0.00%	JP1300701M48
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	US647622AA79
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
CYBERAGENT INC	0.00%	JP3311400000
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
DISH NETWORK CORP - A	0.00%	US25470M1099
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
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	GB00BDRHNP05
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
EVOLUTION MINING LIMITED	0.00%	AU000000EVEN4
EVERSOURCE ENERGY 4.6% DUE 07-01-2027	0.00%	US30040WAR97
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
SITIOS LATINOAMERI COM SER `B-1` NPV	0.00%	MX01LA080009
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%	
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
WELLS FARGO & CO 4.478% 04-04-2031	0.00%	US95000U2L65
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.00%	US912810RB61
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%	
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'	0.00%	XS2367217879
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.00%	US3136B02D78
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
FNMA POOL #FS0956 2% 01-01-2042 BEO	0.00%	US3140XGB243
CITIGROUP INC 5.61% 09-29-2026	0.00%	US172967NX53
UTD STATES TREAS 1.75% DUE 12-31-2026	0.00%	US912828YX25
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	0.00%	US744573AU04
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20	0.00%	US912828ZF00
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024

FNMA POOL #BE5651 3% 02-01-2047 BEO	0.00%	US3140FRH574
SCOUT24 SE	0.00%	DE000A12DM80
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
THE HOME DEPOT INC 5YR NEW ISSUE 2.875% 04-15-2027	0.00%	US437076CN04
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
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	0.00%	US36179SEH67
MITSUI CHEMICALS INC	0.00%	JP3888300005
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	IDG000014101
STRYKER CORP 0% NTS 26/11/2027 EUR100000	0.00%	XS1914502304
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
VENTURE CORPORATION LTD	0.00%	SG0531000230
CELANESE CORP SERIES A	0.00%	US1508701034
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M	0.00%	US35565LAH96
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
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.883% / R 3MCDOR ARI	0.00%	
INTESA SANPAOLO 3.25% SNR MTN 23/09/24 USD	0.00%	US46115HBJ59
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
BARCLAYS PLC .877% 28/01/2028	0.00%	XS2430951660
MAPLETREE LOGISTICS TRUST	0.00%	SG1503926213
ANTHEM INC 2.55% 03-15-2031	0.00%	US036752AP88
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
FHLMC GOLD Q45872 3.0% 01-01-2047	0.00%	US3132WKQ275
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%	
Income Due - ZAR	0.00%	
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%	
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.00%	US91282CAT80
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.00%	US05548WAG24
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00%	US20268JAG85
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.00%	US36962G3P70
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00%	IT0001444378
REECE LIMITED	0.00%	AU000000REH4
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00%	US912810QT88
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BI	0.00%	US3128MJZF08
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.00%	US27409LAC72
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.00%	GB00B7Z53659
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.00%	US05609KAQ22
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-2	0.00%	US69349LAS79
TARGA RES CORP 4.95% 04-15-2052	0.00%	US87612GAB77
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00%	US912810SC36
JAPAN (20 YR TBOND .4% 20/06/2041	0.00%	JP1201771M76
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.00%	US25755TAL44
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00%	US912810RK60
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.00%	US36179TZ403
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	0.00%	US668138AE03
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00%	ES00000123C7
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
SUEZ SA 2.875% SNR 24/05/2034 EUR	0.00%	FR001400AFO9
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00%	US912810RT79
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	SG31A7000004
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	0.00%	
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00%	US912810RY64
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.00%	US60687YBU29
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C	0.00%	
SUMCO CORPORATION	0.00%	JP3322930003
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00%	US912810QZ49
FCA BANK S.P.A. NOTE .125% 16/11/2023	0.00%	XS2258558464
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	0.00%	US110122DW58

U S BANCORP 4.967% DUE 07-22-2033	0.00%	US91159HJG65
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WBD39
AMUNDI SA	0.00%	FR0004125920
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
NEMETSCHEK AG	0.00%	DE0006452907
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR SO221028US245	0.00%	
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
SP POWER ASSETS 3.25% 24/11/2025	0.00%	XS1323910254
PVTPL GSK CONSMR HLTH 3.024% 03-24-2024	0.00%	US36264FAA93
CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO	0.00%	US209111GA54
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029	0.00%	US46593CAA71
BRIXMOR OPER 2.5% DUE 08-16-2031	0.00%	US11120VAL71
LCH_IRS BOFAGB2U 11/02/2034 AUD P 3.859% / R 6MBBSW AR	0.00%	
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
BARCLAYS PLC 7.25%-FRN PERP GBP200000	0.00%	XS1571333811
AUTOZONE INC 4.75% 08-01-2032	0.00%	US053332BB79
UNITED STATES TREAS BDS 3% DUE 05-15-2045	0.00%	US912810RM27
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.00%	JP1200631388
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR	0.00%	XS2125914833
FANNIE MAE FN BU7899 2.5% 01-01-2052	0.00%	US3140M9X516
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
Indonesian rupiah	0.00%	
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
MACIF .625% 21/06/2027	0.00%	FR0014003Y09
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.00%	DE0001102507
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00%	GB00BMBGR2809
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	US89179XAL91
NORTHEASTERN UNIV 2.894% 10-01-2050	0.00%	US664675AT20
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00%	US12653VAL09
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.00%	XS1252209249
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
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	0.00%	US94106BAD38
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
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
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00%	DE0001102416
SEB SA	0.00%	FR0000121709
NIKE INC 3.875% SNR 01/11/2045 USD	0.00%	US654106AE35
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00%	FR0011461037
USQ RAIL II LLC / 2.21% DUE 06-28-2051	0.00%	US90354PAA57
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4	0.00%	US78449MAB28
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-	0.00%	US912810QY73
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO	0.00%	US025816CS64
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.00%	CA6174468D43
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	US20754WAC91
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC	0.00%	US59259YBY41
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.00%	XS1382791975
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
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00%	IT0005321325
SAMSE SA	0.00%	FR0000060071
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00%	JP1300361C33
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
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00%	US35565RBD44
PUBLIC STORAGE FIXED .5% DUE 09-09-2030	0.00%	XS2384697830
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	US05492KAC36
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
EUROPEAN UNION 0.8% NTS 04/07/2025 EUR1'29	0.00%	EU000A3K4DJ5
CODELCO INC CORP 3.7% 01-30-2050	0.00%	USP3143NBF08
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	GB00BMBL1G81
DEMANT A S	0.00%	DK0060738599
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.00%	IT0004356843

PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
WAYFAIR INC	0.00%	US94419L1017
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR	0.00%	FR001400AY79
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.00%	US023551AJ38
CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.619	0.00%	US14686MAC73
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00%	US68268VAA35
VIER GAS TRANSPORT 4.625% SNR 26/09/2032EUR	0.00%	XS2535725159
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
ENCANA CORP 6.5% DUE 02-01-2038	0.00%	US292505AG96
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	0.00%	US46647PDK93
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00%	IT0005001547
ABB FIN USA INC 3.8% DUE 04-03-2028	0.00%	US00037BAF94
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565	0.00%	US69640GAG01
BLACKBERRY LTD NPV	0.00%	CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
TARGA RES CORP 4.2% 02-01-2033	0.00%	US87612GAA94
TRANSCANADA PIPELINES LIMITED 2.5% 10-12-2031	0.00%	US89352HBC25
CLOROX CO 4.6% 05-01-2032	0.00%	US189054AZ21
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	0.00%	US95000U3C57
SSE PLC 2.875% SNR 01/08/2029 EUR	0.00%	XS2510903862
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
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00%	JP1201451D66
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA SO221118GB19	0.00%	
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00%	JP12011419C6
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
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	GB00B16NNR78
WELLS FARGO & CO FLTG RT 4.808% DUE 07-25-2028	0.00%	US95000U3A91
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	0.00%	
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
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
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00%	US912810SD19
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB SO221216EU2	0.00%	
DAMARTEX SA	0.00%	FR0000185423
XCEL ENERGY INC 3.5% DUE 12-01-2049	0.00%	US98389BAX82
ING GROEP N.V. 0.25%-FRN SNR 01/02/30 EUR	0.00%	XS2281155254
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%	
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00%	US912810FP85
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
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
FUT DEC 22 EURX E-SCHATZ	0.00%	
NOK BNP PARIBAS A/C	0.00%	
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
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00%	US3140JLA384
INTERCONTINENTAL 2.1% DUE 06-15-2030	0.00%	US45866FAK03
MEM 2.955% DUE 01-01-2050	0.00%	US586054AD08
HOSHIZAKI CORP	0.00%	JP3845770001
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00%	GB00BFX0ZL78
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
PVTPL ROCHE HOLDINGS INC 1.93% DUE 12-13-2028 BEO	0.00%	US771196BW19
TOSOH CORPORATION	0.00%	JP3595200001
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00%	JP1201051891
FNMA POOL #FS0043 3% 05-01-2051 BEO	0.00%	US3140XFBM28
Income Due - CZK	0.00%	
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00%	US912810RN00
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
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
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.00%	XS2391351454
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85
FNMA POOL #FS1836 2.5% 05-01-2052 BEO	0.00%	US3140XHBE67
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00%	FR0013154044

ALLSTATE CORP 6.125% DUE 12-15-2032	0.00%	US020002AP64
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00%	JP1200951760
TOTALENERGIES SE 1.491% GTD SNR 08/04/27 EUR	0.00%	XS2153406868
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00%	US9128285T35
EMBRACER GROUP AB SER 'B' NPV	0.00%	SE0016828511
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 FI	0.00%	US62547NAB55
NATWEST GROUP PLC 3.619%-FRN SNR 29/03/29 GBP	0.00%	XS2449910921
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	0.00%	US08181VAN55
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00%	CA135087M276
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00%	DE0001135176
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO	0.00%	US47077DAG51
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.00%	FR0014001N46
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00%	DE0001102374
\$ GEN CORP NEW FIXED 4.625% DUE 11-01-2027	0.00%	US256677AK14
NESTLE HLDGS INC 2.125% GTD SNR 04/04/27GBP	0.00%	XS2464407514
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00%	JP1300321A34
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	JP1201721L45
TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	0.00%	US89236TGY55
PUT BOND OPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%	
LA MONDIALE 0.75% T3 20/04/26 EUR100000	0.00%	FR0014000774
JAPAN (20 YR TBOND .5% 20/12/2041	0.00%	JP1201791N14
BANKINTER SA MTN .875% 08/07/2026	0.00%	ES0213679HN2
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
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.00%	CA135087L690
BAHAMAS CMNWLT 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
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
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00%	XS2402428770
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.00%	ES00000128H5
OBERBANK AG	0.00%	AT0000625108
COREBRIDGE FINL INC SR NT 144A 3.85% 04-05-2029	0.00%	US21871XAE94
INFINEON 2.875% 31/12/2049	0.00%	XS2056730323
GNMAII POOL #MA7535 3.0% 08-20-2051	0.00%	US36179WLQ95
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.00%	CA135087L369
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00%	JP12009216C0
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00%	US09659W2P81
MAPLE TREE PAN ASIA COMMERCIAL TRUST	0.00%	SG2D18969584
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR	0.00%	
ADEVINTA ASA NOK0.2	0.00%	NO0010844038
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	0.00%	US17327CAN39
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93	0.00%	JP1200931739
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	0.00%	US91087BAR15
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.00%	JP1200891685
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
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29 USD	0.00%	US63861VAB36
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00%	JP1200861647
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.00%	GB00B54QLM75
SHARP CORP	0.00%	JP3359600008
BONOS Y 0.0% 31/01/2025	0.00%	ES0000012F92
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	US36181BKX72
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	US36179Q3K59
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00%	US30321L2B72
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
GIVAUDAN FINANCE 1.0% 22/04/2027	0.00%	XS2126169742
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.00%	JP1200841615
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.00%	ES00000124C5
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
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	CA7669101031
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00%	XS2303071992
BANK AMER CORP 2.482% 09-21-2036	0.00%	US06051GKC23
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.00%	DE0001102424
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	0.00%	US904764BR72
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00%	XS1785484178

JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.00% JP1200781563
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00% US97382WAA18
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.00% GB00B06YGN05
GERMANY(FEDERAL 0.0% 09/10/2026	0.00% DE0001141844
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00% US15033XAQ97
New Zealand Dollar Custodial Account â€“ MITNZ Global Credit	0.00%
EPR PPTYS 3.75% DUE 08-15-2029	0.00% US26884UAF66
AT&T INC 2.55% DUE 12-01-2033	0.00% US00206RMM15
BECHTLE AG	0.00% DE0005158703
TRANSURBAN FINANCE 1.45% SNR SEC 16/05/29 EUR	0.00% XS1997077364
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
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00% JP1201391C86
ING GROEP N.V. 1.75%-FRN SNR 16/02/31 EUR	0.00% XS2443920751
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.00% JP1300331A99
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%
EDP FINANCE BV 1.875% SNR 21/09/2029 EUR	0.00% XS2459544339
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00% US91823ABA88
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00% US35564LBD82
JAPAN POST INSURANCE CO LTD	0.00% JP3233250004
LIGHTSPEED COMMERCE INC	0.00% CA53229C1077
KNORR BREMSE AG	0.00% DE000KBX1006
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00% XS2401704189
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00% DE0001135481
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
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.00% DE0001102382
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00% JP1201681K44
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-1	0.00% US91116KAB17
APPLOVIN CORP	0.00% US03831W1080
UOL GROUP LIMITED	0.00% SG1S83002349
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.00% FR0013201134
FNMA 3.5% 09-01-2047	0.00% US3140Q7QD28
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00% IT0004953417
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.00% US3140XFX710
JARDINE MATHESON HOLDINGS LIMITED	0.00% BMG507361001
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.00% US29446MAK80
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.00% US3140QG4T11
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.1	0.00% US877249AD49
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00% BE0000291972
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205	0.00% US3132DVLW36
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.00% JP1300731N17
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10%	0.00%
JAPAN T-BOND 0.5% 20/12/2024	0.00% JP1103361EC6
PANCANADIAN PETE 7.2% DUE 11-01-2031	0.00% US698900AG20
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.00% JP1103341E67
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00% US11135FAS02
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
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-20	0.00% US25470DAS80
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00% US225401AR98
HITACHI METALS LTD	0.00% JP3786200000
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.00% DE0001102556
ECOLAB INC 2.7% DUE 11-01-2026	0.00% US278865AV25
FNMA POOL #BR1035 2% 05-01-2051 BEO	0.00% US3140KYEH32
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00% JP1103441G98
SEIKO EPSON CORPORATION	0.00% JP3414750004
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00% US5312294094
FHLMC GOLD G67702 4 01-01-2047	0.00% US3132XCRX53
ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01	0.00% IT0001086567
JPMORGAN CHASE & FLTG RT 4.851% DUE 07-25-2028	0.00% US46647PDG81
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00% IT0004286966
JAPAN .1% 20/03/2023	0.00% JP1051351J37
MORGAN STANLEY 0.406%-FRN SNR 29/10/27 EUR	0.00% XS2338643740
ELI LILLY AND COMPANY .625% 11-01-2031	0.00% XS2075937370
ESB FINANCE DAC 1% GTD SNR 19/07/2034 EUR	0.00% XS2432544349
OPEN TEXT CORP	0.00% CA6837151068
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00% CA19521DAJ06
OJI HOLDINGS CORP	0.00% JP3174410005
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	EUR0.01	0.00%	BE0000320292
JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	0.00%	JP1201591GC4
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E		0.00%	US12592TAN54
FNMA POOL #MA2405 4% 09-01-2045 BEO		0.00%	US31418BU797
WELCIA HOLDINGS CO LTD		0.00%	JP3274280001
FRANCE(GOVT OF) 2% SNR 25/05/2048	EUR1	0.00%	FR0013257524
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026	AUD1000	0.00%	AU0000106411
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
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.		0.00%	US038779AB06
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
MINEJESA CAP BV 4.625% GTD 10/08/2030	USD	0.00%	USN57445AA17
KLEPIERRE 2% SNR EMTN 12/05/2029	EUR	0.00%	FR0013512233
JAPAN(GOVT OF) 0.5% SNR 20/09/36	JPY50000	0.00%	JP1201581G90
UNICREDIT SPA 2.2%-FRN 22/07/2027	EUR	0.00%	XS2207976783
LIXIL CORPORATION		0.00%	JP3626800001
JPMORGAN CHASE & CO 2.58%	04-22-2032	0.00%	US46647PCC86
EURAZEO		0.00%	FR0000121121
ITALY(REP OF) 1.75% SNR 01/07/24	EUR1000	0.00%	IT0005367492
GNMAII POOL #MA4652 3.5% DUE 08-20-2047	REG	0.00%	US361797EZ49
ITALY(REP OF) 2.5% SNR 15/11/2025	EUR1000	0.00%	IT0005345183
EXELON CORP 4.45% DUE 04-15-2046		0.00%	US30161NAV38
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	0.00%	GB00B39R3707
COMCAST CORP NEW 2.887% 11-01-2051	BEO	0.00%	US20030NDS71
TOHO CO LTD JPY		0.00%	JP3598600009
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.00%	JP1300341B39
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S		0.00%	US25265LAE02
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039	RI	0.00%	US912810QA97
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
HEATHROW FUNDING 2.625% SNR SEC 16/03/28	GBP	0.00%	XS2317082787
ITALY(REP OF) 5% SNR 01/09/2040	EUR1000	0.00%	IT0004532559
INTL PETROLEUM COR 7.25% SNR 01/02/2027	USD1	0.00%	NO0012423476
NOBEL BIO CARE AB 3.125% 15/06/2028		0.00%	XS2355515516
FNMA POOL #FM1580 4% 09-01-2049	BEO	0.00%	US3140X4XJ06
HYATT HOTELS CORP STEP CPN 5.75% DUE 04-23-2030		0.00%	US448579AJ19
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%	US001777AQ67
DELTA AIR LINES INC		0.00%	US2473617023
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857% / R 6MBBSW AR		0.00%	
JAPAN AIRLINES CO LTD		0.00%	JP3705200008
SNAM SPA 0.75% SNR EMTN 17/06/30	EUR	0.00%	XS2190256706
BUONI POLIENNALI 1.5 1.5% 01/06/2025		0.00%	IT0005090318
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029	AUD100	0.00%	AU3TB0000150
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68	GBP1	0.00%	GB00BBJNQY21
FNMA POOL #MA2371 4% 08-01-2045	BEO	0.00%	US31418BT559
SANTANDER BK N A 5.281% DUE 05-15-2032		0.00%	US80290CAS35
ITALY(REP OF) 4.75% SNR 01/09/28	EUR1000	0.00%	IT0004889033
VOESTALPINE AG		0.00%	AT0000937503
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025		0.00%	XS1180063056
ITALY(REP OF) 2.1% SNR 15/07/2026	EUR1000	0.00%	IT0005370306
CLI FDG VIII LLC 2.72% DUE 01-18-2047		0.00%	US12565KAE73
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27	EUR1000	0.00%	ES0000012A89
GNMAII POOL #MA6930 2.0% 10-20-2050		0.00%	US36179VXX53
BANK OF NEW ZEALAND		0.00%	
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031	AUD1000	0.00%	AU0000101792
GRIFOLS SA EURO.25 CLASS A POST SUBD		0.00%	ES0171996087
GERMANY(FED REP) 4.75% SNR 04/07/34	EUR0.01	0.00%	DE0001135226
REA GROUP LTD		0.00%	AU0000000REA9
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35	USD1	0.00%	XS2214238441
ITALY(REP OF) 2.8% SNR 01/12/2028	EUR1000	0.00%	IT0005340929
PUT SWO EUR BARCGB22 P 1.679% / R 6MEURIB	SO221118EU1	0.00%	
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
Colombian peso		0.00%	
GNMA POOL #782565 5 DUE 02-15-2039	BEO	0.00%	US36241KZ681
HISCOX 6.0% 22/09/2027		0.00%	XS2524678666
AUSTRALIAN GOVERNMENT 3.25% 21/04/25		0.00%	AU3TB0000168
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
NATWEST GROUP PLC 2.105%-FRN LT2 28/11/31 GBP	0.00% XS2346516250
Australian Dollar Custodial Account â€” MMF Global Sovereign	0.00%
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	0.00% US3140J5MF35
PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-21	0.00% US034863AU41
STELLANTIS N.V 0.75% SNR EMTN 18/01/29 EUR	0.00% XS2356040357
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00% JP1201251B37
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	0.00% US36164QNA21
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.00% XS1575992596
GN STORE NORD A/S	0.00% DK0010272632
TELECOM ITALIA SPA	0.00% IT0003497168
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO	0.00% US824348BR69
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00% US373334JS15
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
BIO RAD LABORATORIES INC CLASS A	0.00% US0905722072
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00% XS1175846580
PNC FINL SVCS GROUP INC 4.85% 06-06-2033	0.00% US693475BE43
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00% ES0000012B88
GMO PAYMENT GATEWA NPV	0.00% JP3385890003
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00% ES0000012E51
ANCHORAGE CAP CLO 11 LTD / 6.209% 07-22-2032	0.00% US03330NAM65
NGK INSULATORS LTD	0.00% JP3695200000
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	0.00% US3140X6GA38
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	0.00% DE0001102432
KOITO MFG CO LTD NPV	0.00% DU06496324D5
FREEPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00% US35671DCG88
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:	0.00% US81375WGV28
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00% AU000XCLWAI8
NEUBERGER BERMAN LN ADVISERS CLO 37 8.45986% 07-20-2	0.00% US64133HAL24
ORANGE SA 1.25% 07/07/2027	0.00% FR0013506292
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
CHOW TAI FOOK JEWELRY	0.00% KYG211461085
FHLMC GOLD G60765 3 11-01-2046	0.00% US31335AZ687
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00% JP1201761M45
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	0.00% US361841AL38
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P C	0.00% US05526QAN60
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
NEUROCRINE BIOSCIENCES INC	0.00% US64125C1099
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00% ES0000012B39
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00% US26884LAQ23
DUKE ENERGY CORP 4.5% DUE 08-15-2032	0.00% US26441CBT18
ORANGE 2.375% SNR 18/05/2032 EUR	0.00% FR001400AF72
LCH_OIS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00% JP1201431D38
GERMANY(FED REP) 5.625% SNR 04/01/28 EURO.01	0.00% DE0001135069
JAPAN (30YR) .8% 20/03/2048	0.00% JP1300581J30
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI	0.00% US3128M94W97
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00% US3137G0GZ69
FUTU HOLDINGS LTD	0.00% US36118L1061
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
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00% USP3579ECP09
DANAHER CORP SR NT 2.8% 12-10-2051	0.00% US235851AW20
ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR	0.00% XS2176621170
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00% JP1201481E36
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00% US36297CTN91
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE	0.00% US65364UAH95
CVS HEALTH CORP 4.78% DUE 03-25-2038	0.00% US126650CY46
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	0.00% US00774MAW55
BLACKSTONE 1.6% DUE 03-30-2031	0.00% USU0925BAA27
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00% AU000XCLWUAU3
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00% US3137G0PS26
VERIZON COMMUNICATIONS 1.875% 09-19-2030	0.00% XS2052321176
VISA INC 2.375% 15/06/2034	0.00% XS2479942034
Income Due - SEK	0.00%
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00% XS2272358024
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00% IT0004644735
OMNICOM GROUP INC SR NT 2.6% 08-01-2031	0.00% US681919BD76

TERNA SPA 1% SNR EMTN 10/04/2026 EUR	0.00%	XS1980270810
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
RED ELECTRICA FIN 0.5% GTD SNR 24/05/2033 EUR	0.00%	XS2343540519
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	0.00%	US67021CAT45
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIA INC SR NT 144A	0.00%	US30212PAS48
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00%	GB00BLPK7110
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
HOME DEPOT INC 4.0% DUE 09-15-2025 BEO	0.00%	US437076CR18
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	US92840VAL62
PVTPL SUMITOMO MITSUI TR BK LTD 4.8% DUE 09-15-2025 BEO	0.00%	US86563VBC28
BANK AMER CORP FIXED 4.827% DUE 07-22-2026	0.00%	US06051GLA57
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00%	XS2496028502
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	0.00%	US62954WAJ45
AMAZON.COM INC 3.95% 04-13-2052	0.00%	US023135CJ31
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	0.00%	US035240AG57
MORGAN STANLEY 4.679% 07-17-2026	0.00%	US61747YET82
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%	
BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR	0.00%	FR0014009HA0
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
ORACLE CORP 3.6% DUE 04-01-2040 REG	0.00%	US68389XBW48
SUEZ SA 2.375% SNR 24/05/2030 EUR	0.00%	FR001400AFN1
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748
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
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
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	US437076BS00
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EL	0.00%	DE0001102309
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 E	0.00%	DE0001135325
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
GERMANY(FED REP) 0% SNR 15/05/2035 EUR0.01	0.00%	DE0001102515
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00%	US05348EBA64
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	US91324PCD24
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD	0.00%	US00489TAJ51
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00%	DE0001102325
ANHEUSER-BUSCH 4% DUE 01-17-2043	0.00%	US035242AB27
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00%	CH1176493729
CK INFRASTRUCTURE	0.00%	BMG2178K1009
KION GROUP AG	0.00%	DE000KGX8881
FUT DEC 22 EURX EUR-BUND	0.00%	
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	ES00000012932
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	ES00000012F43
CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	FR001400CSG4
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00%	AU000XCLWAR9
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027	0.00%	XS2122485845
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	XS1568874983
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79
ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031	0.00%	IT0005449969
JAPAN (30 YR TBOND .7% 20/06/2051	0.00%	JP1300711M79
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBBSW AR	0.00%	
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
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AR	0.00%	
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B00NY175
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	0.00%	NL0009446418
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US466313AM58
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU00000095457
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	XS2538440780
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	US12565KAC18
COMCAST CORP NEW 4.25% DUE 01-15-2033	0.00%	US20030NBH35
GERMANY(FED REP) 0% SNR 13/10/23 EUR0.01'178	0.00%	DE0001141786

VERIZON COMMUNICATIONS 3.4% DUE	03-22-2041 BEO	0.00%	US92343VGK44
GOLDMAN SACHS FLTGT .673% DUE	03-08-2024	0.00%	US38141GXZ26
FHLMC MULTICLASS SER 3889 CL KZ 4	07-15-2041	0.00%	US3137ADSQ11
Income Due - MYR		0.00%	
ITALY(REP OF) 1.45% SNR 15/11/24	EUR1000	0.00%	IT0005282527
FRANCE(GOVT OF) 0% SNR 25/03/2024	EUR1'REGS	0.00%	FR0013344751
JPMORGAN CHASE & FLTGT 4.912% DUE	07-25-2033	0.00%	US46647PDH64
FEDERAL HOME LN MTG CORP# Q34563 3.0%	07-01-2045	0.00%	US3132QRB902
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032	GBP	0.00%	XS2464407860
DEUTSCHE BK AG N Y FIXED 3.035% DUE	05-28-2032	0.00%	US251526CK32
ITALY(REP OF) 1.35% SNR 01/04/30	EUR1000	0.00%	IT0005383309
GNMAII POOL #MA4720 SER 2047 4% DUE	09-20-2047 REG	0.00%	US36179TG585
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50	EUR1	0.00%	FR0013404969
BONOS Y OBLIG DEL .25% 30/07/2024		0.00%	ES0000012E85
PUT BONDOPT MSLNGB2X 07/10/2022	UNITED KINGDOM GIL 1	0.00%	
GERMANY(FED REP) 0% GTD SNR 18/10/24	EUR0.01	0.00%	DE0001141802
SPAIN(KINGDOM OF) 0% SNR 31/05/2024	EUR1000	0.00%	ES0000012H33
BX COML MTG TR FLTGT 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
UK(GOVT OF) 1.25% SNR 22/10/41	GBP1000	0.00%	GB00BJQWYH73
RATIONAL AG		0.00%	DE0007010803
CMO PVPTL BBCMS SER 2018-TALL CL B FLTGT 144A DUE 03-15-2		0.00%	US05548WAC10
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL		0.00%	US88315LAL27
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	DKK0.01	0.00%	DK0009922320
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		0.00%	US00489TAA43
BLACKROCK INC NT 2.1% 02-25-2032		0.00%	US09247XAS09
VODAFONE GROUP PLC 7% DUE 04-04-2079		0.00%	US92857WBQ24
BX COML MTG TR FLTGT 5.56771% DUE	10-15-2037	0.00%	US12433YAQ08
UNITED INTERNET AG-REG SHARE		0.00%	DE0005089031
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027	EUR1000	0.00%	ES00000128P8
BUONI POLIENNALI 0.0% 15/04/2024		0.00%	IT0005439275
NETHERLANDS GOVT NETH GOVT 0.25%	DUE 15/07/2025	0.00%	NL0011220108
VOLKSWAGEN FINL MTN 1.375% 14/09/2028		0.00%	XS2386886803
INFRASTRUTTURE WIR NPV		0.00%	IT0005090300
FED HOME LN MTG 2.5% DUE 06-01-2050		0.00%	US3133KJGF30
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29	AUD1000	0.00%	AU000XCLWAX7
VOLVO TREASURY AB 2% GTD SNR 19/08/2027	EUR	0.00%	XS2521820048
POLAND(REP OF) 2.5% SNR 25/07/2026	PLN1000	0.00%	PL0000108866
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06		0.00%	US45866FAX24
NUVEI CORP		0.00%	CA67079A1021
NETHERLANDS KING 0.5% SNR 15/07/26	EUR1'REGS	0.00%	NL0011819040
MITSUBISHI HC CAPITAL INC		0.00%	JP3499800005
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
ITALY(REP OF) 2.2% SNR 01/06/2027	EUR1000	0.00%	IT0005240830
JAPAN(GOVT OF) 0.7% SNR 20/03/37	JPY50000	0.00%	JP1201601H38
GILEAD SCIENCES INC 2.8% DUE	10-01-2050/09-30-2020 F	0.00%	US375558BT99
JAPAN(GOVT OF) 0.1% SNR 20/12/27	JPY50000	0.00%	JP1103491HC4
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'		0.00%	XS1758464330
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 BE		0.00%	US31329QM403
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75	08-15-2042	0.00%	US91529YAJ55
FNMA POOL #FS2380 4% 08-01-2051 BEO		0.00%	US3140XHUE56
MARBLE PT CLO XX LTD 23/04/2034 0%	04-23-2034	0.00%	US566069AJ98
GLP CAP L P / GLP 4% DUE 01-15-2030		0.00%	US361841AP42
FEDERAL HOME LN MTG CORP POOL #RB5076	2.0% DUE 07-01	0.00%	US3133KYT901
FUT MAR 23 ICE SONIA SO3		0.00%	
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA		0.00%	
JPMORGAN CHASE & CO SR NT FIXED/FLTGT	2.595% 02-24-202	0.00%	US46647PCV67
EQUINIX INC 1% 09-15-2025		0.00%	US29444UBK16
BALLYROCK CLO 2019-1 LTD SR SECD	DEFERRABLE NT CL 9.2	0.00%	US05875KAE64
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.00%	NL0010721999
FISERV INC FIXED 2.25% DUE 06-01-2027		0.00%	US337738BB35
BONOS Y OBLIG DE 144A .5% 31/10/2031		0.00%	ES0000012I32
UNITED STATES TREAS BDS DTD 00206 4.5%	DUE 05-15-2038 RI	0.00%	US912810PX00
ITALY(REP OF) 5.75% SNR 01/02/33	EUR1000	0.00%	IT0003256820
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO		0.00%	US55903VAJ26
JAPAN(GOVT OF) 0.4% SNR 20/09/49	JPY50000	0.00%	JP1300641KA3
UK(GOVT OF) 4.25% SNR 07/12/46	GBP1000	0.00%	GB00B128DP45
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTGT 0:		0.00%	US03328WAY49
JAPAN(GOVT OF) 0.6% SNR 20/06/37	JPY50000	0.00%	JP1201611H69
HIKARI TSUSHIN INC		0.00%	JP3783420007

DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.00%	US912828YG91
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	JP1400121K57
Australian Dollar Custodial Account â€” MMF Global Credit Fun	0.00%	
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.00%	XS2441552192
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	ES0000012G26
VERISURE HOLDINGS 3.875% GTD 15/07/2026 EUR	0.00%	XS2204842384
WIND RIV 2019-3 CLO LTD / WIND RIV 3.58431% 04-15-2031	0.00%	US97314JAG04
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	NL0015031501
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
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	US36179MVR86
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.00%	US02364WBH79
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00%	JP12009917C3
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-20	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
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00%	DUIRSJAN2143
CARLYLE US CLO FLTG RT 9.183% DUE 01-25-2033	0.00%	US143124AA31
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.00%	IT0005419848
CERRO DEL AGUILA 4.125% BDS 16/08/27 USD1	0.00%	USP2400PAA77
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
MARTIN MARIETTA 2.4% DUE 07-15-2031	0.00%	US573284AW62
ING GROEP N.V. 0.875%-FRN SNR 29/11/30 EUR	0.00%	XS2413697140
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00%	JP1201651J76
AMEREN CORP 1.95% 03-15-2027	0.00%	US023608AL60
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	0.00%	US75972BAB71
DH EUROPE FINANCE2 0.75% 18/09/2031 DUALCURR	0.00%	XS2050406094
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00%	GB008BMGR2791
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00%	US3140XHB894
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	JP1201671K12
CUBESMART L P SR NT 2.5% 02-15-2032	0.00%	US22966RAJ59
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.00%	FR0000571085
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00%	XS2198879145
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
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6:	0.00%	
GILEAD SCIENCES 5.65% DUE 12-01-2041	0.00%	US375558AS26
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
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	0.00%	US03027XBR08
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
ANA HOLDINGS INC	0.00%	JP3429800000
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
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00%	US80285HAG56
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.00%	JP1300231675
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00%	XS1577961862
GERMANY(FED REP) 0% SNR 05/04/24 EUR0.01'179	0.00%	DE0001141794
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00%	US3133KMYL35
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.00%	SG3254976487
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031	0.00%	US3128P8BJ90
PVTPL USQ RAIL II LLC/USQ CDA RAIL II ULC SECD PORT RAILCA	0.00%	US90354PAB31
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.00%	JP1201711L13
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000	0.00%	XS2259808702
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00%	JP13002918A0
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00%	US36179TLS23
MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 0	0.00%	US55608JAX63
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	0.00%	US23291KAJ43
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.00%	FR0013480613
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
CDN NATL RY CO 2.45% DUE 05-01-2050	0.00%	US136375CZ30
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00%	US084664CQ25

WENDEL INVESTISSEMENT	0.00%	FR0000121204
DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	0.00%	XS2225893630
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
HULIC CO LTD	0.00%	JP3360800001
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00%	US437076CM21
HCA INC 5.375% DUE 02-01-2025	0.00%	US404119BR91
GERMANY(FED REP) 0% SNR 15/02/2030 EUR0.01	0.00%	DE0001102499
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00%	USP26064AA66
JAPAN (20 YR .5% 20/09/2041	0.00%	JP1201781MA3
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.00%	XS2286041947
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.00%	FR0012938116
Malaysian ringgit	0.00%	
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
DIASORIN SPA	0.00%	IT0003492391
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
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
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	0.00%	XS2260426288
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	JP1300671L78
SYNCHRONY BK GLOBAL SR SHORT TERM BK NT\$5.4% DUE 08-2	0.00%	US87166FAD50
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.00%	US14448CAP95
AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR	0.00%	XS2434702853
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.00%	XS0410370919
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00%	US03523TBT43
FHLMC GOLD G08721 3 09-01-2046	0.00%	US3128MJYT11
GERMANY(FED REP) 0% SNR 15/02/2031 EUR0.01	0.00%	DE0001102531
SYSMEX CORP	0.00%	JP3351100007
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00%	US87264ABL89
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00%	AU0000083768
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	0.00%	DUIRSNZD3957
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
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	0.00%	US87264ACX19
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00%	US912828V236
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00%	US437076CQ35
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
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
SMITH A.O CORP	0.00%	US8318652091
GUIDEWIRE SOFTWARE INC	0.00%	US40171V1008
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271
JDE PEETS BV	0.00%	NL0014332678
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%	
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
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
CHEVRON CORP NEW 2.236% DUE 05-11-2030	0.00%	US166764BY53
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00%	US210518DA13
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
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71	0.00%	DUOISNZD2713
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	US126650CX62
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR	0.00%	XS2198580271
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00%	US437076CP51
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
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87

NATL AUSTRALIA BK 1.375% SNR MTN	30/08/28 EUR	0.00%	XS1872032799
VERIZON FIXED 1.125% DUE 09-19-2035		0.00%	XS2320760114
JAPAN TBOND 1.2% 20/03/2035		0.00%	JP1201521F37
FNMA POOL #BF0237 4% 06-01-2041 BEO		0.00%	US3140FXHP03
JAPAN(GOVT OF) 1.8% SNR 20/12/32	JPY50000	0.00%	JP1201421D22
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR		0.00%	
FEDERAL HOME LN MTG CORP GOLD POOL	#G06817 5.5 DUE	0.00%	US3128M84A95
UK(GOVT OF) 2.5% GILT SNR 22/07/2065		0.00%	GB00BYYMZX75
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	11-01-2051	0.00%	US3140M2CY64
FED HOME LN MTG 2.5% DUE 05-01-2050		0.00%	US3133KH4B90
OUG HOLDINGS INC		0.00%	JP3180000006
MPT OPER .993% 15/10/2026		0.00%	XS2390849318
FHLMC GOLD G67709 3.5% DUE	03-01-2048	0.00%	US3132XCR641
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
FEDERAL NATL MTG ASSN GTD MTG POOL	#AK6263 3.5% 03-	0.00%	US3138EA5Z64
JAPAN(GOVT OF) 1.8% SNR 20/03/32	JPY50000	0.00%	JP1201341C38
NIPPON SHINYAKU CO LTD		0.00%	JP3717600005
PVTPL MARRIOTT OWNERSHIP RESORTS INC	4.5% DUE 06-15-	0.00%	US57164PAH91
JAPAN(GOVT OF) 2.2% SNR 20/06/29	JPY50000	0.00%	JP1201111968
LEVEL 3 FING INC 3.875% DUE 11-15-2029		0.00%	US527298BQ51
ITALY(REP OF) 0.6% BDS 01/08/2031	EUR1000	0.00%	IT0005436693
GNMA POOL #MA4586 3.5% 07-20-2047 BEO		0.00%	US36179TCX19
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029		0.00%	US01166VAA70
FNMA POOL #MA4446 2% 10-01-2041 BEO		0.00%	US31418D5G33
WABTEC TRANSN NETH 1.25% 03/12/2027		0.00%	XS2345035963
FRANCE(GOVT OF) .75% 25/02/2028		0.00%	FR001400AIN5
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
MARRIOTT INTERNATIONAL 2.85% DUE	04-15-2031 BEO	0.00%	US571903BG74
JAPAN(GOVT OF) 1.7% BDS 20/12/31	JPY50000	0.00%	JP1201321BC7
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF SER 17-12A C		0.00%	US08179HAD26
JAPAN TBOND BDS 1.6% DUE 20/12/2033		0.00%	JP1201471DC6
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO		0.00%	
WILLIAMS COS INC 3.5% DUE 11-15-2030		0.00%	US969457BX79
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046	EUR1000	0.00%	ES00000128C6
EUROPEAN INVT BK MTN .375% 15/09/2027		0.00%	XS2446841657
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR		0.00%	XS2242979719
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD		0.00%	US80007RAL96
JAPAN(GOVT OF) 0.5% SNR 20/03/60	JPY50000	0.00%	JP1400131L54
JAPAN(GOVT OF) 2.1% SNR 20/03/29	JPY50000	0.00%	JP1201101944
JAPAN	1.6% BDS 20/03/2032 JPY50000	0.00%	JP1201361C58
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
COCA-COLA FEMSA S A B DE C V 1.85% DUE	09-01-2032/09-01-	0.00%	US191241AJ70
PVTPL ROCHE HOLDINGS INC	2.607% 12-13-2051	0.00%	US771196BY74
SOCIALIST REP OF VIETNAM	4.8% 19/11/2024	0.00%	USY9384RAA87
GOLDMAN SACHS GROUP INC 2.615%	04-22-2032	0.00%	US38141GYB49
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR		0.00%	
VERISIGN INC FIXED 2.7% 06-15-2031		0.00%	US92343EAM49
CNY BNP PARIBAS A\C		0.00%	
MPT OPER 2.5% 24/03/2026		0.00%	XS2322419776
ITALY(REP OF) 0.35% SNR 01/02/25	EUR1000	0.00%	IT0005386245
GERMANY(FED REP) 0% SNR 10/04/26	EUR0.01'183	0.00%	DE0001141836
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'		0.00%	JP1103301D90
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO		0.00%	US00928QAU58
UK(GOVT OF) 3.75% GILT 22/07/52 GBP		0.00%	GB00B6RNH572
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027	EUR0.01	0.00%	BE0000341504
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32	AUD1000	0.00%	AU0000075681
BELGIUM KINGDOM TBOND 3.75% 22/06/2045		0.00%	BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025	EUR1'REGS	0.00%	FR0000571150
EXPERIAN FIN PLC MTN .739% 29/10/2025		0.00%	XS2237991240
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034		0.00%	US92918YAA10
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031	EUR1000	0.00%	ES0000012H41
GNMAII POOL #MA2679 SER 2045 4% DUE	03-20-2045 REG	0.00%	US36179Q6Q92
GERMANY(FED REP) 0.5% SNR 15/02/2028	EUR0.01	0.00%	DE0001102440
KOEI TECMO HOLDING NPV TEMP		0.00%	DU0B60DR09D0
DIGITAL REALTY TRUST LP GTD NT 5.55%	01-15-2028	0.00%	US25389JAV89
GUATEMALA (REP OF) 3.7% SNR 07/10/33	USD'REGS'	0.00%	USP5015VAM83
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
IRSNDZ369 IRS BNZ NZD	200525 RFLT 3ZBSW PFXD 3.6975	0.00%	DUIRSNDZ3692
SPAIN(KINGDOM OF)	2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
BP CAP MKTS B.V	1.467% GTD SNR 21/09/41 EUR	0.00%	XS2388557998
KAWASAKI KISEN KAI NPV TEMP		0.00%	DU06484686D1
PVTPL FREDDIE MAC STACR SER	19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
JAPAN(GOVT OF)	0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
PVTPL ANCHORAGE CAP CLO	2018-10A LTD JR CL E FLTG 10-15-:	0.00%	US03330TAA97
JAPAN(GOVERNMENT OF)	.6% 20/09/2050	0.00%	JP1300681LA7
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
GRIFOLS ESCROW ISS	3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
BUPA FINANCE 2% GTD SNR	05/04/2024 GBP	0.00%	XS1592647264
EPR PPTYS	4.75% DUE 12-15-2026	0.00%	US26884UAC36
NETHERLANDS KING	0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
OCP CLO 2020-19 LTD SR SECD DEFERRABLE	NT E-R 9.20986% 1	0.00%	US670884AE54
LCH_IRS BOFAGB2U	15/06/2023 CAD P 3.722% / R 3MCDOR ARI	0.00%	
WILLIAMS PARTNERS	6.3% DUE 04-15-2040	0.00%	US96950FAF18
PVTPL JAB HLDGS B V	2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
BAXTER INTERNATIONAL INC	2.539% 2-01-2032 BEO	0.00%	US071813CS61
FIRST ABU DHABI BK	0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
PVTPL ANGLO AMERN CAP PLC	3.875% DUE 03-16-2029 BEO	0.00%	US034863BB50
JAPAN-130 (20 YR T BOND	1.8% 20/09/2031	0.00%	JP1201301B94
SOUTHWESTERN ENERGY CO	4.75% 02-01-2032	0.00%	US845467AT68
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
COMCAST CORP NEW	3.75% DUE 04-01-2040	0.00%	US20030NDH17
GNMAII POOL #MA5136	3.5% DUE 04-20-2048	0.00%	US36179TV519
PBF HLDG CO LLC	6.0% DUE 02-15-2028 REG	0.00%	US69318FAJ75
GERMANY(FED REP)	0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
GILEAD SCIENCES	1.65% DUE 10-01-2030	0.00%	US375558BY84
TAURUS 2021-1 UK FRN M/BKD	05/2031 GBP 'B'	0.00%	XS2303819176
AUSTRALIA(CMNWLTH)	2.75% SNR 21/11/27 AUD1000	0.00%	AU000XCLWAQ1
CME_OIS SBSIUS33	12/21/2052 USD P 1.75% / R 1DSOFR SWUO	0.00%	
ITOCHU TECHNO SOLUTIONS CORP		0.00%	JP3143900003
BELGIUM(KINGDOM)	4.5% SNR 28/03/2026 EURO.01	0.00%	BE0000324336
BELGIUM(KINGDOM)	1% BDS 22/06/31 EURO.01	0.00%	BE0000335449
JAPAN(GOVT OF)	1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
BARCLAYS PLC	2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
LCH_BASIS BOFAGB2U	13/11/2028 AUD P 3MBBSW / R 6MBBSA	0.00%	
CUBESMART L P SR NT	2.25% 12-15-2028	0.00%	US22966RAH93
HEATHROW FUNDING	2.75% SNR 13/10/31 GBP1000	0.00%	XS2243322976
JAPAN(GOVT OF)	0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
TEVA	2.95% DUE 12-18-2022	0.00%	US88165FAG72
MPLX LP	2.65% DUE 08-15-2030	0.00%	US55336VBQ23
PVTPL ONCOR ELEC DELIVERY CO LLC	4.6% 06-01-2052	0.00%	US68233JCG76
HITACHI CONSTRUCTION MACHINE		0.00%	JP3787000003
BELGIUM(KINGDOM)	0.9% SNR 22/06/2029 EURO.01	0.00%	BE0000347568
FEDERAL NATIONAL MORTGAGE ASSOC	2.5% 10-01-2051	0.00%	US3140M2FC18
CABINTEELY PARK C FRN CLO	08/2034 EUR 'D'	0.00%	XS2417673022
UK(GOVT OF)	1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCN652
INGERSOLL-RAND LUXEMBOURG FIN S A	3.8% 03-21-2029	0.00%	US456873AD03
JAPAN (20 YR TBOND	.5% 20/03/2038	0.00%	JP1201641J38
DISNEY WALT CO	2.75% DUE 09-01-2049	0.00%	US254687FM36
COREBRIDGE FINL INC SR NT	144A 3.9% 04-05-2032	0.00%	US21871XAG43
CANADA(GOVT OF)	2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
KIMCO REALTY CORP	2.25% 12-01-2031	0.00%	US49446RAY53
CORP FINAN DE DESA	2.4% SNR 28/09/27 USD200000	0.00%	USP3R94GAY57
FNMA POOL #FS1108	2.5% 09-01-2051 BEO	0.00%	US3140XGGS26
LCH_IRS BOFAGB2U	12/06/2024 CAD P 4.064% / R 3MCDOR ARI	0.00%	
PVTPL MAGALLANES INC	5.05% 03-15-2042 BEO	0.00%	US55903VAN38
WORKDAY INC	3.7% 04-01-2029	0.00%	US98138HAH49
AT&T INC FIXED	2.6% DUE 05-19-2038	0.00%	XS2180009081
LOWE'S COS INC	3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
JAPAN	1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
UK(GOVT OF)	1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0J16
JAPAN(GOVT OF)	2% SNR 20/03/52 JPY50000'5'	0.00%	JP1400051C51
FNMA CONN AVE SECS SER	2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
FNMA POOL #FM3914	3.5% 05-01-2047 BEO	0.00%	US3140X7K407
WASHINGTON MUT MTG PASS-THROUGH CTF5	WMALT SERS	0.00%	US93936HAA41

ENTERPRISE PRODS 4.45 DUE 02-15-2043	0.00%	US29379VAY92
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSOIA AR	0.00%	
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
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00%	US911163AA17
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
UNION PAC CORP 3.55% DUE 08-15-2039	0.00%	US907818FD57
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
HYATT HOTELS CORP 5.375% DUE 04-23-2025	0.00%	US448579AH52
SECURITAS AB SEK2 'B'	0.00%	SE0000163594
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
ROYALTY PHARMA PLC 3.35% 09-02-2051	0.00%	US78081BAP85
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00%	US43739ECR62
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
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.00%	XS1109950755
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
COMCAST CORP NEW 3.45% DUE 02-01-2050	0.00%	US20030NCZ24
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00%	GB0002404191
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	JP1201331C14
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
AIR CANADA VAR VTG SHS NPV	0.00%	CA0089118776
KAKAKU.COM INC	0.00%	JP3206000006
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR	0.00%	XS1641623381
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
SING INVESTMENTS FINANCE LTD	0.00%	SG1S02002305
PEPSICO INC 4.2% DUE 07-18-2052	0.00%	US713448FN30
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
FEDERAL HOME LOAN BANKS 3% 01-01-2052	0.00%	US3132DVL869
HEATHROW FUNDING 1.125% SNR SEC 08/10/32EUR	0.00%	XS2328823104
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
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
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
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%	0.00%	US3133KJQ67
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00%	IT0005403396
MICROSOFT CORP 5.2% DUE 06-01-2039	0.00%	US594918AD65
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% I	0.00%	US98981BAA08
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00%	US35565LBD73
ABBVIE INC 4.25% DUE 11-21-2049 REG	0.00%	US00287YCB39
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
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26
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
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
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00%	US83368RBM34
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAQ13
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
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

LCH_OIS BOFAGB2U 09/15/2029 USD P 2.366% / R 1DSOFR ARC	0.00%
FORD MTR CR CO LLC 4.95% 05-28-2027	0.00% US345397C270
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00% ES0000012G00
FHLMC SUPER 30Y FIXED 2.5% 04-01-2052	0.00% US3132DNDQ34
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	0.00%
DUKE REALTY CORPORATION 2.25% 01-15-2032	0.00% US264414AX11
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	0.00% US637417AQ97
AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051	0.00% US03040WAZ86
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
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00% US45687AAG76
NETO ME HOLDINGS LTD	0.00% IL0001680136
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00% US3140QMV680
ASAHI INTECC CO LTD NPV	0.00% JP3110650003
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00% ES0000012K61
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00% US38122NA696
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00% IT0005405318
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00% US85172FAN96
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00% ES0000012K38
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00% US58547DAD12
REALTY INCOME CORP 1.75% DUE 07-13-2033	0.00% XS2364124664
PVTPL FMG RES AUGUST 2006 PTY LTD 5.875%04-15-2030	0.00% US30251GBD88
NATIONAL GRID EL(E 3.53% SNR EMTN 20/09/28 EUR	0.00% XS2528341501
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	0.00% XS1910826996
VERIZON COMMUN 1.875% SNR 19/09/30 GBP1000	0.00% XS2052321176
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00% IL0011736571
HSBC HLDGS PLC FLTGT RT 2.999% DUE 03-10-2026	0.00% US404280DA42
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00% US13645RBH66
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
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00% JP1300611K15
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00% US91087BAT70
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00% US31418DWR96
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00% JP1201211A94
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	0.00% US110122DV75
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00% US12513GBG38
UNUM GROUP SR NT 4.125% 06-15-2051	0.00% US91529YAR71
AMER MED SYS EUR B 1.375% GTD SNR 08/03/28 EUR	0.00% XS2452433910
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00% US12529MAG33
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00% JP1300421E39
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BI	0.00% US3132M9BZ64
NATWEST GROUP PLC 0.78% .78% 26/02/2030	0.00% XS2307853098
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	0.00% US416518AD08
FNMA POOL #FS1911 3% 08-01-2051 BEO	0.00% US3140XHDR52
FREDDIE MAC STACR REMIC TR NT FLTGT RATE CL M-2 144A 5.08	0.00% US35566AAH23
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
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00% US059165EP12
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00% XS1824425182
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00% XS2229875989
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00% JP1201561G37
PALMER SQ E LN21-2 FRN CLO 07/2031 EUR 'A'	0.00% XS2397057402
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00% IT0005363111
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00% US04649VBB53
New Zealand Dollar Custodial Account "MITNZ Absolute Reti	0.00%
MONGOLIA GOVT 5.125% 04-07-2026	0.00% US60937LAC90
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	0.00% US912810TJ79
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00% XS2430442868
FREEPORT INDONESIA PT 5.315% 14/04/2032	0.00% USY7141BAB90
AUTOSTRAD 1.875% SNR MTN 26/09/29 EUR	0.00% XS1688199949
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% AU000XCLWAG2
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00% US12510HAJ95
NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 USD	0.00% XS1717011982
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	0.00% IT0005416570
PVTPL TWITTER INC 5.0% 03-01-2030	0.00% US90184LAP76
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00% NL0013332430
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	0.00% DE000DL19VT2
ANALOG DEVICES INC 2.1% 10-01-2031	0.00% US032654AV70
PUBLIC STORAGE 1.95% 11-09-2028	0.00% US74460DAH26
SITC INTERNATIONAL	0.00% KYG8187G1055

BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00%	ES0000012G42
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00%	US31556TAA79
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	US31416XHP87
UDR INC 2.1% DUE 06-15-2033 REG	0.00%	US90265EAV20
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	0.00%	US65339KCI79
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG	0.00%	US78016EZQ33
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744AC50
APPLE INC 2.7% 08-05-2051	0.00%	US037833EK23
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	US3137ANKY09
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	US20914UAF30
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	0.00%	US594918CA09
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00%	DK0009923567
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	USU5007TAD73
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	0.00%	US90351HAE80
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR F	0.00%	US89656GAB05
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EUR0.01	0.00%	BE0000328378
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2S53
PVTPL COTY INC SR SECD NT 4.75% 01-15-2029	0.00%	US222070AG98
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01	0.00%	US05369AAC53
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020	0.00%	US15135BAV36
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
T-MOBILE USA INC 2.4% 03-15-2029	0.00%	US87264ACS24
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	0.00%	IT0005358806
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	NL0012171458
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.00%	XS2020670852
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00%	XS2239067379
AMERICAN HOMES 4 RENT 3.625% 04-15-2032	0.00%	US02666TAE73
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00%	NL0015000B11
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00%	XS2258827034
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
SBB TREASURY OYJ 0.002% BDS 08/02/24 EUR1000	0.00%	XS2438632874
ICAHN ENTERPRISES LP/CORP 5.25% DUE 05-15-2027	0.00%	US451102BZ91
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00%	FR0013154028
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	US3140X6MR98
CSX CORP 4.5% 11-15-2052	0.00%	US126408HV80
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	0.00%	GB00BD0XKH204
AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32 EUR	0.00%	FR001400CND2
FUT DEC 23 ICE SONIA SO3	0.00%	
ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027	0.00%	US465685AR63
BPCE 0.625% GTD SNR 26/09/24 EUR	0.00%	FR0013429073
FUT DEC 23 CME 3MO SOFR	0.00%	
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00%	US20268JAB98
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00%	GB00B669WX96
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR	0.00%	XS2171713006
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	0.00%	NL00150006U0
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
PECO ENERGY CO 2.8% DUE 06-15-2050	0.00%	US693304AY39
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	XS2241610000
SOUTHWEST AIRLINES CO USD	0.00%	US8447411088
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	0.00%	GB00BM8Z2S21
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00%	US3140X6WG24
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00%	JP1300661L47
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
TD SYNEX CORP 2.375% 08-09-2028	0.00%	US87162WAH34
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR	0.00%	XS2342060360
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
FUTURES MARGIN-HKD	0.00%	
FNMA POOL #FS0973 3% 08-01-2050 BEO	0.00%	US3140XGCK36
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	0.00%	US437076CC49
APRR SA MTN 1.875% 03/01/2029	0.00%	FR001400AOL7
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
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	XS2289877941
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
AT&T INC 2.35% DUE 09-05-2029 BEO	0.00% XS1907120791
CITIGROUP INC FIXED 3.98% 03-20-2030	0.00% US172967ME81
BUONI POLIENNALI CORPBOND .95% 01/03/2037	0.00% IT0005433195
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00% US88315LAQ14
AMERICAN TOWER CORP NEW 2.3% 09-15-2031	0.00% US03027XBS80
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00% US345397B512
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00% BE0000352618
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.00% US3140FTAP63
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	0.00% XS2106589471
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00% IT0005398406
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00% US11135FBK66
INV LA CONSTRUCCIO 4.75% BDS 07/02/32 USD1000	0.00% USP5817RAG04
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00% XS2167193015
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00% US36179RNX34
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00% JP1200721494
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00% US69121KAG94
MYR BNP PARIBAS A/C	0.00%
FED HOME LN MTG 2% DUE 11-01-2051	0.00% US3133KNA946
ABBVIE INC 4.45% DUE 05-14-2046	0.00% US00287YAW93
BNP PARIBAS 1.25% SNR NPF 13/07/31 GBP	0.00% FR0014001GJO
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00% XS2431964001
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00% JP1400111J52
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00% US20030NDK46
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00% US36180GC324
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00% NL0014555419
HYATT HOTELS CORP 1.3% 10-01-2023	0.00% US448579AL64
Outstanding Settlement Receipts - NOK	0.00%
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00% US62482BAB80
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00% IT0005083057
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00% XS1659112616
VANTAGE TOWERS AG .375% 31/03/2027	0.00% DE000A3H3J22
HESS CORP 5.6% DUE 02-15-2041	0.00% US42809HAD98
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 B	0.00% US3128P8A840
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	0.00% US3133KMLL71
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00% JP1300491FC9
ALIAxis FINANCE SA .875% 08/11/2028	0.00% BE6331562817
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00% USG20038AA61
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00% JP1300151485
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00% XS2294495838
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00% CA135087H490
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00% US90932JAA07
KLEPIERRE 0.875% SNR 17/02/2031 EUR	0.00% FR0014000KT3
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00% GB00BLPK7334
PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-20	0.00% US46115HBJ59
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00% CA135087ZS68
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%
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00% US02377LAA26
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01	0.00% US3133AQUG00
BELGIUM(KINGDOM) 1% SNR 22/06/26 EUR0.01'77'	0.00% BE0000337460
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00% XS2122174415
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	0.00% US87264ACW36
FUT MAR 26 EURO DOLLARS	0.00%
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00% GB00BLH38158
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00% XS2054210252
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2021	0.00% US58503UAC71
FNMA POOL #MA3121 4% 09-01-2047 BEO	0.00% US31418CPF58
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	0.00% US637417AR70
LCH_IRS BOFAGB2U 16/06/2029 EUR P 2.282% / R 6MEURIB AR	0.00%
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00% IT0005162828
BECTON DICKINSON .334% 13/08/2028	0.00% XS2375844144
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00% JP1103401F97
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%
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00% JP1300431E60
APPLE INC 3.45% DUE 02-09-2045	0.00% US037833BA77
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00% XS2291340433
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00% US912810PW27
PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/	0.00% US46284VAE11

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
AEROPORTI DI ROMA 1.75% SNR EMTN	30/07/31 EUR	0.00%	XS2337326727
FNMA POOL #MA0659 4.5% 02-01-2031 BEO		0.00%	US31417YVW54
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBBSW AR		0.00%	
NE PROPERTY B.V. 2.0% 20/01/2030		0.00%	XS2434763483
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
FNMA POOL #AV0022 4% 11-01-2043 BEO		0.00%	US3138XBAY07
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR		0.00%	BE0000331406
New Zealand Dollar Custodial Account â€” MITNZ Short Term D		0.00%	
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035		0.00%	US50209TAA88
SPAIN(KINGDOM OF) 144A T BD .85%	30/07/2037	0.00%	ES0000012I24
BECTON DICKINSON & CO 1.213% DUE	02-12-2036 BEO	0.00%	XS2298459426
CPI PROPERTY GROUP 1.75% SNR EMTN	14/01/30 EUR	0.00%	XS2432162654
BELGIUM(KINGDOM) 0.8% BDS 22/06/28	EUR'REGS'	0.00%	BE0000345547
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-		0.00%	US205768AT12
PVTPL TRANSOCEAN INC 7.5% DUE	01-15-2026 BEO	0.00%	US893830BF55
GOLDMAN SACHS GROUP INC 3.814% DUE	04-23-2029	0.00%	US38141GWV21
BERKELEY GROUP PLC 2.5% GTD SNR	11/08/2031 GBP	0.00%	XS2370445921
SANTANDER HLDGS USA INC 2.49%	01-06-2028	0.00%	US80282KBC99
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR		0.00%	XS2288925568
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
FNMA POOL #872759 6.5% DUE 06-01-2036 REG		0.00%	US31409JITQ30
FNMA POOL #MA0667 4% 03-01-2031 BEO		0.00%	US31417YVW524
ELECTROLUX AB SER B NPV		0.00%	SE0016589188
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039		0.00%	US91324PDT66
LENDINGPOINT 2021-B AST 1.11% 02-15-2029		0.00%	US52607HAA86
ADOBE INC 2.3% DUE 02-01-2030		0.00%	US00724PAD15
COLOMBIA(REP OF) 7% GTD 26/03/2031	COP100000	0.00%	COL17CT03771
GLP CAP L P / GLP 4% DUE 01-15-2031		0.00%	US361841AQ25
UNIPER SE		0.00%	DE000UNSE018
SAGAX AB 1.0% 1.0% 17/05/2029		0.00%	XS2342227837
GENERAL MOTORS FIN 1.55% SNR EMTN	30/07/27 GBP	0.00%	XS2384288747
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW SO240402AU		0.00%	
FHLMC MULTICLASS SER 20-HQA1 CLS M2	01-25-2050	0.00%	US35565JAH41
BELGIUM(KINGDOM) 1.25% SNR 22/04/33	EUR0.01	0.00%	BE0000346552
UNITEDHEALTH GROUP INC 4.75% 05-15-2052		0.00%	US91324PEK49
UNION PAC CORP 3.5% 02-14-2053		0.00%	US907818FZ69
UNITEDHEALTH GROUP INC 4.95%	05-15-2062	0.00%	US91324PEL22
NETHERLANDS KING 0% BDS 15/01/2029 EUR1		0.00%	NL0015000LS8
SAN DIEGO G & E FIXED 2.95% DUE	08-15-2051	0.00%	US797440CA05
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK		0.00%	DK0009923807
BALT GAS & ELEC CO FIXED 2.9% DUE	06-15-2050	0.00%	US059165EM80
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO		0.00%	US3140X63P45
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		0.00%	DE0001135432
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000		0.00%	SE0004869071
KRAFT HEINZ FOODS CO GTD SR NT 4.875%	10-01-2049	0.00%	US50077LAZ94
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO		0.00%	US05565ASK06
FNMA POOL #BA0898 3.5% 02-01-2046 BEO		0.00%	US3140E47L50
THB BNP PARIBAS A/C		0.00%	
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP		0.00%	XS2284250441
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO		0.00%	US3140H6DQ93
FNMA POOL #FM3412 3.5% 03-01-2046 BEO		0.00%	US3140X6YJ45
MICROSOFT CORP 3.041%	03-17-2062	0.00%	US594918CF95
CPI PROPERTY GROUP 1.75% SNR EMTN	27/01/31 EUR	0.00%	XS2290544068
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
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT		0.00%	US3137GOSN02
CANADA(GOVT OF) 5% DEB 01/06/2037	CAD1000	0.00%	CA135087XW98
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20		0.00%	USG8650YAG91
JAPAN(GOVT OF) 1.4% SNR 20/09/45	JPY50000	0.00%	JP1300481F92
ORACLE CORPORATION JAPAN		0.00%	JP3689500001
FNMA POOL #AW3146 4% 06-01-2044 BEO		0.00%	US3138XSP846
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030	EUR0.01	0.00%	BE0000349580
JAPAN(GOVT OF) 1.6% SNR 20/06/30	JPY50000	0.00%	JP1201201A88
AIR CANADA 4.625% SNR SEC 15/08/29 CAD		0.00%	CA008911BJ76
SHERWIN-WILLIAMS CO 2.9% 06-15-2052		0.00%	US824348BP04
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sov		0.00%	
DUKE ENERGY CORP 5% DUE 08-15-2052		0.00%	US26441CBU80

GLENCORE FDG LLC NT 144A 2.85%	04-27-2031	0.00%	US378272BE79
FRANCE(GOVT OF) 0.5% BDS 25/06/44	EUR1'REGS	0.00%	FR0014002JM6
BP CAP MARKETS PLC .933%	04/12/2040	0.00%	XS2270147924
GERMANY(FED REP) 6.5% SNR 04/07/2027	EUR0.01	0.00%	DE0001135044
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
ENTEGRIS ESCROW CORP 5.95%	06-15-2030	0.00%	US29365BAB99
LCH_IRS BOFAGB2U 12/12/2052	EUR P 1.748% / R 6MEURIB AR	0.00%	
BELGIUM KINGDOM 1.9%	22/06/2038	0.00%	BE0000336454
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30	EUR	0.00%	XS2364199757
MICROSOFT CORP 2.675% DUE 06-01-2060	BEO	0.00%	US594918CD48
ITALY(REP OF) 1.7% SNR 01/09/2051	EUR1000	0.00%	IT0005425233
LCH_IRS BOFAGB2U 18/01/2029	EUR P 2.643% / R 6MEURIB AR	0.00%	
FEDERAL HOME LN MTG CORP POOL #C91843	3%09-01-2035 BI	0.00%	US3128P8BL47
THERMO FISHER SC.F 1.625% GTD SNR	18/10/41 EUR	0.00%	XS2366415201
CANADA(GOVT OF) 2.75% SNR 01/12/48	CAD1000	0.00%	CA135087D358
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95%	09-15-2052	0.00%	US68233JCL61
SHELL INTL FIN B V 3.875% DUE 11-13-2028		0.00%	US822582CB65
FEDERAL HOME LN MTG SER 18-HRP1 CL M2	FLTG 04-25-2043	0.00%	US3137GOVC00
UK(GOVT OF) 0.5% SNR 22/10/2061	GBP1000	0.00%	GB00BMBL1D50
ENTERPRISE PRODUCTS OPER L P 3.3%	02-15-2053	0.00%	US29379VCB71
UTD PARCEL SERV 6.2% SNR 15/01/2038	USD2000	0.00%	US911312AJ59
FNMA POOL #FS1621 2% 07-01-2051	BEO	0.00%	US3140XGYT07
EPR PPTYS 4.5% DUE 04-01-2025		0.00%	US26884UAB52
FNMA POOL #FM9210 3% 10-01-2051	BEO	0.00%	US3140XDGU41
VODAFONE GROUP 7%-FRN SUB 04/04/2079	USD	0.00%	US92857WBQ24
DISNEY WALT CO 3.6% DUE 01-13-2051	REG	0.00%	US254687FZ49
JAPAN(GOVT OF) 1.7% SNR 20/03/54	JPY50000	0.00%	JP1400071E55
PVTPL MAGNETITE SER 15-12A CL X FLTG	10-15-2031	0.00%	US55953HAQ65
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBSW	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
ROCKWOOL A/S		0.00%	DK0010219153
FNMA POOL #AO3400 3% DUE 05-01-2027	BEO	0.00%	US3138LTX603
HCA INC 3.5% DUE 07-15-2051	BEO	0.00%	US404119CB31
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE	05-01-2029 BEC	0.00%	US806851AH43
LCH_IRS BOFAGB2U 19/06/2025	EUR P 2.281% / R 6MEURIB AR	0.00%	
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30	EUR	0.00%	XS2178857954
US TREAS BDS USD1000	5.25DUE 02-15-2029 REG	0.00%	US912810FG86
UNION PACIFIC CORP 3.375%	02-14-2042	0.00%	US907818FY94
FEDERAL HOME LN MTG CORP POOL #G08726	3%10-01-2046 BI	0.00%	US3128MJYY06
GLP CAPITAL LP/FIN II 3.25%	01-15-2032	0.00%	US361841AR08
AMERICAN INTERNATIONAL GROUP INC BNDS	4.8% DUE 07-10-	0.00%	US026874DF16
PVTPL HCA INC NEW ISSUE 30YR 4.625%	03-15-2052	0.00%	US404119CG28
ANTHEM INC FIXED 4.625% DUE 05-15-2042		0.00%	US94973VAY39
CCP DUE FROM GOLDMAN SACHS		0.00%	
CAIRN CLO III B.V. FRN CLO 20/10/2028	EUR 'A'	0.00%	XS1692485326
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025	SEK5000	0.00%	SE0005676608
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
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060	REG	0.00%	US210518DJ22
ADLER GROUP S.A 1.875%	14/01/2026	0.00%	XS2283224231
AEON STORES HK	CO HKD0.20	0.00%	HK0000084183
STRUCTURED ASSET SECS CORP SER 2006-BC2	CL A1 STP CPN 09	0.00%	US86361GAA40
UNITED STATES TREAS BDS 6.125 BDS	08-15-2029 USD1000 I	0.00%	US912810FJ26
LCH_OIS BOFAGB2U 02/15/2062	USD P 1.23% / R 1DSOFR AROI	0.00%	
CONSOLIDATED EDISON CO N Y INC 3.95%	04-01-2050	0.00%	US209111FY40
MARTIN MARIETTA MATLS INC 3.2% DUE	07-15-2051	0.00%	US573284AX46
BELGIUM(KINGDOM) 3% SNR 22/06/34	EUR0.01'73'	0.00%	BE0000333428
PVTPL ONCOR ELEC DELIVERY CO LLC 4.15%	DUE 06-01-2032 BI	0.00%	US68233JCE29
HYATT HOTELS CORP HYATT HOTELS CORP	10-01-2023	0.00%	US448579AM48
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039	SEK5000	0.00%	SE0002829192
FHLMC UMBS 30Y FIXED 2.5%	07-01-2051	0.00%	US3133KME924
FNMA POOL #MA2163 3.5%	02-01-2045 BEO	0.00%	US31418BMM53
CSL FINANCE PLC CSLAU 4 1/4 04/27/32	4.25% 04-27-2032	0.00%	US12661PAC32
THERMO FISHER SCIENTIFIC INC 2.0% DUE	10-15-2031 BEO	0.00%	US883556CL42
PETROLEOS MEXICANO FRN GTD SNR MTN	08/2023 EUR	0.00%	XS1824425265
SPAIN(KINGDOM OF) 0% BDS 30/04/2023	EUR10000	0.00%	ES0000012F84
METROPOLITAN TRANSN AUTH N Y REV 6.814%	11-15-2040 BEC	0.00%	US59259YGF07
LINCOLN FING S A R L 3.625%	01/04/2024	0.00%	XS1974797364
PAC GAS & ELEC CO 1.7% DUE 11-15-2023		0.00%	US694308JY42

CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	0.00%	US13645RBG83
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	0.00%	US71654QCC42
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202	0.00%	US12661PAD15
South African rand	0.00%	
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595% SO221216EU	0.00%	
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
ICE_CDX GOLDUS33 12/20/2027 BUY CDX.NA.HY.39 SPKK09R1	0.00%	
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	0.00%	US30212PBH73
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K	0.00%	
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00%	US12769LAB53
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
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
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00%	US91324PBW14
LILLY ELI & CO FIXED 3.375% 03-15-2029 REG	0.00%	US532457BV93
MERCEDES-BENZ 0.75% SNR EMTN 10/09/30 EUR	0.00%	DE000A289QR9
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SE0007125927
TARGET CORP 4% DUE 07-01-2042	0.00%	US87612EBA38
TRY BNP PARIBAS A/C	0.00%	
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%	
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00%	US649322AJ38
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00%	AU000XCLWAP3
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
SHELL INTL FIN B V 2.875% DUE 11-26-2041	0.00%	US822582CK64
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	US3138X5QA80
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	0.00%	US11120VAK98
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%	
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%	
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1	0.00%	
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	0.00%	US69318FAG37
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPCL57
CSL FINANCE PLC CSLAU 3.85 04/27/27 3.85% 04-27-2027	0.00%	US12661PAA75
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	0.00%	US04364VAR42
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01	0.00%	BE0000348574
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC2VY8LV	0.00%	
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	US3132WJEV96
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	BE0000343526
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00%	SE0009496367
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00%	US209111GC11
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	0.00%	DE0001030724
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
HAMBURG COMM L BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	0.00%	NL0015000RP1
WESTPAC	0.00%	
EXELON CORP SR NT 144A 4.1% 03-15-2052	0.00%	US30161NBF78
GNMA POOL 5.5 09-15-2035 BEO	0.00%	US3622A2BQ42
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
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00%	US36179TJX46
LCH_IRS BOFAGB2U 05/05/2051 EUR P 1.198% / R 6MEURIB AR	0.00%	
THERMO FISHER 2.6% DUE 10-01-2029	0.00%	US883556BZ47
LCH_IRS BOFAGB2U 05/07/2032 EUR P 2.81% / R 6MEURIB ARIF	0.00%	
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01	0.00%	BE0000344532
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	US3140GT7A21
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
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%	
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882% TC7NNCII	0.00%	
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88% TC3VA2ZR(	0.00%	
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	0.00%	US035240AU42

CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	0.00%	US797440BX17
Outstanding Settlement Receipts - DKK	0.00%	
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
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00%	US11135FBT75
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	9.98E-07	XS2409096349
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	9.95E-07	XS2385390724
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	9.94E-07	CA135087C939
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	9.93E-07	US907818FN30
UNIVISION 7.375% DUE 06-30-2030	9.92E-07	US914906AX08
SPAIN(KINGDOM OF) 0.0% 31/01/2027	9.90E-07	ES0000012J15
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	9.89E-07	XS2393618389
FHLMC GOLD C09063 4 08-01-2044	9.84E-07	US312925B824
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	9.80E-07	
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI	9.79E-07	US31335CAH79
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	9.62E-07	XS2383508590
TRANSOCEAN INC 8% DUE 02-01-2027	9.62E-07	US893830BL24
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.983% / R 1DSOFR ARC	9.59E-07	
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	9.59E-07	IT0005466013
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	9.56E-07	
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	9.53E-07	US36179TQP39
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	9.42E-07	GB00BLPK7227
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	9.35E-07	GB00BLBDX619
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	9.33E-07	
SOFINA SA 1% SNR 23/09/2028 EUR100000	9.31E-07	BE0002818996
COLGATE-PALMOLIVE CO 3.25% DUE 08-15-2032 REG	9.25E-07	US194162AP89
GNMA POOL #709861 5.5% 11-15-2039 BEO	9.22E-07	US36297ETS45
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	9.19E-07	US035240AM26
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	9.07E-07	AU000XCLWAM0
FHLMC GOLD J17644 3.5 01-01-2027	9.01E-07	US3128PXP595
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	8.97E-07	US27409LAE39
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	8.92E-07	US3140FFLC38
NAVIENT CORP 6.75% 06-15-2026	8.82E-07	US63938CAJ71
CONSUMERS ENERGY 4.2% DUE 09-01-2052	8.78E-07	US210518DQ64
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029	8.77E-07	US12661PAB58
BELGIUM(KINGDOM) 144A 1.4% 22/06/2053	8.77E-07	BE0000355645
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	8.75E-07	
JPMORGAN CHASE & CO 4.452% 12-05-2029	8.69E-07	US46647PAX42
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	8.67E-07	XS2214239175
HOUSING NEW ZEALAND LTD 240430 2.183 CB	8.66E-07	NZHNZD0230L2
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BEO	8.65E-07	US3128P8CC39
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	8.61E-07	
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	8.55E-07	XS2027596530
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	8.55E-07	US36179TG411
FUT CALL JUN 23 EURO DOLLARS 9950	8.52E-07	
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	8.51E-07	IT0005274805
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	8.47E-07	SE0013935319
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	8.44E-07	ES0000012J07
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	8.41E-07	FR0014005E43
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	8.40E-07	
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	8.31E-07	IT0005480980
ECOLAB INC 2.7% DUE 12-15-2051	8.29E-07	US278865BN99
FHLMC GOLD Q41008 3.5 06-01-2046	8.21E-07	US3132WEDN92
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	8.18E-07	US3140H23B24
South Korean won	8.18E-07	
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	8.12E-07	US1248EPCE15
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01	8.11E-07	BE0000340498
FUT MAR 24 CME 3MO SOFR	8.08E-07	
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	8.05E-07	GB00BNNGP775
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	8.05E-07	US31418CG406
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	7.97E-07	
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	7.95E-07	XS2390546849
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBS\	7.94E-07	
DUKE RLTY LTD 1.75% DUE 02-01-2031	7.89E-07	US26441YBF34
FUT SEP 22 ICE SONIA SO3	7.89E-07	
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	7.79E-07	IT0005438004
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	7.75E-07	FR0014001NN8
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	7.72E-07	BE0000339482
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	7.71E-07	US58933YBF16

DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	7.70E-07 US25278XAT63
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	7.64E-07
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	7.60E-07 US87159QBV95
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01	7.56E-07 DE0001135085
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	7.55E-07 US35565CAH97
ANTHEM INC 3.6% DUE 03-15-2051	7.52E-07 US036752AS28
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	7.43E-07 US3140H6C802
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	7.36E-07
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	7.35E-07 US36230NZR96
FUT JUN 23 90 DAY B-BILLS	7.35E-07
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	7.29E-07
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	7.27E-07 US3140JGR800
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	7.19E-07 US46647PCR55
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	7.19E-07
Outstanding Settlement Payments - TWD	7.17E-07
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	7.08E-07 US45866FAP99
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032	7.06E-07 US03027XBW92
FNMA POOL #257025 6.5% 12-01-2027 BEO	6.94E-07 US31371NPJ80
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512% / R 3MBBSW AR	6.81E-07
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	6.77E-07 US3138M0CZ10
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	6.69E-07 US04364VAU70
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	6.65E-07 ES0000012H58
LILLY ELI & CO 2.25% DUE 05-15-2050	6.60E-07 US532457BY33
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	6.55E-07 NL0010418810
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI	6.55E-07
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8%	6.55E-07
FNMA POOL #MA2279 4% 05-01-2045 BEO	6.54E-07 US31418BQ902
GNMA POOL #MA4585 3% 07-20-2047 BEO	6.53E-07 US36179TCW36
SERVICENOW INC 1.4% DUE 09-01-2030	6.51E-07 US81762PAE25
SECURITAS SER'B'NPV (S/R 11/10/2022) RTS	6.43E-07 SE0018689226
MXN BNP PARIBAS A/C	6.36E-07
DR AUTO 4.3% DUE 09-16-2024	6.28E-07 US26208KAG58
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	6.23E-07
NSTAR ELEC CO 1.95% DUE 08-15-2031 BEO	6.23E-07 US67021CAR88
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52% SO221107US25	6.15E-07
CONS EDISON CO N Y 3.875% DUE 06-15-2047	6.12E-07 US209111FL29
CLP BNP PARIBAS	6.03E-07
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742% 4276982C	6.02E-07
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	5.98E-07 SE0011281922
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	5.95E-07 US3132WJEU14
WYNYARD GROUP LTD TEMP	5.83E-07 DU00WYNNZDZ1
SAN DIEGO GAS & 4.15% DUE 05-15-2048	5.72E-07 US797440BW34
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-20:	5.70E-07 US478375AN81
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	5.70E-07 US210518CU85
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01	5.67E-07 BE0000353624
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	5.63E-07
FUT DEC 25 LIF 3M EURIBOR	5.63E-07
FHLMC GOLD Q44452 3 11-01-2046	5.61E-07 US3132WH5N19
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	5.53E-07
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	5.53E-07
CONS EDISON CO N Y 4.625% DUE 12-01-2054	5.47E-07 US209111FF50
INVESCO LIMITED	5.40E-07 BMG491BT1088
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	5.36E-07 US043436AX21
FUTURES MARGIN-JPY	5.30E-07
FNMA POOL #BD0946 4% 06-01-2046 BEO	5.30E-07 US3140F8BQ97
FNMA POOL #310048 6.5% 02-01-2038 BEO	5.29E-07 US31374CL534
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	5.29E-07
FUT CALL JUN 23 EURO DOLLARS 9925	5.28E-07
FNMA POOL #BC8677 4% 05-01-2046 BEO	5.18E-07 US3140F4UB04
CVS HEALTH CORP 5.125% DUE 07-20-2045	5.18E-07 US126650CN80
Norwegian krone	4.95E-07
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	4.85E-07 US209111FD03
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	4.65E-07 US31418BQL35
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	4.62E-07 DK0009924029
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR AR	4.62E-07
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875% 42769821	4.53E-07
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	4.52E-07 US3140FHLJ47
FHLMC GOLD Q45094 3 12-01-2046	4.50E-07 US3132WJUU30
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YOI	4.44E-07
MPLX LP 4% 03-15-2028	4.27E-07 US55336VAR15
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	4.26E-07 US31417Y6Q53
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	4.19E-07 JP1300551H61

SAN DIEGO GAS & 4.5% DUE 08-15-2040	4.05E-07	US797440BM51
FUT SEP 24 LIF 3M EURIBOR	3.98E-07	
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBBSW AR	3.96E-07	
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	3.92E-07	IT0005441883
PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	3.85E-07	US35565RAH66
JQW PLC ORD NPV	3.84E-07	JE00BGCZHC53
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	3.74E-07	US31417CRL18
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	3.66E-07	US20754FAK84
FNMA POOL #MA1023 4% 02-01-2027 BEO	3.66E-07	US31418AD548
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	3.63E-07	US36179RXF18
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B	3.46E-07	US3132Y2HF64
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	3.41E-07	US03040WAX39
NSTAR ELEC CO 3.25% DUE 05-15-2029	3.41E-07	US67021CAN74
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR AR	3.30E-07	
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR	3.15E-07	
FINABLR PLC	3.12E-07	GB00BJ7HMMW26
NAVIENT CORP 5.5% 03-15-2029	3.11E-07	US63938CAM01
FUT PUT DEC 22 IMM EOM M S&P 3300	3.06E-07	
FNMA POOL #AW7132 4% 10-01-2044 BEO	3.02E-07	US3138XW4543
Swiss franc	2.99E-07	
PLN BNP PARIBAS A/C	2.98E-07	
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	2.94E-07	US66989HAR93
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO	2.90E-07	US60855RAK68
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	2.86E-07	US902104AC24
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	2.79E-07	NZGOVDT427C1
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	2.78E-07	US209111FV01
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	2.76E-07	US451102CC97
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	2.75E-07	US36180CRC54
CONS EDISON CO N Y 3.85% DUE 06-15-2046	2.69E-07	US209111FH17
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	2.52E-07	
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	2.44E-07	XS2214239506
CALL BONDOPT ROYGB2L 17/10/2022 AUSTRALIAN GOVERN	2.40E-07	
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2.38E-07	US66989HAS76
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42:	2.36E-07	
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42:	2.33E-07	
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	2.28E-07	
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	2.27E-07	US36180HSP46
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO	2.17E-07	US05875CAB00
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 42:	2.12E-07	
PUT SWO_CDX BARCGB22 16/11/2022 ITRAXX EUROPE SERIES 3	2.09E-07	
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	2.06E-07	US31417YW607
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78	2.05E-07	
SAN DIEGO GAS & 3.75% DUE 06-01-2047	1.78E-07	US797440BV50
GNMA POOL #644862 5.5% 06-15-2035 BEO	1.51E-07	US36292CMK70
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU:	1.48E-07	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU:	1.34E-07	
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	1.29E-07	
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42:	1.24E-07	
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	1.22E-07	US35565XAH35
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	1.21E-07	
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	1.13E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	1.07E-07	
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	1.05E-07	US36296KPB25
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65	9.70E-08	
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	9.35E-08	US373334JW27
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	8.89E-08	
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	8.73E-08	SE0015193313
SWEDISH GOVERNMENT 1.375% 23/06/2071	7.88E-08	SE0016102115
FUT CALL SEP 23 EURO DOLLARS 9937	6.79E-08	
BAIDU INC 2.375% 10-09-2030	6.75E-08	US056752AT58
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU:	6.70E-08	
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	5.93E-08	
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO	5.40E-08	US893830BK41
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69% SO230208EU69	5.23E-08	
Income Due - CHF	4.38E-08	
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	4.14E-08	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	3.67E-08	
FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE C	3.52E-08	US3138ALKA40
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	3.49E-08	
LOCALIZA RENT A CA NPV (SUB RTS 31/10/2022)	3.43E-08	BRRENTD01OR9
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	3.26E-08	
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612	2.88E-08	US525ESC2W88

DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	2.78E-08	US25460HAB87
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	2.35E-08	
FEDEX CORP 2.4% 05-15-2031	2.20E-08	US31428XCD66
REDUCED INPUT TAX CREDIT (RITC) FE	2.17E-08	
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 42	1.64E-08	
GNMA POOL #634399 5.5% 10-15-2034 BEO	1.50E-08	US36291PX433
FUT DEC 22 OSE 10Y JGB	1.38E-08	
New Israeli shekel	7.88E-09	
Danish krone	6.53E-09	
Swedish krona	6.50E-09	
CALL SWO GBP MSLNGB2X P 1DSOIA / R 2.313% SO221019GE	2.88E-09	
Polish zloty	1.28E-09	
CZK BNP PARIBAS A/C	7.25E-10	
Singapore dollar	7.02E-10	
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04	5.93E-10	US67109WAJ71
GAZPROM PJSC-SPON ADR	7.16E-11	US3682872078
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A	1.73E-11	US83405RAB33
HUF BNP PARIBAS A/C	1.68E-11	
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	1.67E-11	US80585Y3080
NK LUKOIL PAO	1.67E-11	US69343P1057
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	1.52E-11	US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15	1.44E-11	US75907PAA84
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	1.34E-11	US20754JAA25
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	1.17E-11	US57109TAB26
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	1.15E-11	US35563KAA88
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	9.61E-12	US92330WBA45
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	9.54E-12	US6074091090
PHOSAGRO PJSC GDR EACH 3 REPR 1 ORD SPON	9.54E-12	US71922G3083
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	9.35E-12	US35564XAA90
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	9.32E-12	US38137PAN06
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	9.26E-12	US30711XUS16
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	5.56E-12	US38137MAF41
NOVATEK PJSC	4.77E-12	US6698881090
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	4.72E-12	US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	3.93E-12	US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	3.93E-12	US35564MAA36
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 9C	3.65E-12	
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A	3.41E-12	US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	2.88E-12	US61975FAG46
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1. 77	1.71E-12	
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	1.48E-12	US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	1.22E-12	US00162LCN55
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	6.04E-13	
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066	6.04E-13	
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	3.01E-13	US31418C4F86
GNMAII POOL #MA7881 SER 2052 2.5% 02-20-2052	3.01E-13	US36179WXJ25
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2021	3.01E-13	US68267BAA89
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64	3.01E-13	US30166EAC03
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	2.62E-13	US02208HAB42
WESTLAKE 4% DUE 10-16-2023	1.75E-13	US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-204	1.75E-13	US12565KAA51
PVTPL FNMA FLTG 01-25-2040 BEO	1.75E-13	US20754WAB19
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 90.	-3.65E-12	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2	-2.24E-11	
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	-5.01E-11	ES0000012B62
KRW BNP PARIBAS A/C	-8.08E-11	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.	-8.50E-11	
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PAO 26,	-3.65E-10	
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	-4.11E-10	IT0005172322
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	-5.48E-10	IT0005325946
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	-8.49E-10	JP1103281D37
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL	-1.00E-09	
PALMER SQUARE LN FDG 2021-3 LTD / SR SECD NT CL A-1 FLT	-1.37E-09	US69702BAA98
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	-1.53E-09	AU3TB0000101
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	-2.01E-09	ES00000123X3
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	-2.12E-09	XS2534276717
ZAR BNP PARIBAS A/C	-2.26E-09	
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-3.16E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1	-5.44E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-6.14E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1	-6.29E-09	
CALL SWO_CD X BARCGB33 16/11/2022 ITRAXX EUROPE SERIES	-6.32E-09	

CALL SWO_CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3	-6.56E-09
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,	-7.14E-09
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,	-7.48E-09
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-7.73E-09
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-9.62E-09
CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES	-9.82E-09
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/(	-1.27E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	-1.65E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	-2.12E-08
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-2.14E-08
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 10/	-2.94E-08
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-3.00E-08
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-3.08E-08
FUT CALL DEC 23 CME 3M SOFR O 9800	-3.20E-08
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-3.30E-08
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-3.39E-08
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 10	-3.62E-08
ANZ BANK NZ 11AM A/C	-4.27E-08
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 20/	-5.10E-08
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-5.64E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-6.71E-08
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-9.00E-08
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-1.06E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-1.24E-07
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-1.58E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-1.78E-07
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	-1.85E-07
PUT BOND OPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	-1.93E-07
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	-1.97E-07
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 427698	-2.02E-07
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	-2.07E-07
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	-2.10E-07
MINI TPX IDX 2212 F	-2.51E-07 DU00JTM22122
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR	-2.59E-07
FUT PUT DEC 23 CME 3M SOFR O 9650	-2.61E-07
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 S	-2.73E-07
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	-2.84E-07
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIIE / R 5.66% SWU0	-2.88E-07
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	-3.06E-07
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	-3.06E-07
HANG MINI 2210 FUT	-3.10E-07 DU00HMI22103
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	-3.25E-07
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	-3.58E-07
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	-3.82E-07
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	-3.92E-07
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	-3.93E-07
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 3.27% ARIF	-3.99E-07
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 3.237% AR	-4.02E-07
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	-4.20E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	-4.23E-07
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	-4.75E-07
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	-4.84E-07
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	-4.90E-07
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	-4.91E-07
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	-5.05E-07
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	-5.20E-07
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	-5.38E-07
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	-5.53E-07
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	-5.74E-07
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSONIA / R 0.5% SWU01	-5.90E-07
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	-6.16E-07
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	-6.21E-07
FUT SEP 23 CME 3MO SOFR	-6.62E-07
FUT MAR 24 EURO DOLLARS	-6.75E-07
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	-6.80E-07
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	-6.81E-07
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	-6.92E-07
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	-6.92E-07
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	-7.07E-07
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	-7.26E-07
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	-7.48E-07
FUT DEC 22 ME 10Y CDN BND	-7.53E-07

LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	-8.38E-07	
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	-8.53E-07	
CALL BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77	-8.83E-07	
FUT JUN 24 LIF 3M EURIBOR	-8.93E-07	
FUT JUN 26 EURO DOLLARS	-8.98E-07	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	-9.20E-07	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	-9.36E-07	
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	-9.58E-07	
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	-9.78E-07	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	-9.79E-07	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3L	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_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6I	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%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	0.00%	
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00%	DUIRSNZD3395
CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR!	0.00%	
FUT DEC 22 SFE 5YR BONDLT	0.00%	
OTC DERIVATIVE CASH COLL PAY TO RBC	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% ARI	0.00%	
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% ARI	0.00%	
PUT BONDOPT ROYCGB2L 30/09/2022 AUSTRALIAN GOVERNMENT	0.00%	
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% ARI	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
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%	
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%	
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 2.703% ARC	0.00%	
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00%	DUIRSWBC3724
CALL BONDOPT 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 BONDOPT 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 BONDOPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERNMENT	0.00%	
LCH_IRS BOFAGB2U 19/01/2072 EUR P 6MEURIB / R 0.091% AR	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 BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERNMENT	0.00%	
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	0.00%	
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%	
IRSNZD399 IRS BNZ NZD 020525 RFXD 3.9925 PFLT 3ZBSW	0.00%	DUIRSNZD3999
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%	

Outstanding Settlement Payments - NOK	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BANK	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 25 CME 3MO SOFR	0.00%
LCH_IRS BOFAGB2U 22/04/2072 EUR P 6MEURIB / R 0.565% AR	0.00%
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 DEUTSCHE BANK	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 1DSONIA / R 2% SWU01K	0.00%
FUT DEC 22 EUR FOAT	0.00% DE000C6R05A8
LCH_OIS BOFAGB2U 17/12/2027 GBP P 1DSONIA / R 3.252% AR	0.00%
FUT DEC 22 10 YR T-NOTES	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%
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	0.00%
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	0.00% DUIRSNZD3718
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%
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sm	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%
SPI 200 2212 FUT	0.00% DU00SPI22129
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	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	0.00%
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 22 CBT UL T-BONDS	0.00%
FUT DEC 22 CBT 5Y T-NOTE	0.00%
FUT DEC 23 EURO DOLLARS	0.00%
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	0.00% DUIRSNZD1993
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	0.00% DUIRSCBA2011
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	0.00% DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00% DUWC89284092
FUT MAR 23 CME 3MO SOFR	0.00%
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.617% AR	0.00%
FUT DEC 22 SFE 20Y BONDLT	0.00%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 3.146% AR	0.00%
CCSW BARCGB22 01/27/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	0.00%
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	0.00% DUIRSNZD1811
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	0.00%

FUT MAR 23 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	0.00%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	0.00%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	0.00%
FUT DEC 22 LIF LONG GILT	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	0.00%
FUT MAR 23 LIF 3M EURIBOR	0.00%
FUT JUN 23 ICE SONIA SO3	0.00%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	0.00%
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 22 BANK ACCEPT 3M	0.00%
FUT DEC 25 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	0.00%
OTC DER CASH COLL PAY TO BARCLAYS	0.00%
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	0.00%
Canadian dollar	0.00%
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BAN	0.00%
TOKIO MARINE HOLDINGS INC	0.00%
Outstanding Settlement Payments - DKK	0.00%
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS	0.00%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	0.00%
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	0.00%
LCH_IRS BOFAGB2U 02/12/2028 EUR P 6MEURIB / R 1.103% AR	0.00%
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 2.015% AR	0.00%
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.018% AR	0.00%
FUT DEC 22 EURO BUXL BND	0.00%
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	0.00%
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
FUT DEC 22 CME 3MO SOFR	0.00%
Euro	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	0.00%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	0.00%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	0.00%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	0.00%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	0.00%
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	0.00%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	0.00%
FUT JUN 25 EURO DOLLARS	0.00%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	0.00%
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	0.00%
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	0.00%
LCH_RPI BOFAGB2U 03/23/2026 USD P 4.453% / R CPI ARZC080	0.00%
CCP DUE TO/FROM MORGAN STANLEY	0.00%
DJ EUR ST50 2212 FU	0.00%
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	0.00%
FUT DEC 25 ICE SONIA SO3	0.00%
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.517% AR	0.00%
ANZ COLLATERAL	0.00%
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	0.00%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	0.00%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	0.00%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	0.00%
FUT SEP 24 ICE SONIA SO3	0.00%
FUT MAR 25 ICE SONIA SO3	0.00%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	0.00%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	0.00%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	0.00%
NYL MSCI EMER 2212 F	0.00%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	0.00%
Outstanding Settlement Payments - SEK	0.00%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	0.00%

FTSE 100 IDX 2212 FU	0.00%	GB00JSZ47G93
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	0.00%	
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	0.00%	
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	0.00%	
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	0.00%	
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.01%	
BNZ NZD COLL	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.01%	
LCH_OIS BOFAGB2U 03/19/2028 USD P 1DSOFR / R 2.706% ARC	-0.01%	
Outstanding Settlement Payments - HKD	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.01%	
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.01%	
NT PASSIVE FX 100% overlay (ZMTSTB)	-0.01%	
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.01%	
NT Passive FX overlay 100% (Absolute Return Bond)	-0.01%	
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.01%	DUIRSNZD3544
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.01%	
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.01%	
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.01%	
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	-0.02%	
BNY USD COLLATERAL	-0.02%	
Outstanding Settlement Payments - CAD	-0.02%	
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.02%	
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.02%	
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%	
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%	
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.02%	
Outstanding Settlement Payments - AUD	-0.03%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.03%	
Outstanding Settlement Payments - SGD	-0.03%	
Outstanding Settlement Payments - GBP	-0.03%	
Outstanding Settlement Payments - CHF	-0.03%	
STATE STREET	-0.04%	
Outstanding Settlement Payments - JPY	-0.05%	
UBS COLLATERAL A/C	-0.05%	
Outstanding Settlement Payments - EUR	-0.06%	
RBS COLLATERAL AC	-0.06%	
MSCI INDIA 2212 F	-0.09%	GB00HDK53C29
S&P 500 EMINI 2212 F	-0.11%	DU00SPM22121
STANDARD CHARTERED C	-0.12%	
Outstanding Settlement Payments - NZD	-0.19%	
NT Passive FX overlay 139% (ZMTLIP)	-0.20%	
JP MORGAN COLAT	-0.32%	
MORGAN STANLEY COLAT	-0.33%	
Outstanding Settlement Payments - USD	-0.36%	
NT Passive FX overlay 139% (ZMTSHO)	-0.61%	
NT Passive FX overlay 139% (ZMTHSR)	-0.63%	
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.67%	
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	-1.93%	