

	1	2	3	4
Offer name	New Zealand Defence Force FlexiSaver Sch	Offer number	OFR10288	
Fund name	FND54	Fund number	FND54	
Period disclosure applies [dd/mm/yyyy]		30/09/2022 0:00		
Asset name	% of fund net assets	Security code		
Robeco Global Credit Fund		4.70%		
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022		1.61% NZF02DT335C0		
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2022		1.38% NZF08DT508C6		
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029		1.37% NZGOVDT429C7		
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032		1.31% NZGOVDT532C8		
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041		1.25% NZGOVDT541C9		
Westpac Business Interest Account		1.20%		
BANK OF NEW ZEALAND RCD MATURING 15/11/2022		1.13% NZF01DT475C5		
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028		1.09% NZGOVDT528C6		
Housing New Zealand Ltd Bond 3.36% 12/06/2025		1.08% NZHNZD0625L3		
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023		1.02% NZGOVDT423C0		
BANK OF NEW ZEALAND RCD MATURING 18/11/2022		0.97% NZF01DT458C1		
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2022		0.81% NZF08DT557C3		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2		0.81% NZLGBDT223C1		
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2022		0.81% NZF08DT562C3		
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022		0.80% NZBOCDT001C2		
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023		0.78% NZBCBDT004C1		
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033		0.78% NZGOVDT433C9		
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031		0.73% NZGOVDT531C0		
UNITED STATES TREAS NTS FIXED 4.25% DUE 09-30-2024		0.70% US91282CFN65		
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024		0.69% NZGOVDT524C5		
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/20		0.65% DU0TZ23118E0		
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD		0.65% DU0TZ22025A4		
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD		0.65% DU0TZ23922A3		
ASB BANK LTD 221122 RCD		0.65% NZF04DT491C9		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 141222		0.64% NZLGBDT227C2		
WESTPAC NEW ZEALAND 231222 RCD		0.64% NZF08DT570C6		
ASB BANK LTD 281222 RCD		0.64% NZF04DT492C7		
ASB BANK 120123 RCD		0.64% NZF04DT493C5		
WESTPAC NEW ZEALAND 160123 RCD		0.64% NZF08DT582C1		
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 200123 RCD		0.64% NZF10DT019C0		
ASB BANK LTD 240123 RCD		0.64% NZF04DT499C2		
WESTPAC NEW ZEALAND 230223 RCD		0.64% NZF08DT569C8		
KOMMUNALBANKEN AS 140423 0.375 GB		0.64% NZKBNDT013C8		
WESTPAC NEW ZEALAND 200323 RCD		0.64% NZF08DT586C2		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%		0.62% NZLGFDT008C2		
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026		0.59% NZGOVDT526C0		
United States dollar		0.59%		
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037		0.57% NZGOVDT437C0		
First State Investments Global Listed Infrastructure Fund		0.54%		
NEW ZEALAND GOVERNMENT 150551 2.75 GB		0.53% NZGOVDT551C8		
RABOBANK NEW ZEALAND LTD 221222 RCD		0.53% NZF05DT181C5		
DIVERSIFIED MITNZ - NZDCASH		0.51%		
KKR Global Infrastructure Investors II L.P. (& NT overlay)		0.50%		
RABOBANK NEW ZEALAND LTD 071022 RCD		0.49% NZF05DT225C0		
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD		0.49% NZF03DT053C8		
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD		0.49% NZF03DT054C6		
HAMILTON CITY COUNCIL 071122 PNOTE		0.48% NZHCCDT265C1		
ANZ BANK NEW ZEALAND 301122 RCD		0.48% NZF02DT303C8		
ASB BANK LTD 011222 RCD		0.48% NZF04DT500C7		
WESTPAC NEW ZEALAND 201222 RCD		0.48% NZF08DT558C1		
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR		0.48% DE0001030567		
HOUSING NEW ZEALAND LTD 120623 2.97 CB		0.45% NZHNZD0623L8		
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP		0.45% GB00B855FQ54		
Fisher & Paykel Healthcare Corporation Limited		0.43% NZFAPE0001S2		
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025		0.42% NZGOVDT425C5		
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025		0.42% NZIIBDT002C2		
HOUSING NEW ZEALAND LTD 051026 2.247 GB		0.42% NZHNZD0001L7		
UTD STATES TREAS 4.125% DUE 09-30-2027		0.42% US91282CFM82		
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB		0.40% NZCCHDT839C3		
NEW ZELAND GOVT 200935 2.50 INDEXED BOND		0.40% NZIIBDT004C8		
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE		0.39% NZTFSDT814C1		
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27		0.36% AU3TB00000135		
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG		0.35% US91282CDY49		
CHINA CONSTRUCT NZ 301122 2.25 TD		0.33% DU0TZ22N30B4		
WESTPAC NEW ZEALAND LTD 310523 3.965 TD		0.33% DU0TZ23531A2		
ANZ BANK NEW ZEALAND 281122 3.59 TD		0.33% DU0TZ22N28B8		

BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.33%
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 18102	0.32% NZLGBDT218C1
TOYOTA FINANCE NEW ZEALAND 201022 PNOTE	0.32% NZTFSDT810C9
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.32% NZTFSDT811C7
WESTPAC NEW ZEALAND 281122 RCD	0.32% NZF08DT478C2
WESTPAC NEW ZEALAND LTD 090123 RCD	0.32% NZF08DT575C5
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.32% NZF02DT342C6
KIWIBANK LTD 240123 RCD	0.32% NZKIWDN024L4
Auckland International Airport Limited	0.32% NZAIAE0002S6
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.32% NZF02DT341C8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.32% NZF03DT056C1
KIWIBANK LTD 181022 RCD	0.31% NZKIWDM291L0
SPARK NEW ZEALAND LIMITED	0.30% NZTELE0001S4
EBOS GROUP LIMITED	0.30% NZEBOE0001S6
MAINFREIGHT LIMITED	0.30% NZMFTE0001S9
ANZ BANK NEW ZEALAND 150623 RCD	0.30% NZF02DT307C9
CONTACT ENERGY LIMITED	0.29% NZCENE0001S6
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.28%
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.28% NZWRCDT231C7
Microsoft Corporation	0.27% US5949181045
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.27% JP1120191EA0
Charter Hall Core Plus Industrial Fund (CPIF)	0.27%
INFRATIL LIMITED	0.26% NZIFTE0003S3
DUNEDIN CITY TREASURY 091122 PNOTE	0.26% NZDCTDT227C6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.25% NZLGFDT011C6
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.24% NZCCBDT010C7
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042	0.24% NZLGFDT014C0
Investa Commercial Property Fund	0.23%
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTO	0.23% US01F0406A02
Meridian Energy Limited	0.23% NZMELE0002S7
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.22% NZIIBDT003C0
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.21%
Australian dollar	0.21%
IFM Australian Infrastructure Wholesale Fund	0.21%
MERCER MITNZ	0.20%
KIWI BANK LTD 141122 FRN	0.20% NZKIWD1122L1
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.19% NZCCHDT040C8
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 07122	0.19% NZLGBDT211C6
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.19% NZF03DT057C9
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.18% AU000XCLWAW9
BNP Paribas New Zealand Dollar Account	0.18%
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.18% NZTDCDM286L0
MUFG BANK LTD 011122 RCD	0.18% NZMUFGDM305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.18% NZTDCDM307L4
Fletcher Building Limited	0.18% NZFBUE0001S0
KKR Diversified Core Infrastructure	0.16%
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.16% JP1051411KA2
Outstanding Settlement Receipts - NZD	0.16%
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.16% SG7U32949426
IRSNZD354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.16% DUIRSNZD3544
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.16% SE0002829192
RABOBANK NEW ZEALAND 120123 RCD	0.16% NZF05DT235C9
DTD 604 2.375% DUE 08-15-2024 REG	0.16% US912828D564
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.16% US91282CAZ41
Dexus Wholesale Property Fund	0.15%
APPLE INC	0.15% US0378331005
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.15% US912828UH11
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.15% JP1201691K75
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.14% NZTDCDM341L3
WELLINGTON CITY COUNCIL 161222 RCD	0.14% NZWCCDT461C7
Goodman Australia Industrial Fund	0.14%
THE A2 MILK COMPANY LIMITED	0.14% NZATME0002S8
CSL LIMITED	0.13% AU000000CSL8
JP Morgan Infrastructure Investments Fund	0.13%
FRANCE(GOVT OF) 2.5% 25/05/2030	0.13% FR0011883966
Charter Hall Retail Partnership	0.13%
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.13% US9128284H06
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTO	0.12% US01F0206A20
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.12% US91282CBV28
SUMMERSET GROUP HOLDINGS LTD	0.12% NZSUME0001S0
BNP Paribas US Dollar Account	0.12%
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.12% US912810SX72

SCHWAB (CHARLES) CORP	0.12%	US8085131055
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.12%	
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.12%	IL0011401937
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.12%	FR0014007L00
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.11%	IDG000015207
HOUSING NEW ZEALAND 181022 PNOTE	0.11%	NZHNZDM291L5
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.11%	NZHNZD0008L2
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.11%	
MERCURY NZ LIMITED	0.11%	NZMRPE0001S2
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.11%	
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK50I	0.11%	SE0004517290
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.11%	US912828XB14
Investa SPV Aust Property Fund	0.11%	
ALPHABET INC CAP STK USD0.001 CL A	0.11%	US02079K3059
US TREASURY N/B 2.25% 11-15-2024	0.10%	US912828G385
JAPAN(GOVT OF) 0% T-BILL 28/11/2022 JPY	0.10%	JP1741041N82
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.10%	SG7S30941627
JAPAN(GOVT OF) 0% T-BILL 21/11/2022 JPY	0.10%	JP1741031N84
RYMAN HEALTHCARE LTD	0.10%	NZRYME0001S4
SKYCITY ENTERTAINMENT GROUP LIMITED	0.10%	NZSKCE0001S2
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.10%	CH0012032048
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.10%	
JAPAN(GOVT OF) 0% T-BILL 06/01/2023 JPY	0.10%	JP1741101N97
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.10%	
INTACT FINANCIAL CORPORATION	0.10%	CA45823T1066
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.09%	
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.09%	MX0MGO0000D8
BANK OF CHINA NZ LTD 190423 4.02 CB	0.09%	NZBOCDT003C8
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.09%	AU000XCLWAV1
JAPAN (30 YR 0.4% .4% 20/12/2049	0.09%	JP1300651L15
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.09%	JP1400081F45
AMAZON COM INC	0.09%	US0231351067
Stonepeak Infrastructure Fund II	0.09%	
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.09%	
PROCTER & GAMBLE COMPANY	0.09%	US7427181091
UTD STATES TREAS .25% DUE 06-30-2025	0.09%	US912828ZW33
UNITEDHEALTH GROUP INC COM STK US0.01	0.08%	US91324P1021
UNITED STATES TREAS BDS 2.125 2-15-2041	0.08%	US912810QP66
PORT OF TAURANGA LTD	0.08%	NZPOTE0003S0
FREIGHTWAYS LIMITED	0.08%	NZFREE0001S0
AUTOMATIC DATA PROC.	0.08%	US0530151036
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.08%	NZWRCDT230C9
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.08%	NZGOVDT551C8
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.08%	
UNITED STATES TREAS BILLS DTD 0% 11-10-2022	0.08%	US912796W548
CHRISTCHURCH CITY HOLDINGS LIMITED 201222 PNOTE	0.08%	NZCCHDT048C1
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.08%	US91282CBA80
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.08%	JP1103431G66
AIA GROUP LTD	0.08%	HK0000069689
Igneo Infra Partners Co-Invest	0.08%	
JAPAN(GOVT OF) 0% T-BILL 10/03/2023 JPY	0.08%	JP1741061N95
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.08%	DUIRSNZD1787
US TREASURY N/B 2% DUE 02-15-2050 REG	0.08%	US912810SL35
Macquarie Asian Investment Fund LP (& NT overlay)	0.08%	
LOWE'S COS INC	0.08%	US5486611073
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.08%	GB00BK5CVX03
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.08%	US912810RJ97
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.08%	NO0010875230
GERMANY(FEDERAL 0.0% 15/08/2052	0.07%	DE0001102572
Macquarie Specialised Asset Management IMA	0.07%	
NOVARTIS AG - CHF0.50 (REGD)	0.07%	CH0012005267
FACEBOOK INC COM USD CL A	0.07%	US30303M1027
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.07%	US912828XT22
PEPSICO INC CAP US\$0.01 2/3	0.07%	US7134481081
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.07%	
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.07%	SG3260987684
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.07%	US912810SQ22
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.07%	US912810RQ31
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.07%	US912828ZQ64
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.07%	DE0001102564
JAPAN(GOVT OF) 0% T-BILL 11/01/2023 JPY	0.07%	JP1741111NA8
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.07%	JP14000117B7

GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.07%	DE0001030559
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.07%	NZAPTE000153
CONSTELLATION SOFTWARE COM	0.07%	CA21037X1006
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.07%	DE0001102580
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.07%	US91282CCK53
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.07%	US36179WQA98
GERMANY(FED REP) 0% BDS 15/08/2031 EUR0.01	0.07%	DE0001030732
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
Axiom Infrastructure LP	0.06%	
MASTERCARD INC - CLASS A	0.06%	US57636Q1040
NESTLE SA	0.06%	CH0038863350
MERCK & CO INC NEW COM	0.06%	US58933Y1055
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.06%	ES0000012F76
DigitalBridge Unlisted Infrastructure	0.06%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.06%	
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.06%	MYBML1600014
GILEAD SCIENCES INC	0.06%	US3755581036
Japanese yen	0.06%	
RESMED INC	0.06%	AU000000RMD6
JAPAN .1% 20/12/2023	0.06%	JP1051381K12
PVTPL CDP FINL INC DISC COML PAPER 144A 3C7 YRS 3&4 04-1	0.06%	US12509TRH22
DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR	0.06%	XS2412105533
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.06%	US912810SW99
FRANCE (GOVT OF) 1.5% 25/05/2031	0.06%	FR0012993103
DIF Capital Partners Co-Invest	0.06%	
DANAHER CORP	0.06%	US2358511028
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.06%	JP1300441E92
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.06%	
CISCO SYSTEMS INC	0.06%	US17275R1023
Igneo Infra Partners Co-Inv 2	0.06%	
GOODMAN GROUP	0.06%	AU000000GMG2
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.06%	NO0010821598
JAPAN(GOVT OF) 0% T-BILL 05/12/2022 JPY	0.05%	JP1741051N97
CFS Finerge & NT overlay	0.05%	
GPT Wholesale Office Fund	0.05%	
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.05%	CA135087WV25
ORACLE CORP USD0.01	0.05%	US68389X1054
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.05%	US91282CBJ99
SPRINT NEXTEL CORP 6 DUE 11-15-2022	0.05%	US852061AS99
Outstanding Settlement Receipts - USD	0.05%	
GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER	0.05%	US21H0306A72
UNION PACIFIC CORP	0.05%	US9078181081
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.05%	MYBML1900030
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.05%	JP1740941N77
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.05%	US912828J272
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.05%	IDG000013509
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.05%	MX0MGO000102
SHELL PLC ORD EURO0.07	0.05%	GB00BP6MXD84
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429	0.05%	NZLGFDT012C4
RAMSAY HEALTH CARE	0.05%	AU000000RHC8
HCA HEALTHCARE INC	0.05%	US40412C1018
ASML HOLDING NV	0.05%	NL0010273215
UNITED STATES TREAS BILLS 12-01-2022 UNITED STATES TREA	0.05%	US912796P948
JAPAN(GOVT OF) 0% T-BILL 03/10/2022 JPY	0.05%	JP1740911N73
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OC	0.05%	US01F0226A83
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.05%	US91282CCRO7
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	0.05%	US21H0426A28
FNMA POOL #MA4281 2% 03-01-2051 BEO	0.05%	US31418DXK35
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.05%	NO0010930522
CONSTELLATION BRANDS INC-A	0.05%	US21036P1084
GLOBE LIFE INC COM USD1.00	0.05%	US37959E1029
GOVT NATL MTG 2% DUE 10-15-2046	0.05%	US21H0206A81
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.05%	US7960508882
JAPAN(GOVT OF) 0% T-BILL 14/11/2022 JPY	0.05%	JP1741011N88
TESLA INC	0.05%	US88160R1014
WASTE CONNECTIONS COM NPV	0.05%	CA94106B1013
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.05%	MX0MGO0000J5
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.05%	MX0MGO0000Y4
Ardian Infrastructure	0.05%	
HUMANA INC	0.05%	US4448591028

VERIZON COMMUNICATIONS	0.05%	US92343V1044
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.05%	SG31A9000002
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.05%	AU3TB0000192
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.05%	MX0MGO0000R8
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.05%	ES00000121S7
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.05%	US912810QB70
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.05%	CH0224397346
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.05%	DUIRS1211255
JOHNSON & JOHNSON COM US\$1	0.04%	US4781601046
COLGATE PALMOLIVE USD1	0.04%	US1941621039
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052	0.04%	US3132DWDS98
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.04%	IDG000009507
CHORUS LIMITED ORDINARY FULLY PAID	0.04%	NZCNU0001S2
Energy Capital Partner Unlisted Infrastructure	0.04%	
KIWI PROPERTY GROUP LIMITED	0.04%	NZKPGE0001S9
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.04%	JP1201631HC6
MCKESSON CORP	0.04%	US58155Q1031
EBAY INC	0.04%	US2786421030
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.04%	JP1400021950
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.04%	US91282CAJ09
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.04%	US91282CDS70
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC	0.04%	
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.04%	FR0014006UI2
MACQUARIE GROUP LTD	0.04%	AU000000MQG1
NATIONAL GRID PLC DISC COML PAPER 4/2 YRS 3&4 10-13-202	0.04%	US63627UKD53
MOTOROLA SOLUTIONS INC	0.04%	US6200763075
ARTHUR J GALLAGHER CO	0.04%	US3635761097
WMTALR Cash Sub-Acct	0.04%	
AMERICAN TWR REIT INC	0.04%	US03027X1000
UTD STATES TREAS 1.375% DUE 02-15-2023	0.04%	US912828Z864
WESTPAC NZD COLL	0.04%	
AMERICAN EXPRESS USD	0.04%	US0258161092
BERKSHIRE HATHAWAY INC - CLASS B	0.04%	US0846707026
PACIFIC EDGE LTD NPV	0.04%	NZPEBE0002S1
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.04%	KR103502GAC2
SOFTBANK GROUP CORP	0.04%	JP3436100006
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.04%	MX0MGO0000U2
IDP EDUCATION LTD	0.04%	AU000000IEL5
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.04%	AU3CB0249811
SONY CORP Y50	0.04%	JP3435000009
FUT MAR 25 EURO DOLLARS	0.04%	
GODADDY INC	0.04%	US3802371076
NOVO NORDISK A S	0.04%	DK0060534915
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.04%	FR0013341682
WOLTERS KLUWER	0.04%	NL0000395903
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.04%	US91282CCC38
FIDELITY NATIONAL INFORMATION SERVICES I	0.04%	US31620M1062
THE HERSHEY COMPANY	0.04%	US4278661081
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.04%	MX0MGO0000B2
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.04%	US91282CCT62
RELX PLC	0.04%	GB00B2B0DG97
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.04%	US21H0406A63
ALPHABET INC CAP USD0.001 CL C	0.04%	US02079K1079
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.04%	US912828ZL77
CLEAN HARBORS INC	0.04%	US1844961078
PROLOGIS INC COM	0.04%	US74340W1036
VODAFONE GROUP ORD USD0.2095238	0.04%	GB00BH4HKS39
E.ON SE	0.04%	DE000ENAG999
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.04%	CA135087B451
AUTOZONE INC	0.04%	US0533321024
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.04%	IT0005323032
TOTALENERGIES SE	0.04%	FR0000120271
VULCAN STEEL AUSTRALIA PTY LTD	0.04%	AU0000181984
AT&T INC .9% DUE 03-25-2024 BEO	0.04%	US00206RMJ85
APTIV PLC COM USD001	0.04%	JE00B783TY65
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.04%	ES0000012411
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.04%	US91282CCF68
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.04%	CA135087D507
GOLDMAN SACHS GROUP INC.	0.03%	US38141G1040
NIPPON TEL AND TEL CP NPV	0.03%	JP3735400008
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.03%	
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.03%	COL17CT02625

JUNIPER NETWORK INC	0.03%	US48203R1041
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.03%	MYBMS1900047
CANADIAN NATL RAILWAY CO	0.03%	CA1363751027
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	0.03%	
UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG	0.03%	US912810RP57
GENERAL MILLS INC	0.03%	US3703341046
AMDOCS LIMITED	0.03%	GB0022569080
MARSH & MCLENNAN COM USD1.00	0.03%	US5717481023
MONDELEZ INTERNATIONAL INC	0.03%	US6092071058
BRENNTAG SE	0.03%	DE000A1DAH0
MALAYSIA 4.232% BDS 30/06/31 MYR	0.03%	MYBMX1100044
AMGEN INC	0.03%	US0311621009
QUEBEC PROV 2.75% 01/09/2025	0.03%	CA74814ZEV19
IQVIA HOLDINGS INC	0.03%	US46266C1053
UNITED STATES TREASURY 2.25% 11-15-2027	0.03%	US9128283F58
KSL Capital Partners	0.03%	
NZ EXCHANGE LTD	0.03%	NZNZXE0001S7
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.03%	US91282CEP23
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.03%	US26441C2044
COMMONWEALTH BANK OF	0.03%	
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.03%	FR0013451507
KELLOGG COMPANY	0.03%	US4878361082
UNITED MEXICAN STATES 7.75% 29/05/31	0.03%	MX0MGO0000P2
FLOWERS FOODS INC	0.03%	US3434981011
PUT BOND OPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1 92	0.03%	
DTE ENERGY CO USD	0.03%	US2333311072
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.03%	KR103502GB66
BLACK KNIGHT INC COM USD	0.03%	US09215C1053
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.03%	FR0000187635
New Zealand Dollar Custodial Account à€“ MITNZ Listed Proper	0.03%	
CHURCH & DWIGHT CO	0.03%	US1713401024
HDFC BANK LTD	0.03%	US40415F1012
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.03%	US91282CDJ71
KIMBERLY CLARK CORP COM USD1.25	0.03%	US4943681035
INTERCONTINENTAL EXCHANGE INC	0.03%	US45866F1049
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.03%	NO0010757925
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC	0.03%	US01F0324A92
O'REILLY AUTO NEW COM	0.03%	US67103H1077
SANOFI SA	0.03%	FR0000120578
I-Squared capital Co-Investment	0.03%	
KONINKLIJKE AHOLD DELHAIZE NV	0.03%	NL0011794037
PACKAGING CORP OF AMERICA	0.03%	US6951561090
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.03%	US91282CCB54
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.03%	CA135087H722
NVIDIA CORP	0.03%	US67066G1040
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.03%	IDG000013707
CAPGEMINI SA	0.03%	FR0000125338
CRANE HOLDINGS CO COM USD1.00	0.03%	US2244411052
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.03%	AU3CB0234029
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.03%	KR103501GB34
BANK OF AMERICA CORPORATION	0.03%	US0605051046
XERO LIMITED ORDINARY FULLY PAID	0.03%	NZXROE0001S2
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.03%	ES0000012E69
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.03%	NL0010071189
AFLAC INC	0.03%	US0010551028
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.03%	FR0013234333
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052	0.03%	US3132DWE589
JAPAN 1.5% T-BOND 20/03/2045	0.03%	JP1300461F39
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.03%	DU0244927801
TJX COS INC	0.03%	US8725401090
KMD BRANDS LIMITED	0.03%	NZKMDE0001S3
Outstanding Settlement Receipts - AUD	0.03%	
IRELAND(REP OF) 0.9% SNR 15/05/2028 EUR0.01	0.03%	IE00BDHDPR44
PUSHPAY HOLDINGS LTD	0.03%	NZPPHE0001S6
PUT BOND OPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1 92	0.03%	
WMGUI2 Cash Sub-Acct	0.03%	
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000	0.03%	GB00BF0HZ991
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.03%	US91282CEC10
BARRICK GOLD CORPORATION	0.03%	CA0679011084
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.03%	US91282CCS89
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.03%	DE0001102473
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.03%	US03522AAH32

JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	0.03% JP1051501N14
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	0.03% US91282CDG33
HKT TRUST AND HKT SHARE STAPLED UNIT	0.03% HK0000093390
UNITED STS TREAS NTS .875% 06-30-2026	0.03% US91282CCJ80
ROYAL GOLD INC COM USD0.01	0.03% US7802871084
QBE INSURANCE GROUP LTD	0.03% AU000000QBE9
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.03% COL17CT02914
EDENRED	0.03% FR0010908533
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.03% FR0010870956
SCALES CORP LTD	0.03% NZSCLE0002S8
JAPAN(GOVT OF) 0% T-BILL 19/12/2022 JPY	0.03% JP1741091N99
BELGIUM(KINGDOM) 5% SNR 28/03/35 EUR0.01'GTD	0.03% BE0000304130
PERFORMANCE FOOD GROUP CO	0.03% US71377A1034
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.03% US91282CBG50
FNMA POOL #CA9381 2% DUE 03-01-2051 REG	0.03% US3140QHM770
COMPASS GROUP ORD GBP0 1105	0.03% GB00BD6K4575
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.03% US21H0326A37
UNITED STS TREAS NTS 0.5% 08-31-2027	0.03% US91282CAH43
TITULOS DE TBOND 7.75% 18/09/2030	0.03% COL17CT03342
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.03% US01F0326B57
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.03% SG7J60932174
AUSTRALIAN CAP TTY 1.75% SNR 17/05/2030 AUD	0.03% AU3SG0002512
MONETARY AUTH OF SING 2.625% 01/05/2028	0.03% SG31B7000002
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC	0.03%
UTD STATES TREAS .125% DUE 07-15-2023	0.03% US912828ZY98
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.03% XS1883878966
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.03% SG31A8000003
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.03% US91282CBL46
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.03% AU0000013740
PSP SWISS PROPERTY AG	0.03% CH0018294154
TYSON FOODS INC CLASS A	0.03% US9024941034
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.03% US91282CBM29
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.03% XS2167007249
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.03% US91282CCZ23
GSK PLC	0.03% GB00BN7SWP63
FNMA POOL #FS0377 2.5% 02-01-2052 BEO	0.03% US3140XFM325
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.03% AU000000WOW2
UNITED STATES TREAS NTS .625% 11-15-2024	0.03% US91282CDH16
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.03% AU3CB0227460
JAMES HARDIE INDUSTRIES PLC	0.03% AU000000JHX1
ZOETIS INC	0.03% US98978V1035
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.03% US46647PCK03
DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.03% US912828VS66
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.03% XS2416563901
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.03% JP1051491MA0
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.03% US912828ZP81
BCE INC COM NPV	0.03% CA05534B7604
MONDELEZ INTL 2.25% DUE 09-19-2024	0.03% US60920LAF13
BUREAU VERITAS SA	0.03% FR0006174348
TREND MICRO INCORPORATED	0.03% JP3637300009
GNMA II JUMBOS 2.5% 30 YEARS SETTLES OCTOBER	0.03% US21H0226A46
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.03% AU000XCLWAS7
UNITED STATES TREAS NTS FLTG RT DUE 01-31-2024 REG	0.03% US91282CDU27
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.03% US91282CAV37
ABBOTT LABS	0.03% US0028241000
PARKER HANNIFIN CORP	0.03% US7010941042
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.03% US912828YB05
INVITATION HOMES INC	0.03% US46187W1071
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.03% US91282CAE12
CHEMED CORPORATION	0.03% US16359R1032
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.03% XS1584122763
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.03% US91282CBE03
INTEL CORP USD0.001	0.03% US4581401001
SONOCO PRODUCTS CO	0.03% US8354951027
TAIWAN SEMICONDUCT MANUFACTURING USD	0.03% US8740391003
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.03% GB00BN65R313
ANTHEM INC 3.35% DUE 12-01-2024	0.03% US036752AC75
COCA COLA CO USD	0.03% US1912161007
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.03% US36179VZS23
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.03% DK0009522062
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.03% US898324AA61
KLA TENCOR CORPORATION COM USD 0.01	0.03% US4824801009

CHECK POINT SOFTWARE TECH	0.03%	IL0010824113
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.03%	US9128286B18
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.03%	US912828WE61
TRACTOR SUPPLY COMPANY	0.03%	US8923561067
Vauban Infrastructure Partners	0.03%	
LKQ CORP COM USD 0.01	0.03%	US5018892084
COOPERATIEVE 5.25% DUE 05-24-2041	0.03%	US21685WCJ45
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.03%	CA135087XG49
PENSKE TRUCK FIXED 1.7% DUE 06-15-2026	0.03%	USU71000BD16
Income Due - NZD	0.03%	
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.03%	XS1513739760
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.03%	JP1300631K78
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.03%	US38141GWZ35
KIMBERLY CLARK DE MEXICO S A B DE C V FO2.431% DUE 07-01	0.03%	USP60694AF68
HEARTLAND GROUP HLPV	0.03%	NZHGHE0007S9
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.03%	US58463J3041
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	0.03%	US86562MBP41
IRSBNZ348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	0.03%	DUIRSBNZ3488
TELENOR ASA	0.03%	NO0010063308
ABU DHABI PORTS CO 2.5% SNR EMTN 06/05/31 USD	0.03%	XS2338173680
WMAFHS Cash Sub-Acct	0.02%	
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.02%	US637432NP60
CVS CAREMARK CORP 4 DUE 12-05-2023	0.02%	US126650CC26
OREILLY AUTOMOTIVE INC NEW 4.7% 06-15-2032	0.02%	US67103HAL15
BRIGHTHOUSE FINL INC 5.625% DUE 05-15-2030 REG	0.02%	US10922NAG88
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE1.55% DUE 01-C	0.02%	US59217HEP82
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.02%	AU3CB0279289
New Zealand Dollar Custodial Account â€“ MITNZ Sus Global Eq	0.02%	
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	0.02%	US3140QKP280
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 Rf	0.02%	US133131AZ59
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW	0.02%	DUIRSWBC3591
SACI FALABELLA 3.75% 10-30-2027	0.02%	USP82290AR17
UNITED STS TREAS NTS .5% 10-31-2027	0.02%	US91282CAU53
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.02%	XS1558450745
VERISK ANALYTICS I COM USD0.001 CLASS A	0.02%	US92345Y1064
UTD STATES TREAS 1.75% DUE 12-31-2024	0.02%	US912828YY08
DENTSPLY SIRONA FIXED 3.25% 06-01-2030	0.02%	US24906PAA75
US TREASURY N/B 2.375% 05-15-2029	0.02%	US9128286T26
GENMAB AS	0.02%	DK0010272202
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-:	0.02%	US91282CBN02
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.02%	XS1499724638
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.02%	US91324PCQ37
MICRON TECHNOLOGY INC USD	0.02%	US5951121038
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025	0.02%	US37045XCV64
ASHTAD GROUP PLC	0.02%	GB0000536739
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.02%	US9128284V99
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	0.02%	US345397ZC07
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.02%	US66989HAH12
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.02%	US91282CDZ14
CTP N.V .75% 18/02/2027	0.02%	XS2303052695
GENERAL MTRS FINL CO INC DISC COML PAPER4/2 YRS 3&4 11-:	0.02%	US37046ULW98
PUT SWO GBP MSLNGB2X P 2.313% / R 1DSONIA SO221019GB:	0.02%	
HCP INC 3.25% DUE 07-15-2026	0.02%	US40414LAQ23
JAPAN(GOVT OF) 0% T-BILL 11/10/2022 JPY	0.02%	JP1740931N79
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.02%	US084670BK32
ATHENE GLOBAL FDG MEDIUM TERM SR SECD NTBOOK ENTRY I	0.02%	US04686E3L49
FERGUSON FIN PLC FIXED 4.25% DUE 04-20-2027	0.02%	USG33760AE23
GILEAD SCIENCES INC .75% DUE 09-29-2023	0.02%	US375558BW29
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02%	AU000000BHP4
FNMA POOL #FM9499 2.5% 11-01-2051 BEO	0.02%	US3140XDRV05
RECRUIT HLDGS CO LNPV	0.02%	JP3970300004
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	0.02%	USC0219CAH00
ERP OPER LTD 3.25% DUE 08-01-2027	0.02%	US26884ABG76
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.02%	FR0013448859
JP MORGAN CHASE & CO	0.02%	US46625H1005
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.02%	FR0013408960
CN LT & PWR CO 4.3% DUE 04-15-2044	0.02%	US207597EG65
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051	0.02%	US3132DWB512
SIEMENS 3.3% DUE 09-15-2046	0.02%	US82620KAM53
LOGICOR FINANCING 3.25% GTD SNR 13/11/28EUR	0.02%	XS1909057645
CAP 1 FINL CORP FLTG RT 5.247% DUE 07-26-2030	0.02%	US14040HCV50
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.02%	US58013MFC38

UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.02% US911312AJ59
INTL FINANCE CORP 5.85% 25/11/2022 DUAL CURR	0.02% US45950VLI34
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.02% IT0005273013
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.02% COL17CT03615
SERKO LTD	0.02% NZSKOE0001S7
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.02% US14149YBJ64
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.02% US26874RAE80
UNITED STS TREAS 0.625% 12-31-2027	0.02% US91282CBB63
UNITED STATES TREAS 2.75% 02-15-2028	0.02% US9128283W81
ICU MEDICAL INC	0.02% US44930G1076
MEITUAN	0.02% KYG596691041
ENI SPA	0.02% IT0003132476
LILLY (ELI) & CO USD	0.02% US5324571083
INCYTE CORP	0.02% US45337C1027
ITALGAS SPA	0.02% IT0005211237
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	0.02% US90265EAR18
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.02% US912828W713
RELX CAP INC 4.0% 03-18-2029	0.02% US74949LAC63
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.02% US377372AE71
GOODMAN PROPERTY TRUST	0.02% NZCPTE0001S9
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.02% US912828U246
HF SINCLAIR CORPOR COM USD0.01	0.02% US4039491000
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.02% USQ04578AG72
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.02% US767201AL06
CAMPBELL SOUP CO USD	0.02% US1344291091
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR	0.02% XS1508450688
CLEANAWAY WASTE MANAGEMENT LIMITED	0.02% AU000000CWY3
T&D HOLDINGS INC NPV	0.02% JP3539220008
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	0.02% US89681LAA08
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.02% US9128284N73
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.02% US25156PAC77
TOWER LIMITED	0.02% NZTWRE0011S2
VITAL HEALTHCARE PROPERTY TRUST	0.02% NZCHPE0001S4
RYDER SYSTEM INC 2.85% 03-01-2027	0.02% US78355HKT58
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.02% MYBMX0700034
ENEL SPA	0.02% IT0003128367
WMGUI3 Cash Sub-Acct	0.02%
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.02% US404280AM17
SAP AG	0.02% DE0007164600
HOME DEPOT USD0.05	0.02% US4370761029
JAPAN (10 YR 0.1% .1% 20/12/2029	0.02% JP1103571L10
THE WALT DISNEY CO	0.02% US2546871060
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.02% US9128286L99
COMCAST CORP	0.02% US20030N1019
NOMAD FOODS LTD	0.02% VGG6564A1057
DISNEY WALT CO 3% DUE 07-30-2046	0.02% US25468PDN33
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.02% US20030NBK63
LOWES COS INC 4.0% 04-01-2032	0.02% US548661EH62
UNITED STS TREAS 1.125% 02-29-2028	0.02% US91282CBP59
EQUINIX INC COM	0.02% US29444U7000
NAPIER PORT HOLDINGS LTD	0.02% NZNPHE0005S2
VERIZON 5.5% DUE 03-16-2047	0.02% US92343VDV36
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR	0.02%
TELEFONICA 7.045% DUE 06-20-2036	0.02% US87938WAC73
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.02% XS2283340060
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	0.02% US80281LAG05
3M CO 4.0% 09-14-2048	0.02% US88579YBD22
New Zealand Dollar Custodial Account â€” MITNZ Hedged Over	0.02%
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.02% US17275RAD44
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.02% US89417EAN94
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.02% BE0000338476
JAPAN (10 YR 0.1% .1% 20/03/2030	0.02% JP1103581L42
T MOBILE US INC COM USD0.0001	0.02% US8725901040
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045	0.02% US19416QEJ58
NORFOLK SOUTHN 3.4% DUE 11-01-2049	0.02% US655844CD87
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.02% SG31A0000001
REGENERON PHARMACEUTICALS INC	0.02% US75886F1075
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.02% GB00BZB26Y51
EXELON CORPORATION	0.02% US30161N1019
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 f	0.02% US912828Z781
SOUTHERN CO COM USD	0.02% US8425871071
UNITED UTILITIES GROUP PLC	0.02% GB00B39J2M42

RECKITT BENCKISER GROUP PLC	0.02%	GB00B24CGK77
GSK CONSUMER HEALTHCARE 3.625% 03-24-2032	0.02%	USU04020AD22
VERTEX PHARMACEUTICALS INC	0.02%	US92532F1003
ARES CAPITAL CORP 2.875% DUE 06-15-2027 BEO	0.02%	US04010LBD47
ILLUMINA INC	0.02%	US4523271090
BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR	0.02%	XS2487770104
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.02%	US912810PU60
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.02%	USQ8809VAG43
BLACKSTONE 1.0% 05/10/2026	0.02%	XS1499602289
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.02%	US91282CBQ33
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.02%	US4592001014
POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000	0.02%	PL0000112736
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28GBP	0.02%	XS2303762475
SANTOS LIMITED	0.02%	AU000000STO6
MY FOOD BAG GROUP LTD	0.02%	NZMFBE0004S1
ADYEN NV	0.02%	NL0012969182
MORGAN STANLEY 4.431% 01-23-2030	0.02%	US6174468G77
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.02%	US912810PT97
ENEL CHILE SA 4.875% 06-12-2028	0.02%	US29278DAA37
CITIGROUP INC 4.65% DUE 07-30-2045	0.02%	US172967JU60
JAPAN (20 YR .005% 20/03/2026	0.02%	JP1051471M45
SOLVAY SA .5% 06/09/2029	0.02%	BE6315847804
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	0.02%	US46647PBE51
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.02%	US9128282A70
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030	0.02%	US09659W2H65
Mexican peso	0.02%	
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.02%	US912828X885
KROGER CO COM USD1.00	0.02%	US5010441013
VODAFONE GROUP PLC 4.375% 05-30-2028	0.02%	US92857WBK53
FINLAND(REP OF) 0.5% SNR 15/09/2029 EUR1000	0.02%	FI4000369467
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	0.02%	XS1472663670
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032EUR	0.02%	FR0013521267
JAPAN (10 YR TBOND .1% 20/12/2031	0.02%	JP1103651N11
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.02%	XS1567174526
MERCURY FINL CR CARD MASTER TR AST BACKED NT SER 202	0.02%	US58940BAA44
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.02%	US00914AAB89
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	0.02%	US28414BAF31
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.02%	US456837AH61
AT&T INC FIXED 1.6% DUE 05-19-2028	0.02%	XS2180007549
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030	0.02%	US893574AP88
LAM RESEARCH CORPORATION	0.02%	US5128071082
SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026	0.02%	USP8674JAE93
MEDTRONIC PLC	0.02%	IE00BTN1Y115
British pound sterling	0.02%	
ALLSTATE CORP 4.5% DUE 06-15-2043	0.02%	US020002BA86
MAPFRE SA 1.625% 19/05/2026	0.02%	ES0224244071
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	0.02%	XS1795261822
TOTAL CAP INTL 3.455% 02-19-202	0.02%	US89153VAQ23
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.02%	US912828YS30
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.02%	USN30707AC23
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1	0.02%	CA136375CG50
KERING	0.02%	FR0000121485
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.02%	US9128283U26
UTD STATES TREAS 2.625% 02-28-2023	0.02%	US9128284A52
DTD 02/15/2013 2% DUE 02-15-2023 REG	0.02%	US912828UN88
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30	0.02%	US9128284U17
ALSTOM SA	0.02%	FR0010220475
FUT DEC 22 EUX EURO-BTP	0.02%	
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.02%	US912810SZ21
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG	0.02%	US9128284D91
BP P.L.C	0.02%	GB0007980591
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.02%	
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.02%	US9128285P13
US TREASURY N/B USA TREAS NTS 2.75% DUE 07-31-2023 REG	0.02%	US912828Y610
DTD 04/30/2016 1.625% DUE 04-30-2023 REG	0.02%	US912828R283
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023	0.02%	US912828VB32
RELIANCE STEEL & ALUMINUM CO	0.02%	US7595091023
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.02%	US126650BR04
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.02%	JP1103611M11
UNITED STATES TREAS NTS DTD 09/30/2018 2.875% DUE 09-30	0.02%	US9128285D82
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.02%	XS0974122516
EUROPEAN BANK FOR REC & DEV 5.02% 04/08/2021	0.02%	XS2512033189

PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029	0.02% US63861VAB36
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	0.02% US912828B667
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.02% US04685A3J84
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.02% US912828WJ58
ORACLE CORP 1.65% 03-25-2026	0.02% US68389XCC74
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.02% MYBMO1500010
US Treasury Notes/Bonds 1.5% 15/02/2030	0.02% US912828Z948
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.02% US9128284M90
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%	0.02% US91282CAM38
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.02% US9128286R69
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.02% US912828V806
EQUINIX INC 1.8% DUE 07-15-2027	0.02% US29444UBG04
CIBC SYDNEY 4.4% 15/07/2025	0.02% AU3CB0290781
CIGNA CORP COM	0.02% US1255231003
UNITED STS TREAS 0.375% 12-31-2025	0.02% US91282CBC47
GENTEX CORPORATION	0.02% US3719011096
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.02% US91282CEQ06
UTD STATES TREAS 1.375% DUE 09-30-2023	0.02% US912828T263
WELLTOWER INC	0.02% US95040Q1040
INTERNATIONAL FINANCE CORP 4.25% SNR NTS 21/08/2	0.02% AU0000IFXHK9
VISA INC - A	0.02% US92826C8394
COMMERZBANK AG 1.5% 22/11/2024	0.02% XS2411541654
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.02% US912828XX34
ACCENTURE PLC	0.02% IE00B4BNMY34
UTD STATES TREAS 2.125% DUE 07-31-2024	0.02% US9128282N91
UNITED STATES TREAS NTS 0.125% 15/08/2023 .125% DUE	0.02% US91282CAF86
DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.02% US9128283V09
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.02% AU3CB0223402
UMBS TBA 15YR POOL #000000 1.5% DUE 10-15-2036 REG	0.02% US01F0124A11
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.02% XS1755428502
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.02% AU3FN0036984
Euro	0.02%
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.02% IDG000013806
AMCOR PLC COM USD	0.02% JE00BJ1F3079
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.02% AU3CB0223774
EURO INV BANK 0% SNR 15/11/2027 EUR1000	0.02% XS2419364653
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.02% US00774MAV72
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.02% IE00B4613386
FUT JUN 24 ICE SONIA SO3	0.02%
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.02% PL0000107611
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030	0.02% US06051GHX07
LONZA AG - REG	0.02% CH0013841017
ALEXANDRIA REAL ESTATE EQUITIES	0.02% US0152711091
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.02% US912828YV68
UTD STATES TREAS 1.5% DUE 09-30-2024	0.02% US912828YH74
JPMORGAN CHASE & 4.203% DUE 07-23-2029	0.02% US46647PAV85
ORSTED AS	0.02% DK0060094928
FNMA POOL #BQ4491 2.0% 02-01-2051	0.02% US3140KP7D93
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.02% XS1785147098
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.02% US912828K742
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.02% US3128M7VS28
MODERNA INC	0.02% US60770K1079
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.02% US912828Z526
PINDUODUO INC	0.02% US7223041028
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.02% US9128286X38
SES FDR	0.02% LU0088087324
BNG BANK N.V. 0.0% 31/08/2028	0.02% XS2381566616
EURO INV BANK 0.5% SNR 10/08/23 AUD10000	0.02% XS0650754822
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.02%
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.02% US91282CCL37
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-20	0.02% US60687YBL20
MITSUBISHI ESTATE JPY50	0.02% JP3899600005
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.02% US91282CCV19
UTD STATES TREAS 1.125% DUE 02-28-2025	0.02% US912828ZC78
ACTIVISION BLIZZARD INC	0.02% US00507V1098
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.02% US91282CCX74
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.02% XS0829324457
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.02% US912828V988
UNITED STS TREAS NTS .625% 11-30-2027	0.02% US91282CAY75
SANKYO CO LTD GUNMA	0.02% JP3326410002
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.02% US9128287B09
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.02% US9128282R06

EQUITY RESIDENTIAL	0.02%	US29476L1070
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.02%	US912828P469
BK OF IRELAND MTN .375% 10/05/2027	0.02%	XS2311407352
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.02%	US912828R366
LENNAR CORPORATION CLASS A	0.02%	US5260571048
CREDIT MUT. ARKEA 1.25%-FRN 11/06/2029 EUR	0.02%	FR0013517307
BRISTOL MYERS SQUIBB COMPANY	0.02%	US1101221083
E.ON INTL FINANCE BV 6.65% 04-30-2038	0.02%	USN3033QAU69
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.02%	US912828YQ73
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-20	0.02%	US912810FT08
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.02%	AU00000018442
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.02%	US912828YU85
NIKE INC CL B	0.02%	US6541061031
DNB BANK ASA 4%-FRN SNR NPF 17/08/27 GBP	0.02%	XS2521025408
PROLOGIS L P 2.25% 30/06/2029	0.02%	XS1577961862
THERMO FISHER SCIENTIFIC INC	0.02%	US8835561023
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.02%	XS2126058168
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.02%	JP1051461M13
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.02%	JP1051441L76
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.02%	XS0252367775
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.02%	JP1051391K44
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2	0.02%	US853254AX89
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.02%	
FEDERAL HOME LN MTG CORP SER WIK151 CL A2 3.799999952	0.02%	US3137H8WB34
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.02%	CA135087K940
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.02%	US91282CDQ15
HK ELECTRIC INVESTMENTS LTD	0.02%	HK00000179108
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.02%	US91282CBW01
COMCAST CORP NEW 3.95% 10-15-2025	0.02%	US20030NCS80
ESM 1% SNR 23/06/27 EUR0.01'287	0.02%	EU0000A1Z99Q7
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.02%	XS1751004232
ESSEX PROPERTY TRUST INC	0.02%	US2971781057
ATLASSIAN CORPORATION PLC	0.02%	GB00BZ09BD16
ROCHE HLDGS INC 7% DUE 03-01-2039	0.02%	USU75000AN65
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	0.02%	US36962G3P70
SHERWIN WILLIAMS COM USD1	0.02%	US8243481061
CHARTER 4.908% DUE 07-23-2025	0.02%	US161175AY09
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM AUSTRALIA	0.02%	
RELiance INDS 3.667% SNR 30/11/2027 USD	0.02%	USY72570AN72
AERCAP HOLDINGS NV	0.02%	NL0000687663
US TREASURY N/B .125% DUE 05-31-2023 REG	0.02%	US91282CCD11
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.02%	US91282CDW82
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.02%	US912810TD00
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.02%	NO0010705536
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.02%	JP1103291D68
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.02%	US35177PAL13
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.02%	US912810TB44
UNITED STATES TREAS BDS 2% 11-15-2041	0.02%	US912810TC27
MURATA MANUFACTURING CO JPY50	0.02%	JP3914400001
UNITED STATES TREAS NTS 30/04/2028 1.25% DUE 04-30-2028 E	0.02%	US91282CBZ32
UNITED STS TREAS 1.25% 05-31-2028	0.02%	US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.02%	US91282CDF59
UNITED STS TREAS NTS 1.25% 03-31-2028	0.02%	US91282CBS98
BSTN PPTYS LTD 3.4% DUE 06-21-2029	0.02%	US10112RBB96
UNITED STS TREAS NTS 0.25% 11-15-2023	0.02%	US91282CAW10
NIKE INC 3.375% DUE 11-01-2046	0.02%	US654106AG82
TOKYO ELECTRON LTD JPY	0.02%	JP3571400005
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.02%	US91282CDP32
TENCENT HLDGS LIMITED	0.02%	KYG875721634
FUT DEC 22 US 2YR T-NOTE	0.02%	
UTD STATES TREAS .625% DUE 03-31-2027	0.02%	US912828ZE35
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.02%	US87973RAE09
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.02%	US85208NAE04
ING GROEP NV EURO	0.02%	NL0011821202
SAMSUNG ELECTRONICS CO LTD	0.02%	KR7005930003
BANK AMER CORP 3.705% BNDS 04-24-2028	0.02%	US06051GGL77
KIMBERLY-CLARK 6.625% DUE 08-01-2037	0.02%	US494368BC63
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.02%	US912810TG31
SPRINT CORP 7.125% DUE 06-15-2024	0.02%	US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.02%	US404280CW70
DEXCOM INC	0.02%	US2521311074
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 49	0.02%	US808513BJ38

UNITED STATES TREAS BDS 2.875%	05-15-2049 REG	0.02%	US912810SH23
GQG PARTNERS INC		0.02%	AU0000180499
UNITED STATES TREAS BDS 2.25%	05-15-2041 REG	0.02%	US912810SY55
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31		0.02%	US91282CAD39
AEROPORTS DE PARIS (ADP)		0.02%	FR0010340141
KINDER MORGAN INC 4.3% DUE 06-01-2025		0.02%	US49456BAF85
FNMA SINGLE FAMILY MORTGAGE 1.5%	10-15-2050	0.02%	US01F0126A92
AMERN EXPRESS CO 8.15% DUE 03-19-2038		0.02%	US025816AZ26
FRANCE(GOVT OF) 4.25% SNR 25/10/2023	EUR1	0.02%	FR0010466938
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033		0.02%	AU0000217101
SCHNEIDER ELECTRIC SE		0.02%	FR0000121972
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI		0.02%	
MERCK & CO INC NEW 4.0%	03-07-2049	0.02%	US58933YAW57
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR		0.02%	XS1721423462
MERCURY NZ LTD MTN 2.918% 17/11/2028		0.02%	AU3CB0284677
PVTPL ROCHE HLDGS INC	1.882% 03-08-2024	0.02%	US771196BU52
ORION OYJ		0.02%	FI0009014377
PNC FINANCIAL SERVICES GROUP		0.02%	US6934751057
JAPAN(GOVT OF) 0% T-BILL 07/11/2022 JPY		0.02%	JP1740991N84
AUSTRALIA(CMNWLTH) IDX/LKD SNR	21/02/2050 AUD	0.02%	AU0000024044
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51	AUD1000	0.02%	AU0000097495
AGILENT TECHNOLOGIES INC		0.02%	US00846U1016
GENUINE PARTS CO USD		0.02%	US3724601055
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR		0.02%	XS2209023402
RABOBANK NEDERLAND FIXED 4.655% DUE	08-22-2028	0.02%	US749775DR04
ENSTAR GROUP LTD		0.02%	BMG3075P1014
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW		0.02%	KR103502G594
UNITED STATES OF AMER TREAS BOND 3.125%	11-15-2028	0.02%	US9128285M81
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025		0.02%	USP15075AH06
JAPAN (10 YEAR ISSUE) .1% 20/03/2031		0.02%	JP1103621M43
FUTURES MARGIN-NZD		0.02%	
JAPAN (10 YR TBOND) .1% 20/06/2031		0.02%	JP1103631M74
FRESENIUS FINANCE BV 4.0% 01/02/2024		0.02%	XS1026109204
FDX CORP COM USD0.10		0.02%	US31428X1063
FIRST INTERNATIONAL BANK OF ISRAEL LTD		0.02%	IL0005930388
REXFORD INDUSTRIAL REALTY INC		0.02%	US76169C1009
ROCHE HLDGS INC 2.132% 03-10-2025		0.02%	US771196BT89
BANK AMER CORP FIXED 2.496% DUE	02-13-2031	0.02%	US06051GHZ54
INTUITIVE SURGICAL INC		0.02%	US46120E6023
SIKA AG CHF0.01		0.02%	CH0418792922
DTD 11/15/2015 2.25% DUE 11-15-2025 REG		0.02%	US912828M565
IREN SPA 1% SNR EMTN 01/07/2030 EUR		0.02%	XS2197356186
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31		0.02%	US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29	PLN1000	0.02%	PL0000111498
MACQUARIE BANK 1.125% SNR 15/12/25	GBP1000	0.02%	XS2329146539
CPPIB CAPITAL INC 1.5% GTD SNR	23/06/2028 AUD	0.02%	XS2356317177
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026		0.02%	IDG000015108
UNITED STATES OF AMER TREAS NOTES DTD	03/31/2021 .75%	0.02%	US91282CBT71
TRADE DESK INC		0.02%	US88339J1051
ABBVIE INC 2.3% DUE 11-21-2022 REG		0.02%	US00287YBM03
JAPAN 10 YEAR ISSUE .1% 20/09/2030		0.02%	JP1103601LA4
JAPAN (5 YR ISSUE) .1% 20/06/2024		0.02%	JP1051401K75
RIO TINTO PLC ORD 10P GBP		0.02%	GB0007188757
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER		0.02%	
BBVA(BILB-VIZ-ARG) 0.5% SNR NPF	14/01/2027 EUR	0.02%	XS2101349723
AMETEK INC		0.02%	US0311001004
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI		0.02%	
UNITED STATES TREAS NTS 1.125%	DUE 02-28-2027	0.02%	US912828ZB95
BANK OF NOVA SCOTIA 2.44% DUE	03-11-2024	0.02%	US06418BAC28
FRANCE(GOVT OF) 0% SNR 25/03/2025	EUR1'REGS	0.02%	FR0013415627
NATWEST GROUP PLC ORD GBP1.0769		0.02%	GB00BM8PJY71
FRANCE(GOVT OF) 1.75% SNR 25/05/2023	EUR1	0.02%	FR0011486067
VOLKSWGN FIN SV NV 2.125% GTD SNR	18/01/28 GBP	0.02%	XS2433140113
CITIGROUP INC 4.3% DUE 11-20-2026		0.02%	US172967JC62
CITIGROUP INC NT 6NC5 FIXED / FLTG RATE 3.07% 02-24-2028		0.02%	US172967NG21
CREDIT SUISSE GP 2.875%-FRN SNR 02/04/32EUR		0.02%	CH1174335740
JAPAN(GOVT OF) 0.1% SNR 20/06/30	JPY50000	0.02%	JP1103591L73
Ardian Americas Infra Fund		0.02%	
FUTURE MARGINS-USD		0.02%	
BOSTON SCIENTIFIC CORP .625% DUE	12-01-2027 BEO	0.02%	XS2070192591
KOREA MIDLAND PWR CO 1.25% 09/08/2026		0.02%	XS2367816076
BAYER AG		0.02%	DE000BAY0017

PVTPL GSK CONSUMER HEALTHCARE CAPITAL LL3.125% 03-24-2	0.02%	US36264NAA28
AMP Shopping Centre Fund	0.02%	
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.02%	NZHNZD00001L7
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.02%	US91282CCH25
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02%	US45950VEM46
CIGNA CORP 2.375% DUE 03-15-2031 BEO	0.02%	US125523CM05
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.02%	AU3FN0069209
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.02%	US9128285C00
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.02%	US9128286Z85
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.02%	US071813CH07
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.02%	US91282CCY57
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.02%	XS1648298559
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.02%	US911365BM59
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.02%	JP1051421L13
FNMA POOL #CA6902 2.0% DUE 09-01-2050	0.02%	US3140QEU424
NOS SGPS SA	0.02%	PTZON0AM0006
FUT JUN 24 EURO DOLLARS	0.02%	
SUN COMMUNITIES INC	0.02%	US8666741041
POLAND(REPUBLIC) .25% 25/10/2026	0.02%	PL0000113460
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.02%	NZLGFDTO14C0
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000	0.01%	PL0000114393
JAPANESE GOVT 10Y .1% 20/09/2029	0.01%	JP1103561KA2
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.01%	US912810TA60
ASTRAZENCA PLC 6.45% DUE 09-15-2037	0.01%	US046353AD01
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.01%	US912810SF66
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.01%	AU3TB0000143
CANADIAN GOVT 2.0% 01/09/2023	0.01%	CA135087H987
AVALONBAY COMMUNITIES INC	0.01%	US0534841012
PCCW LTD	0.01%	HK0008011667
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.01%	US071813CE75
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.01%	JP1103641MA8
MCDONALD'S CORP	0.01%	US5801351017
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.01%	NZGOVDT531C0
NETFLIX INC	0.01%	US64110L1061
FUT DEC 22 CBT ULT TNOTE	0.01%	
KROGER CO 5.4% DUE 01-15-2049	0.01%	US501044DM06
HCA INC 5% DUE 03-15-2024	0.01%	US404119BN87
COPART INC	0.01%	US2172041061
CELLNEX FIN CO SAU 2.25% GTD SNR 12/04/26 EUR	0.01%	XS2465792294
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027	0.01%	US22535WAB37
Lend Lease APPF Retail	0.01%	
BNP PARIBAS NOMINEES	0.01%	
TOYO SUISAN KAISHA	0.01%	JP3613000003
NORFOLK SOUTHERN CORP USD	0.01%	US6558441084
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.01%	US38869PAP99
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.01%	US91282CFF32
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.01%	US912810QL52
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.01%	FR0000571218
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.01%	US05253JAL52
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.01%	
JACK HENRY & ASSOCIATES INC	0.01%	US4262811015
PUBLIC STORAGE	0.01%	US74460D1090
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.01%	USU10517AC12
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	0.01%	US606822AV60
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.01%	KR103501G893
ENTERPRISE PRODS 2.8% DUE 01-31-2030	0.01%	US29379VBX01
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.01%	US912810SK51
TENCENT HLDGS LTD 3.975% 04-11-2029	0.01%	US88032XAN49
MITSUMI & CO LTD JPY	0.01%	JP3893600001
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.01%	US14040HCQ65
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.01%	JP1051451LA6
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.01%	US912828ZT04
PVTPL BPCE SR NON PFD 4.625% 09-12-2028	0.01%	US05583JAE29
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	0.01%	US912810TH14
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.01%	US912810QN19
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.01%	USQ04578AD42
AT&T INC 3.85% DUE 06-01-2060	0.01%	US00206RK877
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.01%	US912810ST60
ELEVANCE HEALTH INC	0.01%	US0367521038
ASTELLAS PHARMA NPV	0.01%	JP3942400007
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/	0.01%	NZVHTE0001S6
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.01%	AU0000013559

EXPEDITORS INTL WASH INC	0.01%	US3021301094
EQUINOR ASA	0.01%	NO0010096985
FNMA POOL #FS0434 2.5% 11-01-2051 BEO	0.01%	US3140XFPU97
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.01%	USW8454EAR90
MASCO CORP 2% DUE 02-15-2031	0.01%	US574599BQ83
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	0.01%	US3132DWBB81
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01%	FR0013254273
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37%	0.01%	US91282CBH34
SERVICE CORPORATION INTERNATIONAL	0.01%	US8175651046
FAIR ISAAC CORPORATION	0.01%	US3032501047
WILLIAMS COMPANIES INC 2.6% 03-15-2031	0.01%	US969457BY52
PVTPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.01%	US63859UBG76
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.01%	US87264ABD63
BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.01%	ES0313307219
PRAXAIR INC NT 2% 08-10-2050	0.01%	US74005PBS20
BIONTECH SE	0.01%	US09075V1026
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.01%	US912810SU34
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.01%	FR0011619436
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.01%	US6325C1D228
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.01%	USQ3958YAC77
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.01%	
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	0.01%	FR0013131877
EVERSOURCE ENERGY 3.8% DUE 12-01-2023	0.01%	US30040WAG33
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE	0.01%	US3132A9T641
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.01%	XS2180510732
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	0.01%	US30040WAS70
AKER BP ASA 1.125% SNR 12/05/2029 EUR	0.01%	XS2341269970
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.01%	JP1051481M76
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.01%	
SKY PERFECT JSAT HOLDINGS	0.01%	JP3396350005
AENA SME S.A.	0.01%	ES0105046009
ESTEE LAUDER COMPANIES	0.01%	US5184391044
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.01%	US61747YEA91
HYUNDAI CAPITAL SERVICES 1.25% 08/02/2026 1.25% 02-0	0.01%	USY3815NBC49
FRANCE(GOVT OF) 0.0% 25/02/2026	0.01%	FR0013508470
FRANCE(GOVT OF) 4.5% 25/04/2041	0.01%	FR0010773192
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.01%	US05348EBF51
TERNA SPA	0.01%	IT0003242622
COMWLTH BK 2.552% DUE 03-14-2027	0.01%	US2027A1KK25
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.01%	US912810SN90
BPCE SFH 1.125%-FR EMTN 12/04/30 EUR	0.01%	FR0014009088
UNION PAC CORP 3.375% DUE 02-01-2035	0.01%	US907818EB01
ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR	0.01%	XS2536431617
PROPERTY FOR INDUSTRY LTD	0.01%	NZPFIE000155
FISERV INC COM	0.01%	US3377381088
AMERICAN WATER WORKS CO INC	0.01%	US0304201033
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.01%	US91282CAK71
PPL CORPORATION	0.01%	US69351T1060
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.01%	US44891ABX46
HANKOOK TIRE & TEC 3.5% SNR 30/01/23 USD200000	0.01%	XS1760764966
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.01%	US91282CAP68
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.01%	US3132WEYZ93
KIMCO REALTY CORP	0.01%	US49446R1095
A2A SPA 1% SNR EMTN 02/11/2033 EUR	0.01%	XS2403533263
MICROCHIP TECH INC FIXED 4.333% DUE 06-01-2023	0.01%	US595017AP92
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.01%	JP3486800000
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.01%	ES00000120N0
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.01%	US3140XHG687
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.01%	ZAG000016320
EDISON INTERNATIONAL	0.01%	US2810201077
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.01%	US50066GRAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.01%	US92343VGG32
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	0.01%	
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.01%	FR0012517027
BANK OF NEW ZEALAND	0.01%	
CELLNEX TELECOM SA	0.01%	ES0105066007
PVTPL MAGALLANES INC 3.755% 03-15-2027	0.01%	US55903VAG86
ALLETE INC	0.01%	US0185223007
SCENTRE MGMT LTD 3.875% 16/07/2026	0.01%	XS1087821531
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.01%	US91282CCP41
CHIBA BANK LTD JPY	0.01%	JP3511800009
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	0.01%	

AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.01% US03040WAW55
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031	0.01% US03040WAY12
INTEL CORP FIXED 3.4% DUE 03-25-2025	0.01% US458140BP43
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.01% US82620KAZ66
FRAPORT AG	0.01% DE0005773303
AIR NEW ZEALAND LTD	0.01% NZAIRE0001S2
AVANGRID INC COM NPV	0.01% US05351W1036
EXTRA SPACE STORAGE INC	0.01% US30225T1025
FNMA 2.5% 08-01-2051	0.01% US3140QLRC23
PFIZER INC COM	0.01% US7170811035
S&P GLOBAL INC SR NT 144A 2.45% 03-01-2027	0.01% US78409VBA17
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	0.01% XS2226916133
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.01% US15089QAL86
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.01% US912810QW18
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.01% US912828Y958
GOLDMAN SACHS GROUP INC 4.482% DUE 08-23-2028 BEO	0.01% US38141GZU11
UTD STATES TREAS 1.5% DUE 03-31-2023	0.01% US912828Q293
INTL BUSINESS 3.45% DUE 02-19-2026	0.01% US459200JG74
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.01% US912810QH41
SEVERN TRENT PLC	0.01% GB00B1FH8J72
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036	0.01% US61747YEF88
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.01% JP1103531K10
AT&T INC FLTG RT 1.95% 09-15-2023	0.01% XS1998902479
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.01% US912828ZN34
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.01% US912810QQ40
EFSF 0.00% 0.0% 13/10/2027	0.01% EU000A1G0EK7
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.01% US912828ZS21
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.01% XS2444424639
COMMVAULT SYSTEMS INC	0.01% US2041661024
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023	0.01% US91282CBX83
TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.01% AU000000TLX2
OMV AG	0.01% AT0000743059
FED HOME LN MTG 2.5% DUE 07-01-2050	0.01% US3133KJJW36
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.01% US3140FXG558
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	0.01% US46647PBF27
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.01% GB00B24FF097
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2051	0.01% US912810SS87
LINDE PLC	0.01% IE00BZ12WP82
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.01% US912810RD28
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.01% FR0013286192
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.01% IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025	0.01% US9128283Z13
HUBBELL INC COM USD0.001	0.01% US4435106079
SNAM SPA	0.01% IT0003153415
SHIMANO INC	0.01% JP3358000002
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.01% FR0011317783
MOLINA HEALTHCARE INC	0.01% US60855R1005
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 40	0.01%
New Zealand Dollar Custodial Account â€œ MITNZ New Zealand	0.01%
COUPANG INC COM CL A SHS ORD	0.01% US22266T1097
FNMA POOL #FM8535 4% 06-01-2048 BEO	0.01% US3140XCPV40
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.01% JP1103551K72
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.01% DE000NRWOLQ9
WORKDAY INC	0.01% US98138H1014
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.01%
HOME DEPOT INC 3.125% DUE 12-15-2049	0.01% US437076BZ43
STATE GRID OVERSEAS INV (BVI) MTN 1.303%DUE 05/08/2032	0.01% XS2152935214
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.01% GB00BL68HG94
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.01% US91282CDL28
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.01% DK0009924102
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.01% CNE100003662
AMCOR FIN USA INC 3.625% DUE 04-28-2026 REG	0.01% US02343UAG04
BNP PARIBAS 0.875%-FRN 11/07/2030 EUR	0.01% FR0014007LK5
BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR	0.01% XS2496028924
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.01% US459058JF11
CASEY'S GENERAL STORES INC	0.01% US1475281036
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.01% US912810QE10
KONINKLIJKE DSM NV	0.01% NL0000009827
ELISA CORPORATION OYJ-A S	0.01% FI0009007884
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.01% US912810SE91
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.01% US3140XGJS98

KIA CORP 1.75%	10-16-2026	0.01%	USY4760JAA17
INTERCONTINENTAL EXCHANGE INC 4.6%	03-15-2033	0.01%	US45866FAW41
JAPAN(GOVT OF) 0.1% SNR 20/03/29	JPY50000	0.01%	JP1103541K42
VONOVIA SE 1.0% 16/06/2033		0.01%	DE000A3E5MJ2
UNITED STATES TREAS BDS 1.125%	05-15-2040 REG	0.01%	US912810SR05
RCI BANQUE 4.875% SNR 21/09/2028	EUR	0.01%	FR001400CRG6
FRANCE(GOVT OF) 5.75% SNR 25/10/2032	EUR1	0.01%	FR0000187635
SUEZ SA 1.875% SNR 24/05/2027	EUR	0.01%	FR001400AFL5
UNITED STATES TREAS BDS DTD 00218 3.875%	DUE 08-15-2040 I	0.01%	US912810QK79
TRANE TECHNOLOGIES PLC		0.01%	IE00BK9ZQ967
FRANCE(GOVT OF) 0.25% SNR 25/11/2026	EUR1	0.01%	FR0013200813
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025	EUR	0.01%	XS2149207354
UNITED STATES TREAS BDS 4.375%	DUE 11-15-2039	0.01%	US912810QD37
FUJICCO CO LTD		0.01%	JP3818700001
INDONESIA(REP OF) 1.45% SNR 18/09/26	EUR1000	0.01%	XS2012546714
HERMES INTERNATIONAL		0.01%	FR0000052292
MONETARY AUTH OF SING 3.375%	01/09/2033	0.01%	SG3261987691
DEUTSCHE BANK AG MTN 1.875%	23/02/2028	0.01%	DE000DL19WL7
SOCIETE GENERALE SA		0.01%	FR0000130809
Outstanding Settlement Receipts - JPY		0.01%	
DEUTSCHE LUFTHANSA AG		0.01%	DE0008232125
UNITED STATES T NOTE	3.0% 10-31-2025	0.01%	US9128285152
JAPAN(GOVT OF) 0.1% SNR 20/09/28	JPY50000	0.01%	JP1103521JA8
LEASEPLAN CORP.NV 3.5% SNR 09/04/25	EUR100000	0.01%	XS2155365641
TREASURY WINE ESTATES LIMITED		0.01%	AU000000TWE9
WI UNITED STATES OF AMER TREAS T NOTE 2.375%	DUE 02-29-	0.01%	US9128286G05
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266%	/ R 3MCDOR ARI	0.01%	
MONDELEZ INTL INC 1.5%	DUE 05-04-2025	0.01%	US609207AU94
UNITED STS TREAS NTS .375%	DUE 09-30-2027 REG	0.01%	US91282CAL54
UNITED STATES TREAS NTS 2.0%	04-30-2024	0.01%	US912828X703
DEUTSCHE POST AG		0.01%	DE0005552004
UNITED STATES TREAS 2.25%	DUE 10-31-2024	0.01%	US9128283D01
SIMON PPTY GROUP L FIXED 2.45%	09-13-2029	0.01%	US828807DF17
HUB24 LIMITED ORDINARY FULLY PAID		0.01%	AU000000HUB4
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0%	12-14-2026	0.01%	US233853AF73
AT&T INC 3.5%	DUE 06-01-2041	0.01%	US00206RJZ64
DTD 06/30/2018 2.75%	DUE 06-30-2025 REG	0.01%	US912828XZ81
UNITED STATES TREAS BDS DTD 08/15/2020 1.375%	08-15-2051	0.01%	US912810SP49
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030	NZD	0.01%	NZ1IBDT003C0
SOCIETE GENERALE MEDIUM TERM NTS 3.875%	03-28-2024	0.01%	US83368TAT51
CLOUDFLARE INC		0.01%	US18915M1071
AON CORP/AON FIXED 5%	DUE 09-12-2032	0.01%	US03740LAF94
UNITED STATES TREAS NTS 2.375%	12-31-2024	0.01%	US9128283P31
ROYAL BANK OF CANADA FIXED 2.55%	07-16-2024	0.01%	US78013XZU52
BARCLAYS PLC 5.501%	DUE 08-09-2028	0.01%	US06738EBY05
FUT DEC 22 EURX EUR-BOBL		0.01%	
PVTPL HYUNDAI CAPITAL SERVICES 3.625%	08-29-2027	0.01%	US44920UAL26
UTD STATES TREAS 2.125%	DUE 09-30-2024	0.01%	US9128282Y56
JAPAN POST HOLDINGS CO LTD		0.01%	JP3752900005
ARVIDA GROUP LIMITED		0.01%	NZARVE000155
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35%	DUE 05-13	0.01%	US928668BE16
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID		0.01%	AU000000SYR9
UNITED STATES OF AMER TBOND 2.625%	01-31-2026	0.01%	US9128286A35
CITRIX SYSTEMS INC		0.01%	US1773761002
AUTONATION INC		0.01%	US05329W1027
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN		0.01%	
BHARTI AIRTEL LTD 4.375%	DUE 06-10-2025	0.01%	USY0889VAA80
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687%	/ R 3MCDOR ARI	0.01%	
UNITED STATES TREAS NTS 1.25%	DUE 08-31-2024 REG	0.01%	US912828YE44
UNITED STATES TREAS BDS DTD 2.75%	11-15-2047	0.01%	US912810RZ30
UNITED STATES TREAS BDS 3.0%	DUE 02-15-2048	0.01%	US912810SA79
CITIGROUP INC 3.29%	03-17-2026	0.01%	US172967NL16
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3%	01-22-21	0.01%	US55608RBE99
VICI PROPERTIES INC		0.01%	US9256521090
EUTELSAT COMMUNICATIONS		0.01%	FR0010221234
FRANCE(GOVT OF) 0.5% SNR 25/05/29	EUR1'REGS	0.01%	FR0013407236
PAYCHEX INC		0.01%	US7043261079
BNP PARIBAS 3.599% SNR NPF 28/02/24	AUD	0.01%	FR0013405362
MTU AERO ENGINES AG		0.01%	DE000A0D9PT0
MANITOBA(PROV OF) 3.75%	09/06/2026 DUAL CURR	0.01%	AU3CB0234581
LEGAL & GENERAL GROUP PLC		0.01%	GB0005603997
LORCA TELECOM BOND 4% GTD SNR SEC	18/09/27 EUR	0.01%	XS2240463674

FNMA POOL #MA4045 2% 06-01-2040 BEO	0.01% US31418DP710
CAPITAL ONE FINANCIAL CORPORATION	0.01% US14040H1059
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.01% US037411BE40
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.01% US00287YCA55
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.01% US912810RC45
APACHE CORP 4.375% 10-15-2028	0.01% US037411BE40
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	0.01% XS2156510021
TRAVELERS COS INC / THE	0.01% US89417E1091
MITSUBISHI CORP Y50	0.01% JP3898400001
BANCO DE SABADELL 1.75% 10/05/2024	0.01% XS1991397545
ECOLAB LTD	0.01% US2788651006
ARGOSY PROPERTY LIMITED	0.01% NZARGE0010S7
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	0.01% XS2051660509
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.01%
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.01% FR0013250560
VECTOR LIMITED	0.01% NZVCTE0001S7
KLEPIERRE 1.625% 13/12/2032	0.01% FR0013300605
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.01% GB00BMGR2916
KROGER CO 1.7% DUE 01-15-2031 BEO	0.01% US501044DQ10
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.01% JP1103511J74
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.01% US05971KAE91
SKELLERUP HOLDINGS LIMITED	0.01% NZSKXE0001S8
MOODYS CORP 4.25% DUE 08-08-2032 BEO	0.01% US615369AZ82
BANQUE POPULAIRE .625% 28/04/2025	0.01% FR0013509726
NIPPON YUSEN KK NPV TEMP	0.01% DU06643960D8
GERMANY(FED REP) 0% SNR 15/08/2026 EUR0.01	0.01% DE0001102408
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	0.01% US25470DAQ25
AMERICAN HOMES 4 RENT	0.01% US02665T3068
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026	0.01% USG2182GAA16
BANK AMER CORP 3.248% DUE 10-21-2027	0.01% US06051GGA13
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.01% GB00BTHH2R79
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.01% US83368TBN72
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.01% GB00BYZW3G56
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.01% US912810RG58
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.01% US74251VAS16
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.01% XS1681539539
HERA SPA CB 2.5% 2.5% 25/05/2029	0.01% XS2485360981
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.01% ES0414970204
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.01% JP1051431L45
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-F	0.01% US05964HAQ83
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.01% DE000NWB0AQ0
EQUITY LIFESTYLE PROPERTIES INC	0.01% US29472R1086
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.01% XS0276103156
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.01% GB00BJMH8534
COCA-COLA CO FIXED 1% DUE 03-09-2041	0.01% XS2307864020
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.01% USN30707AN87
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020	0.01% US64952WDQ33
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.01% US36179WNF13
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027	0.01% US89236TJZ93
DOLLAR TREE INC	0.01% US2567461080
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.01% XS2106056653
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023	0.01% AU3CB0253235
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.01% US912810RS96
New Zealand dollar	0.01%
GUANGHUI ENERGY CO LTD	0.01% CNE0000012G4
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.01% US3133L7V795
AT&T INC 4.8% DUE 06-15-2044	0.01% US00206RCG56
T-MOBILE USA INC 3.5% 04-15-2025	0.01% US87264ABB08
PVTPB BROADCOM INC 2.6% DUE 02-15-2033/01-19-2025	0.01% US11135FBF71
JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000	0.01% JP1051371JA0
PG AND E CORP	0.01% US69331C1080
JAPAN TBOND BDS .6% DUE 20/12/2023	0.01% JP1103321DC2
NEXTERA ENERGY INC	0.01% US65339F1012
US BANCORP	0.01% US9029733048
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.01% JP1300521G93
EUR BNP PARIBAS A/C	0.01%
SVB FINANCIAL GROUP	0.01% US78486Q1013
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.01% US13607HVE97
ROPER TECHNOLOGIES INC	0.01% US7766961061
WILLIAMS COS INC 4.65% DUE 08-15-2032	0.01% US969457B228
FUT SEP 24 EURO DOLLARS	0.01%
WASTE MANAGEMENT INC COM USD0.01	0.01% US94106L1098

UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.01% GB00BM8Z2V59
BANCO BICAYA ARGENTARIA SA	0.01% ES0113211835
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.01% XS1558083652
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.01% US912810SJ88
BARCLAYS PLC	0.01% GB0031348658
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.01% US3138WHWD01
CANADA GOVT BD 1.5% 01/06/2026	0.01% CA135087E679
DOLBY LABORATORIES INC CL-A	0.01% US25659T1079
EVERGREEN MARINE C TWD10	0.01% TW0002603008
MONDELEZ INTL INC 0.25% 03-17-2028	0.01% XS2312722916
KINDER MOR INC DEL COM USD0.01	0.01% US49456B1017
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.01% US912828ZV59
HEWLETT PACKARD ENTERPRISE CO	0.01% US42824C1099
WALGREENS BOOTS AL COM USD0.01	0.01% US9314271084
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.01% US912810QC53
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.01% US92343VDY74
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.01%
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.01% US3140QKVB11
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.01% FR0010070060
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSONIA AR	0.01%
VESTAS WIND SYSTEM DKK0.20	0.01% DK0061539921
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.01% IT0005217390
ALIBABA GROUP HOLDING LTD	0.01% KYG017191142
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.01% GB0030880693
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.01% XS2264978623
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.01% AU3CB0215796
IRSNDZ385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.01% DUIRSNDZ3858
FAR EASTERN NEW CENTURY CORPORATION	0.01% TW0001402006
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.01% NZARXE000151
STRIDE STAPLED GRP NPV UNITS	0.01% NZSPGE000152
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01% XS2048709427
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.01% GB00B52WS153
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.01% FR0011962398
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	0.01% XS2418730995
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.01% XS1082471423
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.01% US694308JT56
FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	0.01% US3140KYBS24
BPCE SR NON PFD FLTGT RT 1.652% DUE 10-06-2026	0.01% US05584KAH14
PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO	0.01% US902613AT52
ADOBE INC COM USD0.0001	0.01% US00724F1012
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21	0.01% US912810QX90
UK TSY 2.75% 07/09/2024	0.01% GB00BHBHFH458
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.01% JP1103351E98
INTEL CORP MTN 4.0% 01/12/2022	0.01% AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023	0.01% AU3CB0213429
AMERICAN ELECTRIC POWER COMPANY INC	0.01% US0255371017
IBERDROLA SA	0.01% ES0144580Y14
DTD 832 2.875% DUE 05-31-2025 REG	0.01% US9128284R87
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.01% AU3CB0221232
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.01% IT0001278511
TRANSURBAN QUEENSL 3.75% NTS 12/10/23 AUD10000	0.01% AU3CB0239929
New Zealand Dollar Custodial Account â€” MITNZ Mercer Hedg	0.01%
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.01% AU3CB0291078
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.01% IT0005240350
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .4% DL	0.01% US59217GGV59
JAPAN .1% 01/03/2023	0.01% JP1024221M37
NATL AUSTRALIA BK 6.322% 03/08/2032	0.01% AU3CB0291284
AIRSERVICES AUST 2.75% SNR MTN 15/05/23 AUD	0.01% AU3CB0237436
CNH INDUS CAP AUST 2.1% SNR MTN 12/12/2022 AUD	0.01% AU3CB0267474
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.01% FR0013313582
TORONTO DOMINION BANK FLTGT RT 28/07/2025	0.01% AU3FN0070173
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.01% AU3CB0253581
DBS BK 2.370714% 16/06/2025	0.01% AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.01% AU3CB0233856
FEDERAL HOME LN MTG CORP SER WIK150 CL A2 3.71% 11-25-	0.01% US3137H8U417
GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01	0.01% DE0001135275
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.01% AU3FN0055695
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY	0.01% JP1051531N75
MIZUHO BK LTD CD FLTGT RT 22/08/2025	0.01% AU3FN0070918
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.01% US912810QS06
NATIONAL GRID 2.179% SNR 30/06/2026 EUR	0.01% XS2486461010
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	0.01% US3140QFB322

UNITED STATES TREAS BDS DTD 02/15/2012	3.125% DUE 02-15	0.01% US912810QU51
UNITED STATES TREAS NTS	2.75% DUE 08-31-2025 REG	0.01% US9128284Z04
MANITOBA (PROVINCE	4.25% 03/03/2025	0.01% AU3CB0223584
UNITED ENERGY DIST	3.85% GTD SNR 23/10/24 AUD	0.01% AU3CB0247971
FNMA POOL #FM6887	2.5% 05-01-2051 BEO	0.01% US3140XAUM20
AMPOL LIMITED ORDINARY FULLY PAID		0.01% AU0000088338
SPAIN(KINGDOM OF) 6% SNR	31/01/2029 EUR0.01	0.01% ES0000011868
FEDERAL HOME LN MTG CORP POOL #RA5052	2%04-01-2051 BI	0.01% US3133KLTH05
BLACKSTONE INC		0.01% US09260D1072
PVTPL UBS GROUP AG	2.746% DUE 02-11-2033BEO	0.01% US902613AK44
JAPAN(GOVT OF) 2.1% SNR	20/12/30 JPY50000	0.01% JP1201231AC0
OPTUS FINANCE PTY	3.25% GTD SNR 06/09/23AUD	0.01% AU3CB0256303
VICTORIA POWER NE FRN GTD SNR EMTN	04/26AUD	0.01% AU3FN0059994
HSBC HLDGS PLC FLTG RT	5.21% DUE 08-11-2028	0.01% US404280DG12
AUSGRID FINANCE	3.75% GTD SNR 30/10/24 AUD	0.01% AU3CB0248318
VENTAS INC		0.01% US92276F1003
NEW ZEALAND(GOVT) 2.75% SNR	15/04/2037 NZD	0.01% NZGOVDT437C0
FINECOBANK BANCO FINECO SPA		0.01% IT0000072170
DBNGP FIN.CO.PTY	4.225% GTD SNR 28/05/25AUD	0.01% AU3CB0253417
PACCAR FINL PTY LTD	4.05% 02/06/2025	0.01% AU3CB0289932
JAPAN 20 YEARS	.4% 20/06/2040	0.01% JP1201731L76
NBN CO LIMITED	4.75% SNR MTN 28/09/26 AUD	0.01% AU3CB0292597
THE LINK REAL ESTATE INVESTMENT TRUST		0.01% HK0823032773
CRODA INTL ORD GBP0.10609756		0.01% GB00BJFFLV09
POSTS ITALIANE SPA		0.01% IT0003796171
JAPAN(GOVT OF) 1.9% BDS	20/06/31 JPY100000	0.01% JP1201281B64
ENERGY PARTNERSHIP	3.642% GTD SNR 11/12/24 AUD	0.01% AU3CB0249209
GOLDMAN SACHS MTN	4.0% 21/09/2029	0.01% XS2536502227
AMPOL LTD FRN CNV GTD SUB	12/2081 AUD	0.01% AU3FN0064739
JAPAN (GOVT OF) BDS	.4% 20/09/2040	0.01% JP1201741LA9
AUST & NZ BANK GRP	6.405%-FRN LT2 20/09/34 AUD	0.01% AU3CB0292472
ESM	0.01% SNR 04/03/30 EURO.01	0.01% EU000A1Z99L8
WI TREASURY N/B	3.125% 08-15-2044	0.01% US912810RH32
SALESFORCE INC		0.01% US79466L3024
ETSA UTILITIES FIN	3.5% GTD SNR 29/08/2024 AUD	0.01% AU3CB0246544
ENEL FIN INT NV	0.5% GTD SNR 17/06/2030 EUR	0.01% XS2353182293
ORBIA ADVANCE CORP S A B DE CV	1.875% DUE 05-11-2026 BE	0.01% USP7S81YAB11
SGSP (AUS) ASSETS	3.75% GTD SNR 27/09/24AUD	0.01% AU3CB0247393
CANADA(GOVT OF) 0.5% SNR	01/12/30 CAD1'L443	0.01% CA135087L443
WINTERSHALL DEA FI	0.84% GTD SNR 25/09/25 EUR	0.01% XS2054209833
UK(GOVT OF) 0.625% SNR	22/10/50 GBP1000	0.01% GB00BMBL1F74
CUBESMART COM		0.01% US2296631094
UK(GOVT OF) 1% GILT	22/04/2024 GBP1000	0.01% GB00BFWFPL34
DEXUS FINANCE PTY	4.25% GTD SNR 11/05/27AUD	0.01% AU3CB0244168
GERMANY(FED REP) 0% BDS	11/04/2025 EUR0.01	0.01% DE0001141810
GOLDMAN SACHS WERT	0% MTN 10/06/2027 AUD	0.01% AU3FN0060729
ALEXANDRIA REAL ESTATE E	2.0% DUE 05-18-2032	0.01% US015271AW93
JAPAN (30 YR TBOND	.7% 20/03/2051	0.01% JP1300701M48
TOYOTA MOTOR CORP Y50		0.01% JP3633400001
DEERE & CO		0.01% US2441991054
AUS GAS NET LTD FRN SNR SEC MTN	07/2026 AUD	0.01% AU300ENL0021
DEUTSCHE BK AG N Y BRH	6.119% 07-14-2026	0.01% US25160PAJ66
CREDIT SUISSE GP	6.537%-FRN SNR 12/08/33USD	0.01% USH3698DDS02
PROSUS NV		0.01% NL0013654783
KOREA DEV BK BDS	.8325% 25/08/2023	0.01% AU3CB0273985
GBP BNP PARIBAS A/C		0.01%
UNITED STATES TREAS BDS	3.625 DUE 02-15-2044 TBOND	0.01% US912810RE01
ENEL FIN INTL N V	2.25% DUE 07-12-2031	0.01% US29278GAP37
MIRVAC GROUP FIN LTD	2.6% 18/09/2029	0.01% AU3CB0278653
BERKSHIRE HATHAWAY FIN CORP	2.0% 03-18-2034	0.01% XS2456839369
MITSUMI FUDOSAN CO Y50		0.01% JP3893200000
BARCLAYS BANK PLC	20/05/2027	0.01% AU3FN0060448
BOSTON SCIENTIFIC CORP COM USD		0.01% US1011371077
UK(GOVT OF) 1.25% SNR	22/07/27 GBP1000	0.01% GB00BDRHNP05
GERMANY(FEDERAL REPUBLIC)	0.0% 10/10/2025	0.01% DE0001141828
BK OF AMERICA CORP	1.667%-FRN SNR 02/06/29 GBP	0.01% XS2348234936
UK(GOVT OF) 4.25% SNR	07/12/40 GBP1000	0.01% GB00B6460505
FRANCE(GOVT OF) 0.0%	25/11/2030	0.01% FR0013516549
TENCENT HLDGS LTD	3.8% DUE 02-11-2025	0.01% US88032XAD66
EXELON CORP SR NT 144A	3.35% 03-15-2032	0.01% US30161NBC48
FEDERAL REALTY INVESTMENT TRUST		0.01% US3137451015
INCITEC PIVOT	4.3% GTD SNR 18/03/2026 AUD	0.01% AU3CB0261576

FNMA POOL #FM3801 3.5% 12-01-2046 BEO	0.01% US3140X7GK92
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	0.01% US620076BU23
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.01% AU3CB0242139
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.01% US912810RB61
MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.01% US56501RAC07
AT & T INC	0.01% US00206R1023
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	0.01% AU3CB0266013
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.01% AU3CB0239366
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.01% JP1201501E99
XCEL ENERGY INC	0.01% US98389B1008
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01% AU3CB0237949
UTD STATES TREAS 1.75% DUE 12-31-2026	0.01% US912828YX25
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20	0.01% US912828ZF00
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.01% AU3CB0264505
HYUNDAI CAP MTN 3.5% 21/03/2025	0.01% AU3CB0287530
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.01% GB00B3KJDS62
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.01% DK0030506886
JPMORGAN CHASE & .991% 28/04/2026	0.01% XS2335966631
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.01% XS1435374126
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU22	0.01%
EIFFAGE INC	0.01% FR0000130452
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.01% AU3CB0273365
BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	0.01% US10112RBF01
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.01%
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.01% US87031CAF05
PACCAR FINL PTY MTN .75% 24/05/2024	0.01% AU3CB0280402
FNMA POOL #BQ7737 2.0% 03-01-2051	0.01% US3140KTS304
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.01% AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.01% AU3CB0250132
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.01% XS2058731717
AUSTRALIA(COMWLTH 2.0% 21/08/2035	0.01% AU000XCLWAF4
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.01% IDG000014101
UTD STATES TREAS 1.375% DUE 08-31-2026	0.01% US912828YD60
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	0.01% US50077LAB27
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.01% US03027XBV10
NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR	0.01% XS2381853279
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.01% XS2460043743
HERA SPA	0.01% IT0001250932
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	0.01%
WMGUI3 Collateral Account	0.01%
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.01% US912828Z294
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.01% DE0001102341
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	0.01% US36179WDS44
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.01% IT0003934657
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.01% ES00000127G9
REALTY INCOME CORP 1.625% 12-15-2030	0.01% XS2238341080
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.01%
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.01% XS1523028436
MAXIMUS INC COM NPV	0.01% US5779331041
SHOPIFY INC COM NPV CL A	0.01% CA82509L1076
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.01% US3140XJAR46
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.01% XS1189263400
AT&T INC FIXED 2.9% DUE 12-04-2026	0.01% XS1879223565
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.01% US91282CAT80
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.01% US31418DU678
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.01%
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.01% XS2408621238
PORSCHE AUTOMOBIL HOLDING SE	0.01% DE000PAH0038
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-	0.01% US40052VAC81
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.01% IT0001444378
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	0.01% XS2046595836
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.01% US912810QT88
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.01% US29874QEN07
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.01% GB00B7Z53659
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.01% US912810SC36
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.01% US025816CV93
JAPAN (20 YR TBOND .4% 20/06/2041	0.01% JP1201771M76
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.01% XS1757394322
PEPSICO INC 3.9% DUE 07-18-2032	0.01% US713448FM56
THERMO FISHER SC.F 0.8% GTD SNR 18/10/2030 EUR	0.01% XS2366407018
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.01% US912810RK60
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	0.01% US11135FBL40

FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R	0.01% US3132DNF736
ASIAN DEVELOPMENT BANK FLTGT RT DUE 08-27-2026 BEO	0.01% US04517PBG63
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.01% ES00000123C7
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.01% US459058KD44
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.01% US912810RT79
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.01% SG31A7000004
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.01% US912810RY64
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.01% MX0MGO0000H9
AIR LIQUIDE	0.01% FR0000120073
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.01% US912810QZ49
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.01% XS2289587862
TEXAS INSTRUMENTS USD1	0.01% US8825081040
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.01% AU3CB0268035
AMERN TOWER CORP .45% 15/01/2027	0.01% XS2346206902
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.01% XS1316569638
WELLTOWER INC 4.125% DUE 03-15-2029	0.01% US95040QAH74
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.01% AU3CB0268548
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.01% XS2240494471
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	0.01% US10373QBT67
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	0.01% US31418DZW54
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.01% US96043FAG81
BUPA FINANCE 1.75% 14/06/2027	0.01% XS2183141717
SPOTIFY TECHNOLOGY COM	0.01% LU1778762911
TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027	0.01% US91282CEJ62
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.01% US026874DQ70
FIRST REPUBLIC BANK	0.01% US33616C1009
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.01% US912810RX81
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.01% DE0001102390
PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030	0.01% US853254BP47
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.01% AU3CB0285310
CITIBANK COLAT	0.01%
SYMRISE AG	0.01% DE000SYM9999
UNITED STATES TREAS BDS 3% DUE 05-15-2045	0.01% US912810RM27
SHENG SIONG GROUP LTD	0.01% SG2D54973185
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.01% JP1200631388
SS AND C TECHNOLOGIES HOLDINGS	0.01% US78467J1007
Indonesian rupiah	0.01%
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.01% US912810RV26
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.01% XS2321466133
CDN IMPERIAL BK .95% 23/10/2025	0.01% US13607GRR73
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.01% DE0001102507
MPLX LP 4.25% DUE 12-01-2027 BEO	0.01% US55336VBN91
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.01% GB00BMGR2809
AXA	0.01% FR0000120628
YOKOREI CO LTD	0.01% JP3957000007
CAPITAL ONE FINL CORP .8% 06-12-2024	0.01% XS2009011771
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.01% AU3FN0069027
TERADYNE INC	0.01% US8807701029
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.01% GB00BL68HH02
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.01% US195325BZ79
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.01% JP1103481H98
JAPAN(GOVT OF) 0.005% SNR 01/09/2023 JPY	0.01% JP1024281M91
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.01% XS1396285279
FUT DEC 22 SFE 3Y T-BOND	0.01%
WELLTOWER INC 3.85% DUE 06-15-2032	0.01% US95040QAR56
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.01% US912810RU43
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.01% US3140FXJJ25
CANADA GOVT 1.5% 01/12/2031	0.01% CA135087N266
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.01% CA135087K379
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.01% GB0004893086
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.01% DE0001102416
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.01% AU3CB0281145
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.01% FR0011461037
GETLINK SE EUR 0.40	0.01% FR0010533075
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2047	0.01% US912810QY73
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.01% ES0224244089
BANK AMER CORP 3.194% 07-23-2030	0.01% US06051GHV41
BANCO SANTANDER FRN SNR NPF 01/23 AUD200000	0.01% XS1649192777
BNP PARIBAS 3.625% 01/09/2029	0.01% FR001400CFW8
DISCOVERY 4.125% DUE 05-15-2029	0.01% US25470DBF50
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.01% JP1201661JA3

ITALY(REP OF) 6.5% SNR 01/11/2027	EURO.01	0.01%	IT0001174611
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024	EUR1000	0.01%	ES00000124W3
VISTA GROUP INTERNATIONAL LTD		0.01%	NZVGLE0003S1
FNMA POOL #BF0202 4.5% 01-01-2051 BEO		0.01%	US3140FXGL08
ITALY(REP OF) 2.95% BDS 01/09/38	EUR1000	0.01%	IT0005321325
WESTERN DIGITAL CORP 2.85% DUE	02-01-2029 BEO	0.01%	US958102AQ89
JAPAN (GOVERNMENT OF)	2.0% 20/03/2042	0.01%	JP1300361C33
ITALY(REP OF) 1.65% SNR 01/12/30	EUR1000	0.01%	IT0005413171
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24	EUR1000	0.01%	ES00000126B2
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031		0.01%	US74834LBC37
MEDTRONIC GLOBAL HLDGS .25% MTN	07-02-2025	0.01%	XS2020670779
TOURISM HOLDINGS LTD		0.01%	NZHELE0001S9
ANGLO AMERICAN PLC		0.01%	GB00B1XZS820
KBC GROUP NV 1.625% 18/09/2029		0.01%	BE0002290592
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032	BEO	0.01%	US210518DP81
GEA GROUP AG		0.01%	DE0006602006
UK(GOVT OF) 0.125% SNR 31/01/28	GBP1000	0.01%	GB00BMBL1G81
PRUDENTIAL PLC 3.125% DUE 04-14-2030		0.01%	US74435KAA34
CADENT FINANCE PLC 2.125% GTD SNR	22/09/28 GBP	0.01%	XS1492680902
ITALY(REP OF) 4.75% SNR 01/08/23	EUR1000	0.01%	IT0004356843
BARCLAYS PLC 0.577%-FRN SNR 09/08/29	EUR	0.01%	XS2373642102
CVS HEALTH CORP		0.01%	US1266501006
ROYALTY PHARMA PLC 2.15% 09-02-2031		0.01%	US78081BAN38
CSX CORP COM USD1		0.01%	US1264081035
FNMA POOL #FS1386 3% 10-01-2051 BEO		0.01%	US3140XGRG68
PVTPL ENTEGRIS ESCROW CORP SR SECD NT	144A 4.75% DUE (	0.01%	US29365BAA17
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	0.01%	IT0005001547
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26	EUR	0.01%	XS1514149159
JPMORGAN CHASE & FIXED 3.702%	05-06-2030	0.01%	US46647PBD78
DOMINICAN REPUBLIC 7.45% 30/04/2044		0.01%	USP3579EAY34
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C		0.01%	US88240TAA97
Outstanding Settlement Receipts - SGD		0.01%	
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI		0.01%	
Income Due - JPY		0.01%	
GNMAII POOL #MA5077 3.5% DUE 03-20-2048		0.01%	US36179TUA14
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26	EUR	0.01%	XS2434710799
JAPAN (20 YEAR ISSUE) 1.7% DUE	20/06/2033	0.01%	JP1201451D66
ELECTRANET PTY LTD 2.4737% 15/12/2028	AUD	0.01%	AU3CB0283034
JAPAN(GOVT OF) 2.1% SNR 20/12/29	JPY50000	0.01%	JP12011419C6
GNMA POOL #726326 SER 2039 4.5% DUE	09-15-2039 REG	0.01%	US3620AC4K71
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	0.01%	IT0003535157
JAPAN(GOVT OF) 1.9% SNR 20/09/42	JPY50000	0.01%	JP1300371C98
Australian Dollar Custodial Account â€” MMF Short Term Depo:		0.01%	
UK(GOVT OF) 4.25% SNR 07/12/27	GBP1000	0.01%	GB00B16NNR78
BENEFIT STR PARTNERS CLO XVII LTD / 0%	07-15-2032	0.01%	US08182BAL27
JAPAN(GOVT OF) 2.1% SNR 20/06/29	JPY50000	0.01%	JP1201121975
ITALY(REP OF) 2.5% BDS 01/12/24	EUR1000	0.01%	IT0005045270
WELLTOWER INC 2.05% DUE 01-15-2029	BEO	0.01%	US95040QAN43
BANK NOVA SCOTIA B C 1.35%	06-24-2026	0.01%	US0641594A17
JAPAN(GOVT OF) 2.1% SNR 20/09/29	JPY50000	0.01%	JP1201131990
CANADA(GOVT OF) 0.25% BDS 01/03/2026	CAD	0.01%	CA135087L518
FEDERAL HOME LN MTG CORP 2% 12-01-2041		0.01%	US3133KTYL87
UNITED STATES TREAS BDS 3.0% DUE	08-15-2048	0.01%	US912810SD19
PVTPL S&P GLOBAL INC 2.7% DUE 03-01-2029	BEO	0.01%	US78409VBB99
UNITED STATES TREAS BDS DTD 02/15/2001	5.375 15 FEB 2031	0.01%	US912810FP85
ROTHESAY LIFE PLC 8% SUB 30/10/2025	GBP100000	0.01%	XS1312953596
GNMA REMIC SER 2014-012 CL ZB 3.0%	01-16-2044	0.01%	US38378PE790
FRANCE(GOVT OF) 0% BDS 25/11/2031	EUR1'REGS	0.01%	FR0014002WK3
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031	MYR	0.01%	MYBMO2000028
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025	EUR1000	0.01%	ES00000126Z1
COMWLTH BK 3.214% DUE 05-27-2025		0.01%	US20271AAJ60
UK(GOVT OF) 0.125% SNR 30/01/26	GBP1000	0.01%	GB00BL68HJ26
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO		0.01%	
PVTPL TELECOM ITALIA S P A NEW	144A 5.303% DUE 05-3C	0.01%	US87927YAA01
UK(GOVT OF) 1.625% SNR 22/10/28	GBP1000	0.01%	GB00BFX0ZL78
SEGRO PLC		0.01%	GB00B5ZN1N88
COSTCO WHOLESALE CORP		0.01%	US22160K1051
JAPAN(GOVT OF) 2.1% SNR 20/09/28	JPY50000	0.01%	JP1201051891
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28	USD200000	0.01%	USP37878AC26
EPR PPTYS 4.95% DUE 04-15-2028		0.01%	US26884UAE91
VEOLIA ENVIRONMENT		0.01%	FR0000124141
PINNACLE INVESTMENT MANAGEMENT GROUP LTD		0.01%	AU000000PNI7

WESTPAC BANKING CORPORATION	0.01%	AU000000WBC1
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.01%	US912810RN00
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.01%	FR0010371401
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042 REG	0.01%	US912810TF57
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.01%	FR0013154044
ORIENTAL LAND CO LTD	0.01%	JP3198900007
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.01%	XS1405783983
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.01%	JP1200951760
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.01%	US9128285T35
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	0.01%	XS2265531181
NIO INC	0.01%	US62914V1061
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.01%	CA135087M276
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.01%	DE0001135176
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-2C	0.01%	US3133AUDY11
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.01%	US3140X53W14
HORMEL FOODS CORPORATION	0.01%	US4404521001
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.01%	FR0014001N46
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.01%	DE0001102374
ANGLO AMERN CAP 4% DUE 09-11-2027	0.01%	US034863AT77
FUT SEP 25 ICE SONIA SO3	0.01%	
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.01%	JP1300321A34
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.01%	JP1201721L45
XYLEM INC COM USD0.01	0.01%	US98419M1009
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.01%	US35177PAL13
JAPAN (20 YR TBOND .5% 20/12/2041	0.01%	JP1201791N14
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.01%	CA135087L690
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.01%	AU3CB0283646
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.01%	GB00B1VWPJ53
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.01%	GB00BNNGP668
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.01%	FR0010171975
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.01%	ES00000128H5
ORKLA ASA	0.01%	NO0003733800
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.01%	US126650DQ03
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.01%	CA135087L369
BANK AMER CORP 3.974% 02-07-2030	0.01%	US06051GHQ55
BROOKFIELD FIN I UK PLC 2.34% 01-30-2032	0.01%	US11272BAA17
CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD	0.01%	AU3CB0280956
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.01%	JP12009216C0
LCH_IRS BOFAGB2U 14/10/2033 EUR P 2.235% / R 6MEURIB AR	0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.712% / R 3MBBSW AR	0.01%	
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR	0.01%	XS2082969655
FHLMC UMBS 30Y FXD 2% DUE 03-01-2051	0.01%	US3133AG7H60
BANK HAPOALIM LTD	0.01%	IL0006625771
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93	0.01%	JP1200931739
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.01%	JP1200891685
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.01%	XS1023626671
MICROCHIP TECHNOLOGY INC 2.67% DUE 09-01-2023	0.01%	US595017AZ74
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.01%	US87264ABV61
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.01%	JP1200861647
LINCOLN NATL CORP 3.4% DUE 01-15-2031	0.01%	US534187BK40
FUT SEP 23 90 DAY B-BILLS	0.01%	
CORNING INC	0.01%	US2193501051
HEALTHCARE REALTY TRUST INC	0.01%	US42226K1051
NEXTERA ENERGY CAP HLDGS INC FLTG DUE 02-22-2023	0.01%	US65339KBT60
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.01%	GB00B54QLM75
BONOS Y 0.0% 31/01/2025	0.01%	ES0000012F92
DANAHER CORP FIXED 1.7% 03-30-2024	0.01%	XS2147994995
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.01%	AU000000OANZ3
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.01%	JP1200851630
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000	0.01%	IT0005365165
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	0.01%	US65364UAS50
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.01%	JP1200841615
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.01%	US31417VW330
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.01%	ES00000124C5
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.01%	DE0001102424
REPUBLIC SERVICES INC	0.01%	US7607591002
L'OREAL	0.01%	FR0000120321
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.01%	FR0014007PV3
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.01%	US045054AN37
ASTRAZENCA PLC FIXED 2.125% DUE 08-06-2050	0.01%	US046353AX64
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.01%	JP1200781563
HEALTHPEAK PROPERTIES INC	0.01%	US42250P1030

UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP	0.01% XS2291328735
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.01% USQ8940FAA23
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.01% GB00B06YGN05
GERMANY(FEDERAL 0.0% 09/10/2026	0.01% DE0001141844
CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	0.01% XS2051667181
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0	0.01% US644188BG83
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR(	0.01%
Outstanding Settlement Receipts - EUR	0.01%
BPCE SA FIXED 2.375% DUE 01-14-2025	0.01% US05584KAG31
ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000	0.01% IT0005210650
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.01% IT0004513641
CREDIT AGRICOLE SA	0.01% FR0000045072
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.01% JP1201391C86
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR(	0.01%
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.01% JP1300331A99
JOHNSON CTLS INTL 1% SNR 15/09/2023 EUR100000	0.01% XS1580476759
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01% NZOCAE0002S0
VMED O2 UK FING I 3.25% 31/01/2031	0.01% XS2231188876
RAMI LEVI	0.01% IL0011042491
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.01% DE0001135481
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	0.01% XS1995781546
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.01% DE0001102382
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.01% JP1201681K44
SUN HUNG KAI PROPERTY HKD	0.01% HK0016000132
REPSOL SA	0.01% ES0173516115
SAUDI ARABIAN OIL 1.625% 24/11/2025	0.01% XS2262853000
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.01% IT0004953417
ROBLOX CORPORATION COM CL A ORD SHS	0.01% US7710491033
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.01% BE0000291972
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.01% JP1300731N17
Income Due - USD	0.01%
JAPAN T-BOND 0.5% 20/12/2024	0.01% JP1103361EC6
ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	0.01% XS2027400063
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.01% JP1103341E67
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.01% JP1103411FC6
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.01% JP1103381F34
EVERSOURCE ENERGY 4.6% DUE 07-01-2027	0.01% US30040WAR97
LCH_IRS BOFAGB2U 02/12/2028 EUR P 1.103% / R 6MEURIB AR	0.01%
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.01% DE0001102556
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766% SO230614US2	0.01%
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2(	0.01% US46647PBK12
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.01% JP1103441G98
ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01	0.01% IT0001086567
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.01% IT0004286966
JAPAN .1% 20/03/2023	0.01% JP1051351J37
AMERN TOWER CORP 2.1% DUE 06-15-2030	0.01% US03027XBC39
FIDELITY NATIONAL 2.25% DUE 03-01-2031	0.01% US31620MBT27
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.01% US3136B02D78
FNMA POOL #FS0956 2% 01-01-2042 BEO	0.01% US3140XGB243
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.01% JP1200971792
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	0.01% US744573AU04
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.01% CA135087K528
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.01% BE0000320292
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.01% JP1201591GC4
INVESTEC 6.75%-FRN PERP GBP200000	0.01% XS1692045864
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO	0.01%
AOFRIO LTD	0.01% NZWDTE0002S1
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.01% US92343VGE83
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.01% US3140FRH574
AUTODESK INC	0.01% US0527691069
THE HOME DEPOT INC 5YR NEW ISSUE 2.875% 04-15-2027	0.01% US437076CN04
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.01% FR0013257524
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.01% USF1R15XK938
TELEKOM AUSTRIA AG	0.01% AT0000720008
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.01% AU0000106411
BEIGENE LTD	0.01% US07725L1026
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.01% ES0000012729
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.01% BMG162581083
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	0.01% US36179SEH67
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.01% GB0032452392

STRYKER CORP 0% NTS 26/11/2027 EUR100000	0.01% XS1914502304
TAKEDA PHARMACEUTICAL CO LTD	0.01% JP3463000004
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.01% JP1201581G90
MERCADOLIBRE INC	0.01% US58733R1023
EZAKI GLICO CO LTD	0.01% JP3161200005
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.01% IT0005367492
MARATHON PETROL COM	0.01% US56585A1025
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.01% IT0005345183
INTESA SANPAOLO 3.25% SNR MTN 23/09/24 USD	0.01% US46115HBJ59
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.01% GB00B39R3707
BARCLAYS PLC .877% 28/01/2028	0.01% XS2430951660
ANTHEM INC 2.55% 03-15-2031	0.01% US036752AP88
FHLMC GOLD Q45872 3.0% 01-01-2047	0.01% US3132WKQ275
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.01% JP1300341B39
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI	0.01% US912810QA97
INTESA SANPAOLO SPA	0.01% IT0000072618
WABTEC CORP	0.01% US9297401088
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.01% IT0004532559
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.01% US20268JAG85
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.01% US36962G3P70
SCENTRE GROUP	0.01% AU000000SCG8
GRAND CANYON EDU	0.01% US38526M1062
NIDEC CORPORATION	0.01% JP3734800000
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.01% AU000000TCL6
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2049	0.01% US35564RBF01
IDEX CORP	0.01% US45167R1041
HEINEKEN HOLDING NV	0.01% NL00000008977
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BI	0.01% US3128MJZF08
HOKUTO CORP	0.01% JP3843250006
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.01% US27409LAC72
JPY BNP PARIBAS A/C	0.01%
CYBERARK SOFTWARE LTD	0.01% IL0011334468
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-2	0.01% US69349LAS79
TARGA RES CORP 4.95% 04-15-2052	0.01% US87612GAB77
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.01% IT0005090318
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.01% AU3TB0000150
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP1	0.01% GB00BBJNQY21
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.01% IT0004889033
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.755% / R 6MBBSW AR	0.01%
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.01% US36179TZ403
CANADIAN APARTMENT PROPERTIES REITS	0.01% CA1349211054
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.01% IT0005370306
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.01% ES0000012A89
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	0.01% US668138AE03
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.01% AU0000101792
WATERS CORPORATION	0.01% US9418481035
SUEZ SA 2.875% SNR 24/05/2034 EUR	0.01% FR001400AFO9
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.01% DE0001135226
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.01% IT0005340929
INTERCONTINENTAL HOTELS GROUP PLC	0.01% GB00BHJYC057
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.01% GB00BFWFPP71
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.01% DE0001102465
Colombian peso	0.01%
VIAVI SOLUTIONS INC	0.01% US9255501051
FCA BANK S.P.A. NOTE .125% 16/11/2023	0.01% XS2258558464
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.01% XS2333299324
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	0.01% US110122DW58
U S BANCORP 4.967% DUE 07-22-2033	0.01% US91159HJG65
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	0.01% US31620MBV72
COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.01% US74977SDJ87
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.01% AU3TB0000168
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.01% XS1909177625
SIEMENS AG NPV EUR	0.01% DE0007236101
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.01% IT0005170839
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.01% IT0005433690
Australian Dollar Custodial Account â€” MMF Global Sovereign	0.01%
SEKISUI HOUSE Y50	0.01% JP3420600003
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.01% USQ8053LAA28
PENTAIR PLC COM	0.01% IE00BLS09M33
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.01% XS1734550897
VONOVIA SE NPV	0.01% DE000A1ML7J1
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.01% JP1201251B37

LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR	0.01%
MEDIATEK INC	0.01% TW0002454006
SP POWER ASSETS 3.25% 24/11/2025	0.01% XS1323910254
KILROY REALTY CORP	0.01% US49427F1084
PVTPL GSK CONSMR HLTH 3.024% 03-24-2024	0.01% US36264FAA93
CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO	0.01% US209111GA54
BRIXMOR OPER 2.5% DUE 08-16-2031	0.01% US11120VAL71
AUTOZONE INC 4.75% 08-01-2032	0.01% US053332BB79
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI	0.01%
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.01% ES0000012B88
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.01% XS2178769076
PUT SWO USD MSLNGB2X P 2.45% / R 1DSOFR SO221028US24	0.01%
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.01% US22536PAH47
MERCEDES-BENZ GROUP AG	0.01% DE0007100000
NEWMARKET CORPORATION	0.01% US6515871076
FANNIE MAE FN BU7899 2.5% 01-01-2052	0.01% US3140M9X516
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.01% ES0000012E51
MACIF .625% 21/06/2027	0.01% FR0014003Y09
GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01	0.01% DE0001102432
NORTHEASTERN UNIV 2.894% 10-01-2050	0.01% US664675AT20
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.01% AU000XCLWAI8
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.01% GB00B84Z9V04
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1000	0.01% ES00000121G2
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.01% XS1252209249
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.01% JP1201761M45
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24	0.01%
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	0.01% US94106BAD38
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.01% FR0010916924
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.01% IT0005094088
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.01% ES0000012B39
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.01% JP1201431D38
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01	0.01% DE0001135069
RADWARE LTD	0.01% IL0010834765
JAPAN (30YR) .8% 20/03/2048	0.01% JP1300581J30
NIKE INC 3.875% SNR 01/11/2045 USD	0.01% US654106AE35
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01% XS2169281131
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	0.01% PL0000113783
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.01% AU0000087454
FIRST INDUSTRIAL REALTY TRUST	0.01% US32054K1034
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.01% JP1201481E36
COVENTRY BS 6.875%-FRN PERP GBP200000	0.01% XS1961836712
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.01% CA6174468D43
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC	0.01% US59259YBY41
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01% XS2294155739
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.01% XS1382791975
ONO PHARMACEUTICAL CO LTD	0.01% JP3197600004
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.01% AU000XCLWAU3
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.01% XS2102507600
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.01% IT0004644735
PUBLIC STORAGE FIXED .5% DUE 09-09-2030	0.01% XS2384697830
NOKIA OYJ	0.01% FI0009000681
EUROPEAN UNION 0.8% NTS 04/07/2025 EUR1'29	0.01% EU000A3K4DJ5
CODELCO INC CORP 3.7% 01-30-2050	0.01% USP3143NBF08
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.01% ES0000012K46
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.01% GB00BLPK7110
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.01% US023551AJ38
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.01% USN30706VD93
PROGRESSIVE CORP	0.01% US7433151039
VIER GAS TRANSPORT 4.625% SNR 26/09/2032EUR	0.01% XS2535725159
ENCANA CORP 6.5% DUE 02-01-2038	0.01% US292505AG96
FIRST SOLAR INC	0.01% US3364331070
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	0.01% US46647PDK93
ABB FIN USA INC 3.8% DUE 04-03-2028	0.01% US00037BAF94
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.01% IT0005422891
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31	0.01% US912828N308
POPULAR INC COM USD6 POST REV SPLIT	0.01% PR7331747001
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.01%
CANADIAN NATURAL RESOURCES	0.01% CA1363851017
AMADA CO LTD	0.01% JP3122800000
TARGA RES CORP 4.2% 02-01-2033	0.01% US87612GAA94
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.01% XS1918887156
JAPAN T-BOND 1.2 20/12/2034	0.01% JP1201511EC7

TRANSCANADA PIPELINES LIMITED 2.5%	10-12-2031	0.01%	US89352HBC25
CLOROX CO 4.6%	05-01-2032	0.01%	US189054AZ21
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323%	01-13-21	0.01%	US09659X2N16
RPM INTERNATIONAL INC		0.01%	US7496851038
HCA INC 5.25%	DUE 04-15-2025	0.01%	US404119BQ19
SSE PLC 2.875%	SNR 01/08/2029 EUR	0.01%	XS2510903862
JAPAN(GOVT OF) 2.4%	SNR 20/03/37 JPY50000	0.01%	JP1300261748
JAPAN	1.7% BDS 20/09/32 JPY50000	0.01%	JP1201401C92
EUROPEAN UNION .45%	04/07/2041	0.01%	EU000A3KT6B1
GERMANY(FED REP) 1.75%	BDS 15/02/24 EUR0.01	0.01%	DE0001102333
ITALY(REP OF) 2.45%	BDS 01/10/23 EUR1000	0.01%	IT0005344335
KAKEN PHARMACEUTICAL CO LTD		0.01%	JP3207000005
Outstanding Settlement Receipts - GBP		0.01%	
GERMANY(FEDERAL REPUBLIC)	1.5% BDS 15/02/2023 EL	0.01%	DE0001102309
GERMANY(FEDERAL REPUBLIC)	4.25% BDS 04/07/2039 E	0.01%	DE0001135325
Omnes Capital Co-Investment		0.01%	
VERINT SYSTEMS INC		0.01%	US92343X1000
GERMANY(FED REP) 0%	SNR 15/05/2035 EUR0.01	0.01%	DE0001102515
JAPAN(GOVT OF) 2.3%	SNR 20/03/39 JPY50000	0.01%	JP1300301940
NETHERLANDS TBOND 2.0%	15/07/2024 TBOND	0.01%	NL0010733424
GERMANY(FED REP) 2%	BDS 2.0% 15/08/2023	0.01%	DE0001102325
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086%	/ R 6MBSW AR	0.01%	
MSTB03	WEST PAC	0.01%	
SPAIN(KINGDOM OF) 4.2%	SNR 31/01/2037 EUR1000	0.01%	ES0000012932
SPAIN(KINGDOM OF) 0.6%	SNR 31/10/2029 EUR1000	0.01%	ES0000012F43
PVTPL DANONE NT 144A 2.589%	DUE 11-02-2023/11-02-20	0.01%	US23636TAD28
AUSTRALIA(CMNWLTH) 2.25%	SNR 21/05/28 AUD1000	0.01%	AU000XCLWAR9
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027	EUR	0.01%	XS2343340852
AIB GROUP PLC 6.25%-FRN PERP EUR200000		0.01%	XS2010031057
CELANESE US HLDGS 4.777%	19/07/2026	0.01%	XS2497520705
XCEL ENERGY INC 3.5%	DUE 12-01-2049	0.01%	US98389BAX82
ING GROEP N.V. 0.25%-FRN SNR 01/02/30	EUR	0.01%	XS2281155254
BANCO SANTANDER S FIXED 5.179%	DUE 11-19-2025	0.01%	US05971KAA79
ITALY(REPUBLIC OF) 0.95%	.95% 01/12/2031	0.01%	IT0005449969
JAPAN (30 YR TBOND .7%	20/06/2051	0.01%	JP1300711M79
SPRINT CAPITAL CP 8.75%	GTD SNR 15/03/32USD	0.01%	US852060AT99
FNMA POOL #BN3625 4.0%	DUE 01-01-2049	0.01%	US3140JLA384
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS		0.01%	IE00BDR5HM97
INTERCONTINENTAL 2.1%	DUE 06-15-2030	0.01%	US45866FAK03
MEM 2.955%	DUE 01-01-2050	0.01%	US586054AD08
ANZ NAT INT LONDON 0.2%	GTD SNR 23/09/2027 EUR	0.01%	XS2389757944
PVTPL ROCHE HOLDINGS INC 1.93%	DUE 12-13-2028 BEO	0.01%	US771196BW19
KUBOTA CORPORATION		0.01%	JP3266400005
FNMA POOL #FS0043 3%	05-01-2051 BEO	0.01%	US3140XFBM28
UK(GOVT OF) 4.75%	SNR 07/12/38 GBP1000	0.01%	GB00B00NY175
SITEMINDER LTD		0.01%	AU0000183543
NETHERLANDS (KINGDOM OF)	3.75% SNR BDS 15/01/21	0.01%	NL0009446418
STORE CAPITAL CORP		0.01%	US8621211007
PUT BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.		0.01%	
AUSTRALIAN GOVT .25%	21/11/2025	0.01%	AU0000095457
FNMA POOL #FS1836 2.5%	05-01-2052 BEO	0.01%	US3140XKBE67
BARCLAYS PLC 5.2%	DUE 05-12-2026	0.01%	US06738EAP07
ALLSTATE CORP 6.125%	DUE 12-15-2032	0.01%	US020002AP64
TOTALENERGIES SE 1.491%	GTD SNR 08/04/27 EUR	0.01%	XS2153406868
GERMANY(FED REP) 0%	SNR 13/10/23 EUR0.01'178	0.01%	DE0001141786
PPG INDUSTRIES 1.2%	DUE 03-15-2026	0.01%	US693506BU04
M&G PLC 6.5%-FRN LT2 20/10/2048 USD		0.01%	XS1888930150
NATWEST GROUP PLC 3.619%-FRN SNR	29/03/29 GBP	0.01%	XS2449910921
ORSTED A/S 3.25% 3.25%	13/09/2031	0.01%	XS2531569965
COLOMBIA(REP OF) 4.5%	SNR 15/03/29 USD200000	0.01%	US195325DP79
NESTLE HLDGS INC 2.125%	GTD SNR 04/04/27GBP	0.01%	XS2464407514
TOYOTA MTR CR CORP 3.375%	DUE 04-01-2030	0.01%	US89236TGY55
ITALY(REP OF) 1.45%	SNR 15/11/24 EUR1000	0.01%	IT0005282527
FRANCE(GOVT OF) 0%	SNR 25/03/2024 EUR1'REGS	0.01%	FR0013344751
ANSYS INC		0.01%	US03662Q1058
VEOLIA ENVIRONNEME 0.892%	SNR 14/01/2024EUR	0.01%	FR0013394681
SOCIETE GENERALE 7.875%	29/12/2049	0.01%	USF8586CRW49
MERCK & CO INC 1.875%	SNR 15/10/2026 EUR	0.01%	XS1028941117
COREBRIDGE FINL INC SR NT 144A 3.85%	04-05-2029	0.01%	US21871XAE94
WATTS WATER TECHNOLOGIES INC		0.01%	US9427491025
GNMAII POOL #MA7535 3.0%	08-20-2051	0.01%	US36179WLQ95
ITALY(REP OF) 1.35%	SNR 01/04/30 EUR1000	0.01%	IT0005383309

FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50	EUR1	0.01%	FR0013404969
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31	EUR	0.01%	DE000DL19VB0
BONOS Y OBLIG DEL .25% 30/07/2024		0.01%	ES0000012E85
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARR		0.01%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARR		0.01%	
CMO TRITON TRUST SER 21-1 CL A1 FLTG	22/10/2052	0.01%	AU3FN0058145
GERMANY(FED REP) 0% GTD SNR 18/10/24	EUR0.01	0.01%	DE0001141802
SPAIN(KINGDOM OF) 0% SNR 31/05/2024	EUR1000	0.01%	ES0000012H33
UK(GOVT OF) 1.25% SNR 22/10/41	GBP1000	0.01%	GB00BJQWYH73
UNITED MEXICAN STS 3.5% DUE 02-12-2034	REG	0.01%	US91087BAR15
QNB FIN LTD 2.625% 12/05/2025		0.01%	XS2162033729
FUT DEC 24 EURO DOLLARS		0.01%	
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	DKK0.01	0.01%	DK0009922320
PRAXAIR INC NT 1.1% 08-10-2030		0.01%	US74005PBT03
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027	EUR1000	0.01%	ES00000128P8
BUONI POLIENNALI 0.0% 15/04/2024		0.01%	IT0005439275
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29	USD	0.01%	US63861VAB36
NETHERLANDS GOVT NETH GOVT 0.25%	DUE 15/07/2025	0.01%	NL0011220108
WARNERMEDIA HLDGS INC SR NT 3NC1 144A	3.788% 03-15-2C	0.01%	US55903VAU70
CLOVERIE 5.625%-FRN SUB 24/06/46	USD	0.01%	XS1385999492
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI		0.01%	
ESM 0.01% SNR 15/10/31	EUR0.01	0.01%	EU000A1Z99P9
GNMA POOL #AE7510 SER 2043 3 DUE	06-15-2043 REG	0.01%	US36181BKX72
GNMA POOL #MA2602 4% 02-20-2045	BEO	0.01%	US36179Q3K59
SHANXI XISHAN COAL AND ELECTRICITY POWER CO LTD		0.01%	CNE0000013Y5
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29	AUD1000	0.01%	AU000XCLWAX7
GIVAUDAN FINANCE 1.0% 22/04/2027		0.01%	XS2126169742
POLAND(REP OF) 2.5% SNR 25/07/2026	PLN1000	0.01%	PL0000108866
WILLIAMS COS INC 5.3% DUE 08-15-2052		0.01%	US969457CA67
NETHERLANDS KING 0.5% SNR 15/07/26	EUR1'REGS	0.01%	NL0011819040
NORDEA BK ABP MED .625% DUE 05-24-2024		0.01%	US65559D2C22
ITALY(REP OF) 2.2% SNR 01/06/2027	EUR1000	0.01%	IT0005240830
BANK AMER CORP 2.482% 09-21-2036		0.01%	US06051GKC23
JAPAN(GOVT OF) 0.7% SNR 20/03/37	JPY50000	0.01%	JP1201601H38
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION		0.01%	FR0014000MR3
JAPAN(GOVT OF) 0.1% SNR 20/12/27	JPY50000	0.01%	JP1103491HC4
UNILEVER CAP CORP 2.625% DUE 08-12-2051	BEO	0.01%	US904764BR72
ACCIONA SA		0.01%	ES0125220311
PVTPL SABLE INTL FIN LTD FIXED	5.75% 09-07-2027	0.01%	US785712AG56
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.01%	NL0010721999
NIKE INC 2.75% DUE 03-27-2027		0.01%	US654106AJ22
Charter Hall Core Plus Office Fund		0.01%	
BONOS Y OBLIG DE 144A .5% 31/10/2031		0.01%	ES0000012I32
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038	RI	0.01%	US912810PX00
ITALY(REP OF) 5.75% SNR 01/02/33	EUR1000	0.01%	IT0003256820
BANCO SANTANDER 5.25%-FRN PERP	EUR200000	0.01%	XS1692931121
JAPAN(GOVT OF) 0.4% SNR 20/09/49	JPY50000	0.01%	JP1300641KA3
UK(GOVT OF) 4.25% SNR 07/12/46	GBP1000	0.01%	GB00B128DP45
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475		0.01%	DUIRSJAN2143
JAPAN(GOVT OF) 0.6% SNR 20/06/37	JPY50000	0.01%	JP1201611H69
New Zealand Dollar Custodial Account â€œ MITNZ Global Credit		0.01%	
EPR PPTYS 3.75% DUE 08-15-2029		0.01%	US26884UAF66
AT&T INC 2.55% DUE 12-01-2033		0.01%	US00206RMM15
DTD 09/30/2019 1.625% DUE 09-30-2026	REG	0.01%	US912828YG91
MAXVALU TOKAI CO LTD		0.01%	JP3930400001
MITSUBISHI GAS CHEMICAL CO		0.01%	JP3896800004
NATL AUSTRALIA BK 3.5% DUE 06-09-2025		0.01%	US63254ABD90
JAPAN (40 YR TBOND .5% 20/03/2059		0.01%	JP1400121K57
BANK OF IRELAND GR 1.875%-FRN SNR	05/06/26 EUR	0.01%	XS2465984289
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM CIT	0.01%	
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24	NZD	0.01%	NZLGFDT011C6
NETHERLANDS KING 4% SNR 15/01/2037	EUR1	0.01%	NL0000102234
ZURICH FINANCIAL SERVICES		0.01%	CH0011075394
SPAIN(KINGDOM OF) .8% 30/07/2027		0.01%	ES0000012G26
EDP FINANCE BV 1.875% SNR 21/09/2029	EUR	0.01%	XS2459544339
NETHERLANDS KING 0% GTD 15/01/2027	EUR1'144A	0.01%	NL0015031501
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI		0.01%	
JPMORGAN CHASE & CO 4.08% 04-26-2026		0.01%	US46647PCZ71
JAPAN(GOVT OF) 2.1% SNR 20/12/27	JPY50000	0.01%	JP12009917C3
ARGENTUM NETHERLAN 5.625%-FRN SUB	15/08/52 USD	0.01%	XS1423777215
ESSILORLUXOTTICA EURO.18		0.01%	FR0000121667
TOYOTA FIN .85% 09/09/2024		0.01%	AU3CB0282945

DBS GROUP HOLDINGS LTD	0.01%	SG1L01001701
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.01%	IT0005419848
PRESTIGE CONSUMER HEALTHCARE INC	0.01%	US74112D1019
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.01%	FR0014003513
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.01%	FR0013201134
FNMA 3.5% 09-01-2047	0.01%	US3140Q7QD28
GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01	0.01%	DE0001102523
GERMANY(FED REP) 0.25% SNR 15/08/28 EURO.01	0.01%	DE0001102457
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.01%	ES00000124H4
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.01%	JP1201651J76
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.01%	US3140XFX710
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP	0.01%	XS1514188488
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.01%	XS2177021271
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.01%	US29446MAK80
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.01%	US3140QG4T11
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.01%	GB00BMGR2791
FEDERAL HOME LN MTG CORP POOL #5D7541 2.0% 05-01-205	0.01%	US3132DVLW36
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.01%	JP1201671K12
PANCANADIAN PETE 7.2% DUE 11-01-2031	0.01%	US698900AG20
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.01%	FR0000571085
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.01%	IT0005390874
KERUR HOLDINGS LTD	0.01%	IL0006210111
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-	0.01%	US25470DAS80
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	0.01%	COL17CT03813
ECOLAB INC 2.7% DUE 11-01-2026	0.01%	US278865AV25
FNMA POOL #BR1035 2% 05-01-2051 BEO	0.01%	US3140KYE32
BANK RAKYAT INDONESIA	0.01%	ID1000118201
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.01%	
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.01%	JP1201571G68
FHLMC GOLD G67702 4 01-01-2047	0.01%	US3132XCRX53
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.01%	JP1201541F90
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.01%	DE0001135143
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.01%	IT0005437147
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.01%	ES0000012G34
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.01%	GB00BDCHBW80
ELI LILLY AND COMPANY .625% 11-01-2031	0.01%	XS2075937370
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.01%	JP1300281845
ESB FINANCE DAC 1% GTD SNR 19/07/2034 EUR	0.01%	XS2432544349
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B'REGS	0.01%	USP28769AA86
ZOOM VIDEO COMMUNICATIONS INC	0.01%	US98980L1017
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.01%	JP1300231675
TOBU RAILWAY CO LTD	0.01%	JP3597800006
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.01%	XS1936791612
APPLIED MATERIALS US	0.01%	US0382221051
CONCORDIA FINANCIAL GROUP LTD	0.01%	JP3305990008
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.01%	
GERMANY(FED REP) 0% SNR 05/04/24 EURO.01'179	0.01%	DE0001141794
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.01%	SG3254976487
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.01%	US31418BU797
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.01%	JP1201711L13
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.01%	JP13002918A0
EMERSON ELEC CO .875% DUE 10-15-2026	0.01%	US291011BP85
LCH_IRS BOFAGB2U 05/05/2036 EUR P 2.192% / R 6MEURIB AR	0.01%	
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.01%	FR0013480613
HOST HOTELS & RESORTS INC	0.01%	US44107P1049
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.01%	XS1580239207
BBVA(BILB-VIZ-ARG) 0.125%-FRN SNR 24/03/27 EUR	0.01%	XS2322289385
KLEPIERRE 2% SNR EMTN 12/05/2029 EUR	0.01%	FR0013512233
FUT PUT DEC 22 LIF 3M EURIBR 9987	0.01%	
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.01%	JP1201551FC0
JPMORGAN CHASE & CO 2.58% 04-22-2032	0.01%	US46647PCC86
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG	0.01%	US36179TEZ49
EXELON CORP 4.45% DUE 04-15-2046	0.01%	US30161NAV38
SUMMIT INDUSTRIAL INCOME REIT	0.01%	CA8661201167
GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01	0.01%	DE0001102499
JAPAN (20 YR .5% 20/09/2041	0.01%	JP1201781MA3
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.01%	FR0012938116
Malaysian ringgit	0.01%	
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.01%	JP1300601JA9
COMCAST CORP NEW 2.887% 11-01-2051 BEO	0.01%	US20030NDS71
GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01	0.01%	DE0001102481
OTC DER CASH COLL REC FROM BARCLAYS	0.01%	

JAPAN(GOVT OF) 1.7% SNR 20/09/33	JPY50000	0.00%	JP1201461D98
HEATHROW FUNDING 2.625% SNR SEC 16/03/28GBP		0.00%	XS2317082787
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
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955		0.00%	DUIRSNZD3957
FNMA POOL #FM1580 4% 09-01-2049 BEO		0.00%	US3140X4XJ06
JAPAN (30 YR 0.6% .6% 20/06/2050		0.00%	JP1300671L78
HYATT HOTELS CORP STEP CPN 5.75% DUE 04-23-2030		0.00%	US448579AJ19
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR		0.00%	XS2121441856
ABN AMRO BANK N.V. 4.375%-FRN PERP	EUR100000	0.00%	XS2131567138
INVESTORE PROPERTY LTD		0.00%	NZIPL00001S3
SNAM SPA 0.75% SNR EMTN 17/06/30 EUR		0.00%	XS2190256706
GERMANY(FED REP) 0% SNR 15/02/2031	EURO.01	0.00%	DE0001102531
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028		0.00%	US65339KBW99
REGENCY CENTERS CORPORATION		0.00%	US7588491032
JAPAN METROPOLITAN FUND INVEST		0.00%	JP3039710003
FNMA POOL #MA2371 4% 08-01-2045 BEO		0.00%	US31418BT559
DUKE ENERGY CORP 4.3% DUE 03-15-2028		0.00%	US26441CBS35
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025		0.00%	XS1180063056
Australian Dollar Custodial Account â€” Absolute Return Bond f		0.00%	
GNMAII POOL #MA6930 2.0%	10-20-2050	0.00%	US36179VXX53
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24	AUD1000	0.00%	AU0000083768
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463%	SO270513AI	0.00%	
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71		0.00%	DUOISNZD2713
GNMA POOL #782565 5 DUE	02-15-2039 BEO	0.00%	US36241KZ681
BOSTON PROPERTIES INC		0.00%	US1011211018
TREASURY NOTE 2.25% DUE 12-31-2023 REG		0.00%	US912828V236
PUT SWO EUR BNPAGB22 P 1.567% / R 6MEURIB	SO221114EU:	0.00%	
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS		0.00%	NO0006390301
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
INGREDION INC COM USD 0.01		0.00%	US4571871023
UNILEVER PLC		0.00%	GB00B10RZP78
NATWEST GROUP PLC 2.105%-FRN LT2	28/11/31 GBP	0.00%	XS2346516250
TERUMO CORP		0.00%	JP3546800008
FNMA POOL #BM1257 2.5% DUE 04-01-2037	REG	0.00%	US3140J5MF35
JAPAN	.7% 20/06/2048 JPY	0.00%	JP1300591J79
PVTPL ANGLO AMERN CAP PLC SR NT 144A	4.5% DUE 03-15-21	0.00%	US034863AU41
WOLTERS KLUWERS .25% 30/03/2028		0.00%	XS2324836878
TRIMBLE INC COM NPV		0.00%	US8962391004
STELLANTIS N.V 0.75% SNR EMTN 18/01/29	EUR	0.00%	XS2356040357
UNITED STATES TREAS NTS	2.875% TNOTE 07-31-2025	0.00%	US912828Y792
GENERAL MILLS INC 0.45% SNR 15/01/2026	EUR	0.00%	XS2100788780
OTSUKA HLDGS CO NPV		0.00%	JP3188220002
GE CAP INTL FDG CO 4.418% DUE 11-15-2035		0.00%	US36164QNA21
SINGAPORE EXCHANGE LTD SGD0.01		0.00%	SG1J26887955
WOLTERS KLUWER 1.5% SNR 22/03/27	EUR100000	0.00%	XS1575992596
INTUIT INC		0.00%	US4612021034
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO		0.00%	US824348BR69
GEORGIA PWR CO 4.75% DUE 09-01-2040		0.00%	US373334JS15
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031	AUD1000	0.00%	AU0000047003
DARLING INGREDIENTS INC		0.00%	US2372661015
JAPAN(GOVT OF) 1.5% SNR 20/06/34	JPY50000	0.00%	JP1201491E67
BELGIUM KINGDOM 2.6%	22/06/2024	0.00%	BE0000332412
PNC FINL SVCS GROUP INC 4.85%	06-06-2033	0.00%	US693475BE43
HONDA MOTOR CO LTD ADR		0.00%	US4381283088
FMC CORP		0.00%	US3024913036
JAPAN TBOND 1.2% 20/03/2035		0.00%	JP1201521F37
EVOQUA WATER TECHNOLOGIES CORP		0.00%	US3005771051
SHIONOGI & CO LTD		0.00%	JP3347200002
JAPAN(GOVT OF) 1.8% SNR 20/12/32	JPY50000	0.00%	JP1201421D22
FUT DEC 23 90 DAY B-BILLS		0.00%	
FNMA POOL #FM2892 3.5% 07-01-2048 BEO		0.00%	US3140X6GA38
NORTONLIFELOCK INCCOM USD0.01		0.00%	US6687711084
UK(GOVT OF) 2.5% GILT SNR 22/07/2065		0.00%	GB00BYYMZX75
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARRC		0.00%	
DELTA ELECTRONICS INC		0.00%	TW0002308004
ITALY(REP OF) 2% SNR 01/12/2025	EUR1000	0.00%	IT0005127086
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
GERMANY(FED REP) 4.75% GTD SNR 04/07/40	EUR	0.00%	DE0001135366

JAPAN(GOVT OF) 1.8% SNR 20/03/32	JPY50000	0.00%	JP1201341C38
ORANGE SA 1.25% 07/07/2027		0.00%	FR0013506292
JAPAN(GOVT OF) 2.2% SNR 20/06/29	JPY50000	0.00%	JP1201111968
ITALY(REP OF) 0.6% BDS 01/08/2031	EUR1000	0.00%	IT0005436693
NIAGARA MOHAWK PWR CORP NEW SR NT 144A	2.759% 01-1C	0.00%	US65364UAQ94
FHLMC GOLD G60765 3 11-01-2046		0.00%	US31335AZ687
GLP CAP L P / GLP FING II INC 5.3%	01-15-2029	0.00%	US361841AL38
FRANCE(GOVT OF) .75% 25/02/2028		0.00%	FR001400AIN5
JAPAN (30 YR TBOND .7% 20/12/2050		0.00%	JP1300691M16
BCO COM PORTUGUES 1.125%-FRN SNR	12/02/27 EUR	0.00%	PTBCPHOM0066
UNITED STATES TREAS BDS DTD 02/15/2000	6.25 DUE 05-15-2C	0.00%	US912810FM54
JAPAN(GOVT OF) 1.7% BDS 20/12/31	JPY50000	0.00%	JP1201321BC7
DUKE ENERGY CORP 4.5% DUE 08-15-2032		0.00%	US26441CBT18
ORANGE 2.375% SNR 18/05/2032 EUR		0.00%	FR001400AF72
JAPAN TBOND BDS 1.6% DUE 20/12/2033		0.00%	JP1201471DC6
FEDERAL HOME LN MTG CORP POOL #G07737	6%09-01-2038 BI	0.00%	US3128M94W97
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046	EUR1000	0.00%	ES00000128C6
JAPAN(GOVT OF) 0.5% SNR 20/03/60	JPY50000	0.00%	JP1400131L54
CCP DUE RECEIVABLE FROM CITIBANK		0.00%	
JAPAN(GOVT OF) 2.1% SNR 20/03/29	JPY50000	0.00%	JP1201101944
TE CONNECTIVITY LTD		0.00%	CH0102993182
JAPAN	1.6% BDS 20/03/2032 JPY50000	0.00%	JP1201361C58
DANAHER CORP SR NT 2.8% 12-10-2051		0.00%	US235851AW20
PUT BONDOPT MSLNGB2X 04/03/2024	FRANCE (GOVT OF) 0 89	0.00%	
ING GROEP N.V. 2.125%-FRN LT2 26/05/31	EUR	0.00%	XS2176621170
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
VERIZON COMMUNICATIONS 1.875%	09-19-2030	0.00%	XS2052321176
HANKYU HANSHIN HOLDINGS NPV		0.00%	JP3774200004
VISA INC 2.375% 15/06/2034		0.00%	XS2479942034
DEXUS		0.00%	AU000000DXS1
NIPPON PROLOGIS REIT INC		0.00%	JP3047550003
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029	BEC	0.00%	US918367AC71
OMNICOM GROUP INC SR NT 2.6% 08-01-2031		0.00%	US681919BD76
New Zealand Dollar Custodial Account â€”	MITNZ Overseas Low	0.00%	
IRSNZD369 IRS BNZ NZD 200525 RFLT 3ZBSW	PFXD 3.6975	0.00%	DUIRSNZD3692
CAPITALAND INTEGRATED COMMERCIAL		0.00%	SG1M51904654
ITALY(REP OF) 0.35% SNR 01/02/25	EUR1000	0.00%	IT0005386245
TERNA SPA 1% SNR EMTN 10/04/2026	EUR	0.00%	XS1980270810
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
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%	AU00000075681
RED ELECTRICA FIN 0.5% GTD SNR	24/05/2033 EUR	0.00%	XS2343540519
BELGIUM KINGDOM TBOND 3.75% 22/06/2045		0.00%	BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025	EUR1'REGS	0.00%	FR0000571150
SYNOPSIS INC		0.00%	US8716071076
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052		0.00%	US67021CAT45
PVTPL BOSTON GAS CO 3.757% DUE	03-16-2032 BEO	0.00%	US100743AM53
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031	EUR1000	0.00%	ES0000012H41
HOME DEPOT INC 4.0% DUE 09-15-2025	BEO	0.00%	US437076CR18
APARTMENT INCOME R COM USD0.01	WI	0.00%	US03750L1098
GERMANY(FED REP) 0.5% SNR 15/02/2028	EUR0.01	0.00%	DE0001102440
BRITISH TELECOM 2.75% GTD SNR 30/08/27	EUR	0.00%	XS2496028502
AMAZON.COM INC 3.95%	04-13-2052	0.00%	US023135CJ31
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927%	/ R 6MBBSW AR	0.00%	
ANHEUSER-BUSCH 4.95% DUE 01-15-2042		0.00%	US035240AG57
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
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%	
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024	EUR	0.00%	DE0001102358
BIG YELLOW GROUP PLC		0.00%	GB0002869419
BNP PARIBAS 2.5%-FRN LT2 31/03/2032	EUR	0.00%	FR0014009HA0
ORACLE CORP 3.6% DUE 04-01-2040	REG	0.00%	US68389XBW48
SUEZ SA 2.375% SNR 24/05/2030	EUR	0.00%	FR001400AFN1
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33	EUR1000	0.00%	ES00000128Q6

AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR	0.00%	XS2356311139
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	US437076BS00
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00%	US05348EBA64
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	US91324PCD24
CROWN HOLDINGS INC	0.00%	US2283681060
New Zealand Dollar Custodial Account " MITNZ Trans Tasmar	0.00%	
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00%	JP1300681LA7
ANHEUSER-BUSCH 4% DUE 01-17-2043	0.00%	US035242AB27
UNITE GROUP PLC	0.00%	GB0006928617
KERRY GROUP PLC	0.00%	IE0004906560
CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027	0.00%	XS2122485845
OVERSEA-CHINESE BANKING CORP	0.00%	SG1S04926220
PGT INNOVATIONS INC	0.00%	US69336V1017
CHUGOKU ELECTRIC POWER CO	0.00%	JP3522200009
POWERSCHOOL HOLDINGS INC	0.00%	US73939C1062
VODACOM GROUP PTY LTD	0.00%	ZAE000132577
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
PRUDENTIAL PLC	0.00%	GB0007099541
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
CK ASSET HOLDINGS HK	0.00%	KYG2177B1014
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.00%	
THE WAREHOUSE GROUP LIMITED	0.00%	NZWHSE0001S6
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
MARUBENI CORPORATION	0.00%	JP3877600001
COMCAST CORP NEW 4.25% DUE 01-15-2033	0.00%	US20030NBH35
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	0.00%	US92343V GK44
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	0.00%	AU000XCLWAQ1
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00%	US251526CJ68
SHURGARD SELF STORAGE EUROPE SARL	0.00%	LU1883301340
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	0.00%	US3137ADSQ11
MANAWA ENERGY LTD	0.00%	NZTPXE0001S5
MASTERCARD INC NT 1.9% 03-15-2031	0.00%	US57636QAS30
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.00%	BE0000324336
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00%	AU000000VCX7
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
MITSUI MINING AND SMELTING CO LTD	0.00%	JP3888400003
JPMORGAN CHASE & FLTG RT 4.912% DUE 07-25-2033	0.00%	US46647PDH64
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	US3132QRB902
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BND5 5.5% DUE (	0.00%	US1248EPBR37
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	0.00%	XS2464407860
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US36179TG585
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR ARI	0.00%	
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00%	US22615MAW29
F5 NETWORKS INC	0.00%	US3156161024
ROCKWELL AUTOMATION INC	0.00%	US7739031091
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	BE0000347568
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCMN652
FERGUSON PLC NEW ORD GBP 0.10	0.00%	JE00BJVNSS43
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
NEXI SPA 1.625% 30/04/2026	0.00%	XS2332589972
STANTEC INC	0.00%	CA85472N1096
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00%	XS2527421668
VOLKSWAGEN FINL MTN 1.375% 14/09/2028	0.00%	XS2386886803
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.00%	CH1169151003
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00%	USL6388GHHX18
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00%	US3133KJGF30
CANADIAN PACIFIC RAILWAY LTD	0.00%	CA13645T1003
AGREE REALTY CORP	0.00%	US0084921008
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06	0.00%	US45866FAX24
Outstanding Settlement Receipts - CAD	0.00%	
SIGNATURE BANK	0.00%	US82669G1040
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 F	0.00%	US375558BT99
INSULET CORP	0.00%	US45784P1012
SAMSUNG SDI CO LTD	0.00%	KR7006400006
AGILON HEALTH INC	0.00%	US00857U1079

UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00% GB00BJLR0J16
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 Bf	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
GLP CAP L P / GLP 4% DUE 01-15-2030	0.00% US361841AP42
NEXTGEN HEALTHCARE COM USD0.01	0.00% US65343C1027
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.00% JP1400051C51
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00% US3133KYT901
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%
SKY NETWORK TELEVISION LTD	0.00% NZSKTE0001S6
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00% XS1933828433
FISERV INC FIXED 2.25% DUE 06-01-2027	0.00% US337738BB35
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO	0.00% US55903VAJ26
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR	0.00%
JAPAN-38 1.8% BDS 20/03/2043	0.00% JP1300381D38
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00% DK0009923138
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.00% IT0004923998
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00% CA0194561027
GERMANY(FED REP) 0% SNR 14/04/23 EUR0.01'177	0.00% DE0001141778
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%
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
Cross currency swap	0.00%
PTC INC	0.00% US69370C1009
VERISURE HOLDINGS 3.875% GTD 15/07/2026 EUR	0.00% XS2204842384
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	0.00% US12592BAM63
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00% IT0005215246
MFC ISHARES TR IBOX USD INVT GRADE CORPBD ETF	0.00% US4642872422
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00% JP1103331E36
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00% US36179MVR86
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.00% US02364WBH79
MARKETAXESS HLDGS COM	0.00% US57060D1081
UNITED RENTALS INC	0.00% US9113631090
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBBSW AR	0.00%
MARTIN MARIETTA 2.4% DUE 07-15-2031	0.00% US573284AW62
FUT DEC 24 ICE SONIA SO3	0.00%
ING GROEP N.V. 0.875%-FRN SNR 29/11/30 EUR	0.00% XS2413697140
DH EUROPE FINANCE2 0.75% 18/09/2031 DUALCURR	0.00% XS2050406094
EBARA FOODS INDUSTRY INC	0.00% JP3165930003
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00% US3140XHB894
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
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00% US46284VAN10
CUBESMART L P SR NT 2.5% 02-15-2032	0.00% US22966RAJ59
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00% XS0730243150
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00% US85207UAF21
WESTROCK CO COM USD 0.01	0.00% US96145D1054
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
SEALED AIR CORP	0.00% US81211K1007
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00% GB0002404191
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.00% XS2345050251
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00% JP1201331C14
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	0.00% XS2496288593
GILEAD SCIENCES 5.65% DUE 12-01-2041	0.00% US375558AS26
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00% JP1201531F68
FORD MOTOR COMPANY	0.00% US3453708600
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00% XS1577961862
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00% ES0000012I08
FUT DEC 22 EURO DOLLARS	0.00%
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00% US3133KMYL35
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00% US36262TAA16
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00% JP1300411DC2
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031	0.00% US3128P8BJ90
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00% GB00BM8Z2T38
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00% US36179TLS23
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	0.00% US23291KAJ43
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00% FR0013515806
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
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00% IT0005403396

DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	0.00%	XS2225893630
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00%	JP1201751M13
DTD 822 2.625% DUE 03-31-2025 REG	0.00%	US9128284F40
FUT DEC 22 EURX EUR-BUND	0.00%	
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00%	US715638BD31
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00%	US437076CM21
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EUR0.01	0.00%	BE0000342510
ENBRIDGE INC	0.00%	CA29250N1050
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HS	0.00%	
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.00%	XS2286041947
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00%	IT0005177909
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	XS1888180996
GPT GROUP	0.00%	AU000000GPT8
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00%	BE0000334434
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00%	XS1255433754
INFINEON 3.625% 31/12/2049	0.00%	XS2056730679
CAPITALAND INVE NPV	0.00%	SGXE62145532
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	0.00%	XS2260426288
METLIFE INC	0.00%	US59156R1086
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.00%	US14448CAP95
AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR	0.00%	XS2434702853
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB SO221104EU1;	0.00%	
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.00%	XS0410370919
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00%	US03523TBT43
FHLMC GOLD G08721 3 09-01-2046	0.00%	US3128MJYT11
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00%	US87264ABL89
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/20!	0.00%	FR0014004J31
TETRA TECH INC	0.00%	US88162G1031
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	0.00%	IT0005452989
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00%	AU3FN0050126
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	0.00%	US87264ACX19
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00%	IT0005405318
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.00%	US46654EAN13
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00%	US437076CQ35
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00%	ES0000012K38
TELEFONICA BRASIL SA	0.00%	BRVIVTACNORO
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS	0.00%	
CHEVRON CORP NEW 2.236% DUE 05-11-2030	0.00%	US166764BY53
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00%	US210518DA13
PVTPL FANNIE MAE FLTGT RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
HOLOGIC INC	0.00%	US4364401012
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR	0.00%	XS2198580271
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00%	US437076CP51
CHUBU STEEL PLATE CO LTD	0.00%	JP3524600008
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
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
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
ABBVIE INC COM USD0.01	0.00%	US00287Y1091
ETSY INC	0.00%	US29786A1060
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00%	US3140FXHP03
FSF MANAGEMENT COMPANY LTD	0.00%	NZFSFE0001S5
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00%	JP1201211A94
PUT BONDOPT ROYCEGB2L 17/10/2022 UNITED KINGDOM GIL 4!	0.00%	
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00%	US3128M84A95
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
FHLMC GOLD G67709 3.5% DUE 03-01-2048	0.00%	US3132XCR641
PVTPL FNMA FLTGT RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	US20754JAC80
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	0.00%	US3138EA5Z64
KLEPIERRE- EUR4	0.00%	FR0000121964
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00%	US36179TCX19
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00%	JP1300421E39
New Zealand Dollar Custodial Account â€” MITNZ Mercer NZ Sh	0.00%	
FNMA POOL #MA4446 2% 10-01-2041 BEO	0.00%	US31418D5G33

CLOSE BROTHERS FIN 2.75% GTD SNR	19/10/26 GBP	0.00%	XS1506033239
JAPAN(GOVT OF) 0.4% SNR 20/03/56	JPY50000	0.00%	JP1400091G59
KLEOPATRA FINCO 01/03/2026 4.25%	01/03/2026	0.00%	XS2298381307
WILLIAMS COS INC 3.5% DUE 11-15-2030		0.00%	US969457BX79
EUROPEAN INVT BK MTN .375% 15/09/2027		0.00%	XS2446841657
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66	EUR1000	0.00%	ES00000128E2
NATIONAL VISION HOLDINGS INC		0.00%	US63845R1077
WESTLAKE CHEMICAL PARTNERS LP		0.00%	US9604171036
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO		0.00%	US20753WAE66
FUT MAR 24 ICE SONIA SO3		0.00%	
SYNLAIT MILK LTD		0.00%	NZSMLE0001S9
JAPAN(GOVT OF) 0.4% SNR 20/03/36	JPY50000	0.00%	JP1201561G37
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079	EUR	0.00%	XS1888179477
COCA-COLA FEMSA S A B DE C V 1.85% DUE 09-01-2032/09-01-		0.00%	US191241AJ70
ITALY(REPUBLIC OF) T-BOND 3.85%	01/09/2049	0.00%	IT0005363111
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051		0.00%	US771196BY74
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'		0.00%	XS2434797036
KATITAS CO LTD		0.00%	JP3932950003
VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 14		0.00%	US92331AAU88
EDWARDS LIFESCIENCES CORP		0.00%	US28176E1082
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052		0.00%	US912810TJ79
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1		0.00%	US55821TAA51
LAUREATE EDUCATION INC		0.00%	US5186132032
EXPERIAN FIN PLC MTN .739% 29/10/2025		0.00%	XS2237991240
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG		0.00%	US67401XAS09
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031		0.00%	US97314JAA34
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
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG		0.00%	US36179Q6Q92
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
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
METTLER TOLEDO INTL		0.00%	US5926881054
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000		0.00%	IT0005416570
NETHERLANDS KING 0.25% SNR 15/07/2029	EUR1	0.00%	NL0013332430
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG		0.00%	US30711X3H56
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040		0.00%	ES0000012G42
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D		0.00%	US67113DAW48
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.188% / R 3MCDOR ARI		0.00%	
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-		0.00%	US55316VAL80
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR		0.00%	XS2388557998
KEYENCE CORP NPV		0.00%	JP3236200006
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029		0.00%	US225401AF50
DENMARK(KINGDOM) 0.5% SNR 15/11/2027	DKK0.01	0.00%	DK0009923567
BELGIUM(KINGDOM) 2.25% SNR 22/06/23	EUR0.01	0.00%	BE0000328378
HALMA PLC		0.00%	GB0004052071
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL		0.00%	US03880RAA77
GINKGO BIOWORKS HOLDINGS INC		0.00%	US37611X1000
USANA HELATH SCIENCES INC		0.00%	US90328M1071
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP		0.00%	XS1592647264
CARVANA CO		0.00%	US1468691027
EPR PPTYS 4.75% DUE 12-15-2026		0.00%	US26884UAC36
ADVANCED DRAINAGE SYTEMS INC		0.00%	US00790R1041
BUONI POLIENNALI DEL TE 3.35% 01/03/2035		0.00%	IT0005358806
LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSONIA SWUC		0.00%	
VALERO ENERGY CORP		0.00%	US91913Y1001
ENPHASE ENERGY INC		0.00%	US29355A1079
NETHERLANDS KING 0.75% BDS 15/07/2027	EUR1	0.00%	NL0012171458
WILLIAMS PARTNERS 6.3% DUE 04-15-2040		0.00%	US96950FAF18
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO		0.00%	US071813CS61
CATCHER TECHNOLOGY CO LTD		0.00%	TW0002474004
LOANCORE 2021-CRE5 ISSUER LTD / SR SECNT CL E 144A 6.56%		0.00%	US53947XAN21
PICARD GROUPE SA 01/07/2026 3.875%	01/07/2026	0.00%	XS2361342889
NETHERLANDS KING 0% BDS 15/01/2038 EUR1		0.00%	NL0015000B11
NETHERLANDS KING 5.5% SNR 15/01/28	EUR1'REGS	0.00%	NL0000102317
COMCAST CORP NEW 3.75% DUE 04-01-2040		0.00%	US20030NDH17
GNMAII POOL #MA5136 3.5% DUE 04-20-2048		0.00%	US36179TV519
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD		0.00%	XS1196517434
CANADA(GOVT OF) 1% DEB 01/06/2027	CAD1'F825	0.00%	CA135087F825
WESTPAC		0.00%	

FRANCE(GOVT OF) 1.75% SNR 25/05/2066	EUR1	0.00%	FR0013154028
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043		0.00%	US3137G0VA44
ASSURA PROPERTIES PLC		0.00%	GB00BVGBWW93
GILEAD SCIENCES 1.65% DUE 10-01-2030		0.00%	US375558BY84
BROADSTONE NET LEA COM USD0.00025		0.00%	US11135E2037
BANIJAY ENTERTA 3.5% 01/03/2025 3.5%	01/03/2025	0.00%	XS2112340679
LANDIS AND GYR GROUP AG		0.00%	CH0371153492
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000		0.00%	GB00BD0XH204
CARDINAL HEALTH INC		0.00%	US14149Y1082
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.021% / R 1DSOFR ARC		0.00%	
CUBESMART L P SR NT 2.25% 12-15-2028		0.00%	US22966RAH93
DA OFFICE INVESTMENT CORPORATION		0.00%	JP3046310003
HEATHROW FUNDING 2.75% SNR 13/10/31	GBP1000	0.00%	XS2243322976
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038		0.00%	US78485WAE93
TRITAX BIG BOX REI 1.5% GTD SNR	27/11/2033 GBP	0.00%	XS2263535853
Outstanding Settlement Receipts - CHF		0.00%	
TERRENO REALTY COR COM		0.00%	US88146M1018
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
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD		0.00%	CNE100003G67
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	10-01-2051	0.00%	US3140M2FC18
INGERSOLL-RAND LUXEMBOURG FIN S A 3.8%	03-21-2029	0.00%	US456873AD03
NETHERLANDS KING 0% BDS 15/07/2031 EUR1		0.00%	NL00150006U0
ITALY(REPUBLIC OF) 0% TBOND 3.45%	01/03/2048	0.00%	IT0005273013
NETAPP INC		0.00%	US64110D1046
DISNEY WALT CO 2.75% DUE 09-01-2049		0.00%	US254687FM36
DAIWA HOUSE REIT I REIT		0.00%	JP3046390005
IHS NETH HOLDCO BV 8.0%	18/09/2027	0.00%	XS2051106073
COREBRIDGE FINL INC SR NT 144A 3.9%	04-05-2032	0.00%	US21871XAG43
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000		0.00%	AU0000143901
SANFORD LTD		0.00%	NZSANE000150
FABBRICA ITALIANA 5.625% 01/08/2027		0.00%	XS2436585355
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000		0.00%	GB00BM8Z2S21
KIMCO REALTY CORP 2.25% 12-01-2031		0.00%	US49446RAY53
LOXAM SAS 2.875% GTD 15/04/2026 EUR		0.00%	XS1975699569
FNMA POOL #FS1108 2.5% 09-01-2051 BEO		0.00%	US3140XGGS26
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO		0.00%	US55903VAN38
APPLE INC 1.125% SNR 11/05/25 USD1000		0.00%	US037833DT41
JAPAN(GOVT OF) 0.4% SNR 20/03/50	JPY50000	0.00%	JP1300661L47
FUT MAR 25 LIF 3M EURIBOR		0.00%	
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031		0.00%	JP1201261B43
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2025		0.00%	US62482BAA08
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
AT&T INC FIXED 2.6% DUE 05-19-2038		0.00%	XS2180009081
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
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB SO221104EU1		0.00%	
DERWENT LONDON PLC		0.00%	GB0002652740
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000		0.00%	JP1201291B88
CORPORATE OFFICE PROPERTIES		0.00%	US22002T1088
IQVIA INC 2.875% 15/06/2028		0.00%	XS2189947505
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032	EUR1000	0.00%	ES0000012K20
ST JAMESS PLACE PLC		0.00%	GB0007669376
BELGIUM(KINGDOM) .35% 22/06/2032		0.00%	BE0000354630
JAPAN(GOVT OF) 2.3% SNR 20/06/28	JPY50000	0.00%	JP1201031877
FNMA POOL #FM3914 3.5% 05-01-2047 BEO		0.00%	US3140X7K407
BUONI POLIENNALI CORPBOND .95%	01/03/2037	0.00%	IT0005433195
ENTERPRISE PRODS 4.45 DUE 02-15-2043		0.00%	US29379VAY92
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031		0.00%	BE0000352618
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
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
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000		0.00%	IT0005398406
UNION PAC CORP 3.55% DUE 08-15-2039		0.00%	US907818FD57
HYATT HOTELS CORP 5.375% DUE 04-23-2025		0.00%	US448579AH52
PVT CONNECTICUT AVE SECS TR 2018-R07	NT CL 1B1 04-25-	0.00%	US20753QAF63
CJ CHEIKJEDANG CORP		0.00%	KR7097950000
AKELIUS RESIDENT P 2.249%-FRN SUB	17/05/81 EUR	0.00%	XS2110077299
ROYALTY PHARMA PLC 3.35%	09-02-2051	0.00%	US78081BAP85

CBRE GI OPEN END FUND .5% 27/01/2028	0.00%	XS2286044024
ALLSTATE CORP	0.00%	US0200021014
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.911% / R 3MBBSW AR	0.00%	
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00%	XS2351480996
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.00%	XS1109950755
RIAL 2022-FL8 FLTGT RT 6.26842% DUE 01-19-2037	0.00%	US76243NAE67
OSK MITSUI OSK LINES LTD	0.00%	JP3362700001
CHROME BIDCO S A S 3.5% 31/05/2028	0.00%	XS2343000241
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FLT	0.00%	US61691LAQ23
BAYERISCHE MOTOREN WERKE AG	0.00%	DE0005190003
CHENIERE ENERGY INC	0.00%	US16411R2085
WILLIAMS COMPANIES INC	0.00%	US9694571004
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
POWER ASSETS HOLDINGS LIMITED	0.00%	HK0006000050
COMCAST CORP NEW 3.45% DUE 02-01-2050	0.00%	US20030NCZ24
WESTLAKE 5.48% DUE 09-15-2027	0.00%	US96042VAG41
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US111335FAS02
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
INDUSTRIAL AND INFRAREIT	0.00%	JP3046500009
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBBSW AR	0.00%	
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR	0.00%	XS1641623381
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
SEA LTD	0.00%	US81141R1005
PEPSICO INC 4.2% DUE 07-18-2052	0.00%	US713448FN30
W P CAREY INC	0.00%	US92936U1097
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC SR 20-A CL C-R	0.00%	US50188WAG33
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	IT0005083057
FEDERAL HOME LOAN BANKS 3% 01-01-2052	0.00%	US3132DVL869
HEATHROW FUNDING 1.125% SNR SEC 08/10/32EUR	0.00%	XS2328823104
SIGNIFY NV EUR0.01	0.00%	NL0011821392
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 1C	0.00%	US22823QKB67
FUT DEC 22 U.S. T-BONDS	0.00%	
CHROMA ATE INC	0.00%	TW0002360005
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	0.00%	XAG7739PAM23
SUNSTONE HOTEL INVESTORS INC REITS	0.00%	US8678921011
HOKKAIDO GAS CO LTD	0.00%	JP3847000001
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTGT	0.00%	US39809LAJ35
LCH_OIS BOFAGB2U 11/23/2027 USD P 3.753% / R 1DSOFR ARC	0.00%	
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTGT RT01-20-2035	0.00%	USG6S335AJ88
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%	0.00%	US3133KJJQ67
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00%	JP1300491FC9
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.00%	XS2345190263
MICROSOFT CORP 5.2% DUE 06-01-2039	0.00%	US594918AD65
MORGAN STANLEY 4.21% 04-20-2028	0.00%	US61747YER27
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00%	JP1300151485
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO	0.00%	US21871XAA72
ABBVIE INC 4.25% DUE 11-21-2049 REG	0.00%	US00287YCB39
COUSINS PROPERTIES INC	0.00%	US2227955026
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	
TOKIO MARINE HLDG NPV TEMP	0.00%	DU06513126D3
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	US780099CK11
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	CA135087H490
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00%	GB00BLPK7334
PVTPL TCW CLO SER 18-1A CL A1R FLTGT 04-25-2031 BEO	0.00%	US87240UAR14
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.00%	US55819GAL32
OZLM IX LTD / OZLM IX LLC 3.80986% 10-20-2031	0.00%	US67109KBC71
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEC	0.00%	US67590QBK22
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087ZS68
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTGT RATE 4.18	0.00%	US30326MAA36
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73
UIE PLC USD1	0.00%	MT0002400118
WENDYS COMPANY COM CLASS A	0.00%	US95058W1009
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTGT 144A 3	0.00%	US87229WAQ42
OLD MUTUAL LTD NPV	0.00%	ZAE000255360
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR	0.00%	

FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
OAKTREE CLO 2019-4 LTD / OAKTREE 3.82986% 10-20-2032	0.00%	US67402CAQ96
SAFESTORE HOLDINGS PLC	0.00%	GB00B1N7Z094
BELGIUM(KINGDOM) 1% SNR 22/06/26 EUR0.01'77'	0.00%	BE0000337460
SHAFTESBURY PLC	0.00%	GB0007990962
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	US34706CAC38
FHLMC SUPER 30Y FIXED 2.5% 04-01-2052	0.00%	US3132DNDQ34
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR	0.00%	XS2125914833
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
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
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	0.00%	
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00%	XS2390844780
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00%	US45687AAG76
MARRIOTT VACATIONS WORLDWIDE CORP	0.00%	US57164Y1073
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	US647622AA79
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00%	US3140QMV680
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	JP1300431E60
ALLIANCE PHARMA PLC	0.00%	GB0031030819
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 3.504% 12	0.00%	US68389FJZ80
SMR 2022-IND MTG TR COML MTG PASS THRU CTF CL E 7.8453	0.00%	US78458MAJ36
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE	0.00%	US00253XAA90
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	IT0005377152
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032	0.00%	BE0000326356
YUM! BRANDS INC	0.00%	US9884981013
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
REALTY INCOME CORP 1.75% DUE 07-13-2033	0.00%	XS2364124664
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%	
HALEON PLC	0.00%	GB00BMX86B70
NATIONAL GRID EL(E 3.53% SNR EMTN 20/09/28 EUR	0.00%	XS2528341501
BROADCOM CORP COM USD1.00	0.00%	US11135F1012
MERLIN PROPERTIES SOCIMI SA	0.00%	ES0105025003
VERIZON COMMUN 1.875% SNR 19/09/30 GBP1000	0.00%	XS2052321176
SHINKIN CENTRAL BANK	0.00%	JP3429200003
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
WELLS FARGO & CO 4.478% 04-04-2031	0.00%	US95000U2L65
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031	0.00%	US12552MAJ71
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC SWU01	0.00%	
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'	0.00%	XS2367217879
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00%	US13645RBH66
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
Australian Dollar Custodial Account â€” MMF Global Unlisted Ir	0.00%	
CITIGROUP INC 5.61% 09-29-2026	0.00%	US172967NX53
DIAGEO ORD 28 101/108P	0.00%	GB0002374006
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
SOLAREdge TECHNOLOGIES INC	0.00%	US83417M1045
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00%	US31418DWR96
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
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
SPIRAX SARCO ENG ORD	0.00%	GB00BWFQGN14
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41
CLEANAWAY CO LTD	0.00%	TW0008422007
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	0.00%	US110122DV75
UNUM GROUP SR NT 4.125% 06-15-2051	0.00%	US91529YAR71
AFFIRM HOLDINGS INC	0.00%	US00827B1061
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR	0.00%	FR001400AY79
COGNIZANT TECH SOLUTIONS A	0.00%	US1924461023
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M	0.00%	US35565LAH96
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.883% / R 3MCDOR ARI	0.00%	

FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 B	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
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%	
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
ORIX CORPORATION JPY50	0.00%	JP3200450009
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00%	US059165EP12
GREAT EASTERN HOLDINGS LTD	0.00%	SG1155882803
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%	
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.00%	US05548WAG24
SUNRUN INC	0.00%	US86771W1053
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
PIRELLI AND C SPA	0.00%	IT0005278236
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
PACCAR INC	0.00%	US6937181088
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
RESTAURANT BRANDS NEW ZEALAND LTD	0.00%	NZRBDE0001S1
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.00%	US05609KAQ22
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
COLOMBIA(REP OF) 7% GTD 26/03/2031 COP100000	0.00%	COL17CT03771
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.00%	US25755TAL44
AUTOSTRADA 1.875% SNR MTN 26/09/29 EUR	0.00%	XS1688199949
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
STRAUSS GROUP LTD	0.00%	IL0007460160
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	0.00%	
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.00%	US60687YBU29
ANALOG DEVICES INC 2.1% 10-01-2031	0.00%	US032654AV70
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C	0.00%	
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
GECINA	0.00%	FR0010040865
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	US31416XHP87
UDR INC 2.1% DUE 06-15-2033 REG	0.00%	US90265EAV20
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WBD39
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EUR0.01	0.00%	BE0000346552
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	0.00%	US65339KCI79
A P MOLLER MAERSK AS	0.00%	DK0010244425
CENTRAL EXCHANGE LIMITED	0.00%	AU0000017840
APPLE INC 2.7% 08-05-2051	0.00%	US037833EK23
LA MONDIALE 0.75% T3 20/04/26 EUR100000	0.00%	FR0014000774
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	US3137ANKY09
BANKINTER SA MTN .875% 08/07/2026	0.00%	ES0213679HN2
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR SO221028US245	0.00%	
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	0.00%	US594918CA09
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.00%	DK0009923807
KBC GROUP NV	0.00%	BE0003565737
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
KEYSIGHT TECHNOLOGCOM USD	0.00%	US49338L1035
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SE0004869071
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029	0.00%	US46593CAA71
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2553
LCH_IRS BOFAGB2U 11/02/2034 AUD P 3.859% / R 6MBBSW AR	0.00%	
BARCLAYS PLC 7.25%-FRN PERP GBP200000	0.00%	XS1571333811
HIKMA PHARMACEUTICALS PLC	0.00%	GB00B0LCW083
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
AIR WATER INC	0.00%	JP3160670000
CSPC PHARMACEUTICAL GROUP	0.00%	HK1093012172
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
AMEDISYS INC	0.00%	US0234361089
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.00%	XS2020670852
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00%	XS2239067379
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	US89179XAL91
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
CUMMINS INC		0.00%	US2310211063
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036		0.00%	US12653VAL09
TEKKEN CORP		0.00%	JP3545600003
ARISTA NETWORKS IN COM USD0.0001		0.00%	US0404131064
CANADA(GOVT OF) 5% DEB 01/06/2037	CAD1000	0.00%	CA135087XW98
FNMA POOL #FM3067 3% 08-01-2033 BEO		0.00%	US3140X6MR98
JAPAN(GOVT OF) 1.4% SNR 20/09/45	JPY50000	0.00%	JP1300481F92
TEIJIN LTD JPY50		0.00%	JP3544000007
CSX CORP 4.5%	11-15-2052	0.00%	US126408HV80
USQ RAIL II LLC / 2.21% DUE 06-28-2051		0.00%	US90354PAA57
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030	EUR0.01	0.00%	BE0000349580
AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32 EUR		0.00%	FR001400CND2
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4		0.00%	US78449MAB28
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
GENUS PLC		0.00%	GB0002074580
JAPAN(GOVT OF) 1.6% SNR 20/06/30	JPY50000	0.00%	JP1201201A88
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO		0.00%	US025816CS64
FNMA NT CL 2B-1 144A 01-25-2040		0.00%	US20754WAC91
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029		0.00%	US20268JAB98
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sov		0.00%	
ESTACIO PARTICIPACOES SA		0.00%	BRYDUQACNOR3
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205		0.00%	US35565RBD44
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP		0.00%	XS1681806326
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR		0.00%	XS2171713006
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
TRANSURBAN FINANCE 1.45% SNR SEC	16/05/29 EUR	0.00%	XS1997077364
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
PECO ENERGY CO 2.8% DUE	06-15-2050	0.00%	US693304AY39
ORICA LIMITED		0.00%	AU000000OOR1
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027		0.00%	US92329YAL02
ASTRAZENECA PLC		0.00%	GB0009895292
HIROSE TUSYO INC		0.00%	JP3798800003
CARVANA AUTO RECEIVABLES TR 2022-P3 SR	22-P3 CL A3 4.619	0.00%	US14686MAC73
ING GROEP N.V. 1.75%-FRN SNR 16/02/31 EUR		0.00%	XS2443920751
FRANCE(GOVT OF) 0.5% BDS 25/06/44	EUR1'REGS	0.00%	FR0014002JM6
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14		0.00%	US68268VAA35
SABRA HEALTHCARE REIT INC		0.00%	US78573L1061
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
FNMA POOL #FM3346 3.5% 01-01-2046 BEO		0.00%	US3140X6WG24
GERMANY(FED REP) 6.5% SNR 04/07/2027	EUR0.01	0.00%	DE0001135044
DDI Y5000		0.00%	JP3496400007
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000		0.00%	CA135087WL43
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR		0.00%	XS2342060360
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565		0.00%	US69640GAG01
MINISTERIO HAC 7% BDS 30/06/2032 COP1000		0.00%	COL17CT03490
BNP PARIBAS SA		0.00%	FR0000131104
FNMA POOL #FS0973 3% 08-01-2050 BEO		0.00%	US3140XGCK36
STELLANTIS N V EUR0.01		0.00%	NL00150001Q9
HOME DEPOT INC 3.3% DUE 04-15-2040 REG		0.00%	US437076CC49
APRR SA MTN 1.875% 03/01/2029		0.00%	FR001400AOL7
WELLS FARGO & COMPANY 4.54% DUE	08-15-2026 REG	0.00%	US95000U3C57
NIPPON BS BROADCASTING CORP		0.00%	JP3746000003
MINISTERIO HAC 6.25% GTD 09/07/2036 COP		0.00%	COL17CT03748
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
BELGIUM KINGDOM 1.9% 22/06/2038		0.00%	BE0000336454
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA	SO221118GB19	0.00%	
AT&T INC 2.35% DUE 09-05-2029 BEO		0.00%	XS1907120791
CITIGROUP INC FIXED 3.98% 03-20-2030		0.00%	US172967ME81
ITALY(REP OF) 1.7% SNR 01/09/2051	EUR1000	0.00%	IT0005425233
WELLS FARGO & CO FLTG RT 4.808% DUE	07-25-2028	0.00%	US95000U3A91
HEWLETT PACKARD CO		0.00%	US40434L1052
AMERICAN TOWER CORP NEW 2.3%	09-15-2031	0.00%	US03027XBS80
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR		0.00%	
CANADA(GOVT OF) 2.75% SNR 01/12/48	CAD1000	0.00%	CA135087D358
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB	SO221216EU2	0.00%	
FNMA POOL #BE7213 4% 04-01-2047 BEO		0.00%	US3140FTAP63

LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%
GLP JREIT REIT	0.00% JP3047510007
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	0.00% US845467AT68
BANK AMER CORP 2.687% DUE 04-22-2032	0.00% US06051GJT76
AALBERTS INDUSTRIES NV	0.00% NL0000852564
HONGKONG LAND HOLDINGS LTD	0.00% BMG4587L1090
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
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.00% JP3048590008
VEIDEKKE ASA	0.00% NO0005806802
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00% GB00BMBL1D50
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
PVTPL CMO MULTIFAMILY CONN AVE SECS SER 19-01 CL M10 FI	0.00% US62547NAB55
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	0.00% US08181VAN55
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO	0.00% US47077DAG51
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00% US36179RNX34
\$ GEN CORP NEW FIXED 4.625% DUE 11-01-2027	0.00% US256677AK14
PUT BOND OPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%
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
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD	0.00% USP06518AH06
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A 6.1	0.00% US193051AS82
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00% XS2402428770
INFINEON 2.875% 31/12/2049	0.00% XS2056730323
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% FR0014001GJ0
WELLS FARGO & COMPANY	0.00% US9497461015
AEON KYUSHU CO LTD	0.00% JP3245400001
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00% US09659W2P81
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR	0.00%
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00% US20030NDK46
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	0.00% US17327CAN39
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00% US36180GC324
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
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00% JP1400071E55
CAD BNP PARIBAS A/C	0.00%
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00% US30321L2B72
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 BE	0.00% US3128P8A840
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	0.00% US3133KMLL71
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00% US06738EBM66
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
LEG IMMOBILIEN SE	0.00% DE000LEG1110
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00% XS2303071992
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00% XS1785484178
KLEPIERRE 0.875% SNR 17/02/2031 EUR	0.00% FR0014000KT3
PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-20	0.00% US46115HBJ59
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00% US97382WAA18
NEXITY	0.00% FR0010112524
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00% US15033XAAQ97
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00% US912810FG86
MISUMI GROUP INC	0.00% JP3885400006
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01	0.00% US3133AAQUG00
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%
T ROWE PRICE GROUP	0.00% US74144T1088
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00% US91823ABA88
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	0.00% US87264ACW36
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00% US35564LBD82
MAPLETREE INDUSTRIAL TRUST	0.00% SG2C32962814
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00% XS2401704189
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
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00% XS2054210252

FNMA POOL #MA3121 4% 09-01-2047 BEO	0.00%	US31418CPF58
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	0.00%	US637417AR70
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-2	0.00%	US91116KAB17
RAPID7 INC	0.00%	US7534221046
BECTON DICKINSON .334% 13/08/2028	0.00%	XS2375844144
TC ENERGY CORP	0.00%	CA87807B1076
FUT DEC 22 LIF LONG GILT	0.00%	
AEDIFICA SA	0.00%	BE0003851681
APPLE INC 3.45% DUE 02-09-2045	0.00%	US037833BA77
YAKO CO LTD	0.00%	JP3930200005
YANKUANG ENERGY GROUP CO LTD	0.00%	CNE000000WV6
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.	0.00%	US877249AD49
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	SE0005676608
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.00%	US1273871087
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10%	0.00%	
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	US31417YVW54
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00%	US225401AR98
GRAINGER W W INC	0.00%	US3848021040
JPMORGAN CHASE & FLTG RT 4.851% DUE 07-25-2028	0.00%	US46647PDG81
MORGAN STANLEY 0.406%-FRN SNR 29/10/27 EUR	0.00%	XS2338643740
NESTE OYJ	0.00%	FI0009013296
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00%	CA19521DAJ06
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	US3138XBAY07
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL F	0.00%	US12592TAN54
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	0.00%	XS2298459426
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
BLOCK INC	0.00%	US8522341036
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	0.00%	US38141GWW21
STEP CO LTD	0.00%	JP3399700008
MINEJESA CAP BV 4.625% GTD 10/08/2030 USD	0.00%	USN57445AA17
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00%	XS2207976783
VMWARE INC-CLASS A	0.00%	US9285634021
INM COLONIAL SOCIM EUR	0.00%	ES0139140174
MOROZOFF LIMITED NPV	0.00%	JP3927600001
ROYAL BANK OF CANADA	0.00%	CA7800871021
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	US31409JQ30
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00%	US25265LAE02
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	US31417YW524
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
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
PELOTON INTERACTIVE INC	0.00%	US70614W1009
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00%	NO0012423476
URBAN EDGE PPTYS COM USD	0.00%	US91704F1049
NOBEL BIOCARE AB 3.125% 15/06/2028	0.00%	XS2355515516
SEKISUI HOUSE REIT INC	0.00%	JP3047820000
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	US91324PDT66
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
BANCO SANTANDER CENTRAL HISP	0.00%	ES0113900J37
GRAHAM HOLDINGS CO COM	0.00%	US3846371041
AMMC CLO 20 LTD / AMMC CLO 20 LLC 5.89029% 04-17-202	0.00%	US001777AQ67
WHARF REAL ESTATE HKD	0.00%	KYG9593A1040
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857% / R 6MBBSW AR	0.00%	
ADOBE INC 2.3% DUE 02-01-2030	0.00%	US00724PAD15
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
CBRE GROUP INC CLASS A	0.00%	US12504L1098
GLP CAP L P / GLP 4% DUE 01-15-2031	0.00%	US361841AQ25
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00%	US80290CAS35
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00%	US12565KAE73
CANON INC	0.00%	JP3242800005
ONEMAIN HOLDINGS INC	0.00%	US68268W1036
M & T BANK CORPORATION	0.00%	US55261F1049
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35 USD1	0.00%	XS2214238441
PUT SWO EUR BARCGB22 P 1.679% / R 6MEURIB SO221118EU1	0.00%	
FUT DEC 22 10 YR T-NOTES	0.00%	
HISCOX 6.0% 22/09/2027	0.00%	XS2524678666
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
SHELL PLC SPON ADS EA REP 2 ORD SHS	0.00%	US7802593050

JAPAN PETROLEUM EXPLORATION	0.00%	JP3421100003
FUT DEC 22 EURX E-SCHATZ	0.00%	
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
UNION PAC CORP 3.5% 02-14-2053	0.00%	US907818FZ69
BP PLC -SPONS ADR	0.00%	US0556221044
PHILLIPS 66 COM USD0.01	0.00%	US7185461040
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	0.00%	US91324PEL22
New Zealand Dollar Custodial Account â€“ MITNZ SR Overseas	0.00%	
HEIWADO CO LTD	0.00%	JP3834400008
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	0.00%	US797440CA05
SIMON PROPERTY GROUP INC USD	0.00%	US8288061091
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
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	0.00%	US50077LAZ94
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	0.00%	US654744AD34
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00%	XS1175846580
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP	0.00%	XS2284250441
BILIBILI INC ORD SHS	0.00%	KYG1098A1013
Australian Dollar Custodial Account â€“ MMF Australian Direct	0.00%	
ANCHORAGE CAP CLO 11 LTD / 6.209% 07-22-2032	0.00%	US03330NAM65
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
QUALCOMM INC	0.00%	US7475251036
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
PROLOGIS PROPERTY MEXICO SA DE CV	0.00%	MXCFFI170008
MICROSOFT CORP 3.041% 03-17-2062	0.00%	US594918CF95
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
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
NEUBERGER BERMAN LN ADVISERS CLO 37 8.45986% 07-20-2	0.00%	US64133HAL24
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
HYUDAI GLOVIS CO LTD	0.00%	KR7086280005
RED ELECTRICA DE ES	0.00%	ES0173093024
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P C	0.00%	US05526QAN60
LCH_OIS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%	
ULTA BEAUTY INC COM	0.00%	US90384S3031
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137GOGZ69
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00%	USP3579ECP09
SRA HOLDINGS INC	0.00%	JP3161450006
UNITED PARCEL SERVICE - B	0.00%	US9113121068
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00%	US3137GOPS26
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	0.00%	US824348BP04
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	XS2272358024
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%	
HARTFORD FINANCIAL SERVICES GROUP INC	0.00%	US4165151048
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.00%	US41068X1000
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
DUKE ENERGY CORP 5% DUE 08-15-2052	0.00%	US26441CBU80
COFINIMMO	0.00%	BE0003593044
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US30212PAS48
LDC EURO.80	0.00%	FR0013204336
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	US92840VAL62
PVTPL SUMITOMO MITSUI TR BK LTD 4.8% DUE09-15-2025 BEO	0.00%	US86563VBC28
BANK AMER CORP FIXED 4.827% DUE 07-22-2026	0.00%	US06051GLA57
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	0.00%	US62954WAJ45
BP CAP MARKETS PLC .933% 04/12/2040	0.00%	XS2270147924
GRAUBUNDNER KANTOALBANK PAR SHS	0.00%	CH0001340204
ALLSCRIPTS HEALTHCARE SOLUT	0.00%	US01988P1084
MORGAN STANLEY 4.679% 07-17-2026	0.00%	US61747YET82
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SE0007125927
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	SG2C76966531
WARTECK INVEST AG	0.00%	CH0002619481
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
CANON INC ADR	0.00%	US1380063099

THE TORONTO DOMINION BANK	0.00%	CA8911605092
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	0.00%	US594918CD48
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%	
FUJISHOJI CO LTD	0.00%	JP3814600007
AMERISOURCEBERGEN CORP	0.00%	US03073E1055
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BE	0.00%	US3128P8BL47
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAJ51
THERMO FISHER SC.F 1.625% GTD SNR 18/10/41 EUR	0.00%	XS2366415201
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	FR001400CSG4
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	XS1568874983
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	0.00%	US68233JCL61
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00%	AU000XCLWAP3
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBBSW AR	0.00%	NL0013552060
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	US38141GZH00
GOLDMAN SACHS GROUP INC 1.757% DUE 01-24-2025 BEO	0.00%	US775109CA78
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	0.00%	XS1175223699
BANQUE CENT DE TUNISIE 5.75% 30/01/2025	0.00%	
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AR	0.00%	US822582CB65
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.00%	US466313AM58
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US29379VCB71
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	0.00%	XS2538440780
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	US12565KAC18
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	CA7063271034
PEMBINA PIPELINE	0.00%	US911312AJ59
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	AU000000NXT8
NEXTDC LIMITED ORDINARY FULLY PAID	0.00%	JP3676800000
NISSHIN SEIFUN GROUP INC	0.00%	
Income Due - AUD	0.00%	
HARUYAMA HOLDINGS INC	0.00%	JP3773600006
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
GOLDMAN SACHS FLTGT RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
HANGZHOU TIGERMED CONSULTING CO LTD	0.00%	CNE1000040M1
FNMA POOL #FS1621 2% 07-01-2051 BEO	0.00%	US3140XGYT07
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC905VK	0.00%	
EPR PPTYS 4.5% DUE 04-01-2025	0.00%	US26884UAB52
FNMA POOL #FM9210 3% 10-01-2051 BEO	0.00%	US3140XDGU41
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
PUT BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL 1	0.00%	
BX COML MTG TR FLTGT RT 4.91771% DUE 10-15-2037	0.00%	US12433YAN76
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B	0.00%	US12510HAG56
SAFARICOM PLC	0.00%	KE1000001402
ORSERO SPA	0.00%	IT0005138703
CMO PVPTL BBCMS SER 2018-TALL CL B FLTGT 144A DUE 03-15-2	0.00%	US05548WAC10
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%	
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL A	0.00%	US88315LAL27
MED TR 2021-MDLN COML MTG PASS THRU CTF CL G 8.068% 1:	0.00%	US58403YBA38
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAA43
ONEOK INC	0.00%	US6826801036
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
BX COML MTG TR FLTGT RT 5.56771% DUE 10-15-2037	0.00%	US12433YAQ08
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	0.00%	US254687FZ49
TESCO ORD GBP0.06333	0.00%	GB00BLGZ9862
EROAD LTD NPV	0.00%	NZERDE000155
PVTPL MAGNETITE SER 15-12A CL X FLTGT 10-15-2031	0.00%	US55953HAQ65
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	BE0000343526
VOLVO TREASURY AB 2% GTD SNR 19/08/2027 EUR	0.00%	XS2521820048
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
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	US3138LTX603
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00%	SE0009496367
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
KOWLOON DEVELOPMENT COMPANY LIMITED	0.00%	HK0034000254
YANG MING MARINE TRANSPORT	0.00%	TW0002609005
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	0.00%	DE0001030724
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	XS1758464330
MARBLE PT CLO XX LTD 23/04/2034 0% 04-23-2034	0.00%	US566069AJ98
FUT MAR 23 ICE SONIA SO3	0.00%	

TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00%
JPMORGAN CHASE & CO SR NT FIXED/FLTG 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 KING 0.5% GTD 15/07/2032 EUR1	0.00% NL0015000RP1
PRINCIPAL FINANCIAL GROUP	0.00% US74251V1026
WTB FINANCIAL CORP	0.00% US9293342096
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 07	0.00% US03328WAY49
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.00% JP3046470005
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
REGIONS FINANCIAL CORP	0.00% US7591EP1005
INVESTOR AB SER B NPV	0.00% SE0015811963
WIND RIV 2019-3 CLO LTD / WIND RIV 3.58431% 04-15-2031	0.00% US97314JAG04
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE 07-15	0.00% US14316EAU38
GLP CAPITAL LP/FIN II 3.25% 01-15-2032	0.00% US361841AR08
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00% US05401AAG67
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
S AND P GLOBAL INC COM USD1	0.00% US78409V1044
CARLYLE US CLO FLTG RT 9.183% DUE 01-25-2033	0.00% US143124AA31
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-	0.00% US026874DF16
CERRO DEL AGUILA 4.125% BDS 16/08/27 USD1	0.00% USP2400PAA77
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	0.00% US404119CG28
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO0.01	0.00% BE0000344532
GALP ENERGIA SGPS SA-B SHRS	0.00% PTGALOAM0009
ANTHEM INC FIXED 4.625% DUE 05-15-2042	0.00% US94973VAY39
TARGA RESOURCES IN COM	0.00% US87612G1013
AMEREN CORP 1.95% 03-15-2027	0.00% US023608AL60
RENASAS ELECTRONICS CORP 2.17% 11-25-2026	0.00% US75972BAB71
DIGITAL REALTY TRUST INC	0.00% US2538681030
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00% XS2198879145
New Zealand Dollar Custodial Account â€œ MITNZ Overseas Sha	0.00%
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882% TC7NNCII	0.00%
PARKLAND CORP	0.00% CA70137W1086
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.00% US1091941005
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0.6%	0.00%
PVTPL MIZRAHI TEFAHOT BK 07/04/2031 3.077% 04-07-2031	0.00% IL0069508369
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO	0.00% US37045XDK90
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00% US210518DJ22
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88% TC3VA2ZR(C	0.00%
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	0.00% US03027XBR08
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00% US80285HAG56
TELEFONICA DE ESPA SPPT50	0.00% ES0178430E18
KANEMI CO LTD	0.00% JP3217900004
PVTPL USQ RAIL II LLC/USQ CDA RAIL II ULC SECD PORT RAILCA	0.00% US90354PAB31
NATL EXPRESS GRP 4.25%-FR SUB PERP GBP100000	0.00% XS2259808702
MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 0	0.00% US55608JAX63
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00% US26209XAC56
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG 04-25-2037	0.00% US68403FAA49
ADVANCED MICRO DEV	0.00% US0079031078
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00% US209111FY40
HCA INC 5.375% DUE 02-01-2025	0.00% US404119BR91
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00% USP26064AA66
MORGAN STANLEY	0.00% US6174464486
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	0.00% US573284AX46
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00% US3137GOLF41
PVTPL ONCOR ELEC DELIVERY CO LLC 4.15% DUE 06-01-2032 BI	0.00% US68233JCE29
CHF BNP PARIBAS A/C	0.00%
New Zealand Dollar Custodial Account â€œ MITNZ Mercer Socia	0.00%
KOMATSU LTD JPY	0.00% JP3304200003
SYNCHRONY BK GLOBAL SR SHORT TERM BK NT55.4% DUE 08-2	0.00% US87166FAD50
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00% CA135087C939
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00% ES0000012J15
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051	0.00% US3133KME924
HSBC HOLDINGS PLC	0.00% GB0005405286
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00% US38173MAA09
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00% US31418BMM53
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00% XS2494945939
YAMAZAWA CO LTD	0.00% JP3935800007
OTSUKA HOLDINGS CO LTD	0.00% US6891641010

SHELL PLC	0.00%	GB00BP6MXD84
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00%	CNE000000883
CSL FINANCE PLC CSLAU 4 1/4 04/27/32 4.25% 04-27-2032	0.00%	US12661PAC32
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
THERMO FISHER SCIENTIFIC INC 2.0% DUE 10-15-2031 BEO	0.00%	US883556CL42
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
KERRY GROUP PLC-A	0.00%	IE0004906560
STARBUCKS CORP	0.00%	US8552441094
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
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00%	US59259YGF07
CCSW BARCGB22 17/03/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
CCSW BARCGB22 14/03/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
COMMONWEALTH BANK OF AUSTRALIA	0.00%	AU000000CBA7
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
HOUSE FOODS GROUP INC	0.00%	JP3765400001
PAYPAL HOLDINGS INC	0.00%	US70450Y1038
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	0.00%	US928668AU66
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	US75885WBA80
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	US126650CX62
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87
WAREHOUSES DE PAUWNPV	0.00%	BE0974349814
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	0.00%	US13645RBG83
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR	0.00%	
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202	0.00%	US12661PAD15
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	0.00%	GB00BLPK7227
APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-:	0.00%	US57164PAH91
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00%	US527298BQ51
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029	0.00%	US01166VAA70
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00%	XS2345035963
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00%	GB00BLBDX619
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	0.00%	US571903BG74
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF SER 17-12A C	0.00%	US08179HAD26
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO	0.00%	
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	XS2242979719
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	0.00%	US30212PBH73
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
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
FABEGE AB NPV POST SPLIT	0.00%	SE0011166974
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
MPT OPER 2.5% 24/03/2026	0.00%	XS2322419776
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
SOFTBANK CORP	0.00%	JP3732000009
TRAVEL PLUS LEISUR CO	0.00%	US8941641024
CATERPILLAR INC	0.00%	US1491231015
MMIT Midtown Holdings, LLC (â€œMidtownâ€)	0.00%	
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034	0.00%	US92918YAA10
ASSICURAZIONI GENERALI SPA	0.00%	IT0000062072
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00%	AU000XCLWAM0
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00%	US91324PBW14
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

REN REDES ENERGETICAS NACIONAIS SGPS SA	0.00%	PTRELOAM0008
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00%	AU000000NSR2
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00%	CA46071W2058
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
TARGET CORP 4% DUE 07-01-2042	0.00%	US87612EBA38
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
JERONIMO MARTINS SGPS SA	0.00%	PTJMT0AE0001
APTARGROUP INC	0.00%	US0383361039
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-;	0.00%	US03330TAA97
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00%	US649322AJ38
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
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
GAKKYUSHA CO LTD	0.00%	JP3235400003
HILTON WORLDWIDE H COM USD 0.01	0.00%	US43300A2033
CHARTER HALL GROUP	0.00%	AU000000CHCO
HKD BNP PARIBAS A/C	0.00%	
BELGIUM(KINGDOM) 144A 1.4% 22/06/2053	0.00%	BE0000355645
OCF CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 9.20986% 1	0.00%	US670884AE54
SHELL INTL FIN B V 2.875% DUE 11-26-2041	0.00%	US822582CK64
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR ARI	0.00%	
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
BOURBON CORP	0.00%	JP3831400001
PVTPL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO	0.00%	US034863BB50
AROUNDTOWN SA 0.375% SNR 15/04/2027 EUR	0.00%	XS2421195848
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	0.00%	US404280CT42
NITTO CONSTRUCTION CO LTD	0.00%	JP3684800000
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG	0.00%	US69318FAJ75
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	US3138X5QA80
UPWORK INC	0.00%	US91688F1049
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	0.00%	US11120VAK98
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	XS2303819176
CME_OIS SBSIUS33 12/21/2052 USD P 1.75% / R 1DSOFR SWUO	0.00%	
CARLISLE COS INC	0.00%	US1423391002
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%	
SAUL CENTERS INC	0.00%	US8043951016
EQUITY COMMONWEALTH	0.00%	US2946281027
LOBLAW COMPANIES LTD	0.00%	CA5394811015
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	IT0005274805
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00%	XS2417673022
CSL FINANCE PLC CSLAU 3.85 04/27/27 3.85% 04-27-2027	0.00%	US12661PAA75
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00%	SE0013935319
KEYERA CORP COM	0.00%	CA4932711001
FUT DEC 22 SFE 10Y T-BOND	0.00%	
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	0.00%	ES0000012J07
YAIZU SUIKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	US3132WJEV96
CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000	0.00%	USP3R94GAY57
NOMURA REAL EST MA REIT	0.00%	JP3048110005
LCH_IRS BOFAGB2U 12/06/2024 CAD P 4.064% / R 3MCDOR ARI	0.00%	
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
WORKDAY INC 3.7% 04-01-2029	0.00%	US98138HAH49
TINC COMM VA	0.00%	BE0974282148
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00%	US209111GC11
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00%	IT0005480980
ALLIANZ SE-REG	0.00%	DE0008404005
YAMATANE CORP	0.00%	JP3937600009
VOLKSWAGEN NVP DEM50	0.00%	DE0007664039
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
WASHINGTON MUT MTG PASS-THROUGH CTFS WMALT SERS	0.00%	US93936HAA41
South Korean won	0.00%	
EXELON CORP SR NT 144A 4.1% 03-15-2052	0.00%	US30161NBF78
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	0.00%	
GNMA POOL 5.5 09-15-2035 BEO	0.00%	US3622A2BQ42
WSP GLOBAL INC	0.00%	CA92938W2022
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01	0.00%	BE0000340498

GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00%	US36179TJX46
BERKLEY WR CORP COM USD0.20	0.00%	US0844231029
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00%	US911163AA17
BLACKROCK INC	0.00%	US09247X1019
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNGP775
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
TWD BNP PARIBAS A/C	0.00%	
THERMO FISHER 2.6% DUE 10-01-2029	0.00%	US883556BZ47
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	US3140GT7A21
HOMEBA NC 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
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
CASTELLUM AB	0.00%	SE0000379190
NEWMONT CORP	0.00%	US6516391066
COMP ENG CONSULT NPV	0.00%	JP3346200003
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
INTERSHOP HOLDING AG	0.00%	CH0273774791
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	0.00%	US035240AU42
CITIGROUP INC USD	0.00%	US1729674242
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	0.00%	BE0000339482
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
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	0.00%	US797440BX17
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00%	US35565LBD73
SERVICENOW INC	0.00%	US81762P1021
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26
SOMPO HOLDINGS INC NPV	0.00%	JP3165000005
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
PVTPL TENET HEALTHCARE CORP 6.125% DUE 06-15-2030	0.00%	US88033GDP28
IRON MTN INC NEW COM NPV	0.00%	US46284V1017
BEST BUY CO INC	0.00%	US0865161014
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
GERMANY(FED REP) 4.75% SNR 04/07/28 EURO.01	0.00%	DE0001135085
OMNICOM GROUP	0.00%	US6819191064
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00%	US83368RBM34
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00%	US11135FBT75
CHUBB LIMITED ORD CHF24.15	0.00%	CH0044328745
WIHLBORGS FAST. AB NPV	0.00%	SE0018012635
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
KIMURA UNITY CO LTD	0.00%	JP3242500001
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAQ13
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	0.00%	US907818FN30
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%	
3I GROUP PLC	0.00%	GB00B1YW4409
FORD MTR CR CO LLC 4.95% 05-28-2027	0.00%	US345397C270
LINDT & SPRUENGLI AG-PC	0.00%	CH0010570767
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	0.00%	
FHLMC GOLD C09063 4 08-01-2044	0.00%	US31292SB824
THE NAVIGATOR COMP	0.00%	PTPTIOAM0006
TARGET CORPORATION	0.00%	US87612E1064
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI	0.00%	US31335CAH79
ANALOG DEVICES INCORPORATED COM USD 0.16	0.00%	US0326541051
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00%	US85172FAN96
ICOM INC	0.00%	JP3101400004
LITE ON TECHNOLOGY CORP	0.00%	TW0002301009
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12
PVTPL FMG RES AUGUST 2006 PTY LTD 5.875%04-15-2030	0.00%	US30251GBD88

SWISSCOM AG - CHF17 REGISTERED SHARES	0.00%	CH0008742519
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	0.00%	XS1910826996
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
EIZO CORP	0.00%	JP3651080008
HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026	0.00%	US404280DA42
MS & AD INSURANCE GROUP HOLDINGS	0.00%	JP3890310000
RAYONIER INC	0.00%	US7549071030
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00%	US48254CAN56
NAGASE BROTHERS INC	0.00%	JP3647600000
WORKDAY INC SR NT 3.8% 04-01-2032	0.00%	US98138HAJ05
AVIVA ORD GBP0.328947368	0.00%	GB00BPQY8M80
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00%	US361797QP39
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00%	US91087BAT70
INVESTIS HOLDING SA	0.00%	CH0325094297
STRYKER CORP	0.00%	US8636671013
OCEAN WILSONS HOLDINGS LTD	0.00%	BMG6699D1074
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%	
SECOM CO LTD	0.00%	JP3421800008
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00%	US12513GBG38
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
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.00%	US3696043013
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 5.08	0.00%	US35566AAH23
HENKEL AG & CO KGAA NON VTG PREF	0.00%	DE0006048432
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
COLGATE-PALMOLIVE CO 3.25% DUE 08-15-2032 REG	0.00%	US194162AP89
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00%	XS2229875989
PALMER SQ E LN21-2 FRN CLO 07/2031 EUR 'A'	0.00%	XS2397057402
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	US36297ETS45
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.00%	US035240AM26
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
New Zealand Dollar Custodial Account â€” MITNZ Absolute Reti	0.00%	
TORII PHARMACEUTICAL CO LTD	0.00%	JP3635800000
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
Outstanding Settlement Receipts - SEK	0.00%	
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
ARKEMA	0.00%	FR0010313833
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
FREEPORT INDONESIA PT 5.315% 14/04/2032	0.00%	USY7141BAB90
NEW WORLD DEVELOPMENT CO LTD	0.00%	HK0000608585
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
PVTPL TWITTER INC 5.0% 03-01-2030	0.00%	US90184LAP76
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	0.00%	DE000DL19VT2
PUBLIC STORAGE 1.95% 11-09-2028	0.00%	US74460DAH26
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	US3128PXP595
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00%	US31556TAA79
PLAINS ALL AMERICAN PIPELINE LP	0.00%	US7265031051
BOOKING HLDGS INC COM USD0.008	0.00%	US09857L1089
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	0.00%	US27409LAE39
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
NN GROUP NV	0.00%	NL0010773842
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	US3140FFLC38
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	US20914UAF30
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
MATTIOLI WOODS PLC	0.00%	GB00B0MT3Y97
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
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020	0.00%	US15135BAV36
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	ES0000012H58
T-MOBILE USA INC 2.4% 03-15-2029	0.00%	US87264ACS24
CONSUMERS ENERGY 4.2% DUE 09-01-2052	0.00%	US210518DQ64
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029	0.00%	US12661PAB58

CME GROUP INC COM	0.00%	US12572Q1058
ROCHE HOLDING AG	0.00%	CH0012032113
BECTON DICKINSON AND COMPANY	0.00%	US0758871091
AMERICAN HOMES 4 RENT 3.625% 04-15-2032	0.00%	US02666TAE73
JPMORGAN CHASE & CO 4.452% 12-05-2029	0.00%	US46647PAX42
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	0.00%	NL0010418810
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00%	XS2258827034
BUNZL PLC	0.00%	GB00B0744B38
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
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 B	0.00%	US3128P8CC39
CROWN CASTLE INTL CORP	0.00%	US22822V1017
FUT DEC 23 ICE SONIA SO3	0.00%	
FUT DEC 23 CME 3MO SOFR	0.00%	
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00%	US36179TG411
MVV ENERGIE AG	0.00%	DE000A0H52F5
LPL FINANCIAL HOLDINGS INC	0.00%	US50212V1008
TOTAL SA	0.00%	US89151E1091
SEAGATE TECH HLDGS COM USD0.00001	0.00%	IE00BKVD2N49
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	XS2241610000
PUBLICIS GROUPE	0.00%	FR0000130577
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
HURXLEY CORP	0.00%	JP3765100007
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
TD SYNnex CORP 2.375% 08-09-2028	0.00%	US87162WAH34
LENDLEASE CORPORATION LIMITED	0.00%	AU000000LLC3
ECOLAB INC 2.7% DUE 12-15-2051	0.00%	US278865BN99
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	XS2289877941
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	US3132WEDN92
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00%	US88315LAQ14
NOVAVEST REAL ESTATE AG	0.00%	CH0212186248
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	US3140H23B24
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00%	US345397B512
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	0.00%	XS2106589471
BEIERSDORF AG	0.00%	DE0005200000
MONSTER BEV CORP COM	0.00%	US61174X1090
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00%	US11135FBK66
3M CO	0.00%	US88579Y1010
INV LA CONSTRUCCIO 4.75% BDS 07/02/32 USD1000	0.00%	USP5817RAG04
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	US31418CG406
BANK OF NOVA SCOTIA CAD	0.00%	CA0641491075
New Zealand Dollar Custodial Account â€œ MITNZ Short Term D	0.00%	
BT GROUP PLC	0.00%	GB0030913577
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00%	XS2167193015
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742% 4276982C	0.00%	
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00%	US69121KAG94
MIPS AB	0.00%	SE0009216278
TRUIST FINL CORP COM USD5	0.00%	US89832Q1094
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
AOKI SUPER CO LTD NPV	0.00%	JP3105700003
DVI DT VERMOEGENS IMMVLW 2.5% 25/01/2027	0.00%	XS2431964001
S B FOODS INC	0.00%	JP3163600004
BANK OF MONTREAL CAD	0.00%	CA0636711016
AON PLC IE COM USD0 1 CL A	0.00%	IE00BLP1HW54
DUKE RLTY LTD 1.75% DUE 02-01-2031	0.00%	US26441YBF34
BONGRAIN	0.00%	FR0000120107
HYATT HOTELS CORP 1.3% 10-01-2023	0.00%	US448579AL64
ILLINOIS TOOL WORKS	0.00%	US4523081093
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00%	US62482BAB80
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00%	XS1659112616
DOLLAR GENERAL	0.00%	US2566771059
CHOUSHIMARU CO LTD	0.00%	JP3527550002
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	0.00%	US58933YBF16
NATIONAL AUSTRALIA BANK LIMITED	0.00%	AU000000NAB4
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	0.00%	US25278XAT63
ALIAxis FINANCE SA .875% 08/11/2028	0.00%	BE6331562817
SUBARU CORP	0.00%	JP3814800003
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00%	XS2294495838
DOMINION ENERGY INC	0.00%	US25746U1097
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00%	US90932JAA07
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00%	US0394831020

DAIREI CO LTD	0.00%	JP3500150002
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01	0.00%	BE0000353624
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%	
ANTHEM INC 3.6% DUE 03-15-2051	0.00%	US036752AS28
DEUTSCHE TELEKOM AG DEM	0.00%	DE0005557508
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00%	US02377LAA26
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00%	XS2122174415
FUT MAR 26 EURO DOLLARS	0.00%	
CARREFOUR SA	0.00%	FR0000120172
COMPAGNIE FINANCIERE RICHEMONT SA	0.00%	CH0210483332
TAIWAN SEMICON MANUFACTURING CO LTD	0.00%	TW0002330008
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2021	0.00%	US58503UAC71
LCH_IRS BOFAGB2U 16/06/2029 EUR P 2.282% / R 6MEURIB AR	0.00%	
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	US3140H6C802
MITSUBISHI UFJ FINANCIAL	0.00%	JP3902900004
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
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%	
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	US36230NZR96
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00%	XS2291340433
PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/	0.00%	US46284VAE11
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
Cash / Other	0.00%	
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBBSW AR	0.00%	
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	US3140JGR800
NE PROPERTY B.V. 2.0% 20/01/2030	0.00%	XS2434763483
ASX LIMITED	0.00%	AU0000000ASX7
HASBRO INC	0.00%	US4180561072
OKINAWA CELLULAR NPV TEMP	0.00%	DU06147428D7
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	0.00%	US46647PCR55
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	US50209TAA88
DELL TECHNOLOGIES INC	0.00%	US24703L2025
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR	0.00%	XS2432162654
HAGOROMO FOODS CORP	0.00%	JP3767600004
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2026 BEO	0.00%	US205768AT12
PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	0.00%	US893830BF55
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00%	XS2370445921
SANTANDER HLDGS USA INC 2.49% 01-06-2028	0.00%	US80282KBC99
NATIONAL GRID ORD GBP0.12431289	0.00%	GB00BDR05C01
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	0.00%	US45866FAP99
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00%	XS2288925568
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032	0.00%	US03027XBW92
KONINKLIJKE KPN NV	0.00%	NL0000009082
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
ROBERT HALF INTL INC	0.00%	US7703231032
UBS GROUP AG	0.00%	CH0244767585
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	US31371NPJ80
LENDINGPOINT 2021-B AST 1.11% 02-15-2029	0.00%	US52607HAA86
SAGAX AB 1.0% 1.0% 17/05/2029	0.00%	XS2342227837
SEMIRARA MINING AN PHP1	0.00%	PHY7628G1124
BOLIDEN AB	0.00%	SE0017768716
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
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	US3138MOCZ10
DAIICHI SANKYO COMPANY LIMITED	0.00%	JP3475350009
AF GRUPPEN ASA	0.00%	NO0003078107
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
LONGDA CONSTRUCTION AND DEVELOPMENT CORP	0.00%	TW0005519003
AIR PROD & CHEMS INC COM USD	0.00%	US0091581068
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
LILLY ELI & CO 2.25% DUE 05-15-2050	0.00%	US532457BY33
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00%	XS2290544068
ENGIE AUG5	0.00%	FR0010208488
Norwegian krone	0.00%	
RWE AG	0.00%	DE0007037129
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	US3137G0SN02
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	US31418BQ902

PVTP L SYMPHONY CLO LTD FLT G RT SER 16-17X CL AR 04-15-20:	0.00%	USG8650YAG91
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	US36179TCW36
7ROAD HOLDINGS LTD	0.00%	KYG806101013
PALO ALTO NETWORKS INC	0.00%	US6974351057
STANDARD CHARTERED	0.00%	GB0004082847
HENRY SCHEIN CORP COM	0.00%	US8064071025
SEKISUI JUSHI CORPORATION	0.00%	JP3420200002
NTT DATA CORPORATION	0.00%	JP3165700000
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00%	CA008911BJ76
Outstanding Settlement Receipts - ILS	0.00%	
EMERSON ELECTRIC CO	0.00%	US2910111044
SEMPRA ENERGY USD	0.00%	US8168511090
NUTRIEN LTD COM NPV	0.00%	CA67077M1086
NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
GLENCORE FDG LLC NT 144A 2.85% 04-27-2031	0.00%	US378272BE79
Income Due - GBP	0.00%	
NOMURA RESEARCH INSTITUTE LTD	0.00%	JP3762800005
GLENCORE PLC	0.00%	JE00B4T3BW64
SOC GEN COLLATERAL	0.00%	
CENTENE CORPORATION	0.00%	US15135B1017
ENTEGRIS ESCROW CORP 5.95% 06-15-2030	0.00%	US29365BAB99
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
NSTAR ELEC CO 1.95% DUE 08-15-2031 BEO	0.00%	US67021CAR88
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.00%	US1696561059
LCH_IRS BOFAGB2U 12/12/2052 EUR P 1.748% / R 6MEURIB AR	0.00%	
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR	0.00%	XS2364199757
GRESHAM HOUSE PLC	0.00%	GB0003887287
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR	0.00%	
ALBIS CO LTD	0.00%	JP3126300007
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00%	SE0017486897
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
NEC CORPORATION	0.00%	JP3733000008
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	0.00%	AU000000SCP9
CONS EDISON CO N Y 3.875% DUE 06-15-2047	0.00%	US209111FL29
SAGE GROUP GBP0.01051948	0.00%	GB00B8C3BL03
WYNNSTAY GROUP PLC	0.00%	GB0034212331
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLT G 04-25-2043	0.00%	US3137GOVC00
TELIA COMPANY AB	0.00%	SE0000667925
ALIMENTATION COUCHE TARD INC	0.00%	CA01626P1484
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875% 42769821	0.00%	
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	US3132WJEU14
Outstanding Settlement Receipts - HKD	0.00%	
SUMITOMO ELECTRIC	0.00%	JP3407400005
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	US92857WBQ24
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
GENERAL MOTORS CO	0.00%	US37045V1008
SYSCO CORPORATION COM USD1.00	0.00%	US8718291078
NINTENDO CO LTD NPV TEMP	0.00%	DU06639550D3
IREN SPA	0.00%	IT0003027817
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU	0.00%	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.058% / R 3MCDOR AR	0.00%	
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
AEGON NV	0.00%	NL0000303709
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
SAN DIEGO GAS & 4.15% DUE 05-15-2048	0.00%	US797440BW34
MARRIOTT INTL INCUSD	0.00%	US5719032022
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-20:	0.00%	US478375AN81
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	0.00%	US210518CU85
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
HITACHI Y50	0.00%	JP3788600009
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.00%	AU000000OANZ3
AIRBNB INC	0.00%	US0090661010
FHLMC GOLD Q44452 3 11-01-2046	0.00%	US3132WH5N19
A P MOLLER-MAERSK B	0.00%	DK0010244508
MOODYS CORPORATION	0.00%	US6153691059
ST CORPORATION	0.00%	JP3162800001
ALINCO INC	0.00%	JP3126100001
CORTEVA INC	0.00%	US22052L1044
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00%	JP1300551H61

CCP DUE FROM GOLDMAN SACHS	0.00%
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00% XS1692485326
NISSIN SUGAR HLDG NPV	0.00% JP3676600004
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
HYPOTHEKARBANK LENZBURG AG	0.00% CH0001341608
AMPHENOL CORP CL A	0.00% US0320951017
VINCI SA	0.00% FR0000125486
DAIKIN INDUSTRIES	0.00% JP3481800005
CONS EDISON CO N Y 4.625% DUE 12-01-2054	0.00% US209111FF50
CANADIAN IMP BANK COM NPV	0.00% CA1360691010
ADLER GROUP S.A 1.875% 14/01/2026	0.00% XS2283224231
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00% US86361GAA40
ABB LTD	0.00% CH0012221716
UBER TECHNOLOGIES INC	0.00% US90353T1007
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%
NXP SEMICONDUCTORS	0.00% NL0009538784
FREEPORT MCMORAN INC	0.00% US35671D8570
AEVIS VICTORIA SA	0.00% CH0478634105
RHEINMETALL AG	0.00% DE0007030009
TWITTER INC	0.00% US90184L1026
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00% US3140F8BQ97
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00% US31374CL534
MTR CORP	0.00% HK0066009694
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	0.00% NO0006000801
VARIA US PROPERTIES AG	0.00% CH0305285295
BIOGEN INC	0.00% US09062X1037
COCA COLA HBC AG ORD	0.00% CH0198251305
UMICORE NPV	0.00% BE0974320526
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00% US448579AM48
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00% IT0005441883
SANKYO FRONTIER CO LTD	0.00% JP3328200005
AMERICAN INTERNATIONAL GROUP	0.00% US0268747849
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00% US3140F4UB04
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.00% US126650CN80
SHIN-ETSU CHEM CO Y50	0.00% JP3371200001
HONG KONG EXCHANGE & CLEAR	0.00% HK0388045442
KATAKURA & CO OP AGRI CORP	0.00% JP3211800002
HOKKAN HOLDINGS LTD	0.00% JP3846600009
PETROLEOS MEXICANO FRN GTD SNR MTN 08/2023 EUR	0.00% XS1824425265
BOUYGUES	0.00% FR0000120503
NITTO FUJI FLOUR MILLING CO LTD	0.00% JP3683200004
SNOWFLAKE INC	0.00% US8334451098
INVESTOR AB SER A NPV	0.00% SE0015811955
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
CINTAS CORP	0.00% US1729081059
PEARSON PLC ORD 25P GBP	0.00% GB0006776081
HONDA MOTOR CO LTD	0.00% JP3854600008
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	0.00% US71654QCC42
South African rand	0.00%
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%
HIGHLIGHT COMMUNICATIONS AG	0.00% CH0006539198
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595% SO221216EU	0.00%
MUENCHENER RUECKVER RG-REG	0.00% DE0008430026
ICE_CDX GOLDUS33 12/20/2027 BUY CDX.NA.HY.39 SPKK09R1	0.00%
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K	0.00%
SUMITOMO MITSUI FINANCIAL GROUP	0.00% JP3890350006
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00% US12769LAB53
MARVELL TECHNOLOGY COM USD0.002	0.00% US5738741041
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	0.00% US209111FD03
ABC ARBITRAGE SA	0.00% FR0004040608
JOHNSON CONTROLS INTERNATIONAL PLC	0.00% IE00BY7QL619
NASDAQ INC	0.00% US6311031081
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00% US599191AA16
VERBUND AG	0.00% AT0000746409
DAH SING BANKING GRP LTD	0.00% HK2356013600
ARROW ELECTRONICS INC	0.00% US0427351004
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	0.00% US161175BJ23
SEVEN & I HOLDINGS CO LTD	0.00% JP3422950000
PVTPL TENET HEALTHCARE CORP 4.625% DUE 06-15-2028 BEO	0.00% US88033GDG29

CHARTER COMMUN INC COM	0.00%	US16119P1084
EDP RENOVAVEIS SA	0.00%	ES0127797019
FRANKLIN RESOURCES INC	0.00%	US3546131018
MSCI INC	0.00%	US55354G1004
MOWI ASA	0.00%	NO0003054108
TAKARA LEBEN INFRASTRUCTURE FUND INC	0.00%	JP3048210003
FUTURES MARGIN-GBP	0.00%	
TOWA BANK LTD	0.00%	JP3622400004
BASF SE	0.00%	DE000BASF111
TIS INC	0.00%	JP3104890003
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	US31418BQL35
THURGAUER KANTONALBANK	0.00%	CH0231351104
FORTINET INC COM USD0.001	0.00%	US34959E1091
HENKEL AG & CO KGAA	0.00%	DE0006048408
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
REALTY INCOME CORPORATION	0.00%	US7561091049
FTGROUP CO LTD	0.00%	JP3166940001
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%	
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
MICROCHIP TECHNOLOGY INC	0.00%	US5950171042
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	US3140FHLJ47
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
CROWDSTRIKE HOLDINGS INC	0.00%	US22788C1053
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
FHLMC GOLD Q45094 3 12-01-2046	0.00%	US3132WJU030
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
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%	US1248EPL57
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	0.00%	US04364VAR42
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
ELECTRONIC ARTS INC	0.00%	US2855121099
PRUDENTIAL FINANCIAL INC	0.00%	US7443201022
FAST RETAILING CO LTD	0.00%	JP3802300008
LULULEMON ATHLETIC	0.00%	US5500211090
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
SKI INVESTMENTS COMPANY	0.00%	US7841171033
DOW INC	0.00%	US2605571031
HAMBURG COMML BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HC80A86
CARRIER GLOBAL COR COM USD0.01 WI	0.00%	US14448C1045
LIBERTY GLOBAL INC	0.00%	GB00B8W67B19
BASELLANDSCHAFTLICHE KANTONALBANK	0.00%	CH0001473559
COSTAR GROUP INC COM USD0.01	0.00%	US22160N1090
DANONE	0.00%	FR0000120644
ITOCHU-SHOKUHHN CO LTD	0.00%	JP3143700007
EGYPT(ARAB REP OF 4.75% SNR MTN 11/04/25EUR	0.00%	XS1980065301
MPLX LP 4% 03-15-2028	0.00%	US55336VAR15
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
SBA COMMUNICATIONS COM	0.00%	US78410G1040
ALBERMARLE CORP	0.00%	US0126531013
KAO CORPORATION JPY50	0.00%	JP3205800000
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	US31417Y6Q53
WEC ENERGY GROUP INC	0.00%	US92939U1060
LCH_IRS BOFAGB2U 05/05/2051 EUR P 1.198% / R 6MEURIB AR	0.00%	
MANULIFE FINANCIAL CORP	0.00%	CA56501R1064
SWISS PRIME SITE AG	0.00%	CH0008038389
LCH_IRS BOFAGB2U 05/07/2032 EUR P 2.81% / R 6MEURIB ARIF	0.00%	
GLOBAL PAYMENTS INC	0.00%	US37940X1028
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
KES BNP PARIBAS A/C	0.00%	
CONSOLIDATED EDISON INC COM USD0.10	0.00%	US2091151041
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	0.00%	XS2358483332
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
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%	
ERIE INDEMNITY CO	0.00%	US29530P1021
RENAULT SA	0.00%	FR0000131906
EVERSOURCE ENERGY COM	0.00%	US30040W1080
RANDSTAD NV	0.00%	NL0000379121
BARRICK GOLD CORP	0.00%	CA0679011084

ROSS STORES INC	0.00%	US7782961038
AJINOMOTO CO INC JPY	0.00%	JP3119600009
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
KINGFISHER PLC GBP0.1571	0.00%	GB0033195214
ALCON AG	0.00%	CH0432492467
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
BANK OF NEW YORK MELLON CORP	0.00%	US0640581007
Income Due - EUR	0.00%	
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
SAN DIEGO GAS & 4.5% DUE 08-15-2040	0.00%	US797440BM51
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
WESFARMERS LIMITED	0.00%	AU000000WES1
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%	
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
FASTENAL CO	0.00%	US3119001044
OCEAN SYSTEM CORP	0.00%	JP3172260006
TAISEI CORP	0.00%	JP3443600006
DAIOHS CORP	0.00%	JP3480520000
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00%	XS2409096349
ITOCHU CORP JPY	0.00%	JP3143600009
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
UNIVISION 7.375% DUE 06-30-2030	0.00%	US914906AX08
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00%	XS2393618389
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
INFINEON TECHNOLOGIES AG	0.00%	DE0006231004
WARNER BROS DISCOVERY INC	0.00%	US9344231041
GIVAUDAN - REG	0.00%	CH0010645932
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%	
ATLAS COPCO AB	0.00%	SE0017486889
AMERIPRISE FINANCIAL INC	0.00%	US03076C1062
NORDEA BANK ABP	0.00%	FI4000297767
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	0.00%	XS2383508590
TRANSOCEAN INC 8% DUE 02-01-2027	0.00%	US893830BL24
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
FANUC CORP	0.00%	JP3802400006
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.983% / R 1DSOFR ARC	0.00%	
MIZUHO FINANCIAL GROUP INC	0.00%	JP3885780001
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.00%	NZGOVDT427C1
DEUTSCHE BOERSE AG	0.00%	DE0005810055
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	US31417CRL18
KEURIG DR PEPPER INC	0.00%	US49271V1008
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
ON SEMICONDUCTOR CORPORATION	0.00%	US6821891057
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%	
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
IDEXX LABORATORIES INC	0.00%	US45168D1046
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	US31418AD548
TELE2 AB	0.00%	SE0005190238
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNXL82
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	US36179RXF18
NUCOR CORP	0.00%	US6703461052
PPG INDUSTRIES INC	0.00%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
KRAFT HEINZ CO COM USD0.01	0.00%	US5007541064
FUTURES MARGIN-EURO	0.00%	
SIEMENS GAMESA REN EURO.17	0.00%	ES0143416115
OTIS WORLDWIDE COR COM	0.00%	US68902V1070
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Infra	0.00%	
SWISS RE AG	0.00%	CH0126881561
TOTO LTD JPY50	0.00%	JP3596200000
NAVIENT CORP 6.75% 06-15-2026	0.00%	US63938CAJ71
PERSIMMON PLC	0.00%	GB0006825383
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	0.00%	
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BI	0.00%	US3132Y2HF64
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528

TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00%	JP3585800000
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	0.00%	XS2214239175
FRANCO NEVADA CORP	0.00%	CA3518581051
SEKISUI CHEMICAL CO Y50	0.00%	JP3419400001
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR AR	0.00%	
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00%	US03040WAX39
HOYA CORPORATION JPY	0.00%	JP3837800006
NSTAR ELEC CO 3.25% DUE 05-15-2029	0.00%	US67021CAN74
TRANSDIGM GROUP INC	0.00%	US8936411003
LONDON STOCK EXCHANG	0.00%	GB00B05WJX34
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00%	XS2027596530
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%	
MCCORMICK AND COMPANY INC	0.00%	US5797802064
SMC CORP JPY50	0.00%	JP3162600005
LAFARGEHOLCIM LTD	0.00%	CH0012214059
OBAYASHI CORPORATION	0.00%	JP3190000004
OLD DOMINION FREIGHT LINE INC	0.00%	US6795801009
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR0014005E43
DENSO CO	0.00%	JP3551500006
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
BRITISH LAND CO GBP	0.00%	GB0001367019
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
RICOH CO JPY50	0.00%	JP3973400009
FERRARI NV COM EUR 0.01	0.00%	NL0011585146
WILLIS TOWERS WATS COM USD0.000304635	0.00%	IE00BDB6Q211
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
NATIONAL BANK OF CANADA	0.00%	CA6330671034
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION	0.00%	FR0014003TT8
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
KKR AND CO INC	0.00%	US48251W1045
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Prop	0.00%	
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
CRH PLC	0.00%	IE0001827041
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
FUT MAR 24 CME 3MO SOFR	0.00%	
RIO TINTO LIMITED	0.00%	AU000000RIO1
INTL FLAVORS & FRAGRANCES USD	0.00%	US4595061015
INDITEX EURO.03 POST SUBD	0.00%	ES0148396007
VEEVA SYSTEMS INC	0.00%	US9224751084
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	0.00%	
KAJEMA CORP	0.00%	JP3210200006
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC	0.00%	CA45075E1043
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBSA	0.00%	
MERCK KGAA	0.00%	DE0006599905
MAZDA MOTOR CORP Y50	0.00%	JP3868400007
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42:	0.00%	
OLYMPUS CORP	0.00%	JP3201200007
FUT SEP 22 ICE SONIA SO3	0.00%	
GEORGE WESTON LTD	0.00%	CA9611485090
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42:	0.00%	
TOPPAN PRINTING CO LTD	0.00%	JP3629000005
STATE STREET CORP USD	0.00%	US8574771031
VOLVO AB - B	0.00%	SE0000115446
GARTNER INC CL-A	0.00%	US3666511072
BAXTER INTL INC COM US\$1	0.00%	US0718131099
DSV A/S	0.00%	DK0060079531
FORTIS INC	0.00%	CA3495531079
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	0.00%	
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	US3138XW4S43
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
FIFTH THIRD BANCORP	0.00%	US3167731005
DIETEREN GROUP	0.00%	BE0974259880
HEXAGON AB	0.00%	SE0015961909
UNICREDIT SPA	0.00%	IT0005239360
Swiss franc	0.00%	
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	0.00%	US35565CAH97
BROTHER INDUSTRIES LTD	0.00%	JP3830000000

STMICROELECTRONICS NV	0.00%	NL0000226223
AROUNDTOWN SA	0.00%	LU1673108939
UNITED OVERSEAS BANK	0.00%	SG1M31001969
FUJITSU JPY	0.00%	JP3818000006
SAMPO OYJ	0.00%	FI0009003305
SCHLOSS WACHENHEIM AG	0.00%	DE0007229007
AGNICO EAGLE MINES	0.00%	CA0084741085
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	0.00%	US66989HAR93
WEYERHAEUSER CO USD	0.00%	US9621661043
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%	
FUT JUN 23 90 DAY B-BILLS	0.00%	
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
ARGENX SE	0.00%	NL0010832176
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	0.00%	
DOLLARAMA INC	0.00%	CA25675T1075
EQUIFAX INC	0.00%	US2944291051
LEGRAND SA	0.00%	FR0010307819
DKK BNP PARIBAS A/C	0.00%	
ORANGE SA	0.00%	FR0000133308
AEON CREDIT SERVICES (ASIA) COMPANY LIM	0.00%	HK0900002681
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	0.00%	
AMEREN CORP	0.00%	US0236081024
AMADEUS IT HLDGS	0.00%	ES0109067019
EPAM SYSTEMS INC	0.00%	US29414B1044
GIJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 421	0.00%	
USS CO LTD	0.00%	JP3944130008
PARTNERS GROUP	0.00%	CH0024608827
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	0.00%	US209111FV01
DATADOG INC	0.00%	US23804L1035
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	US36180CRC54
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
MAMMY MART CORP	0.00%	JP3870200007
DOVER CORPORATION COM USD1.00	0.00%	US2600031080
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
FIRSTENERGY CORP USD	0.00%	US3379321074
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512% / R 3MBBSW AR	0.00%	
CONS EDISON CO N Y 3.85% DUE 06-15-2046	0.00%	US209111FH17
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUE	0.00%	FR0010461053
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
RAYMOND JAMES FINL COM USD0.01	0.00%	US7547301090
EBIQUITY PLC	0.00%	GB0004126057
Income Due - CAD	0.00%	
DUPONT DE NEMOURS INC	0.00%	US26614N1028
ERICSSON LM - B SHS	0.00%	SE0000108656
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	0.00%	US04364VAU70
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
ADIDAS AG	0.00%	DE000A1EWWW0
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
BIOMERIEUX NPV	0.00%	FR0013280286
CDW CORP	0.00%	US12514G1085
ASTRAZENECA PLC SPONS ADR	0.00%	US0463531089
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
VOLVO AB	0.00%	SE0000115420
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI	0.00%	
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8	0.00%	
SERVICENOW INC 1.4% DUE 09-01-2030	0.00%	US81762PAE25
BRANDYWINE REALTY TRUST	0.00%	US1053682035
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
IPSEN PROMESSES SA	0.00%	FR0010259150
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
EXPEDIA GROUP INC	0.00%	US30212P3038
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
DR AUTO 4.3% DUE 09-16-2024	0.00%	US26208KAG58
SHIMIZU CORPORATION	0.00%	JP3358800005
DUKE REALTY CORP	0.00%	US2644115055
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	

ASSA ABLOY AB	0.00%	SE0007100581
AES CORP	0.00%	US00130H1059
MOSAIC CO COM	0.00%	US61945C1036
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52% SO221107US25	0.00%	
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
ENTERGY CORP NEW	0.00%	US29364G1031
VERISIGN INC	0.00%	US92343E1029
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
MITSUBISHI ELECTRIC	0.00%	JP3902400005
FUJI FILM HOLDINGS CORP	0.00%	JP3814000000
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	0.00%	US66989HAS76
SKANDINAVISKA ENSKIL SEK	0.00%	SE0000148884
ESSITY AB SER B NPV	0.00%	SE0009922164
UPM-KYMMENE FIM10	0.00%	FI0009005987
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
CGI INC	0.00%	CA12532H1047
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
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
VULCAN MATERIALS CO	0.00%	US9291601097
AZBIL CORP	0.00%	JP3937200008
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
VOLVO CAR AB	0.00%	SE0016844831
STERIS PLC	0.00%	IE00BFY8C754
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	US36180HSP46
BCE INC	0.00%	CA05534B7604
SHISEIDO COMPANY LIMITED JPY50	0.00%	JP3351600006
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
MAGNA INTERNATIONAL INC	0.00%	CA5592224011
JAPAN POST BANK CO LTD	0.00%	JP3946750001
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	0.00%	
FUT DEC 25 LIF 3M EURIBOR	0.00%	
TOSHIBA CORP Y50	0.00%	JP3592200004
AEON CO LTD	0.00%	JP3388200002
DARDEN RESTAURANTS INC	0.00%	US2371941053
DNB BANK ASA NOK12.50	0.00%	NO0010161896
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
COLES GROUP LTD	0.00%	AU0000030678
DR HORTON INC	0.00%	US23331A1097
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
CRITERIA CAIXACORP SA	0.00%	ES0140609019
KONE CORPORATION NEW	0.00%	FI0009013403
ALIGN TECHNOLOGY INC	0.00%	US0162551016
LIVE NATION INC	0.00%	US5380341090
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
LIBERTY GLOBAL INC USD0.01 A	0.00%	GB00B8W67662
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	0.00%	US043436AX21
KYOCERA CORP JPY50	0.00%	JP3249600002
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	0.00%	
FUT CALL JUN 23 EURO DOLLARS 9925	0.00%	
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
PUT SWO_CDX BARCGB22 16/11/2022 ITRAXX EUROPE SERIES 3	0.00%	
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
WHITBREAD PLC	0.00%	GB00B1KJJ408
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
SWATCH GROUP AG	0.00%	CH0012255144
NORDSON CORP	0.00%	US6556631025
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	US31417YW607
SUMITOMO CORP JPY	0.00%	JP3404600003
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
KEYCORP	0.00%	US4932671088
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
MARKEL CORPORATION	0.00%	US5705351048
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
THE JM SMUCKER COMPANY	0.00%	US8326964058
PERKINELMER INC	0.00%	US7140461093
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2

PRESS KOGYO CO	0.00%	JP3833600004
GEBERIT AG-REG	0.00%	CH0030170408
GENERAC HOLDINGS INC	0.00%	US3687361044
TELEPERFORMANCE	0.00%	FR0000051807
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
COOPER COS INC	0.00%	US2166484020
NVR INC	0.00%	US62944T1051
CONAGRA BRANDS INC	0.00%	US2058871029
BROWN BROWN INC	0.00%	US1152361010
ATMOS ENERGY CORP	0.00%	US0495601058
SWISS LIFE HOLDING AG	0.00%	CH0014852781
CENTERPOINT ENERGY INC	0.00%	US15189T1079
SANDVIK AB	0.00%	SE0000667891
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
HORIZON THERAPEUTI COM USD 0.0001	0.00%	IE00BQPQZG61
TRANSUNION	0.00%	US89400J1079
ELECTRICITE DE FRANCE	0.00%	FR0010242511
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
UNI CHARM CORPORATION	0.00%	JP3951600000
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
PARAMOUNT GLOBAL	0.00%	US92556H2067
QUANTA SERVICES INC	0.00%	US74762E1029
ZSCALER INC	0.00%	US98980G1022
PINTEREST INC	0.00%	US72352L1061
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
EISAI CO LTD JPY	0.00%	JP3160400002
BURBERRY GROUP PLC	0.00%	GB0031743007
HUNTINGTON BANCSHARES INC	0.00%	US4461501045
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
STEEL DYNAMICS INC	0.00%	US8581191009
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00%	FR0014004L86
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
EVERGY INC COM NPV	0.00%	US30034W1062
MATCH GRP INC NEW COM USD0.001	0.00%	US57667L1070
CLOROX CO DEL	0.00%	US1890541097
CATALENT INC	0.00%	US1488061029
SODEXO	0.00%	FR0000121220
SKYWORKS SOLUTIONS INC	0.00%	US83088M1027
QUEST DIAGNOSTICS	0.00%	US74834L1008
MONGODB INC	0.00%	US60937P1066
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI	0.00%	
VAIL RESORTS INC	0.00%	US91879Q1094
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
DOMINOS PIZZA INC	0.00%	US25754A2015
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
M3 INC NPV	0.00%	JP3435750009
SUZUKI MOTOR CORP	0.00%	JP3397200001
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
SYNCHRONY FINANCIAL	0.00%	US87165B1035
SEAGEN INC COM USD0.001	0.00%	US81181C1045
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
SONOVA HOLDING AG - REG	0.00%	CH0012549785
ASM INTERNATIONAL NV	0.00%	NL0000334118
SAN DIEGO GAS & 3.75% DUE 06-01-2047	0.00%	US797440BV50
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
PLUG POWER INC	0.00%	US72919P2020
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YOI	0.00%	
POWER CORP OF CANADA CAD	0.00%	CA7392391016
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
GARMIN ORD	0.00%	CH0114405324
PULTE GROUP INC	0.00%	US7458671010
TWILIO INC	0.00%	US90138F1021
ARCH CAPITAL GROUPCOM	0.00%	BMG0450A1053
CARMAX INC	0.00%	US1431301027

ANTOFAGASTA PLC	0.00%	GB0000456144
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
BILL COM HOLDINGS INC	0.00%	US0900431000
SARTORIUS STEDIM B EURO.1666	0.00%	FR0013154002
UDR INC	0.00%	US9026531049
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	0.00%	
HUBSPOT INC	0.00%	US4435731009
FERROVIAL SA	0.00%	ES0118900010
METRO INC - A	0.00%	CA59162N1096
NORTHERN TRUST CORP	0.00%	US6658591044
NICE LTD	0.00%	IL0002730112
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
BUNGE LIMITED	0.00%	BMG169621056
ADVANCE AUTO PARTS	0.00%	US00751Y1064
SWEDBANK AB	0.00%	SE0000242455
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42	0.00%	
JULIUS BAER GROUP LTD	0.00%	CH0102484968
LOEWS CORP	0.00%	US5404241086
MONDI PLC	0.00%	GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
IGM FINANCIAL INC	0.00%	CA4495861060
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
SPLUNK INC COM	0.00%	US8486371045
WORLDLINE SA	0.00%	FR0011981968
SMITH & NEPHEW PLC	0.00%	GB0009223206
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
AVANTOR INC	0.00%	US05352A1007
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
FUT SEP 24 LIF 3M EURIBOR	0.00%	
CMS ENERGY CORP	0.00%	US1258961002
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBBSW AR	0.00%	
SAMSE SA	0.00%	FR0000060071
PRYSMIAN SPA	0.00%	IT0004176001
HANNOVER RUECK SE	0.00%	DE0008402215
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
TDK CORPORATION	0.00%	JP3538800008
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
NIPPON STEEL CORPORATION	0.00%	JP3381000003
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	CA3039011026
LIBERTY MEDIA CORP COM	0.00%	US5312298541
TELSTRA CORPORATION LIMITED	0.00%	AU000000TLS2
ALLEGHANY CORPORATION	0.00%	US0171751003
GAMING AND LEISURE P COM USD0.01	0.00%	US36467J1088
PVPTL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.00%	US35565RAH66
EPIROC AB	0.00%	SE0015658109
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	US36292CMK70
ZOOMINFO TECHNOLOGIES INC	0.00%	US98980F1049
ENTEGRIS INC	0.00%	US29362U1043
APA GROUP	0.00%	AU000000APA1
DAMARTEX SA	0.00%	FR0000185423
ABIOMED INC	0.00%	US0036541003
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
POOL CORPORATION	0.00%	US73278L1052
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
Income Due - BRL	0.00%	
SVENSKA CELLULOZA AB - B SHARES	0.00%	SE0000112724
ATLANTIA SPA	0.00%	IT0003506190
ALLIANT ENERGY CORP	0.00%	US0188021085
EQUITABLE HLDGS IN COM USD0.01	0.00%	US29452E1010
DOCUSIGN INC	0.00%	US2561631068
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
OBERBANK AG	0.00%	AT0000625108
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	0.00%	US20754FAK84
KEPPEL CORP LTD	0.00%	SG1U68934629
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
STRAUMANN HLDG CHF0.01 REGD POST SPLIT	0.00%	CH1175448666
ALFA LAVAL AB	0.00%	SE0000695876
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008

KESKO OYJ-B SHS	0.00%	FI0009000202
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
NORTHLAND POWER INC	0.00%	CA6665111002
BATH AND BODY WORKS INC	0.00%	US0708301041
NISSAN MOTOR CO Y50	0.00%	JP3672400003
NEXT PLC GBP0.10	0.00%	GB0032089863
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
RESONA HOLDINGS INC	0.00%	JP3500610005
WESTERN DIGITAL CORP	0.00%	US9581021055
BNY USD COLLATERAL	0.00%	
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
PROXIMUS	0.00%	BE0003810273
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
BIO TECHNE CORP COM USD0.01	0.00%	US09073M1045
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5MZ78
OMRON CORP Y50	0.00%	JP3197800000
NEC ELECTRONICS CORP	0.00%	JP3164720009
BORGWARNER INC	0.00%	US0997241064
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI	0.00%	
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
DOORDASH INC	0.00%	US25809K1051
WHIRLPOOL CORP USD	0.00%	US9633201069
SALMAR ASA	0.00%	NO0010310956
New Zealand Dollar Custodial Account â€” MITNZ Listed Infrast	0.00%	
BRAMBLES LIMITED	0.00%	AU000000BXB1
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
SMITHS GROUP PLC	0.00%	GB00B1WY2338
ZENDESK INC	0.00%	US98936J1016
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
TELEFLEX INC	0.00%	US8793691069
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
VISTRA CORP	0.00%	US92840M1027
CARNIVAL CORP USD	0.00%	PA1436583006
COMPUTERSHARE LTD	0.00%	AU000000CPUS
NISOURCE INC	0.00%	US65473P1057
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR	0.00%	
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
NOMURA SECURITIES Y50	0.00%	JP3762600009
SNAP ON INC	0.00%	US8330341012
NAVIENT CORP 5.5% 03-15-2029	0.00%	US63938CAM01
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
TOYOTA TSUSHO CORP	0.00%	JP3635000007
EASTMAN CHEMICAL COM	0.00%	US2774321002
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
FOX CORP COM USD0.01 CL A	0.00%	US35137L1052
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	0.00%	
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
HEIDELBERGCEMENT AG	0.00%	DE0006047004
EVEREST RE GROUP LTD	0.00%	BMG3223R1088
FUT PUT DEC 22 IMM EOM M S&P 3300	0.00%	
ASSURANT INC	0.00%	US04621X1081
AZRIELI GROUP	0.00%	IL0011194789
LEAR CORP	0.00%	US5218652049
EMERA INC	0.00%	CA2908761018
GREAT WEST LIFECO	0.00%	CA39138C1068
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
AGEAS NPV POST SPLIT	0.00%	BE0974264930
QIAGEN NV	0.00%	NL0012169213
SARTORIUS AG VORZUG	0.00%	DE0007165631

ROKU INC	0.00%	US77543R1023
ACS ACTIVIDADES CONS Y SERV	0.00%	ES0167050915
LINCOLN NATL CORPORATION IND USD	0.00%	US5341871094
BURLINGTON STORES INC	0.00%	US1220171060
CIE (Communications Investment Europe S.Ã r.l.)	0.00%	
PUMA SE	0.00%	DE0006969603
COLOPLAST DKK 1 B	0.00%	DK0060448595
ADVANTEST CORP	0.00%	JP3122400009
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00%	SE0015193313
VALEO SA	0.00%	FR0013176526
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO	0.00%	US60855RAK68
KYOWA KIRIN CO LTD	0.00%	JP3256000005
ASAHI KASEI CORPORATION	0.00%	JP3111200006
MONCLER SPA	0.00%	IT0004965148
ERSTE GROUP BANK AG	0.00%	AT0000652011
NEXON CO LTD	0.00%	JP3758190007
NEWELL BRANDS INC	0.00%	US6512291062
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	0.00%	US902104AC24
ENDESA SA	0.00%	ES0130670112
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
INTERTEK GROUP INC	0.00%	GB0031638363
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
OBIC CO LTD	0.00%	JP3173400007
SNAP INC	0.00%	US83304A1060
FRESENIUS SE CO KGAA	0.00%	DE0005785604
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
AVALARA INC	0.00%	US05338G1067
ELIA GROUP SA/NV	0.00%	BE0003822393
AGC INC	0.00%	JP3112000009
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	0.00%	US451102CC97
INFORMA PLC	0.00%	GB00BMJ6DW54
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
Futures Margin - AUD	0.00%	
COCHLEAR LIMITED	0.00%	AU000000COH5
CHR HANSEN HOLDING A S	0.00%	DK0060227585
LASERTEC CORP NPV	0.00%	JP3979200007
ISUZU MOTORS JPY50	0.00%	JP3137200006
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00%	JP3897700005
HANG SENG BANK HKD5	0.00%	HK0011000095
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00%	US36296KPB25
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00%	SE0016102115
TRADEWEB MARKETS INC	0.00%	US8926721064
TFI INTERNATIONAL INC	0.00%	CA87241L1094
VAT GROUP AG	0.00%	CH0311864901
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
EQT AB	0.00%	SE0012853455
TYLER TECHNOLOGIES INC	0.00%	US9022521051
CAMDEN PROPERTY TRUST	0.00%	US1331311027
FOX CORP COM USD0.01 CL B	0.00%	US35137L2043
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
COMMERZBANK AG NPV	0.00%	DE000CBK1001
JFE HOLDINGS INC	0.00%	JP3386030005
DYNATRACE INC	0.00%	US2681501092
OKTA INC	0.00%	US6792951054
MASCO CORP USD	0.00%	US5745991068
HYDRO ONE LTD	0.00%	CA4488112083
Z HOLDINGS CORPORATION	0.00%	JP3933800009
NORSK HYDRO ASA	0.00%	NO0005052605
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	0.00%	
DELIVERY HERO SE	0.00%	DE000A2E4K43
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZJ1
EXOR NV EURO0.01	0.00%	NL0012059018
NOVOCURE LTD	0.00%	JE00BYSS4X48
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
LUCID GROUP INC	0.00%	US5494981039
YAMAHA MOTOR CO	0.00%	JP3942800008
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
ALLY FINANCIAL INC	0.00%	US02005N1000
YAKULT HONSHA	0.00%	JP3931600005
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	XS2214239506

COGNEX CORP COM USD	0.00%	US1924221039
YAMAHA CORP JPY50	0.00%	JP3942600002
ARAMARK COM	0.00%	US03852U1060
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
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	JP3409000001
SAPUTO INC	0.00%	CA8029121057
CALL BONDOPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERN	0.00%	
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
UGI CORP COM	0.00%	US9026811052
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.00%	US373334JW27
CARLYLE GROUP INC	0.00%	US14316J1088
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
DISCO CORP	0.00%	JP3548600000
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
TOKYO GAS CO LTD	0.00%	JP3573000001
NIPPON BUILDING FUND INC	0.00%	JP3027670003
TORAY INDS INC Y50	0.00%	JP3621000003
OUG HOLDINGS INC	0.00%	JP3180000006
IMCD NV	0.00%	NL0010801007
DROPBOX INC	0.00%	US26210C1045
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
SUNCORP GROUP LTD	0.00%	AU000000SUN6
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	0.00%	
EXACT SCIENCES CORP	0.00%	US30063P1057
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)	0.00%	US0357108390
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
VF CORPORATION	0.00%	US9182041080
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
MOHAWK INDUSTRIES INC	9.94E-07	US6081901042
CCL INDUSTRIES INC	9.87E-07	CA1249003098
CONTINENTAL AG	9.87E-07	DE0005439004
HENNES & MAURITZ	9.87E-07	SE0000106270
NITORI CO LTD	9.85E-07	JP3756100008
NEXI SPA ORD	9.81E-07	IT0005366767
LIFCO AB SER B NPV	9.80E-07	SE0015949201
QORVO INC	9.75E-07	US74736K1016
CARL ZEISS MEDITEC NPV	9.70E-07	DE0005313704
TEMENOS AG	9.68E-07	CH0012453913
SOLVAY SA BELGIAN BEF	9.64E-07	BE0003470755
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO	9.64E-07	US05875CAB00
ALCOA CORP	9.61E-07	US0138721065
MEDIOBANCA BANCA DI ITL	9.58E-07	IT0000062957
RIVIAN AUTOMOTIVE INC	9.46E-07	US76954A1034
KINGSPAN GROUP PLC	9.43E-07	IE0004927939
YASKAWA ELECTRIC CORP	9.43E-07	JP3932000007
UNITY SOFTWARE INC	9.42E-07	US91332U1016
EMS CHEMIE HLDS REG	9.41E-07	CH0016440353
SEK BNP PARIBAS A/C	9.39E-07	
EURONEXT NV	9.33E-07	NL0006294274
TOKYU CORP NPV	9.32E-07	JP3574200006
HONG KONG CHINA GA	9.28E-07	HK0003000038
ESSENTIAL UTILS IN COM USD0.50	9.28E-07	US29670G1022
MASIMO CORP	9.25E-07	US5747951003
KINROSS GOLD CORP	9.24E-07	CA4969024047
SCHINDLER HOLDING-PART CERT	9.23E-07	CH0024638196
INTL PAPER CO COM US\$1	9.23E-07	US4601461035
LUNDIN MINING CORP	9.23E-07	CA5503721063
MINERAL RESOURCES LTD	9.13E-07	AU000000MIN4
SGD BNP PARIBAS A/C	9.13E-07	
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78	9.10E-07	
PERSOL HOLDINGS CO NPV	9.08E-07	JP3547670004
UNIVERSAL HEALTH SERVICES - CLASS B	9.08E-07	US9139031002
HAMAMATSU PHOTONICS KK	9.02E-07	JP3771800004
KANSAI ELECTRIC POWER JPY	9.01E-07	JP3228600007
YARA INTERNATIONAL ASA	9.01E-07	NO0010208051
Income Due - KRW	8.95E-07	
FORTUM OYJ	8.90E-07	FI0009007132
PANDORA	8.89E-07	DK0060252690

ICL GROUP LTD	8.87E-07 IL0002810146
OSAKA GAS CO LTD JPY	8.83E-07 JP3180400008
M&G PRUDENTIAL PLC ORD GBP0.05	8.82E-07 GB00BKFB1C65
ONEX CORP	8.81E-07 CA68272K1030
BENTLEY SYSTEMS INC	8.76E-07 US08265T2087
DCC PLC	8.62E-07 IE0002424939
INVESTMENT AB LATOUR	8.59E-07 SE0010100958
JAPAN EXCHANGE GROUP INC	8.52E-07 JP3183200009
ENAGAS	8.52E-07 ES0130960018
NIPPON SANSO HOLDINGS CORP	8.48E-07 JP3711600001
TRYG AS DKK5	8.46E-07 DK0060636678
JSR CORP	8.45E-07 JP3385980002
SING INVESTMENTS FINANCE LTD	8.45E-07 SG1502002305
CLARIANT AG REG	8.38E-07 CH0012142631
SAINSBURY (J) PLC	8.33E-07 GB00B019KW72
KOBAYASHI PHARMACEUTICAL CO	8.22E-07 JP3301100008
WH GROUP LTD	8.17E-07 KYG960071028
ALTAGAS INCOME LTD	8.11E-07 CA0213611001
ILS BNP PARIBAS A/C	8.11E-07
NIPPON PAINT HOLDINGS CO LTD	8.07E-07 JP3749400002
SHIZUOKA BANK LTD JPY	8.05E-07 JP3351200005
AMPLIFON SPA	8.03E-07 IT0004056880
NETO ME HOLDINGS LTD	7.99E-07 IL0001680136
SHAW COMMUNICATIONS INC-B	7.98E-07 CA82028K2002
SAGAX AB	7.97E-07 SE0005127818
FRESENIUS MEDICAL CARE AG & CO	7.91E-07 DE0005785802
RECORDATI SPA - NEW	7.87E-07 IT0003828271
BLOCK INC CDI	7.80E-07 AU0000187353
COVESTRO AG	7.80E-07 DE0006062144
KINTETSU GROUP HOLDINGS CO LTD	7.79E-07 JP3260800002
CLARIVATE PLC	7.73E-07 JE00BJJN4441
DENTSPLY SIRONA INC	7.71E-07 US24906P1093
SINO LAND CO LTD HKG	7.71E-07 HK0083000502
MAKITA CORPORATION JPY50	7.69E-07 JP3862400003
SKANSKA AB SEK12 SER	7.65E-07 SE0000113250
EVONIK INDUSTRIES AG	7.64E-07 DE000EVNK013
VIATRIS INC	7.63E-07 US92556V1061
BAIDU INC 2.375% 10-09-2030	7.55E-07 US056752AT58
NATURGY ENERGY GROUP SA	7.52E-07 ES0116870314
COUPA SOFTWARE INC	7.51E-07 US22266L1061
INDUSTRIVARDEN AB	7.44E-07 SE0000190126
ELANCO ANIMAL HEALTH INC	7.42E-07 US28414H1032
PARK HOTELS & RESORTS INC	7.37E-07 US7005171050
SKF AB	7.37E-07 SE0000108227
DENTSU GROUP INC	7.31E-07 JP3551520004
VOLKSWAGEN AG	7.31E-07 DE0007664005
MEIJI HOLDINGS CO	7.28E-07 JP3918000005
NIHON M&A CENTER HOLDINGS INC	7.26E-07 JP3689050007
HENDERSON LAND DEVELOPMENT CO	7.21E-07 HK0012000102
SCHROEDERS PLC ORD GB	7.13E-07 GB00BP9LHF23
COINBASE GLOBAL INC	7.08E-07 US19260Q1076
SINGAPORE AIRLINES LTD	7.07E-07 SG1V61937297
IBIDEN CO LTD	7.04E-07 JP3148800000
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	7.00E-07 US5312296073
CABLE ONE INC COM USD1	6.99E-07 US12685J1051
STANDARD LIFE ABERDEEN PLC	6.98E-07 GB00BF8Q6K64
LYFT INC	6.96E-07 US55087P1049
BLUESCOPE STEEL LIMITED	6.90E-07 AU000000BSL0
WEST FRASER TIMBER CO	6.89E-07 CA9528451052
VIVENDI SE	6.85E-07 FR0000127771
NEWS CORP	6.85E-07 US65249B1098
WIX COM LTD	6.81E-07 IL0011301780
ROLLINS INC COM USD1	6.81E-07 US7757111049
FORTUNE BRANDS HOME AND SECURITY	6.77E-07 US34964C1062
WESTERN UNION CO	6.76E-07 US9598021098
SHIMADZU CORP	6.75E-07 JP3357200009
GETINGE AB-B	6.74E-07 SE0000202624
ADMIRAL GROUP PLC	6.74E-07 GB00B02J6398
DAIFUKU CO LTD	6.60E-07 JP3497400006
STOCKLAND	6.60E-07 AU000000SGP0
PHOENIX GP HLDGS ORD	6.57E-07 GB00BGXQNP29
UNITED MIZRAHI BANK LIMITED	6.57E-07 IL0006954379

ZOZO INC	6.55E-07 JP3399310006
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU;	6.55E-07
DOMINOS PIZZA ENTERPRISES LTD	6.53E-07 AU000000DMPO
CAPCOM CO LTD	6.47E-07 JP3218900003
HELLOFRESH SE	6.41E-07 DE000A161408
NRG ENERGY INC	6.38E-07 US6293775085
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	6.37E-07 CA11284V1058
ZILLOW GROUP INC COM USD0.0001 CLASS C	6.34E-07 US98954M2008
AMERCO INC	6.31E-07 US0235861004
ZALANDO SE NPV	6.29E-07 DE000ZAL1111
TELADOC HEALTH INC	6.29E-07 US87918A1051
Income Due - HKD	6.22E-07
MIRVAC GROUP PROPERTY TRUST	6.18E-07 AU000000MGR9
DAIMLER TRUCK HOLDING AG	6.17E-07 DE000DTROCK8
WEBSTER FINANCIAL CORP	6.16E-07 US9478901096
SIRIUS XM HLDGS IN COM USD 0.001	6.14E-07 US82968B1035
Income Due - ZAR	6.14E-07
HIROSE ELECTRIC JPY	6.14E-07 JP3799000009
AMC ENTERTAINMENT HOLDINGS INC	6.13E-07 US00165C1045
SWIRE PACIFIC	6.13E-07 HK0019000162
ROHM CO LTD	6.12E-07 JP3982800009
IVANHOE MINES LTD COM NPV CL A	6.06E-07 CA46579R1047
ACCOR SA	6.01E-07 FR0000120404
VORNADO REALTY TRUST	5.98E-07 US9290421091
KEIO CORP	5.96E-07 JP3277800003
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU.	5.95E-07
SUMITOMO CHEMICAL JPY50	5.95E-07 JP3401400001
OCADO GROUP PLC	5.92E-07 GB00B3MBS747
OWENS CORNING INC	5.90E-07 US6907421019
CHUBU ELECTRIC POWER CO INC	5.90E-07 JP3526600006
BALOISE HOLDING-REG	5.84E-07 CH0012410517
HANG LUNG PROPERTIES LIMITED	5.76E-07 HK0101000591
JD SPORTS FASHION ORD GBP0.0005	5.72E-07 GB00BM8Q5M07
IIDA GROUP HOLDING NPV	5.71E-07 JP3131090007
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	5.70E-07
MCDONALDS HOLDINGS CO JAPAN	5.70E-07 JP3750500005
INDUSTRIVARDEN AB SER C NPV	5.69E-07 SE0000107203
KOBE BUSSAN CO LTD	5.65E-07 JP3291200008
TOROMONT INDUSTRIES LTD	5.65E-07 CA8911021050
YAMATO HOLDINGS CO LTD	5.63E-07 JP3940000007
AVEVA GROUP PLC	5.61E-07 GB00BBG9VN75
HARGREAVES LANSDOWN PLC	5.57E-07 GB00B1VZ0M25
RINGCENTRAL INC	5.55E-07 US76680R2067
FASTIGHETS AB BALD SER B NPV POST SPLIT	5.54E-07 SE0017832488
PAN AMERICAN SILVER CORP	5.50E-07 CA6979001089
BOLLORE SE	5.47E-07 FR0000039299
QANTAS AIRWAYS LIMITED	5.47E-07 AU000000QAN2
SWIRE PROPERTIES L HKD1	5.44E-07 HK0000063609
ODAKYU ELECTRIC RAILWAY CO	5.42E-07 JP3196000008
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	5.40E-07 US35565XAH35
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	5.39E-07
SOFINA SA	5.37E-07 BE0003717312
CANADIAN PACIFIC R COM NPV	5.31E-07 CA13645T1003
Australian Dollar Custodial Account â€” MIF Direct Property	5.28E-07
COVIVIO	5.15E-07 FR0000064578
OTSUKA CORPORATION	5.12E-07 JP3188200004
SEEK LIMITED	5.11E-07 AU000000SEK6
SBI HOLDINGS INC NPV	5.04E-07 JP3436120004
MONOTARO CO LTD	5.03E-07 JP3922950005
DAVITA INC	5.02E-07 US23918K1088
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	5.00E-07
KINNEVIK AB	4.99E-07 SE0015810247
IAC INTERACTIVECOR COM USD0.0001	4.96E-07 US44891N2080
HUSQVARNA AB - B SHARES	4.95E-07 SE0001662230
BAUSCH HEALTH COMPCOM NPV	4.91E-07 CA0717341071
ESR CAYMAN LTD	4.84E-07 KYG319891092
RAKUTEN GROUP INC	4.82E-07 JP3967200001
KOSE CORP	4.82E-07 JP3283650004
SG HOLDINGS CO LTD	4.80E-07 JP3162770006
GRAB HOLDINGS LTD	4.80E-07 KYG4124C1096
AISIN SEIKI CO LTD	4.80E-07 JP3102000001
JUST EAT TAKEAWAY EURO.04	4.75E-07 NL0012015705

OPEN HOUSE GROUP CO LTD	4.75E-07 JP3173540000
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	4.74E-07
LUMEN TECHNOLOGIES COM USD1.00	4.73E-07 US5502411037
CYBERAGENT INC	4.73E-07 JP3311400000
DISH NETWORK CORP - A	4.72E-07 US25470M1099
EVOLUTION MINING LIMITED	4.69E-07 AU000000EVN4
FIRSTSERVICE CORP COM NPV	4.59E-07 CA33767E2024
SCOUT24 SE	4.59E-07 DE000A12DM80
mitsui chemicals inc	4.56E-07 JP3888300005
VENTURE CORPORATION LTD	4.55E-07 SG0531000230
CELANESE CORP SERIES A	4.54E-07 US1508701034
MAPLETREE LOGISTICS TRUST	4.52E-07 SG1503926213
UBISOFT ENTERTAINMENT	4.50E-07 FR0000054470
REECE LIMITED	4.46E-07 AU000000REH4
KEISEI ELECTRIC RAILWAY CO	4.46E-07 JP3278600006
AEON STORES HK CO HKD0.20	4.41E-07 HK0000084183
SUMCO CORPORATION	4.37E-07 JP3322930003
AMUNDI SA	4.32E-07 FR0004125920
CANADIAN UTILITIES LTD A	4.31E-07 CA1367178326
NEMETSCHEK AG	4.31E-07 DE0006452907
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65	4.30E-07
SEB SA	4.17E-07 FR0000121709
ROLLS ROYCE HLDGS ORD GBP 0.001 C	4.17E-07 GB00B669WX96
ASCENDAS REAL ESTATE INVESTMENT TRUST	4.14E-07 SG1M77906915
DEMANT A S	4.07E-07 DK0060738599
WAYFAIR INC	4.07E-07 US94419L1017
BLACKBERRY LTD NPV	4.03E-07 CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	4.03E-07 JP3164630000
NOK BNP PARIBAS A/C	3.99E-07
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	3.94E-07
FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE C	3.94E-07 US3138ALKA40
HOSHIZAKI CORP	3.91E-07 JP3845770001
TOSOH CORPORATION	3.90E-07 JP3595200001
EMBRACER GROUP AB SER`B`NPV	3.87E-07 SE0016828511
MAPLETREE PAN ASIA COMMERCIAL TRUST	3.81E-07 SG2D18969584
ADEVINTA ASA NOK0.2	3.81E-07 NO0010844038
SHARP CORP	3.77E-07 JP3359600008
RIOCAN REAL ESTATE INVESTMENT TRUST	3.73E-07 CA7669101031
BECHTLE AG	3.65E-07 DE0005158703
JAPAN POST INSURANCE CO LTD	3.60E-07 JP3233250004
LIGHTSPEED COMMERCE INC	3.60E-07 CA53229C1077
KNORR BREMSE AG	3.60E-07 DE000KBX1006
APPROVIN CORP	3.58E-07 US03831W1080
UOL GROUP LIMITED	3.58E-07 SG1583002349
Income Due - SEK	3.58E-07
JARDINE MATHESON HOLDINGS LIMITED	3.55E-07 BMG507361001
Outstanding Settlement Receipts - NOK	3.52E-07
HITACHI METALS LTD	3.52E-07 JP3786200000
SEIKO EPSON CORPORATION	3.50E-07 JP3414750004
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	3.50E-07 US5312294094
OPEN TEXT CORP	3.49E-07 CA6837151068
OJI HOLDINGS CORP	3.48E-07 JP3174410005
WELCIA HOLDINGS CO LTD	3.46E-07 JP3274280001
LIXIL CORPORATION	3.43E-07 JP3626800001
EURAZEO	3.42E-07 FR0000121121
TOHO CO LTD JPY	3.39E-07 JP3598600009
DELTA AIR LINES INC	3.35E-07 US2473617023
JAPAN AIRLINES CO LTD	3.34E-07 JP3705200008
VOESTALPINE AG	3.32E-07 AT0000937503
GRIFOLS SA EURO.25 CLASS A POST SUBD	3.30E-07 ES0171996087
REA GROUP LTD	3.30E-07 AU0000000REA9
GN STORE NORD A/S	3.23E-07 DK0010272632
TELECOM ITALIA SPA	3.23E-07 IT0003497168
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	3.23E-07 US525ESC2W88
BIO RAD LABORATORIES INC CLASS A	3.22E-07 US0905722072
GMO PAYMENT GATEWA NPV	3.22E-07 JP3385890003
NGK INSULATORS LTD	3.20E-07 JP3695200000
KOITO MFG CO LTD NPV	3.19E-07 DU06496324D5
CHOW TAI FOOK JEWEL	3.17E-07 KYG211461085
NEUROCRINE BIOSCIENCES INC	3.16E-07 US64125C1099
FUTU HOLDINGS LTD	3.13E-07 US36118L1061
L E LUNDBERGFÖRETAGEN AB - B SHARES	3.08E-07 SE0000108847

FUT CALL SEP 23 EURO DOLLARS 9937	3.01E-07
SCHINDLER-HLDG AG REG	3.00E-07 CH0024638212
BACHEM HOLDING AG CHF0.01 REGD SUBD	2.99E-07 CH1176493729
CK INFRASTRUCTURE	2.98E-07 BMG2178K1009
KION GROUP AG	2.98E-07 DE000KGX8881
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	2.97E-07
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	2.95E-07
ZIM INTEGRATED SHIPPING LTD	2.92E-07 IL0065100930
RATIONAL AG	2.87E-07 DE0007010803
UNITED INTERNET AG-REG SHARE	2.85E-07 DE0005089031
INFRASTRUTTURA WIR NPV	2.84E-07 IT0005090300
NUVEI CORP	2.82E-07 CA67079A1021
MITSUBISHI HC CAPITAL INC	2.82E-07 JP3499800005
HIKARI TSUSHIN INC	2.75E-07 JP3783420007
XINYI GLASS HOLDINGS CO LTD	2.72E-07 KYG9828G1082
ANA HOLDINGS INC	2.64E-07 JP3429800000
WENDEL INVESTISSEMENT	2.59E-07 FR0000121204
HULIC CO LTD	2.58E-07 JP3360800001
DIASORIN SPA	2.55E-07 IT0003492391
SYSMEX CORP	2.51E-07 JP3351100007
SMITH A.O CORP	2.47E-07 US8318652091
GUIDEWIRE SOFTWARE INC	2.46E-07 US40171V1008
FEDEX CORP 2.4% 05-15-2031	2.46E-07 US31428XCD66
JDE PEETS BV	2.46E-07 NL0014332678
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 42	2.44E-07
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO	2.40E-07 US893830BK41
NIPPON SHINYAKU CO LTD	2.39E-07 JP3717600005
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69% SO230208EU69	2.32E-07
KOEI TECMO HOLDING NPV TEMP	2.30E-07 DU0B60DR09D0
ITOCHU TECHNO SOLUTIONS CORP	2.19E-07 JP3143900003
HITACHI CONSTRUCTION MACHINE	2.16E-07 JP3787000003
SECURITAS AB SEK2 'B'	2.05E-07 SE0000163594
AIR CANADA VAR VTG SHS NPV	1.99E-07 CA0089118776
KAKAKU.COM INC	1.99E-07 JP3206000006
HAKUHODO DY HOLDING INC	1.97E-07 JP3766550002
ASAHI INTECC CO LTD NPV	1.87E-07 JP3110650003
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	1.84E-07
Outstanding Settlement Receipts - DKK	1.81E-07
SITC INTERNATIONAL	1.73E-07 KYG8187G1055
GNMA POOL #634399 5.5% 10-15-2034 BEO	1.68E-07 US36291PX433
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWU	1.63E-07
SOUTHWEST AIRLINES CO USD	1.61E-07 US8447411088
FUTURES MARGIN-HKD	1.59E-07
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	1.55E-07
FUT DEC 22 OSE 10Y JGB	1.55E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	1.44E-07
WYNYARD GROUP LTD TEMP	1.39E-07 DU00WYNNZDZ1
ELECTROLUX AB SER B NPV	1.34E-07 SE0016589188
UNIPER SE	1.32E-07 DE000UNSE018
ORACLE CORPORATION JAPAN	1.24E-07 JP3689500001
JQW PLC ORD NPV	1.24E-07 JE00BGCZHC53
MXN BNP PARIBAS A/C	1.24E-07
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	1.23E-07 US25460HAB87
ROCKWOOL A/S	1.11E-07 DK0010219153
REDUCED INPUT TAX CREDIT (RITC) FE	1.06E-07
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	1.04E-07
Danish krone	9.71E-08
Swedish krona	9.65E-08
Australian Dollar Custodial Account " MIF Global Unlisted Inf	9.63E-08
New Israeli shekel	9.00E-08
FINABLR PLC	6.07E-08 GB00BJ7HMMW26
PLN BNP PARIBAS A/C	5.73E-08
TRY BNP PARIBAS A/C	5.23E-08
SECURITAS SER 'B' NPV (S/R 11/10/2022) RTS	4.88E-08 SE0018689226
Income Due - TWD	4.29E-08
INVESCO LIMITED	4.10E-08 BMG491BT1088
FUTURES MARGIN-JPY	4.02E-08
CALL SWO GBP MSLNGB2X P 1DSONIA / R 2.313% SO221019GE	1.28E-08
Singapore dollar	1.04E-08
Polish zloty	9.99E-09
Income Due - CHF	3.32E-09
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-	2.63E-09 US67109WAJ71

CNY BNP PARIBAS A\C	1.57E-09
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2	1.94E-10 US83405RAB33
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	1.70E-10 US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-2	1.62E-10 US75907PAA84
MYR BNP PARIBAS A/C	1.42E-10
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	1.31E-10 US57109TAB26
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	1.04E-10 US38137PAN06
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	6.23E-11 US38137MAF41
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	5.97E-11 US20754JAA25
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	5.11E-11 US35563KAA88
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	4.26E-11 US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	4.15E-11 US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	4.11E-11 US30711XUS16
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	2.09E-11 US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	1.74E-11 US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	1.74E-11 US35564MAA36
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0.9C	1.62E-11
NAAC REPERFORMING 2004-R1 REMIC PASSTHRUCTF CL 144A A	1.51E-11 US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	1.28E-11 US61975FAG46
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	8.98E-12
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066	8.98E-12
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1.77	7.57E-12
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	6.59E-12 US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	5.42E-12 US00162LCN55
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	3.37E-12 US31418C4F86
GNMAII POOL #MA7881 SER 2052 2.5% 02-20-2052	3.37E-12 US36179WXJ25
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2021	3.37E-12 US68267BAA89
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64	3.37E-12 US30166EAC03
BRL BNP PARIBAS A/C	2.49E-12
KRW BNP PARIBAS A/C	1.77E-12
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	1.16E-12 US02208HAB42
WESTLAKE 4% DUE 10-16-2023	7.75E-13 US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-204	7.75E-13 US12565KAA51
PVTPL FNMA FLTG 01-25-2040 BEO	7.75E-13 US20754WAB19
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0.90.	-1.62E-11
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2	-9.92E-11
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.:	-3.77E-10
ZAR BNP PARIBAS A/C	-4.07E-10
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	-7.44E-10 ES0000012B62
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PA0 26,	-1.62E-09
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL :	-4.46E-09
PALMER SQUARE LN FDG 2021-3 LTD / SR SECD NT CL A-1 FLT	-6.06E-09 US69702BAA98
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	-6.11E-09 IT0005172322
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	-8.14E-09 IT0005325946
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	-1.05E-08 XS2534276717
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	-1.26E-08 JP1103281D37
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-1.40E-08
MINI TPX IDX 2212 F	-1.90E-08 DU00JTM22122
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	-2.27E-08 AU3TB00000101
HANG MINI 2210 FUT	-2.35E-08 DU00HMI22103
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1	-2.41E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-2.72E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1	-2.79E-08
CALL SWO_CDX BARCGB33 16/11/2022 ITRAXX EUROPE SERIES	-2.80E-08
CALL SWO_CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3	-2.91E-08
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	-2.99E-08 ES00000123X3
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,	-3.17E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,	-3.32E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-3.43E-08
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-4.27E-08
CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES	-4.35E-08
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/C	-5.63E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	-7.34E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	-9.41E-08
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-9.49E-08
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1	-1.30E-07
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-1.33E-07
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-1.37E-07
FUT CALL DEC 23 CME 3M SOFR O 9800	-1.42E-07
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-1.46E-07
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-1.50E-07
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 10	-1.61E-07

PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 26	-2.26E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-2.50E-07
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-2.98E-07
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-3.99E-07
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-4.69E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-5.48E-07
SPI 200 2212 FUT	-5.64E-07 DU00SPI22129
Outstanding Settlement Payments - NOK	-6.62E-07
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-7.01E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-7.88E-07
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	-8.22E-07
PUT BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	-8.58E-07
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	-8.74E-07
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	-9.18E-07
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	-9.33E-07
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR	0.00%
FUT PUT DEC 23 CME 3M SOFR O 9650	0.00%
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 S1	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
ANZ BANK NZ 11AM A/C	0.00%
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIE / R 5.66% SWU0	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	0.00%
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	0.00%
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	0.00%
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	0.00%
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	0.00%
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 3.27% ARIF	0.00%
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 3.237% ARI	0.00%
DJ EUR ST50 2212 FU	0.00% DE000C52VJW3
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	0.00%
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	0.00%
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	0.00%
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	0.00%
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSONIA / R 0.5% SWU01	0.00%
TOKIO MARINE HOLDINGS INC	0.00% JP3910660004
Outstanding Settlement Payments - DKK	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	0.00%
FTSE 100 IDX 2212 FU	0.00% GB00JSZ47G93
FUT SEP 23 CME 3MO SOFR	0.00%
FUT MAR 24 EURO DOLLARS	0.00%
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 4276981	0.00%
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% ARI	0.00%
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	0.00%
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	0.00%
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	0.00%
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	0.00%
CALL BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77	0.00%
FUT JUN 24 LIF 3M EURIBOR	0.00%
FUT JUN 26 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	0.00%
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	0.00%
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	0.00%
LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR	0.00%
LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW / R 3.962% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF AME	0.00%
LCH_IRS BOFAGB2U 15/04/2072 EUR P 6MEURIB / R 0.816% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%

LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	0.00%
CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 22 SFE 5YR BONDLT	0.00%
Outstanding Settlement Payments - SEK	0.00%
FUT SEP 26 EURO DOLLARS	0.00%
FUT CALL DEC 22 LIF 3M EURIBR 9987	0.00%
FUT DEC 22 ME 5Y CDN BOND	0.00%
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% AR	0.00%
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR	0.00%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 4.072% AR	0.00%
PUT BONDOPT ROYCGB2L 30/09/2022 AUSTRALIAN GOVERN	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%
FUT DEC 24 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 19/12/2032 GBP P 1DSONIA / R 3.012% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%
LCH_IRS SBSIUS33 15/03/2033 EUR P 6MEURIB / R 1.75% SWU0	0.00%
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
FUT MAR 24 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 2.703% ARC	0.00%
CALL BONDOPT ROYCGB2L 17/10/2022 UNITED KINGDOM GIL 4	0.00%
Outstanding Settlement Payments - HKD	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 GOVERN	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%
FUT DEC 22 ME 10Y CDN BND	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%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	0.00%
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_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.215% ARC	0.00%
PUT BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	0.00%
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01D!	0.00%
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 0.77% ARIF	0.00%
FUT SEP 25 LIF 3M EURIBOR	0.00%
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3!	0.00%
LCH_IRS BOFAGB2U 15/09/2034 EUR P 6MEURIB / R 2.853% AR	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6!	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA!	0.00%
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	0.00%
LCH_OIS BOFAGB2U 28/02/2033 JPY P 1DTONAR / R 0.338% AR	0.00%
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00%
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	0.00%
OTC DERIVATIVE CASH COLL PAY TO RBC	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 DEUTCHE BAN	0.00%
FUT SEP 25 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 3.967% AR	0.00%
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	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%

LCH_OIS BOFAGB2U 17/12/2027 GBP P 1DSO	0.00%	
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%	
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%	
LCH_IRS BOFAGB2U 22/11/2051 EUR P 1.596% / R 6MEURIB AR	0.00%	
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 317U813IO 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%	
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00%	DUIRSNZD3593
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.498% ARC	0.00%	
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.251% ARC	0.00%	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% AR	0.00%	
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%	
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	0.00%	
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00%	DUIRSWBC3724
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	0.00%	
Outstanding Settlement Payments - CAD	0.00%	
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.064% AR	0.00%	
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% ARII	0.00%	
FUT DEC 22 EUR FOAT	0.00%	DE000C6R05A8
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 23 EURO DOLLARS	0.00%	
FUT MAR 23 CME 3MO SOFR	0.00%	
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00%	DUIRSNZD3635
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%	
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-0.01%	
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	-0.01%	
FUT MAR 23 EURO DOLLARS	-0.01%	
FUT DEC 22 CBT 5Y T-NOTE	-0.01%	
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-0.01%	
IRSNZD399 IRS BNZ NZD 020525 RFXD 3.9925 PFLT 3ZBSW	-0.01%	DUIRSNZD3999
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%	
Outstanding Settlement Payments - AUD	-0.01%	
IRSNZD436 IRS WBC NZD 230925 PFLT 3ZBSW RFXD 4.3625	-0.01%	DUIRSNZD4369
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	-0.01%	
Canadian dollar	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-0.01%	
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	-0.01%	
FUT MAR 23 LIF 3M EURIBOR	-0.01%	
FUT JUN 23 ICE SONIA SO3	-0.01%	
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%	
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%	
FUT DEC 22 BANK ACCEPT 3M	-0.01%	
FUT DEC 25 EURO DOLLARS	-0.01%	
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	-0.01%	
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	-0.01%	
Outstanding Settlement Payments - CHF	-0.01%	
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BA	-0.01%	
FUT DEC 22 EURO BUXL BND	-0.01%	DE000C6R0494
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS	-0.01%	
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%	
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	-0.01%	
LCH_IRS BOFAGB2U 02/12/2028 EUR P 6MEURIB / R 1.103% AR	-0.01%	

LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 2.015% AR	-0.01%
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.018% AR	-0.01%
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	-0.01%
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%
FUT DEC 22 CME 3MO SOFR	-0.01%
Outstanding Settlement Payments - EUR	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	-0.01%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	-0.01%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-0.01%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	-0.01%
Outstanding Settlement Payments - GBP	-0.01%
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-0.01%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	-0.01%
Outstanding Settlement Payments - SGD	-0.01%
FUT JUN 25 EURO DOLLARS	-0.01%
IRSNZD394 IRS CBA NZD 030625 RFXD 3.9475 PFLT 3ZBSW	-0.01% DUIRSNZD3940
STATE STREET	-0.01%
Outstanding Settlement Payments - JPY	-0.01%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	-0.01%
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	-0.01%
LCH_RPI BOFAGB2U 03/23/2026 USD P 4.453% / R CPI ARZC080	-0.01%
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	-0.01% DUIRSNZD3718
RBS COLLATERAL AC	-0.01%
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	-0.01%
FUT DEC 25 ICE SONIA SO3	-0.01%
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.517% AR	-0.01%
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	-0.01%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	-0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	-0.01%
FUT SEP 24 ICE SONIA SO3	-0.01%
FUT MAR 25 ICE SONIA SO3	-0.01%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	-0.01%
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	-0.01% DUIRSNZD4054
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.01%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.01%
OTC DER CASH COLL PAY TO BARCLAYS	-0.01%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	-0.01%
UBS COLLATERAL A/C	-0.02%
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	-0.02% DUIRSNZD1993
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	-0.02%
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	-0.02% DUIRSCBA2011
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	-0.02% DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-0.02% DUWC89284092
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	-0.02%
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-0.02% DUIRSNZD1811
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	-0.02%
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.02%
STANDARD CHARTERED C	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.02%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.02%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-0.02% DUIRSNZD1241
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.02%
S&P 500 EMINI 2212 F	-0.02% DU00SPM22121
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.02%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.02%
LCH_OIS BOFAGB2U 03/19/2028 USD P 1DSOFR / R 2.706% ARC	-0.02%
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-0.02% DUIRSNZD2538
NT Passive FX overlay 139% (ZMTLIP)	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.03%
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.03%
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-0.03% DUIRSNZD1472
MORGAN STANLEY COLAT	-0.03%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.03%
CCP DUE TO/FROM MORGAN STANLEY	-0.03%

ANZ COLLATERAL	-0.04%
FUT DEC 22 CBT UL T-BONDS	-0.04%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.04%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.04%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.04%
NT Passive FX overlay 139% (ZMTHSR)	-0.04%
NT PASSIVE FX 100% overlay (ZMTSTB)	-0.04%
JP MORGAN COLAT	-0.04%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS:	-0.05%
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.05%
Outstanding Settlement Payments - USD	-0.06%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.06%
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.06%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.07%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.07%
BNZ NZD COLL	-0.08%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.09%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.09%
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.09%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.09%
NT Passive FX overlay 139% (ZMTSHO)	-0.09%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.12%
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.15% DUIRSNZD3544
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.15%
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.22%
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	-0.25%
Outstanding Settlement Payments - NZD	-0.27%
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	-0.33%
FX positions	-1.19%