

	1	2	3	4
Offer name	New Zealand Defence Force FlexiSaver Sch	Offer number	OFR10288	
Fund name	FND55	Fund number	FND55	
Period disclosure applies [dd/mm/yyyy]		30/09/2022 0:00		
Asset name	% of fund net assets	Security code		
Robeco Global Credit Fund		3.45%		
Westpac Business Interest Account		1.73%		
First State Investments Global Listed Infrastructure Fund		1.23%		
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029		1.19%	NZGOVDT429C7	
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032		1.14%	NZGOVDT532C8	
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041		1.10%	NZGOVDT541C9	
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022		1.01%	NZF02DT335C0	
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028		0.95%	NZGOVDT528C6	
Housing New Zealand Ltd Bond 3.36% 12/06/2025		0.95%	NZHNZD0625L3	
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023		0.89%	NZGOVDT423C0	
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2022		0.87%	NZF08DT508C6	
Fisher & Paykel Healthcare Corporation Limited		0.81%	NZFAPE0001S2	
KKR Global Infrastructure Investors II L.P. (& NT overlay)		0.81%		
BANK OF NEW ZEALAND RCD MATURING 15/11/2022		0.71%	NZF01DT475C5	
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033		0.68%	NZGOVDT433C9	
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031		0.64%	NZGOVDT531C0	
Auckland International Airport Limited		0.61%	NZAI AE0002S6	
BANK OF NEW ZEALAND RCD MATURING 18/11/2022		0.61%	NZF01DT458C1	
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024		0.60%	NZGOVDT524C5	
SPARK NEW ZEALAND LIMITED		0.58%	NZTELE0001S4	
EBOS GROUP LIMITED		0.58%	NZEBOE0001S6	
MAINFREIGHT LIMITED		0.58%	NZMFTE0001S9	
BNP Paribas US Dollar Account		0.55%		
CONTACT ENERGY LIMITED		0.55%	NZCENE0001S6	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%		0.54%	NZLGFD0008C2	
United States dollar		0.52%		
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026		0.52%	NZGOVDT526C0	
UNITED STATES TREAS NTS FIXED 4.25% DUE 09-30-2024		0.51%	US91282CFN65	
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2022		0.51%	NZF08DT557C3	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2		0.51%	NZLGBDT223C1	
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2022		0.51%	NZF08DT562C3	
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022		0.50%	NZBOCDT001C2	
INFRATIL LIMITED		0.50%	NZIFTE0003S3	
Charter Hall Core Plus Industrial Fund (CPIF)		0.50%		
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037		0.50%	NZGOVDT437C0	
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023		0.49%	NZBCBDT004C1	
Microsoft Corporation		0.49%	US5949181045	
NEW ZEALAND GOVERNMENT 150551 2.75 GB		0.47%	NZGOVDT551C8	
Meridian Energy Limited		0.44%	NZMELE0002S7	
Investa Commercial Property Fund		0.43%		
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/2020		0.41%	DU0TZ23118E0	
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD		0.41%	DU0TZ22025A4	
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD		0.41%	DU0TZ23922A3	
ASB BANK LTD 221122 RCD		0.41%	NZF04DT491C9	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14122		0.40%	NZLGBDT227C2	
WESTPAC NEW ZEALAND 231222 RCD		0.40%	NZF08DT570C6	
ASB BANK LTD 281222 RCD		0.40%	NZF04DT492C7	
ASB BANK 120123 RCD		0.40%	NZF04DT493C5	
WESTPAC NEW ZEALAND 160123 RCD		0.40%	NZF08DT582C1	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 200123 RCD		0.40%	NZF10DT019C0	
ASB BANK LTD 240123 RCD		0.40%	NZF04DT499C2	
WESTPAC NEW ZEALAND 230223 RCD		0.40%	NZF08DT569C8	
KOMMUNALBANKEN AS 140423 0.375 GB		0.40%	NZKBNDT013C8	
WESTPAC NEW ZEALAND 200323 RCD		0.40%	NZF08DT586C2	
HOUSING NEW ZEALAND LTD 120623 2.97 CB		0.40%	NZHNZD0623L8	
DIVERSIFIED MITNZ - NZDCASH		0.37%		
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025		0.37%	NZGOVDT425C5	
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025		0.37%	NZIIBDT002C2	
HOUSING NEW ZEALAND LTD 051026 2.247 GB		0.36%	NZHNZD00001L7	
BNP Paribas New Zealand Dollar Account		0.35%		
NEW ZELAND GOVT 200935 2.50 INDEXED BOND		0.35%	NZIIBDT004C8	
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR		0.34%	DE0001030567	
Fletcher Building Limited		0.34%	NZFBUE0001S0	
RABOBANK NEW ZEALAND LTD 221222 RCD		0.33%	NZF05DT181C5	
IFM Australian Infrastructure Wholesale Fund		0.33%		
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP		0.33%	GB00B855FQ54	
RABOBANK NEW ZEALAND LTD 071022 RCD		0.31%	NZF05DT225C0	

INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD	0.31%	NZF03DT053C8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.31%	NZF03DT054C6
HAMILTON CITY COUNCIL 071122 PNOTE	0.30%	NZHCCDT265C1
ANZ BANK NEW ZEALAND 301122 RCD	0.30%	NZF02DT303C8
ASB BANK LTD 011222 RCD	0.30%	NZF04DT500C7
WESTPAC NEW ZEALAND 201222 RCD	0.30%	NZF08DT558C1
UTD STATES TREAS 4.125% DUE 09-30-2027	0.30%	US91282CFM82
Australian dollar	0.29%	
Dexus Wholesale Property Fund	0.29%	
Goodman Australia Industrial Fund	0.27%	
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.26%	AU000XCLWAW9
KKR Diversified Core Infrastructure	0.26%	
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.26%	AU3TB0000135
THE A2 MILK COMPANY LIMITED	0.26%	NZATME0002S8
CSL LIMITED	0.26%	AU000000CSL8
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.25%	US91282CDY49
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB	0.25%	NZCCHDT839C3
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE	0.24%	NZTFSDT814C1
Charter Hall Retail Partnership	0.24%	
APPLE INC	0.23%	US0378331005
SUMMERSET GROUP HOLDINGS LTD	0.23%	NZSUME0001S0
SCHWAB (CHARLES) CORP	0.23%	US8085131055
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.21%	NZLGFDT011C6
MERCURY NZ LIMITED	0.21%	NZMRPE0001S2
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042	0.21%	NZLGFDT014C0
CHINA CONSTRUCT NZ 301122 2.25 TD	0.21%	DU0TZ22N30B4
JP Morgan Infrastructure Investments Fund	0.21%	
WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.21%	DU0TZ23531A2
ANZ BANK NEW ZEALAND 281122 3.59 TD	0.21%	DU0TZ22N28B8
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.20%	
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.20%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 18102	0.20%	NZLGBDT218C1
TOYOTA FINANCE NEW ZEALAND 201022 PNOTE	0.20%	NZTFSDT810C9
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.20%	NZTFSDT811C7
WESTPAC NEW ZEALAND 281122 RCD	0.20%	NZF08DT478C2
WESTPAC NEW ZEALAND LTD 090123 RCD	0.20%	NZF08DT575C5
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.20%	NZF02DT342C6
KIWIBANK LTD 240123 RCD	0.20%	NZKIWDN024L4
MERCER MITNZ	0.20%	
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.20%	US91282CAZ41
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.20%	NZF02DT341C8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.20%	NZF03DT056C1
Investa SPV Aust Property Fund	0.20%	
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.20%	
ALPHABET INC CAP STK USD0.001 CL A	0.20%	US02079K3059
RYMAN HEALTHCARE LTD	0.20%	NZRYME0001S4
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.19%	JP1120191EA0
KIWIBANK LTD 181022 RCD	0.19%	NZKIWDM291L0
SKYCITY ENTERTAINMENT GROUP LIMITED	0.19%	NZSKCE0001S2
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.19%	NZIIBDT003C0
ANZ BANK NEW ZEALAND 150623 RCD	0.19%	NZF02DT307C9
INTACT FINANCIAL CORPORATION	0.18%	CA45823T1066
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.18%	
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.18%	
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.17%	NZWRCDT231C7
AMAZON COM INC	0.17%	US0231351067
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTO	0.17%	US01F0406A02
UNITEDHEALTH GROUP INC COM STK US0.01	0.17%	US91324P1021
DUNEDIN CITY TREASURY 091122 PNOTE	0.16%	NZDCTDT227C6
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.16%	CH0012032048
PORT OF TAURANGA LTD	0.16%	NZPOTE0003S0
FREIGHTWAYS LIMITED	0.16%	NZFREE0001S0
AUTOMATIC DATA PROC.	0.15%	US0530151036
AIA GROUP LTD	0.15%	HK00000069689
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.15%	NZCCBDT010C7
LOWE'S COS INC	0.14%	US5486611073
Outstanding Settlement Receipts - NZD	0.14%	
FACEBOOK INC COM USD CL A	0.14%	US30303M1027
Stonepeak Infrastructure Fund II	0.14%	
IRSND354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.14%	DUIRSNZD3544
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.14%	
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.13%	

PROCTER & GAMBLE COMPANY	0.13%	US7427181091
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.13%	
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.13%	NZAPTE0001S3
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.13%	AU000XCLWAV1
MASTERCARD INC - CLASS A	0.13%	US57636Q1040
CONSTELLATION SOFTWARE COM	0.13%	CA21037X1006
Igneo Infra Partners Co-Invest	0.13%	
Macquarie Asian Investment Fund LP (& NT overlay)	0.12%	
KIWI BANK LTD 141122 FRN	0.12%	NZKIWD1122L1
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.12%	
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.12%	NZCCHDT040C8
Outstanding Settlement Receipts - USD	0.12%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 07122	0.12%	NZLGBDT211C6
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.12%	NZF03DT057C9
Macquarie Specialised Asset Management IMA	0.12%	
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.12%	JP1051411KA2
RESMED INC	0.12%	AU000000RMD6
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.12%	SG7U32949426
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.12%	SE0002829192
DTD 604 2.375% DUE 08-15-2024 REG	0.12%	US912828D564
DANAHER CORP	0.11%	US2358511028
NOVARTIS AG - CHF0.50 (REGD)	0.11%	CH0012005267
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.11%	
TAIWAN SEMICON MANUFACTURING CO LTD	0.11%	TW0002330008
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.11%	NZTDCDM286L0
MUFG BANK LTD 011122 RCD	0.11%	NZMUFD0305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.11%	NZTDCDM307L4
GOODMAN GROUP	0.11%	AU000000GMG2
MERCK & CO INC NEW COM	0.11%	US58933Y1055
TENCENT HLDGS LIMITED	0.11%	KYG875721634
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.11%	US912828UH11
PEPSICO INC CAP US\$0.01 2/3	0.11%	US7134481081
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.11%	JP1201691K75
Axium Infrastructure LP	0.10%	
SAMSUNG ELECTRONICS CO LTD	0.10%	KR7005930003
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.10%	
GPT Wholesale Office Fund	0.10%	
UNION PACIFIC CORP	0.10%	US9078181081
RABOBANK NEW ZEALAND 120123 RCD	0.10%	NZF05DT235C9
DigitalBridge Unlisted Infrastructure	0.10%	
RAMSAY HEALTH CARE	0.10%	AU000000RHC8
ASML HOLDING NV	0.10%	NL0010273215
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.10%	NZHNZD0008L2
HCA HEALTHCARE INC	0.10%	US40412C1018
TESLA INC	0.10%	US88160R1014
PROLOGIS INC COM	0.10%	US74340W1036
GLOBE LIFE INC COM USD1.00	0.09%	US37959E1029
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.09%	JP14000117B7
CONSTELLATION BRANDS INC-A	0.09%	US21036P1084
NESTLE SA	0.09%	CH0038863350
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.09%	US7960508882
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.09%	US91282CCK53
FRANCE(GOVT OF) 2.5% 25/05/2030	0.09%	FR0011883966
GERMANY(FED REP) 0% BDS 15/08/2031 EUR0.01	0.09%	DE0001030732
WASTE CONNECTIONS COM NPV	0.09%	CA94106B1013
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.09%	US9128284H06
DIF Capital Partners Co-Invest	0.09%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.09%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.09%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.09%	
New Zealand Dollar Custodial Account â€” MITNZ Listed Proper	0.09%	
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.09%	NZTDCDM341L3
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.09%	
WELLINGTON CITY COUNCIL 161222 RCD	0.09%	NZWCCDT461C7
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTO	0.09%	US01F0206A20
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.09%	US912810RQ31
ISHARES MSCI SAUDI ARABIA ETF	0.09%	US46434V4234
Igneo Infra Partners Co-Inv 2	0.09%	
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.09%	US912810SQ22
GILEAD SCIENCES INC	0.09%	US3755581036
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.09%	US91282CBV28
HUMANA INC	0.09%	US4448591028

CFS Finerge & NT overlay	0.09%
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.09% US912810SX72
Japanese yen	0.08%
CHORUS LIMITED ORDINARY FULLY PAID	0.08% NZCNUE0001S2
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.08% IL0011401937
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.08% FR0014007L00
KIWI PROPERTY GROUP LIMITED	0.08% NZKPG0001S9
EBAY INC	0.08% US2786421030
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.08% IDG000015207
AMERICAN TWR REIT INC	0.08% US03027X1000
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.08%
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK500	0.08% SE0004517290
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.08% US912828XB14
CISCO SYSTEMS INC	0.08% US17275R1023
MACQUARIE GROUP LTD	0.08% AU000000MQG1
MOTOROLA SOLUTIONS INC	0.08% US6200763075
JAPAN(GOVT OF) 0% T-BILL 28/11/2022 JPY	0.08% JP1741041N82
ARTHUR J GALLAGHER CO	0.08% US3635761097
Ardian Infrastructure	0.08%
SHELL PLC ORD EUR0.07	0.08% GB00BP6MXD84
JAPAN(GOVT OF) 0% T-BILL 21/11/2022 JPY	0.08% JP1741031N84
US TREASURY N/B 2.25% 11-15-2024	0.07% US912828G385
ORACLE CORP USD0.01	0.07% US68389X1054
NOVO NORDISK A S	0.07% DK0060534915
INVITATION HOMES INC	0.07% US46187W1071
PACIFIC EDGE LTD NPV	0.07% NZPEBE0002S1
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.07% SG7S30941627
AMERICAN EXPRESS USD	0.07% US0258161092
IDP EDUCATION LTD	0.07% AU000000IEL5
E.ON SE	0.07% DE000ENAG999
SOFTBANK GROUP CORP	0.07% JP3436100006
SONY CORP Y50	0.07% JP3435000009
GODADDY INC	0.07% US3802371076
MEITUAN	0.07% KYG596691041
HDFC BANK LTD	0.07% US40415F1012
ALPHABET INC CAP USD0.001 CL C	0.07% US02079K1079
HOUSING NEW ZEALAND 181022 PNOTE	0.07% NZHNZDM291L5
AUTOZONE INC	0.07% US0533321024
JAPAN(GOVT OF) 0% T-BILL 06/01/2023 JPY	0.07% JP1741101N97
FIDELITY NATIONAL INFORMATION SERVICES I	0.07% US31620M1062
Energy Capital Partner Unlisted Infrastructure	0.07%
ALIBABA GROUP HOLDING LTD	0.07% KYG017191142
CLEAN HARBORS INC	0.07% US1844961078
VODAFONE GROUP ORD USD0.2095238	0.07% GB00BH4HKS39
APTIV PLC COM USD001	0.07% JE00B783TY65
VULCAN STEEL AUSTRALIA PTY LTD	0.07% AU0000181984
TOTALENERGIES SE	0.07% FR0000120271
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.07% DUIRSNZD1787
GOLDMAN SACHS GROUP INC.	0.07% US38141G1040
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.07% MX0MGO0000D8
CANADIAN NATL RAILWAY CO	0.07% CA1363751027
UNITED STATES TREAS BDS 2.125 2-15-2041	0.07% US912810QP66
AMDOCS LIMITED	0.07% GB0022569080
JAPAN (30 YR 0.4% .4% 20/12/2049	0.06% JP1300651L15
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.06% JP1400081F45
BRENNTAG SE	0.06% DE000A1DAH00
NZ EXCHANGE LTD	0.06% NZNZXE0001S7
WMTALR Cash Sub-Acct	0.06%
IQVIA HOLDINGS INC	0.06% US46266C1053
TAIWAN SEMICONDUCT MANUFACTURING USD	0.06% US8740391003
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.06% AU3TB0000192
NVIDIA CORP	0.06% US67066G1040
BLACK KNIGHT INC COM USD	0.06% US09215C1053
UTD STATES TREAS .25% DUE 06-30-2025	0.06% US912828ZW33
TJX COS INC	0.06% US8725401090
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.06% NZGOVDT551C8
OREILLY AUTO NEW COM	0.06% US67103H1077
BANK OF AMERICA CORPORATION	0.06% US0605051046
KONINKLIJKE AHOLD DELHAIZE NV	0.06% NL0011794037
FUTURE MARGINS-USD	0.06%
XERO LIMITED ORDINARY FULLY PAID	0.06% NZXROE0001S2
CAPGEMINI SA	0.06% FR0000125338

PACKAGING CORP OF AMERICA	0.06%	US6951561090
Outstanding Settlement Receipts - AUD	0.06%	
AFLAC INC	0.06%	US0010551028
KMD BRANDS LIMITED	0.06%	NZKMDE0001S3
PUSHPAY HOLDINGS LTD	0.06%	NZPPHE0001S6
UNITED STATES TREAS BILLS DTD 0% 11-10-2022	0.06%	US912796W548
VERIZON COMMUNICATIONS	0.06%	US92343V1044
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.06%	US91282CDS70
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC	0.06%	
JOHNSON & JOHNSON COM US\$1	0.06%	US4781601046
EQUINIX INC COM	0.06%	US29444U7000
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.06%	JP1740941N77
BARRICK GOLD CORPORATION	0.06%	CA0679011084
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.06%	US91282CBA80
BANK OF CHINA NZ LTD 190423 4.02 CB	0.06%	NZBOCDT003C8
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.06%	JP1103431G66
JAPAN(GOVT OF) 0% T-BILL 10/03/2023 JPY	0.06%	JP1741061N95
QBE INSURANCE GROUP LTD	0.06%	AU000000QBE9
SCALES CORP LTD	0.06%	NZSCLE0002S8
EDENRED	0.06%	FR0010908533
WOLTERS KLUWER	0.06%	NL0000395903
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.06%	AU3CB0249811
US TREASURY N/B 2% DUE 02-15-2050 REG	0.06%	US912810SL35
PERFORMANCE FOOD GROUP CO	0.06%	US71377A1034
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.06%	JP1400021950
COMPASS GROUP ORD GBP0 1105	0.06%	GB00BD6K4575
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.05%	GB00BK5CVX03
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.05%	US912810RJ97
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.05%	NO0010875230
New Zealand Dollar Custodial Account à€“ MITNZ Sus Global Eq	0.05%	
GERMANY(FEDERAL 0.0% 15/08/2052	0.05%	DE0001102572
WELLTOWER INC	0.05%	US95040Q1040
KSL Capital Partners	0.05%	
FUT MAR 25 EURO DOLLARS	0.05%	
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.05%	AU000000WOW2
JAMES HARDIE INDUSTRIES PLC	0.05%	AU000000JHX1
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.05%	US912828XT22
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.05%	
ZOETIS INC	0.05%	US98978V1035
COLGATE PALMOLIVE USD1	0.05%	US1941621039
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.05%	CA135087WV25
MITSUBISHI ESTATE JPY50	0.05%	JP3899600005
BUREAU VERITAS SA	0.05%	FR0006174348
ABBOTT LABS	0.05%	US0028241000
I-Squared capital Co-Investment	0.05%	
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.05%	SG3260987684
ENEL SPA	0.05%	IT0003128367
EQUITY RESIDENTIAL	0.05%	US29476L1070
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.05%	NZWRCDT230C9
CHRISTCHURCH CITY HOLDINGS LIMITED 201222 PNOTE	0.05%	NZCCHDT048C1
PARKER HANNIFIN CORP	0.05%	US7010941042
INTEL CORP USD0.001	0.05%	US4581401001
CHEMED CORPORATION	0.05%	US16359R1032
JAPAN(GOVT OF) 0% T-BILL 11/01/2023 JPY	0.05%	JP1741111NA8
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.05%	US58463J3041
WMGUI2 Cash Sub-Acct	0.05%	
ESSEX PROPERTY TRUST INC	0.05%	US2971781057
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.05%	US912828ZQ64
ALEXANDRIA REAL ESTATE EQUITIES	0.05%	US0152711091
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.05%	DE0001102564
KLA TENCOR CORPORATION COM USD 0.01	0.05%	US4824801009
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.05%	
FLOWERS FOODS INC	0.05%	US3434981011
TRACTOR SUPPLY COMPANY	0.05%	US8923561067
UNITED UTILITIES GROUP PLC	0.05%	GB00B39J2M42
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.05%	US36179WQA98
LKQ CORP COM USD 0.01	0.05%	US5018892084
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.05%	DE0001030559
HEARTLAND GROUP HLPV	0.05%	NZHGHE0007S9
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	0.05%	
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.05%	DE0001102580
MCKESSON CORP	0.05%	US58155Q1031

QUEBEC PROV 2.75%	01/09/2025	0.05%	CA74814ZEV19
VERISK ANALYTICS I COM USD0.001 CLASS A		0.05%	US92345Y1064
LILLY (ELI) & CO USD		0.05%	US5324571083
JP MORGAN CHASE & CO		0.05%	US46625H1005
WMAFHS Cash Sub-Acct		0.05%	
PUT BONDOPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1 92		0.05%	
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG		0.05%	US91282CAJ09
GENMAB AS		0.05%	DK0010272202
BHP GROUP LIMITED ORDINARY FULLY PAID		0.05%	AU000000BHP4
PINDUODUO INC		0.05%	US7223041028
MICRON TECHNOLOGY INC USD		0.05%	US5951121038
QUEBEC 3.7% BDS 20/05/2026 AUD1000		0.05%	AU3CB0234029
ASSTEAD GROUP PLC		0.05%	GB0000536739
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429		0.05%	NZLGFDT012C4
REXFORD INDUSTRIAL REALTY INC		0.05%	US76169C1009
SANOFI SA		0.05%	FR0000120578
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000		0.05%	ES0000012F76
RECRUIT HLDGS CO LNPV		0.05%	JP3970300004
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR		0.04%	MYBML1600014
Income Due - NZD		0.04%	
T MOBILE US INC COM USD0.0001		0.04%	US8725901040
SERKO LTD		0.04%	NZSKOE0001S7
ICU MEDICAL INC		0.04%	US44930G1076
GOODMAN PROPERTY TRUST		0.04%	NZCPT0001S9
ENI SPA		0.04%	IT0003132476
CLEANAWAY WASTE MANAGEMENT LIMITED		0.04%	AU000000CWY3
HOME DEPOT USD0.05		0.04%	US4370761029
PUT BONDOPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1 92		0.04%	
PVTPL CDP FINL INC DISC COML PAPER 144A 3C7 YRS 3&4 04-1		0.04%	US12509TRH22
SAP AG		0.04%	DE0007164600
JAPAN .1% 20/12/2023		0.04%	JP1051381K12
TOWER LIMITED		0.04%	NZTWRE0011S2
VITAL HEALTHCARE PROPERTY TRUST		0.04%	NZCHPE0001S4
DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR		0.04%	XS2412105533
T&D HOLDINGS INC NPV		0.04%	JP3539220008
New Zealand Dollar Custodial Account â€œ MITNZ Hedged Over		0.04%	
THE WALT DISNEY CO		0.04%	US2546871060
COMCAST CORP		0.04%	US20030N1019
NOMAD FOODS LTD		0.04%	VGG6564A1057
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG		0.04%	US912810RP57
SES FDR		0.04%	LU0088087324
NAPIER PORT HOLDINGS LTD		0.04%	NZNPHE0005S2
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG		0.04%	US912810SW99
FRANCE (GOVT OF) 1.5% 25/05/2031		0.04%	FR0012993103
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000		0.04%	JP1300441E92
CHANGE HEALTHCARE COM		0.04%	US15912K1007
BERKSHIRE HATHAWAY INC - CLASS B		0.04%	US0846707026
Vauban Infrastructure Partners		0.04%	
ADYEN NV		0.04%	NL0012969182
AERCAP HOLDINGS NV		0.04%	NL0000687663
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI		0.04%	US01F0326B57
AUSTRALIAN CAP TTY 1.75% SNR 17/05/2030 AUD		0.04%	AU3SG0002512
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC		0.04%	
ILLUMINA INC		0.04%	US4523271090
AVALONBAY COMMUNITIES INC		0.04%	US0534841012
JAPAN(GOVT OF) 0% T-BILL 05/12/2022 JPY		0.04%	JP1741051N97
PUBLIC STORAGE		0.04%	US74460D1090
ONTARIO(PROVINCE OF) 3.1% 26/08/2025		0.04%	AU3CB0227460
INTERNATIONAL BUSINESS MACHINES CORP CAP		0.04%	US4592001014
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000		0.04%	NO0010821598
MY FOOD BAG GROUP LTD		0.04%	NZMFBE0004S1
SANTOS LIMITED		0.04%	AU000000STO6
JPMORGAN CHASE & FLTGT RT .969% DUE 06-23-2025		0.04%	US46647PCK03
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425		0.04%	DUIRS1211255
SPRINT NEXTEL CORP 6 DUE 11-15-2022		0.04%	US852061AS99
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR		0.04%	IDG000013707
GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER		0.04%	US21H0306A72
VISA INC - A		0.04%	US92826C8394
UNITED STS TREAS NTS .75% DUE 01-31-2028REG		0.04%	US91282CBJ99
ORSTED AS		0.04%	DK0060094928
TYSON FOODS INC CLASS A		0.04%	US9024941034
MEDTRONIC PLC		0.04%	IE00BTN1Y115

ACCENTURE PLC	0.04%	IE00B4BNMY34
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.04%	MYBM11900030
LAM RESEARCH CORPORATION	0.04%	US5128071082
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.04%	US912828J272
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.04%	IDG000013509
RELX PLC	0.04%	GB00B2B0DG97
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.04%	MX0MGO000102
CIGNA CORP COM	0.04%	US1255231003
FRAPORT AG	0.04%	DE0005773303
UNITED STATES TREAS NTS FLTGT RT DUE 01-31-2024 REG	0.04%	US91282CDU27
AUTONATION INC	0.04%	US05329W1027
AEROPORTS DE PARIS (ADP)	0.04%	FR0010340141
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.04%	FR0010870956
KERING	0.04%	FR0000121485
AMGEN INC	0.04%	US0311621009
SUN COMMUNITIES INC	0.04%	US8666741041
THERMO FISHER SCIENTIFIC INC	0.04%	US8835561023
CITIBANK COLAT	0.04%	
KIMCO REALTY CORP	0.04%	US49446R1095
UNITED STATES TREAS BILLS 12-01-2022 UNITED STATES TREA	0.04%	US912796P948
ALSTOM SA	0.04%	FR0010220475
BP P.L.C	0.04%	GB0007980591
JAPAN(GOVT OF) 0% T-BILL 03/10/2022 JPY	0.04%	JP1740911N73
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OC	0.04%	US01F0226A83
THE HERSHEY COMPANY	0.04%	US4278661081
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	0.04%	US21H0426A28
FNMA POOL #MA4281 2% 03-01-2051 BEO	0.04%	US31418DXK35
GENTEX CORPORATION	0.04%	US3719011096
GOVT NATL MTG 2% DUE 10-15-2046	0.04%	US21H0206A81
JAPAN(GOVT OF) 0% T-BILL 14/11/2022 JPY	0.04%	JP1741011N88
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.04%	US91282CCR07
WMGUI3 Cash Sub-Acct	0.04%	
EXTRA SPACE STORAGE INC	0.04%	US30225T1025
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.04%	NO0010930522
LONZA AG - REG	0.04%	CH0013841017
KROGER CO COM USD1.00	0.04%	US5010441013
MODERNA INC	0.04%	US60770K1079
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.04%	MX0MGO0000J5
ACTIVISION BLIZZARD INC	0.03%	US00507V1098
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.03%	MX0MGO0000Y4
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.03%	CNE100003662
NIKE INC CL B	0.03%	US6541061031
LENNAR CORPORATION CLASS A	0.03%	US5260571048
WESTPAC NZD COLL	0.03%	
SCHNEIDER ELECTRIC SE	0.03%	FR0000121972
INTL FINANCE CORP 5.85% 25/11/2022 DUAL CURR	0.03%	US45950VLJ34
PUT SWO GBP MSLNGB2X P 2.313% / R 1DSONIA SO221019GB	0.03%	
JAPAN(GOVT OF) 0% T-BILL 11/10/2022 JPY	0.03%	JP1740931N79
AGILENT TECHNOLOGIES INC	0.03%	US00846U1016
GSK PLC	0.03%	GB00BN75WP63
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.03%	CH0224397346
OASIS PETROLEUM INC	0.03%	US6742152076
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.03%	SG31A9000002
NORFOLK SOUTHERN CORP USD	0.03%	US6558441084
ATLASSIAN CORPORATION PLC	0.03%	GB00BZ09BD16
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.03%	MX0MGO0000R8
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.03%	ES0000012157
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.03%	US912810QB70
MURATA MANUFACTURING CO JPY50	0.03%	JP3914400001
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052	0.03%	US3132DWDS98
MONDELEZ INTERNATIONAL INC	0.03%	US6092071058
TOKYO ELECTRON LTD JPY	0.03%	JP3571400005
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.03%	AU0000013559
ING GROEP NV EURO	0.03%	NL0011821202
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.03%	IDG000009507
GQG PARTNERS INC	0.03%	AU0000180499
MARSH & MCLENNAN COM USD1.00	0.03%	US5717481023
DEXCOM INC	0.03%	US2521311074
NIPPON TEL AND TEL CP NPV	0.03%	JP3735400008
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.03%	XS2283340060
JUNIPER NETWORK INC	0.03%	US48203R1041
KELLOGG COMPANY	0.03%	US4878361082

GENERAL MILLS INC	0.03%	US3703341046
VICI PROPERTIES INC	0.03%	US9256521090
GENPACT LTD	0.03%	BMG3922B1072
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.03%	JP1201631HC6
PNC FINANCIAL SERVICES GROUP	0.03%	US6934751057
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.03%	US26441C2044
INTUITIVE SURGICAL INC	0.03%	US46120E6023
AENA SME S.A.	0.03%	ES0105046009
CHURCH & DWIGHT CO	0.03%	US1713401024
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR	0.03%	
GENUINE PARTS CO USD	0.03%	US3724601055
FDX CORP COM USD0.10	0.03%	US31428X1063
ENSTAR GROUP LTD	0.03%	BMG3075P1014
FUTURES MARGIN-NZD	0.03%	
TERNA SPA	0.03%	IT0003242622
AMERICAN HOMES 4 RENT	0.03%	US02665T3068
CELLNEX TELECOM SA	0.03%	ES0105066007
SIKA AG CHF0.01	0.03%	CH0418792922
INCYTE CORP	0.03%	US45337C1027
RIO TINTO PLC ORD 10P GBP	0.03%	GB0007188757
BNP PARIBAS NOMINEES	0.03%	
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.03%	FR0014006UI2
TRADE DESK INC	0.03%	US88339J1051
DTE ENERGY CO USD	0.03%	US2333311072
KIMBERLY CLARK CORP COM USD1.25	0.03%	US4943681035
INTERCONTINENTAL EXCHANGE INC	0.03%	US45866F1049
EQUITY LIFESTYLE PROPERTIES INC	0.03%	US29472R1086
EDISON INTERNATIONAL	0.03%	US2810201077
NATIONAL GRID PLC DISC COML PAPER 4/2 YRS 3&4 10-13-202	0.03%	US63627UKD53
NATWEST GROUP PLC ORD GBP1.0769	0.03%	GB00BM8PJY71
ALLETE INC	0.03%	US0185223007
BAYER AG	0.03%	DE000BAY0017
AVANGRID INC COM NPV	0.03%	US05351W1036
COMMONWEALTH BANK OF	0.03%	
BANK RAKYAT INDONESIA	0.03%	ID1000118201
SEVERN TRENT PLC	0.03%	GB00B1FH8J72
MCDONALD'S CORP	0.03%	US5801351017
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.03%	MYBMS1900047
ELEVANCE HEALTH INC	0.03%	US0367521038
AMP Shopping Centre Fund	0.03%	
CRANE HOLDINGS CO COM USD1.00	0.03%	US2244411052
UTD STATES TREAS 1.375% DUE 02-15-2023	0.03%	US912828Z864
NETFLIX INC	0.03%	US64110L1061
EUROPEAN BANK FOR REC & DEV 5.02% 04/08/202!	0.03%	XS2512033189
ESTEE LAUDER COMPANIES	0.03%	US5184391044
ORACLE CORP 1.65% 03-25-2026	0.03%	US68389XCC74
EQUINIX INC 1.8% DUE 07-15-2027	0.03%	US29444UBG04
CIBC SYDNEY 4.4% 15/07/2025	0.03%	AU3CB0290781
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.03%	KR103502GAC2
INTERNATIONAL FINANCE CORP 4.25% SNR NTS 21/08/2	0.03%	AU0000IFXHK9
COPART INC	0.03%	US2172041061
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.03%	MX0MGO0000U2
SNAM SPA	0.03%	IT0003153415
COCA COLA CO USD	0.03%	US1912161007
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.03%	AU3CB0223402
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.03%	AU3FN0036984
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.03%	AU000XCLWAS7
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.03%	
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.03%	AU3CB0223774
AMERICAN WATER WORKS CO INC	0.03%	US0304201033
TOYO SUISAN KAISHA	0.03%	JP3613000003
EURO INV BANK 0% SNR 15/11/2027 EUR1000	0.03%	XS2419364653
JACK HENRY & ASSOCIATES INC	0.03%	US4262811015
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.03%	DU0244927801
AMETEK INC	0.03%	US0311001004
Lend Lease APPF Retail	0.03%	
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.03%	XS1785147098
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/	0.03%	NZVHTE0001S6
MITSUI & CO LTD JPY	0.03%	JP3893600001
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.03%	FR0013341682
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.03%	US21H0406A63
PFIZER INC COM	0.03%	US7170811035

BNG BANK N.V. 0.0% 31/08/2028	0.03% XS2381566616
EURO INV BANK 0.5% SNR 10/08/23 AUD10000	0.03% XS0650754822
ASTELLAS PHARMA NPV	0.03% JP3942400007
HKT TRUST AND HKT SHARE STAPLED UNIT	0.03% HK0000093390
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.03% US91282CCC38
UNITED MEXICAN STATES 7.75% 29/05/31	0.03% MX0MGO0000P2
VERTEX PHARMACEUTICALS INC	0.03% US92532F1003
ROYAL GOLD INC COM USD0.01	0.03% US7802871084
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.03% MX0MGO0000B2
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.03% US91282CCT62
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.03% IE00B4613386
FUT JUN 24 ICE SONIA SO3	0.03%
VENTAS INC	0.03% US92276F1003
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.03% US912828ZL77
THE LINK REAL ESTATE INVESTMENT TRUST	0.03% HK0823032773
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.03% XS1883878966
CUBESMART COM	0.03% US2296631094
BIONTECH SE	0.03% US09075V1026
FUT DEC 22 US 2YR T-NOTE	0.03%
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.03% CA135087B451
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.03% XS2126058168
AT&T INC .9% DUE 03-25-2024 BEO	0.03% US00206RMJ85
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.03% IT0005323032
LINDE PLC	0.03% IE00BZ12WP82
MITSUI FUDOSAN CO Y50	0.03% JP3893200000
FEDERAL REALTY INVESTMENT TRUST	0.03% US3137451015
PROPERTY FOR INDUSTRY LTD	0.03% NZPFIE0001S5
PSP SWISS PROPERTY AG	0.03% CH0018294154
H & R BLOCK INCORPORATED	0.03% US0936711052
EUTELSAT COMMUNICATIONS	0.03% FR0010221234
FISERV INC COM	0.03% US3377381088
COMCAST CORP NEW 3.95% 10-15-2025	0.03% US20030NCS80
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.03% ES0000012411
MEDIATEK INC	0.03% TW0002454006
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.03% US91282CCF68
CHARTER 4.908% DUE 07-23-2025	0.03% US161175AY09
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.03% CA135087D507
HUBBELL INC COM USD0.001	0.03% US4435106079
TREND MICRO INCORPORATED	0.03% JP3637300009
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.03% JP3486800000
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.02%
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.02% COL17CT02625
Ardian Americas Infra Fund	0.02%
SERVICE CORPORATION INTERNATIONAL	0.02% US8175651046
AIR NEW ZEALAND LTD	0.02% NZAIRE0001S2
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.02% US87973RAE09
New Zealand Dollar Custodial Account â€œ MITNZ Mercer Hedg	0.02%
KONINKLIJKE DSM NV	0.02% NL0000009827
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM AUSTRALI	0.02%
CHIBA BANK LTD JPY	0.02% JP3511800009
BCE INC COM NPV	0.02% CA05534B7604
SPRINT CORP 7.125% DUE 06-15-2024	0.02% US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.02% US404280CW70
MALAYSIA 4.232% BDS 30/06/31 MYR	0.02% MYBMX1100044
UNITED STATES TREASURY 2.25% 11-15-2027	0.02% US9128283F58
TRANE TECHNOLOGIES PLC	0.02% IE00BK9ZQ967
CHECK POINT SOFTWARE TECH	0.02% IL0010824113
Outstanding Settlement Receipts - JPY	0.02%
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.02% AU000000TLX2
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.02% US91282CEP23
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.02% FR0013451507
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR	0.02% XS1721423462
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.02% AU3CB0284677
DEUTSCHE POST AG	0.02% DE0005552004
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.02% KR103502GB66
ROYAL UNIBREW AS	0.02% DK0060634707
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.02% FR0000187635
PG AND E CORP	0.02% US69331C1080
OMV AG	0.02% AT0000743059
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.02% US74977SDR04
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES O	0.02% US01F0324A92
SONOCO PRODUCTS CO	0.02% US8354951027

SHIMANO INC	0.02%	JP3358000002
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.02%	USP1507SAH06
FRESENIUS FINANCE BV 4.0% 01/02/2024	0.02%	XS1026109204
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.02%	US91282CDJ71
WELLS FORGO NA	0.02%	
DELTA ELECTRONICS INC	0.02%	TW0002308004
MAPFRE SA	0.02%	ES0124244E34
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.02%	
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.02%	NO0010757925
JAPAN (10 YR 0.1% .1% 20/12/2029	0.02%	JP1103571L10
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.02%	XS2356317177
LEGAL & GENERAL GROUP PLC	0.02%	GB0005603997
HON HAI PRECISION INDUSTRY	0.02%	TW0002317005
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052	0.02%	US3132DWES89
WORKDAY INC	0.02%	US98138H1014
ECOLAB LTD	0.02%	US2788651006
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.02%	AU0000024044
COUPANG INC COM CL A SHS ORD	0.02%	US22266T1097
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.02%	US91282CCB54
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.02%	CA135087H722
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.02%	KR103501GB34
BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	0.02%	US06418BAC28
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.02%	ES0000012E69
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.02%	NL0010071189
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.02%	FR0013234333
CITIGROUP INC 4.3% DUE 11-20-2026	0.02%	US172967JC62
JAPAN 1.5% T-BOND 20/03/2045	0.02%	JP1300461F39
TELENOR ASA	0.02%	NO0010063308
IRELAND(REP OF) 0.9% SNR 15/05/2028 EURO.01	0.02%	IE00BDHDPRA4
CAPRI HOLDINGS LTD COM NPV	0.02%	VGG1890L1076
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.02%	XS2367816076
EUR BNP PARIBAS A/C	0.02%	
PROSPERITY BANCSHARES INC	0.02%	US7436061052
BANK CENTRAL ASIA TBK PT	0.02%	ID1000109507
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.02%	NZHNZD0001L7
RADIAN GROUP INC	0.02%	US7502361014
BEXEQ THE ISRAELI TELECOM CP	0.02%	IL0002300114
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000	0.02%	GB00BF0HZ991
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.02%	AU3FN0069209
HERMES INTERNATIONAL	0.02%	FR0000052292
TREASURY WINE ESTATES LIMITED	0.02%	AU000000TWE9
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.02%	US91282CEC10
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.02%	US03522AAH32
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.02%	
SOCIETE GENERALE SA	0.02%	FR0000130809
HUB24 LIMITED ORDINARY FULLY PAID	0.02%	AU000000HUB4
PRESTIGE CONSUMER HEALTHCARE INC	0.02%	US74112D1019
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.02%	XS1648298559
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.02%	US91282CCS89
DEUTSCHE LUFTHANSA AG	0.02%	DE0008232125
GERMANY(FED REP) 0% SNR 15/08/2029 EUR0.01	0.02%	DE0001102473
IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	0.02%	DUIRSBNZ3488
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.02%	US911365BM59
OLD NATIONAL BANCORP	0.02%	US6800331075
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.02%	NZLGFD014C0
PAYCHEX INC	0.02%	US7043261079
ARVIDA GROUP LIMITED	0.02%	NZARVE000155
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.02%	AU000000SYR9
CLOUDFLARE INC	0.02%	US18915M1071
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	0.02%	JP1051501N14
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.02%	AU0000097495
NEXTERA ENERGY INC	0.02%	US65339F1012
JAPAN(GOVT OF) 0% T-BILL 19/12/2022 JPY	0.02%	JP1741091N99
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	0.02%	US91282CDG33
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.02%	AU0000217101
JAPAN POST HOLDINGS CO LTD	0.02%	JP3752900005
UNITED STS TREAS NTS .875% 06-30-2026	0.02%	US91282CCJ80
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.02%	US071813CE75
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02%	US45950VEM46
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW	0.02%	DUIRSWBC3591
REGENERON PHARMACEUTICALS INC	0.02%	US75886F1075
FNMA POOL #CA9381 2% DUE 03-01-2051 REG	0.02%	US3140QHM770

CITRIX SYSTEMS INC	0.02%	US1773761002
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.02%	COL17CT02914
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.02%	US21H0326A37
HCA INC 5% DUE 03-15-2024	0.02%	US404119BN87
SVB FINANCIAL GROUP	0.02%	US78486Q1013
ROPER TECHNOLOGIES INC	0.02%	US7766961061
WASTE MANAGEMENT INC COM USD0.01	0.02%	US94106L1098
CAPITAL ONE FINANCIAL CORPORATION	0.02%	US14040H1059
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.02%	BE0000304130
ARGOSY PROPERTY LIMITED	0.02%	NZARGE0010S7
MTU AERO ENGINES AG	0.02%	DE000A0D9PT0
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.02%	US91282CBG50
MITSUBISHI CORP Y50	0.02%	JP3898400001
FUT JUN 24 EURO DOLLARS	0.02%	
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.02%	US38869PAP99
NIO INC	0.02%	US62914V1061
VECTOR LIMITED	0.02%	NZVCTE0001S7
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.02%	US05253JAL52
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.02%	
ISHARES MSCI QATAR CAPPED ETF	0.02%	US46434V7799
UNITED STS TREAS NTS 0.5% 08-31-2027	0.02%	US91282CAH43
TITULOS DE TBOND 7.75% 18/09/2030	0.02%	COL17CT03342
EVERGREEN MARINE C TWD10	0.02%	TW0002603008
VALLEY NATIONAL BANCORP	0.02%	US9197941076
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.02%	USU10517AC12
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.02%	SG7J60932174
SEGRO PLC	0.02%	GB00B5ZN1N88
SKELLERUP HOLDINGS LIMITED	0.02%	NZSKXE0001S8
HEALTHCARE REALTY TRUST INC	0.02%	US42226K1051
MONETARY AUTH OF SING 2.625% 01/05/2028	0.02%	SG31B7000002
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.02%	US14040HCQ65
UTD STATES TREAS .125% DUE 07-15-2023	0.02%	US912828ZY98
ITALGAS SPA	0.02%	IT0005211237
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.02%	SG31A8000003
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.02%	USQ04578AD42
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.02%	US91282CBL46
JEFFERIES FINL GRP COM USD0.0001	0.02%	US47233W1099
CAMPBELL SOUP CO USD	0.02%	US1344291091
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.02%	XS2167007249
NIPPON YUSEN KK NPV TEMP	0.02%	DU06643960D8
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.02%	AU0000013740
SOUTHERN CO COM USD	0.02%	US8425871071
HF SINCLAIR CORPOR COM USD0.01	0.02%	US4039491000
VESTAS WIND SYSTEM DKK0.20	0.02%	DK0061539921
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.02%	USW8454EAR90
EIFPAGE INC	0.02%	FR0000130452
FNMA POOL #FS0377 2.5% 02-01-2052 BEO	0.02%	US3140XFM325
HERA SPA	0.02%	IT0001250932
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.02%	US91282CBM29
HEALTHPEAK PROPERTIES INC	0.02%	US42250P1030
ADOBE INC COM USD0.0001	0.02%	US00724F1012
PVTPPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.02%	US63859UBG76
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.02%	US87264ABD63
BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.02%	ES0313307219
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.02%	XS2416563901
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.02%	US91282CCZ23
RECKITT BENCKISER GROUP PLC	0.02%	GB00B24CGK77
MONDELEZ INTL 2.25% DUE 09-19-2024	0.02%	US60920LAF13
IBERDROLA SA	0.02%	ES0144580Y14
DOLLAR TREE INC	0.02%	US2567461080
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.02%	US00774MAV72
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.02%	US6325C1D228
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.02%	USQ3958YAC77
EXELON CORPORATION	0.02%	US30161N1019
UNITED STATES TREAS NTS .625% 11-15-2024	0.02%	US91282CDH16
GNMA II JUMBOS 2.5% 30 YEARS SETTLES OCTOBER	0.02%	US21H0226A46
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.02%	XS2180510732
KINDER MOR INC DEL COM USD0.01	0.02%	US49456B1017
PING AN INSURANCE GROUP OF CHINA LIMITED	0.02%	CNE1000003X6
US BANCORP	0.02%	US9029733048
VALE SA	0.02%	BRVALEACNORO
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.02%	US61747YEA91

DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.02% US912828VS66
GUANGHUI ENERGY CO LTD	0.02% CNE0000012G4
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.02% JP1051491MA0
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.02% US912828ZP81
JAPAN (10 YR 0.1% .1% 20/03/2030	0.02% JP1103581L42
BLACKSTONE INC	0.02% US09260D1072
SUN HUNG KAI PROPERTY HKD	0.02% HK0016000132
BAWAG GROUP AG	0.02% AT00008BAWAG2
COMWLTH BK 2.552% DUE 03-14-2027	0.02% US2027A1KK25
BANCO BICAYA ARGENTARIA SA	0.02% ES0113211835
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.02% US91282CAV37
CRODA INTL ORD GBP0.10609756	0.02% GB00BJFFLV09
TOYOTA MOTOR CORP Y50	0.02% JP3633400001
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.02% XS1584122763
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.02%
HUGO BOSS AG NPV REGD	0.02% DE000A1PHFF7
BARCLAYS PLC	0.02% GB0031348658
DEERE & CO	0.02% US2441991054
HANKOOK TIRE & TEC 3.5% SNR 30/01/23 USD200000	0.02% XS1760764966
HEWLETT PACKARD ENTERPRISE CO	0.02% US42824C1099
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.02%
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.02% US44891ABX46
ANTHEM INC 3.35% DUE 12-01-2024	0.02% US036752AC75
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.02% US912828YB05
WALGREENS BOOTS AL COM USD0.01	0.02% US9314271084
BOSTON SCIENTIFIC CORP COM USD	0.02% US1011371077
BRISTOL MYERS SQUIBB COMPANY	0.02% US1101221083
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.02% US36179VZS23
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.02% US91282CAE12
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.02% US50066GRAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.02% US92343VGG32
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.02% US91282CBE03
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.02% DK0009522062
AT & T INC	0.02% US00206R1023
BYD CO LTD	0.02% CNE100000296
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.02% US898324AA61
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.02% GB00BN65R313
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.02% NZARXE000151
PENSKE AUTO GROUP INC	0.02% US70959W1036
STRIDE STAPLED GRP NPV UNITS	0.02% NZSPGE000152
INTEL CORP FIXED 3.4% DUE 03-25-2025	0.02% US458140BP43
COOPERATIVE 5.25% DUE 05-24-2041	0.02% US21685WCJ45
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.02% US82620KAZ66
PENSKE TRUCK FIXED 1.7% DUE 06-15-2026	0.02% USU71000BD16
MURPHY USA INC	0.02% US6267551025
FAR EASTERN NEW CENTURY CORPORATION	0.02% TW0001402006
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	0.02% XS2226916133
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.02% US15089QAL86
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.02% XS1513739760
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.02% US38141GWZ35
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.02% US9128286B18
KIMBERLY CLARK DE MEXICO S A B DE C V FO2.431% DUE 07-01	0.02% USP60694AF68
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.02% ZAG000016320
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	0.02% US86562MBP41
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.02% US912828WE61
INTL BUSINESS 3.45% DUE 02-19-2026	0.02% US459200JG74
GETLINK SE EUR 0.40	0.02% FR0010533075
AMPOL LIMITED ORDINARY FULLY PAID	0.02% AU0000088338
SCENTRE GROUP	0.02% AU000000SCG8
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	0.02%
ABU DHABI PORTS CO 2.5% SNR EMTN 06/05/31 USD	0.02% XS2338173680
CHINA CONSTRUCTION BANK	0.02% CNE1000002H1
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.02% US637432NP60
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.02% CA135087XG49
CVS CAREMARK CORP 4 DUE 12-05-2023	0.02% US126650CC26
OREILLY AUTOMOTIVE INC NEW 4.7% 06-15-2032	0.02% US67103HAL15
EFSS 0.00% 0.0% 13/10/2027	0.02% EU000A1G0EK7
SALESFORCE INC	0.02% US79466L3024
SUMITOMO WAREHOUSE ORD SHS	0.02% JP3407000003
BRIGHTHOUSE FINL INC 5.625% DUE 05-15-2030 REG	0.02% US10922NAG88
CANADIAN APARTMENT PROPERTIES REITS	0.02% CA1349211054
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
MERLIN PROPERTIES SOCIMI SA	0.02% ES0105025003
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	0.02% US3140QKP280
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	0.02%
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.02% JP1300631K78
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 RI	0.02% US133131AZ59
SACI FALABELLA 3.75% 10-30-2027	0.02% USP82290AR17
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.02% XS1558450745
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.02%
DENTSPLY SIRONA FIXED 3.25% 06-01-2030	0.02% US24906PAA75
JD.COM INC	0.02% KYG8208B1014
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.02% XS1499724638
TEXAS INSTRUMENTS USD1	0.02% US8825081040
FINECOBANK BANCO FINECO SPA	0.02% IT0000072170
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.02% US91324PCQ37
KILROY REALTY CORP	0.02% US49427F1084
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025	0.02% US37045XCV64
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
POSTS ITALIANE SPA	0.02% IT0003796171
AIR LIQUIDE	0.02% FR0000120073
VONOVIA SE NPV	0.02% DE000A1ML7J1
UNITED STS TREAS NTS .5% 10-31-2027	0.02% US91282CAU53
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
PROSUS NV	0.02% NL0013654783
UTD STATES TREAS 1.75% DUE 12-31-2024	0.02% US912828YY08
HCP INC 3.25% DUE 07-15-2026	0.02% US40414LAQ23
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.02% US084670BK32
FUT DEC 22 CBT ULT TNOTE	0.02%
US TREASURY N/B 2.375% 05-15-2029	0.02% US9128286T26
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-:	0.02% US91282CBN02
RELIANCE STEEL & ALUMINUM CO	0.02% US7595091023
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
FNMA POOL #FM9499 2.5% 11-01-2051 BEO	0.02% US3140XDRV05
Income Due - JPY	0.02%
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.02% US9128284V99
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.02% GB00BL68HG94
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	0.02% USCO219CAH00
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.02% US91282CDZ14
FIRST REPUBLIC BANK	0.02% US33616C1009
ERP OPER LTD 3.25% DUE 08-01-2027	0.02% US26884ABG76
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.02% FR0013448859
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
SYMRISE AG	0.02% DE000SYM9999
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
British pound sterling	0.02%
AMCOR PLC COM USD	0.02% JE00BJ1F3079
KIA CORP 1.75% 10-16-2026	0.02% USY4760JAA17
FIRST INDUSTRIAL REALTY TRUST	0.02% US32054K1034
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
Income Due - USD	0.02%
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.02% DE000NRW0LQ9
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.02%
DOLBY LABORATORIES INC CL-A	0.02% US25659T1079
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.02% IT0005273013
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	0.02% US90265EAR18
RELX CAP INC 4.0% 03-18-2029	0.02% US74949LAC63
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.02% US377372AE71
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.02% COL17CT03615
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.02% XS2155365641
SHOPIFY INC COM NPV CL A	0.02% CA82509L1076
UNITED STS TREAS 0.625% 12-31-2027	0.02% US91282CBB63

APT PIPELINES LTD 4.25% DUE 07-15-2027	0.02% USQ04578AG72
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.02% US459058JF11
UNITED STATES TREAS 2.75% 02-15-2028	0.02% US9128283W81
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.02% US767201AL06
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR	0.02% XS1508450688
INGREDION INC COM USD 0.01	0.02% US4571871023
PORSCHE AUTOMOBIL HOLDING SE	0.02% DE000PAH0038
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026	0.02% US233853AF73
MAXIMUS INC COM NPV	0.02% US5779331041
NIELSEN HLDGS PLC COM EURO0.07	0.02% GB00BWFY5505
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.02% US83368TAT51
CVS HEALTH CORP	0.02% US1266501006
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	0.02% US89681LAA08
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.02% US78013XZU52
BARCLAYS PLC 5.501% DUE 08-09-2028	0.02% US06738EBY05
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.02% US912828W713
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.02% US25156PAC77
SHERWIN WILLIAMS COM USD1	0.02% US8243481061
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.02% US912828U246
RYDER SYSTEM INC 2.85% 03-01-2027	0.02% US78355HKT58
GBP BNP PARIBAS A/C	0.02%
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.02% US404280AM17
GEA GROUP AG	0.02% DE0006602006
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.02% US928668BE16
SANKYO CO LTD GUNMA	0.02% JP3326410002
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.02% XS2012546714
DISNEY WALT CO 3% DUE 07-30-2046	0.02% US25468PDN33
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025	0.02% USY0889VAA80
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.02% US9128284N73
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	0.02%
CITIGROUP INC 3.29% 03-17-2026	0.02% US172967NL16
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.02% US20030NBK63
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	0.02% US55608RBE99
LOWES COS INC 4.0% 04-01-2032	0.02% US548661EH62
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	0.02% FR0013405362
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	0.02% AU3CB0234581
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.02% MYBMX0700034
BIOHAVEN PHARMACEUTICAL HOLDING CO LTD	0.02% VGG111961055
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.02% AU3TB0000143
VERIZON 5.5% DUE 03-16-2047	0.02% US92343VDV36
STORE CAPITAL CORP	0.02% US8621211007
PETROLEO BRASILEIRO PETROBRAS SA	0.02% BRPETRACNPR6
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.02% NZIIBDT003C0
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	0.02% XS2156510021
TELEFONICA 7.045% DUE 06-20-2036	0.02% US87938WAC73
BANCO DE SABADELL 1.75% 10/05/2024	0.02% XS1991397545
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	0.02% US80281LAG05
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.02% US9128286L99
3M CO 4.0% 09-14-2048	0.02% US88579YBD22
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.02% US17275RAD44
EMCOR GROUP INC	0.02% US29084Q1004
UNITED STS TREAS 1.125% 02-29-2028	0.02% US91282CBP59
SPOTIFY TECHNOLOGY COM	0.02% LU1778762911
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.02% US89417EAN94
HK ELECTRIC INVESTMENTS LTD	0.02% HK0000179108
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045	0.02% US19416QEJ58
NORFOLK SOUTHN 3.4% DUE 11-01-2049	0.02% US655844CD87
AXA	0.02% FR0000120628
ONEMAIN HOLDINGS INC	0.02% US68268W1036
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.02% US05971KAE91
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	0.02%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI	0.02%
SS AND C TECHNOLOGIES HOLDINGS	0.02% US78467J1007
BANQUE POPULAIRE .625% 28/04/2025	0.02% FR0013509726
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLE	0.02% AU0000016875
ORIENTAL LAND CO LTD	0.02% JP3198900007
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026 f	0.02% USG2182GAA16
BANK AMER CORP 3.248% DUE 10-21-2027	0.02% US06051GGA13
JIZHONG ENERGY RESOURCES CO LTD	0.02% CNE0000010H6
TERADYNE INC	0.02% US8807701029
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.02% US83368TBN72
XYLEM INC COM USD0.01	0.02% US98419M1009

BELGIUM(KINGDOM) 1.6% SNR 22/06/2047	EUR0.01	0.02%	BE0000338476
GSK CONSUMER HEALTHCARE	3.625% 03-24-2032	0.02%	USU04020AD22
Outstanding Settlement Receipts - EUR		0.02%	
SANTOS FINANCE LTD 4.125% GTD SNR	14/09/27 USD	0.02%	XS1681539539
COSMO ENERGY HOLDINGS CO LTD		0.02%	JP3298000005
DENMARK(KINGDOM) 0% SNR SEC 15/11/31	DKK0.01	0.02%	DK0009924102
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO		0.02%	
SINGAPORE(GOVT OF) 2.375% 01/06/2025		0.02%	SG31A0000001
ARES CAPITAL CORP 2.875% DUE 06-15-2027	BEO	0.02%	US04010LBD47
UNITED KINGDOM(GOVERNMENT OF) 1.75%	07/09/2037	0.02%	GB00BZB26Y51
BAWAG P.S.K. 1.75% PFBRF 08/03/2030	EUR	0.02%	XS2487770104
VEOLIA ENVIRONMENT		0.02%	FR0000124141
VISTA GROUP INTERNATIONAL LTD		0.02%	NZVGLE000351
SYDNEY AIRPORT FINANCE 3.375%	DUE 04-30-2025	0.02%	USQ8809VAG43
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FI		0.02%	US05964HAQ83
NRW BANK 0.25% GTD SNR 26/01/32	EUR	0.02%	DE000NWB0AQ0
NVENT ELECTRIC PLC COM USD0.01		0.02%	IE00BDVJJQ56
NIPPON KAYAKU CO LTD		0.02%	JP3694400007
BLACKSTONE 1.0% 05/10/2026		0.02%	XS1499602289
ENEL FIN INTL NV FIXED 4.25% DUE	06-15-2025	0.02%	USN30707AN87
UNITED STATES OF AMER TREAS NOTES 1.5%	DUE 01-31-2027	0.02%	US912828Z781
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28	GBP	0.02%	XS2303762475
NEW YORK LIFE GLOBAL FUNDING TRANCHE #	TR 06/24/2020	0.02%	US64952WDQ33
TOURISM HOLDINGS LTD		0.02%	NZHELE0001S9
ANGLO AMERICAN PLC		0.02%	GB00B1XZS820
CSX CORP COM USD1		0.02%	US1264081035
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025	EUR	0.02%	XS2106056653
EXPORT DEVELOPMNT CANADA 2.8%	31/05/2023	0.02%	AU3CB0253235
MORGAN STANLEY 4.431%	01-23-2030	0.02%	US6174468G77
UNITED STATES TREAS BDS 00203 5%	DUE 05-15-2037	0.02%	US912810PU60
L'OREAL		0.02%	FR0000120321
UNITED STS TREAS NTS .5%	DUE 02-28-2026	0.02%	US91282CBQ33
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER		0.02%	
POLAND(REP OF) 1.25% BDS 25/10/30	PLN1000	0.02%	PL0000112736
ORION OYJ		0.02%	FI0009014377
ENEL CHILE SA 4.875% 06-12-2028		0.02%	US29278DAA37
CITIGROUP INC 4.65% DUE 07-30-2045		0.02%	US172967JU60
SOLVAY SA .5% 06/09/2029		0.02%	BE6315847804
JPMORGAN CHASE & CO 2.739% DUE	10-15-2030	0.02%	US46647PBE51
SIGNIFY NV EUR0.01		0.02%	NL0011821392
REPUBLIC SERVICES INC		0.02%	US7607591002
PVT PLBNP PARIBAS SR NON PFD 5.198%	01-10-2030	0.02%	US09659W2H65
CANADIAN IMPERIAL BK COMM TORONTO BRH	1.25% 06-22-2	0.01%	US13607HVE97
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR		0.01%	AU000000TCL6
JPY BNP PARIBAS A/C		0.01%	
VODAFONE GROUP PLC 4.375% 05-30-2028		0.01%	US92857WBK53
BARCLAYS PLC 3.25% SNR 12/02/2027	GBP	0.01%	XS1472663670
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032	EUR	0.01%	FR0013521267
UNITED STATES TREAS BDS 00202 4.75%	DUE 02-15-2037	0.01%	US912810PT97
Mexican peso		0.01%	
MCKESSON CORP 3.125% SNR 17/02/2029	GBP	0.01%	XS1567174526
JAPAN (20 YR .005% 20/03/2026		0.01%	JP1051471M45
MERCURY FINL CR CARD MASTER TR AST	BACKED NT SER 202	0.01%	US58940BAA44
AIR LEASE CORP MED 3.75% DUE 06-01-2026		0.01%	US00914AAB89
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027		0.01%	US28414BAF31
WESTPAC BANKING CORPORATION		0.01%	AU000000WBC1
ING GROEP N V FIXED 3.95% DUE 03-29-2027		0.01%	US456837AH61
AT&T INC FIXED 1.6% DUE 05-19-2028		0.01%	XS2180007549
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030		0.01%	US893574AP88
UNITED STATES TREAS BDS	1.5% DUE 08-15-2026	0.01%	US9128282A70
SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026		0.01%	USP8674JAE93
New Zealand dollar		0.01%	
ALLSTATE CORP 4.5% DUE 06-15-2043		0.01%	US020002BA86
UNITED STATES OF AMER TREAS BD 2.375%	5-15-2027	0.01%	US912828X885
THE ISRAEL CORPORATION LIMITED		0.01%	IL0005760173
MAPFRE SA 1.625% 19/05/2026		0.01%	ES0224244071
NATWEST MARKETS PL 2.875%-FRN SNR	19/09/26 GBP	0.01%	XS1795261822
BEIGENE LTD		0.01%	US07725L1026
TOTAL CAP INTL 3.455%	02-19-202	0.01%	US89153VAQ23
FINLAND(REP OF) 0.5% SNR 15/09/2029	EUR1000	0.01%	FI4000369467
ENEL FIN INTL N V FIXED 3.625% DUE	05-25-2027	0.01%	USN30707AC23
PINNACLE INVESTMENT MANAGEMENT GROUP LTD		0.01%	AU000000PNI7

JAPAN (10 YR TBOND .1% 20/12/2031	0.01%	JP1103651N11
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1	0.01%	CA136375CG50
CELLNEX FIN CO SAU 2.25% GTD SNR 12/04/26 EUR	0.01%	XS2465792294
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.01%	US92343VDY74
LAMAR ADVERTISNG COM USD0.001 CL A	0.01%	US5128161099
FUT SEP 24 EURO DOLLARS	0.01%	
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.01%	IL0005930388
FUT DEC 22 EUX EURO-BTP	0.01%	
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.01%	US126650BR04
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.01%	US912828YS30
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.01%	XS0974122516
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029	0.01%	US63861VAB36
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
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.01%	US9128283U26
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.01%	US04685A3J84
UTD STATES TREAS 2.625% 02-28-2023	0.01%	US9128284A52
WMGUI3 Collateral Account	0.01%	
RYDER SYS INC USD	0.01%	US7835491082
DTD 02/15/2013 2% DUE 02-15-2023 REG	0.01%	US912828UN88
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30	0.01%	US9128284U17
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.01%	US912810SZ21
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG	0.01%	US9128284D91
HOST HOTELS & RESORTS INC	0.01%	US44107P1049
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.01%	US9128285P13
US TREASURY N/B USA TREAS NTS 2.75% DUE 07-31-2023 REG	0.01%	US912828Y610
SUMMIT INDUSTRIAL INCOME REIT	0.01%	CA8661201167
DTD 04/30/2016 1.625% DUE 04-30-2023 REG	0.01%	US912828R283
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023	0.01%	US912828VB32
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.01%	XS1082471423
BANK HAPOALIM LTD	0.01%	IL0006625771
BPCE SR NON PFD FLTGT RT 1.652% DUE 10-06-2026	0.01%	US05584KAH14
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.01%	JP1103611M11
UNITED STATES TREAS NTS DTD 09/30/2018 2.875% DUE 09-30	0.01%	US9128285D82
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01%	XS2048709427
MITSUBISHI MOTORS CORPORATION	0.01%	JP3899800001
CORNING INC	0.01%	US2193501051
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.01%	AU0000000ANZ3
COMMERZBANK AG 1.5% 22/11/2024	0.01%	XS2411541654
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.01%	
AUTODESK INC	0.01%	US0527691069
VERITIV CORP	0.01%	US9234541020
INTEL CORP MTN 4.0% 01/12/2022	0.01%	AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023	0.01%	AU3CB0213429
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	0.01%	US912828B667
UMBS TBA 15YR POOL #000000 1.5% DUE 10-15-2036 REG	0.01%	US01F0124A11
CHINA MERCHANTS BANK CO LIMITED	0.01%	CNE1000002M1
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.01%	XS1755428502
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.01%	US912828WJ58
EQUINOR ASA	0.01%	NO0010096985
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.01%	MYBMO1500010
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.01%	AU3CB0221232
US Treasury Notes/Bonds 1.5% 15/02/2030	0.01%	US912828Z948
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.01%	US9128284M90
TRANSURBAN QUEENSL 3.75% NTS 12/10/23 AUD10000	0.01%	AU3CB0239929
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%	0.01%	US91282CAM38
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.01%	US9128286R69
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.01%	US912828V806
NISSHINBO HOLDINGS INC	0.01%	JP3678000005
TAKEDA PHARMACEUTICAL CO LTD	0.01%	JP3463000004
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSONIA AR	0.01%	
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.01%	AU3CB0291078
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .4% DL	0.01%	US59217GGV59
MERCADOLIBRE INC	0.01%	US58733R1023
APPLE HOSPITALITY REIT INC	0.01%	US03784Y2000
NATL AUSTRALIA BK 6.322% 03/08/2032	0.01%	AU3CB0291284
UNITED STS TREAS 0.375% 12-31-2025	0.01%	US91282CBC47
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.01%	US91282CEQ06
AIRSERVICES AUST 2.75% SNR MTN 15/05/23 AUD	0.01%	AU3CB0237436
CNH INDUS CAP AUST 2.1% SNR MTN 12/12/2022 AUD	0.01%	AU3CB0267474
TORONTO DOMINION BANK FLTGT RT 28/07/2025	0.01%	AU3FN0070173
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.01%	BMG162581083

QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.01% AU3CB0253581
UTD STATES TREAS 1.375% DUE 09-30-2023	0.01% US912828T263
DBS BK 2.370714% 16/06/2025	0.01% AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.01% AU3CB0233856
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.01% AU3FN0055695
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030	0.01% US06051GHX07
MIZUHO BK LTD CD FLTG RT 22/08/2025	0.01% AU3FN0070918
TRAVELERS COS INC / THE	0.01% US89417E1091
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.01% US912828XX34
JAPAN METROPOLITAN FUND INVEST	0.01% JP3039710003
MANITOBA (PROVINCE 4.25% 03/03/2025	0.01% AU3CB0223584
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.01% AU3CB0247971
UTD STATES TREAS 2.125% DUE 07-31-2024	0.01% US9128282N91
UNITED STATES TREAS NTS 0.125% 15/08/2023 .125% DUE	0.01% US91282CAF86
REGENCY CENTERS CORPORATION	0.01% US7588491032
DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.01% US9128283V09
JPMORGAN CHASE & 4.203% DUE 07-23-2029	0.01% US46647PAV85
CREDIT AGRICOLE SA	0.01% FR0000045072
FNMA POOL #BQ4491 2.0% 02-01-2051	0.01% US3140KP7D93
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
AMANO CORP	0.01% JP3124400007
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.01% IDG000013806
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	0.01% AU3CB0253417
WABTEC CORP	0.01% US9297401088
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.01% US3128M7VS28
PACCAR FINL PTY LTD 4.05% 02/06/2025	0.01% AU3CB0289932
NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD	0.01% AU3CB0292597
NIDEC CORPORATION	0.01% JP3734800000
MARATHON PETROL COM	0.01% US56585A1025
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	0.01% AU3CB0249209
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.01% PL0000107611
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.01% AU3FN0064739
AUST & NZ BANK GRP 6.405%-FRN LT2 20/09/34 AUD	0.01% AU3CB0292472
IDEX CORP	0.01% US45167R1041
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-20	0.01% US60687YBL20
ESM 0.01% SNR 04/03/30 EUR0.01	0.01% EU000A1Z99L8
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.01% AU3CB0246544
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01% NZOCAE0002S0
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.01% US912828YV68
UTD STATES TREAS 1.5% DUE 09-30-2024	0.01% US912828YH74
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.01% AU3CB0247393
CYBERARK SOFTWARE LTD	0.01% IL0011334468
NOS SGPS SA	0.01% PTZON0AM0006
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.01% AU3CB0244168
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.01% GB00BM8Z2V59
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.01% XS0829324457
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 BE	0.01% USP7S81YAB11
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.01%
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.01% AU3FN0060729
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.01% US912828K742
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.01% AU300ENL0021
KOREA DEV BK BDS .8325% 25/08/2023	0.01% AU3CB0273985
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.01% US912828Z526
WATERS CORPORATION	0.01% US9418481035
BRIXMOR PROPERTY GROUP INC	0.01% US11120U1051
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.01% AU3CB0278653
BK OF IRELAND MTN .375% 10/05/2027	0.01% XS2311407352
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.01% US9128286X38
SIEMENS AG NPV EUR	0.01% DE0007236101
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.01% US25160PAJ66
BARCLAYS BANK PLC 20/05/2027	0.01% AU3FN0060448
INTERCONTINENTAL HOTELS GROUP PLC	0.01% GB00BHJYC057
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.01% US91282CCL37
LITHIA MOTORS INC	0.01% US5367971034
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.01% US91282CCV19
CREDIT MUT. ARKEA 1.25%-FRN 11/06/2029 EUR	0.01% FR0013517307
PCCW LTD	0.01% HK0008011667
E.ON INTL FINANCE BV 6.65% 04-30-2038	0.01% USN3033QAU69
UTD STATES TREAS 1.125% DUE 02-28-2025	0.01% US912828ZC78

NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.01% NZGOVDT437C0
REPSOL SA	0.01% ES0173516115
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.01% US91282CCX74
ROBLOX CORPORATION COM CL A ORD SHS	0.01% US7710491033
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.01% US912828V988
UNITED STS TREAS NTS .625% 11-30-2027	0.01% US91282CAY75
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.01% AU3CB0261576
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.01% US9128287B09
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.01% AU3CB0242139
DNB BANK ASA 4%-FRN SNR NPF 17/08/27 GBP	0.01% XS2521025408
SEKISUI HOUSE Y50	0.01% JP3420600003
PROLOGIS L P 2.25% 30/06/2029	0.01% XS1577961862
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	0.01% AU3CB0266013
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.01% AU3CB0239366
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.01% US9128282R06
PENTAIR PLC COM	0.01% IE00BLS09M33
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.01% US912828P469
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.01% US912828R366
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01% AU3CB0237949
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.01% XS0252367775
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.01% AU3CB0264505
HYUNDAI CAP MTN 3.5% 21/03/2025	0.01% AU3CB0287530
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.01% DK0030506886
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2	0.01% US853254AX89
FEDERAL HOME LN MTG CORP SER WIK151 CL A2 3.799999952	0.01% US3137H8WB34
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.01% US912828YQ73
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-21	0.01% US912810FT08
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.01% AU0000018442
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.01% AU3CB0273365
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.01% US912828YU85
AOFRIO LTD	0.01% NZWDTE0002S1
PACCAR FINL PTY MTN .75% 24/05/2024	0.01% AU3CB0280402
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.01% AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.01% AU3CB0250132
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.01% XS2058731717
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.01% XS2460043743
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.01% US03027XBV10
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.01% JP1051461M13
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.01% JP1051441L76
ESM 1% SNR 23/06/27 EUR0.01'287	0.01% EU000A1Z99Q7
EXPEDITORS INTL WASH INC	0.01% US3021301094
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.01% JP1051391K44
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.01% XS1751004232
NIPPON PROLOGIS REIT INC	0.01% JP3047550003
ROCHE HLDGS INC 7% DUE 03-01-2039	0.01% USU75000AN65
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	0.01% US36962G3P70
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.01% XS1523028436
MERCEDES-BENZ GROUP AG	0.01% DE0007100000
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.01% CA135087K940
CAPITALAND INTEGRATED COMMERCI	0.01% SG1M51904654
POST HOLDINGS INC	0.01% US7374461041
RELIANCE INDS 3.667% SNR 30/11/2027 USD	0.01% USY72570AN72
AT&T INC FIXED 2.9% DUE 12-04-2026	0.01% XS1879223565
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.01% US91282CDQ15
APARTMENT INCOME R COM USD0.01 WI	0.01% US03750L1098
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-1	0.01% US40052VAC81
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.01% US91282CBW01
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.01% GB008BMGR2916
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.01% US35177PAL13
FAIR ISAAC CORPORATION	0.01% US3032501047
INTESA SANPAOLO SPA	0.01% IT00000072618
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU22:	0.01%
BIG YELLOW GROUP PLC	0.01% GB0002869419
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.01%
GROUP 1 AUTOMOTIVE INC	0.01% US3989051095
UNITED BANKSHARES INC	0.01% US9099071071
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.01% US87031CAF05
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.01% XS1757394322
DEXUS	0.01% AU000000DXS1
AUSTRALIA(COMWLTH) 2.0% 21/08/2035	0.01% AU000XCLWAF4
BSTN PPTYS LTD 3.4% DUE 06-21-2029	0.01% US10112RBB96
NOKIA OYJ	0.01% FI0009000681

US TREASURY N/B .125% DUE 05-31-2023 REG	0.01% US91282CCD11
NIKE INC 3.375% DUE 11-01-2046	0.01% US654106AG82
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.01% US91282CDW82
PROGRESSIVE CORP	0.01% US7433151039
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.01% US912810TD00
BANCA POPOL EMILIA ROMAGNA	0.01% IT00000066123
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.01% NO0010705536
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01% US85208NAE04
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.01% JP1103291D68
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.01%
HEINEKEN HOLDING NV	0.01% NL0000008977
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.01% US912810TB44
UNITE GROUP PLC	0.01% GB0006928617
UNITED STATES TREAS BDS 2% 11-15-2041	0.01% US912810TC27
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.01% AU3CB0268035
BANK AMER CORP 3.705% BNDS 04-24-2028	0.01% US06051GGL77
KIMBERLY-CLARK 6.625% DUE 08-01-2037	0.01% US494368BC63
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.01% XS1316569638
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.01% US91282CBZ32
Outstanding Settlement Receipts - GBP	0.01%
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
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.01%
UNITED STS TREAS 1.25% 05-31-2028	0.01% US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.01% US91282CDF59
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.01% XS2408621238
UNITED STS TREAS NTS 1.25% 03-31-2028	0.01% US91282CBS98
FIRST SOLAR INC	0.01% US3364331070
PPL CORPORATION	0.01% US69351T1060
UNITED STS TREAS NTS 0.25% 11-15-2023	0.01% US91282CAW10
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 49	0.01% US808513BJ38
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.01% US91282CDP32
POPULAR INC COM USD6 POST REV SPLIT	0.01% PR7331747001
UTD STATES TREAS .625% DUE 03-31-2027	0.01% US912828ZE35
SKY PERFECT JSAT HOLDINGS	0.01% JP3396350005
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.01% US29874QEN07
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.01% US026874DQ70
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.01% US025816CV93
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.01% US49456BAF85
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.01% AU3CB0285310
FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050	0.01% US01F0126A92
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.01% US025816AZ26
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.01% US912810TG31
SAMSUNG SDI CO LTD	0.01% KR7006400006
DEUTSCHE BANK AG MTN 1.875% 23/02/2028	0.01% DE000DL19WL7
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.01% US04517PBG63
MERCK & CO INC NEW 4.0% 03-07-2049	0.01% US58933YAW57
SHURGARD SELF STORAGE EUROPE SARL	0.01% LU1883301340
PVTPL ROCHE HLDGS INC 1.882% 03-08-2024	0.01% US771196BU52
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.01% US459058KD44
CK ASSET HOLDINGS HK	0.01% KYG2177B1014
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.01% MX0MGO0000H9
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.01% US912810SH23
SOJITZ CORPORATION	0.01% JP3663900003
JAPAN(GOVT OF) 0% T-BILL 07/11/2022 JPY	0.01% JP1740991N84
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.01% XS2289587862
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.01% US912810SY55
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.01% AU000000VCX7
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2028	0.01% US91282CAD39
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
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR	0.01% XS2209023402
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.01% FR0010466938
KUBOTA CORPORATION	0.01% JP3266400005
BAIDU INC	0.01% KYG070341048
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.01% US96043FAG81
TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027	0.01% US91282CEJ62
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.01% AU3CB0281145
ROCHE HLDGS INC 2.132% 03-10-2025	0.01% US771196BT89
BANK AMER CORP FIXED 2.496% DUE 02-13-2031	0.01% US06051GHZ54
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.01% ES0224244089

BNP PARIBAS 3.625% 01/09/2029	0.01% FR001400CFW8
ANSYS INC	0.01% US03662Q1058
AGREE REALTY CORP	0.01% US0084921008
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.01% US958102AQ89
COLUMBIA SPORTSWEAR CO	0.01% US1985161066
IREN SPA 1% SNR EMTN 01/07/2030 EUR	0.01% XS2197356186
MACQUARIE BANK 1.125% SNR 15/12/25 GBP1000	0.01% XS2329146539
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.01% KR103502G594
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.01% US9128285M81
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.01% JP1103621M43
WATTS WATER TECHNOLOGIES INC	0.01% US9427491025
JAPAN (10 YR TBOND) .1% 20/06/2031	0.01% JP1103631M74
ONO PHARMACEUTICAL CO LTD	0.01% JP3197600004
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.01% XS2020670779
ABBVIE INC 2.3% DUE 11-21-2022 REG	0.01% US00287YBM03
KBC GROUP NV 1.625% 18/09/2029	0.01% BE0002290592
BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR	0.01% XS2101349723
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.01% US195325BZ79
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.01% US912828M565
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3:	0.01% US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.01% PL0000111498
VOLKSWGN FIN SV NV 2.125% GTD SNR 18/01/28 GBP	0.01% XS2433140113
CITIGROUP INC NT 6NC5 FIXED / FLTG RATE 3.07% 02-24-2028	0.01% US172967NG21
CREDIT SUISSE GP 2.875%-FRN SNR 02/04/32EUR	0.01% CH1174335740
IHI CORP	0.01% JP3134800006
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.01% IDG000015108
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.01% US91282CAB71
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.01% JP1103601LA4
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.01% XS2070192591
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.01% CA0194561027
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.01% JP1051401K75
REN REDES ENERGETICAS NACIONAIS SGPS SA	0.01% PTRELOAM0008
PVTPL GSK CONSUMER HEALTHCARE CAPITAL LL3.125% 03-24-2	0.01% US36264NAA28
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.01% XS2434710799
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.01% FR0014000MR3
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.01% US912828ZB95
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.01% AU3CB0283034
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.01% FR0013415627
PUBLIC BANK BERHAD	0.01% MYL12950O004
Australian Dollar Custodial Account â€" MMF Short Term Depo:	0.01%
MOLINA HEALTHCARE INC	0.01% US60855R1005
ACCIONA SA	0.01% ES0125220311
COMMMVAULT SYSTEMS INC	0.01% US2041661024
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.01% FR0011486067
ELISA CORPORATION OYJ-A S	0.01% FI0009007884
GOLDMAN SACHS GROUP INC 4.482% DUE 08-23-2028 BEO	0.01% US38141GZU11
CIGNA CORP 2.375% DUE 03-15-2031 BEO	0.01% US125523CM05
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
CANADIAN NATURAL RESOURCES	0.01% CA1363851017
AMADA CO LTD	0.01% JP3122800000
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.01% JP1103591L73
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.01% XS1312953596
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.01% US071813CH07
ZURICH FINANCIAL SERVICES	0.01% CH0011075394
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.01% USP3579EAY34
TAMRON CO LTD	0.01% JP3471800007
FUT DEC 22 SFE 3Y T-BOND	0.01%
FNMA POOL #CA6902 2.0% DUE 09-01-2050	0.01% US3140QEU424
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.01% US91282CCH25
COSTCO WHOLESALE CORP	0.01% US22160K1051
ESSILORLUXOTTICA EURO.18	0.01% FR0000121667
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI	0.01%
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.01% US9128285C00
DBS GROUP HOLDINGS LTD	0.01% SG1L01001701
SITEMINDER LTD	0.01% AU0000183543
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.01% US9128286Z85
ASTRAZENECAL PLC 6.45% DUE 09-15-2037	0.01% US046353AD01
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.01% US91282CCY57
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.01% US08182BAL27
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.01% AU3CB0283646
MARRIOTT VACATIONS WORLDWIDE CORP	0.01% US57164Y1073

JAPAN(GOVT OF) 0.1% SNR 20/12/24	JPY50000	0.01%	JP1051421L13
BANK AMER CORP 3.974% 02-07-2030		0.01%	US06051GHQ55
CHARTER HALL LWR P 2.656% GTD SNR	17/12/29 AUD	0.01%	AU3CB0280956
POLAND(REPUBLIC .25% 25/10/2026		0.01%	PL0000113460
NICHICON CORP		0.01%	JP3661800007
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR		0.01%	XS2082969655
POLAND(REP OF) 3.75% BDS 25/05/27	PLN1000	0.01%	PL0000114393
KROGER CO 5.4% DUE 01-15-2049		0.01%	US501044DM06
COMWLTH BK 3.214% DUE 05-27-2025		0.01%	US20271AAJ60
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
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
UNITED STATES TREAS BDS TBOND FIXED 3%	02-15-2049	0.01%	US912810SF66
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027		0.01%	US22535WAB37
CANADIAN GOVT 2.0% 01/09/2023		0.01%	CA135087H987
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28	USD200000	0.01%	USP37878AC26
NEXTERA ENERGY CAP HLDGS INC FLTG DUE	02-22-2023	0.01%	US65339KBT60
APPLIED MATERIALS US		0.01%	US0382221051
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000		0.01%	GB00BMBL1F74
CASEY'S GENERAL STORES INC		0.01%	US1475281036
NETEASE INC		0.01%	KYG6427A1022
JAPAN 10 YEAR ISSUE .1% 20/09/2031		0.01%	JP1103641MA8
NEW ZEALAND (GOVT) 1.5% 15/05/2031		0.01%	NZGOVDT531C0
FUT SEP 25 ICE SONIA SO3		0.01%	
New Zealand Dollar Custodial Account â€“ MITNZ New Zealand		0.01%	
GPT GROUP		0.01%	AU000000GPT8
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE	03-02-2028	0.01%	US606822AV60
ENTERPRISE PRODS 2.8% DUE 01-31-2030		0.01%	US29379VBX01
TENCENT HLDGS LTD 3.975%	04-11-2029	0.01%	US88032XAN49
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR		0.01%	FR0014007PV3
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%	
UNITED STATES TREAS NTS 2.75% 08-15-2032		0.01%	US91282CFF32
CAPITALAND INVE NPV		0.01%	SGXE62145532
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
PVTPL BPCE SR NON PFD 4.625%	09-12-2028	0.01%	US05583JAE29
SHANXI XISHAN COAL AND ELECTRICITY POWER CO LTD		0.01%	CNE0000013Y5
FUJICCO CO LTD		0.01%	JP3818700001
JAPAN PETROLEUM EXPLORATION		0.01%	JP3421100003
AT&T INC 3.85% DUE 06-01-2060		0.01%	US00206RKB77
T-MOBILE USA INC 3.375% DUE 04-15-2029	BEO	0.01%	US87264ABV61
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026		0.01%	US045054AN37
FUT SEP 23 90 DAY B-BILLS		0.01%	
FNMA POOL #FS0434 2.5% 11-01-2051 BEO		0.01%	US3140XFPU97
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23	KRW10000	0.01%	KR103501G893
UNITED STATES TREAS BDS TREASURY BOND	2.375% DUE 11-1	0.01%	US912810SK51
BPCE SA FIXED 2.375% DUE 01-14-2025		0.01%	US05584KAG31
MASCO CORP 2% DUE 02-15-2031		0.01%	US574599BQ83
FEDERAL NATIONAL MORTGAGE ASSOC 2%	03-01-2051	0.01%	US3132DWBB81
JAPAN(GOVT OF) 0.1% SNR 20/09/25	JPY50000	0.01%	JP1051451LA6
CHROMA ATE INC		0.01%	TW0002360005
JOHNSON CTLS INTL 1% SNR 15/09/2023	EUR100000	0.01%	XS1580476759
UNITED STATES TREAS NTS .25% DUE	05-31-2025 REG	0.01%	US912828ZT04
CREDIT AGRICOLE HM 0.75% BDS 05/05/27	EUR10000	0.01%	FR0013254273
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
HARBOUR ENERGY PLC ORD GBP0.00002		0.01%	GB00BMBVGQ36
UNITED STATES TREAS BDS	1.375% 11-15-2040	0.01%	US912810ST60
WILLIAMS COMPANIES INC 2.6%	03-15-2031	0.01%	US969457BY52
MITSUBISHI GAS CHEMICAL CO		0.01%	JP3896800004
UNILEVER PLC		0.01%	GB00B10RZP78
PRAXAIR INC NT 2% 08-10-2050		0.01%	US74005PBS20
Charter Hall Core Plus Office Fund		0.01%	
EVERSOURCE ENERGY 3.8% DUE 12-01-2023		0.01%	US30040WAG33
FUT DEC 22 EURX EUR-BOBL		0.01%	
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE		0.01%	US3132A9T641
EVERSOURCE ENERGY 4.2% DUE 06-27-2024		0.01%	US30040WAS70
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37%		0.01%	US91282CBH34
AKER BP ASA 1.125% SNR 12/05/2029 EUR		0.01%	XS2341269970
ROTHESAY LIFE PLC 3.375% T3 12/07/2026	GBP	0.01%	XS2027400063

BOSTON PROPERTIES INC	0.01%	US1011211018
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%	
HYUNDAI CAPITAL SERVICES 1.25% 08/02/2026 1.25% 02-0	0.01%	USY3815NBC49
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%	
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.01%	US912810SU34
TERUMO CORP	0.01%	JP3546800008
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.01%	FR0011619436
TRIMBLE INC COM NPV	0.01%	US8962391004
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS	0.01%	FR0013131877
AMERN TOWER CORP 2.1% DUE 06-15-2030	0.01%	US03027XBC39
FIDELITY NATIONAL 2.25% DUE 03-01-2031	0.01%	US31620MBT27
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.01%	JP1051481M76
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.01%	US05348EBF51
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
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.01%	USF1R15XK938
DARLING INGREDIENTS INC	0.01%	US2372661015
ZOOM VIDEO COMMUNICATIONS INC	0.01%	US98980L1017
FRANCE(GOVT OF) 0.0% 25/02/2026	0.01%	FR0013508470
FRANCE(GOVT OF) 4.5% 25/04/2041	0.01%	FR0010773192
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.01%	US3132WEYZ93
EVOQUA WATER TECHNOLOGIES CORP	0.01%	US30057T1051
A2A SPA 1% SNR EMTN 02/11/2033 EUR	0.01%	XS2403533263
TOBU RAILWAY CO LTD	0.01%	JP3597800006
MICROCHIP TECH INC FIXED 4.333% DUE 06-01-2023	0.01%	US595017AP92
LCH_IRS BOFAGB2U 02/12/2028 EUR P 1.103% / R 6MEURIB AR	0.01%	
CONCORDIA FINANCIAL GROUP LTD	0.01%	JP3305990008
MURPHY OIL CORP	0.01%	US6267171022
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766% SO230614US2	0.01%	
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.01%	US912810SN90
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%	
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2C	0.01%	US46647PBK12
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.01%	US3140XHG687
KLEPIERRE- EUR4	0.01%	FR0000121964
ENCOMPASS HLTH CRP COM USD	0.01%	US29261A1007
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.01%	XS2240463674
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.01%	US91282CAK71
TE CONNECTIVITY LTD	0.01%	CH0102993182
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.01%	US91282CAP68
PVTPL MAGALLANES INC 3.755% 03-15-2027	0.01%	US55903VAG86
SCENTRE MGMT LTD 3.875% 16/07/2026	0.01%	XS1087821531
INVESTEC 6.75%-FRN PERP GBP200000	0.01%	XS1692045864
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO	0.01%	
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%	
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.01%	US92343VGE83
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.01%	CNE100003G67
AMERICAN ELECTRIC POWER COMPANY INC	0.01%	US0255371017
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.01%	ES00000120N0
INTUIT INC	0.01%	US4612021034
HAREL INSURANCE INVESTMENTS AND FINANCIAL SERVICES LTI	0.01%	IL0005850180
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
INVESTORE PROPERTY LTD	0.01%	NZIPLE000153
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.01%	FR0012517027
Omnes Capital Co-Investment	0.01%	
FNMA 2.5% 08-01-2051	0.01%	US3140QLRC23
S&P GLOBAL INC SR NT 144A 2.45% 03-01-2027	0.01%	US78409VBA17
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.01%	US91282CCP41
SYNOPSIS INC	0.01%	US8716071076
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036	0.01%	US61747YEF88
AT&T INC FLTG RT 1.95% 09-15-2023	0.01%	XS1998902479
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	0.01%	US31620MBV72
COOPERATIVE RABOBANK 1.004% 09-24-2026	0.01%	US74977SDJ87
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.01%	XS1909177625
VISHAY INTERTECHNOLOGY INC	0.01%	US9282981086
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.01%	JP3580200008
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.01%	XS2444424639
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.01%	USQ8053LAA28
BANK OF CHINA LTD HK	0.01%	CNE100000125
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-204	0.01%	US35564RBF01
STANDARD BANK GROUP	0.01%	ZAE000109815

CSPC PHARMACEUTICAL GROUP	0.01%	HK1093012172
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
UTD STATES TREAS 1.5% DUE 03-31-2023	0.01%	US912828Q293
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.01%	US912810QH41
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.755% / R 6MBBSW AR	0.01%	
SHIONOGI & CO LTD	0.01%	JP3347200002
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.01%	JP1103531K10
ASSURA PROPERTIES PLC	0.01%	GB00BVGWBWW93
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.01%	US22536PAH47
FED HOME LN MTG 2.5% DUE 07-01-2050	0.01%	US3133KJW36
BROADSTONE NET LEA COM USD0.00025	0.01%	US11135E2037
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.01%	US912828ZN34
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.01%	US3140FXG558
CROWN HOLDINGS INC	0.01%	US2283681060
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	0.01%	US46647PBF27
FIRSTRAND LTD	0.01%	ZAE000066304
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.01%	US912810QQ40
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.01%	US912828ZS21
NORTONLIFELOCK INCCOM USD0.01	0.01%	US6687711084
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023	0.01%	US91282CBX83
KERRY GROUP PLC	0.01%	IE0004906560
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.01%	XS2333299324
OTSUKA HLDGS CO NPV	0.01%	JP3188220002
DA OFFICE INVESTMENT CORPORATION	0.01%	JP3046310003
PGT INNOVATIONS INC	0.01%	US69336V1017
SUMITOMO RUBBER INDUSTRIES	0.01%	JP3404200002
POWERSCHOOL HOLDINGS INC	0.01%	US73939C1062
PRUDENTIAL PLC	0.01%	GB0007099541
VODACOM GROUP PTY LTD	0.01%	ZAE000132577
TERRENO REALTY COR COM	0.01%	US88146M1018
HYUNDAI MOBIS	0.01%	KR7012330007
TRAVEL PLUS LEISUR CO	0.01%	US8941641024
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
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.01%	XS1734550897
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.01%	US912810RD28
HONDA MOTOR CO LTD ADR	0.01%	US4381283088
GUIZHOU PANJIANG REFINED COAL CO LTD	0.01%	CNE0000017V2
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR	0.01%	
FNMA POOL #FM8535 4% 06-01-2048 BEO	0.01%	US3140XCPV40
DAIWA HOUSE REIT I REIT	0.01%	JP3046390005
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.01%	FR0013286192
HOME DEPOT INC 3.125% DUE 12-15-2049	0.01%	US437076BZ43
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROH	0.01%	
BOX INX	0.01%	US10316T1043
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%	
STATE GRID OVERSEAS INV (BVI) MTN 1.303%DUE 05/08/2032	0.01%	XS2152935214
FUT DEC 22 U.S. T-BONDS	0.01%	
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.01%	IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025	0.01%	US9128283Z13
BANGCHAK CORPORATI THB1NVDR	0.01%	TH0420010R18
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.01%	XS2102507600
ROCKWELL AUTOMATION INC	0.01%	US7739031091
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.01%	FR0011317783
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
XCEL ENERGY INC	0.01%	US98389B1008
BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR	0.01%	XS2496028924
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 404	0.01%	
F5 NETWORKS INC	0.01%	US3156161024
FERGUSON PLC NEW ORD GBP 0.10	0.01%	JE00BJVNSS43
DERWENT LONDON PLC	0.01%	GB0002652740
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.01%	JP1103551K72
CORPORATE OFFICE PROPERTIES	0.01%	US22002T1088
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.01%	US3140XGJS98
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	0.01%	US45866FAW41
CANADIAN PACIFIC RAILWAY LTD	0.01%	CA13645T1003
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.01%	USN30706VD93
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24	0.01%	
VONOVIA SE 1.0% 16/06/2033	0.01%	DE000A3E5MJ2

HANKYU HANSHIN HOLDINGS NPV	0.01%	JP3774200004
RCI BANQUE 4.875% SNR 21/09/2028 EUR	0.01%	FR001400CRG6
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.01%	US91282CDL28
STANTEC INC	0.01%	CA85472N1096
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.01%	CH1169151003
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01%	XS2169281131
SUEZ SA 1.875% SNR 24/05/2027 EUR	0.01%	FR001400AFL5
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.01%	XS1918887156
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.01%	DUIRSNZD3858
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323% 01-13-21	0.01%	US09659X2N16
HCA INC 5.25% DUE 04-15-2025	0.01%	US404119BQ19
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	0.01%	XS2149207354
COVENTRY BS 6.875%-FRN PERP GBP200000	0.01%	XS1961836712
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.01%	US912810QE10
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01%	XS2294155739
Outstanding Settlement Receipts - CAD	0.01%	
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.01%	US912810SE91
SIGNATURE BANK	0.01%	US82669G1040
INSULET CORP	0.01%	US45784P1012
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.01%	JP1103541K42
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.01%	US912810SR05
AGILON HEALTH INC	0.01%	US00857U1079
MONDELEZ INTL INC 1.5% DUE 05-04-2025	0.01%	US609207AU94
MSTB03 WEST PAC	0.01%	
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.01%	FR0000187635
PVTPL DANONE NT 144A 2.589% DUE 11-02-2023/11-02-20	0.01%	US23636TAD28
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.01%	US912810QK79
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	0.01%	US828807DF17
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.01%	CNE1000003G1
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	0.01%	XS2343340852
New Zealand Dollar Custodial Account â€œ MITNZ Trans Tasmar	0.01%	
AT&T INC 3.5% DUE 06-01-2041	0.01%	US00206RJZ64
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.01%	FR0013200813
CELANESE US HLDGS 4.777% 19/07/2026	0.01%	XS2497520705
TELEFONICA BRASIL SA	0.01%	BRVIVTACNOR0
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.01%	US05971KAA79
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.01%	US912810QD37
AON CORP/AON FIXED 5% DUE 09-12-2032	0.01%	US03740LAF94
PVTPL HYUNDAI CAPITAL SERVICES 3.625% 08-29-2027	0.01%	US44920UAL26
MONETARY AUTH OF SING 3.375% 01/09/2033	0.01%	SG3261987691
ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR	0.01%	XS2389757944
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
CTCI CORP	0.01%	TW0009933002
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	0.01%	US9128286G05
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
ASR NEDERLAND NV	0.01%	NL0011872643
PTC INC	0.01%	US69370C1009
ENBRIDGE INC	0.01%	CA29250N1050
BARCLAYS PLC 5.2% DUE 05-12-2026	0.01%	US06738EAP07
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.01%	US9128283D01
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
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.01%	US912828XZ81
PETROCHINA CO LTD	0.01%	CNE1000007Q1
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051	0.01%	US912810SP49
EUROPEAN UNION .45% 04/07/2041	0.01%	EU000A3KT6B1
BANCO BRADESCO SA-PREF	0.01%	BRBBDACNPR8
UNITED RENTALS INC	0.01%	US9113631090
INDUSTRIAL AND INFRAREIT	0.01%	JP3046500009
CHUGOKU ELECTRIC POWER CO	0.01%	JP3522200009
THE WAREHOUSE GROUP LIMITED	0.01%	NZWHSE0001S6
MARKETAXESS HLDGS COM	0.01%	US57060D1081
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.01%	US9128283P31
GLANBIA PLC	0.01%	IE0000669501
UTD STATES TREAS 2.125% DUE 09-30-2024	0.01%	US9128282Y56
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086% / R 6MBSW AR	0.01%	
VEOLIA ENVIRONNEME 0.892% SNR 14/01/2024EUR	0.01%	FR0013394681
MARUBENI CORPORATION	0.01%	JP3877600001
MANAWA ENERGY LTD	0.01%	NZTPXE0001S5
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.01%	XS1028941117

SOC GEN COLLATERAL	0.01%
FNMA POOL #MA4045 2% 06-01-2040 BEO	0.01% US31418DP710
BANK OF NEW ZEALAND	0.01%
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.01% US037411BE40
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.01% US00287YCA55
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.01% XS2010031057
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.01% US9128286A35
APACHE CORP 4.375% 10-15-2028	0.01% US037411BE40
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR	0.01% DE000DL19VB0
COMERICA INC USD5.00	0.01% US2003401070
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	0.01% AU3FN0058145
SUNSTONE HOTEL INVESTORS INC REITS	0.01% US8678921011
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.01% US852060AT99
QNB FIN LTD 2.625% 12/05/2025	0.01% XS2162033729
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.01% IE00BDR5HM97
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	0.01% XS2051660509
WILLIAMS COS INC 4.65% DUE 08-15-2032	0.01% US969457BZ28
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.01% US912828YE44
FORD MOTOR COMPANY	0.01% US3453708600
W P CAREY INC	0.01% US92936U1097
PRAXAIR INC NT 1.1% 08-10-2030	0.01% US74005PBT03
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.01% US912810RZ30
WESTROCK CO COM USD 0.01	0.01% US96145D1054
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.01% US912810SA79
MITSUI MINING AND SMELTING CO LTD	0.01% JP3888400003
CLOVERIE 5.625%-FRN SUB 24/06/46 USD	0.01% XS1385999492
PUT BONDOP T MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.	0.01%
ALLIANCE DATA SYSTEMS CORP	0.01% US0185811082
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.01% FR0013407236
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.01% US694308JT56
KLEPIERRE 1.625% 13/12/2032	0.01% FR0013300605
COUSINS PROPERTIES INC	0.01% US2227955026
ESM 0.01% SNR 15/10/31 EUR0.01	0.01% EU000A1Z99P9
KROGER CO 1.7% DUE 01-15-2031 BEO	0.01% US501044DQ10
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.01% US912810RC45
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.01% US195325DP79
NORDEA BK ABP MED .625% DUE 05-24-2024	0.01% US65559D2C22
MOODYS CORP 4.25% DUE 08-08-2032 BEO	0.01% US615369AZ82
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.01% FR0013250560
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	0.01% US25470DAQ25
HOME BANCSHARES INC	0.01% US4368932004
SOCIETE GENERALE 7.875% 29/12/2049	0.01% USF8586CRW49
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.01%
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.01%
OLD REPUBLIC INTL CORP	0.01% US6802231042
SAFESTORE HOLDINGS PLC	0.01% GB00B1N7Z094
SHAFTESBURY PLC	0.01% GB0007990962
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.01% US74251VAS16
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.01% JP1103511J74
ITAU UNIBANCO HOLDING SA	0.01% BRITUBACNPR1
HERA SPA CB 2.5% 2.5% 25/05/2029	0.01% XS2485360981
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.01% ES0414970204
NIKE INC 2.75% DUE 03-27-2027	0.01% US654106AJ22
FUT DEC 24 EURO DOLLARS	0.01%
ENCORE WIRE CORP	0.01% US2925621052
SKY NETWORK TELEVISION LTD	0.01% NZSKTE000156
GERMANY(FED REP) 0% SNR 15/08/2026 EUR0.01	0.01% DE0001102408
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-2C	0.01% US55903VAU70
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI	0.01%
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.01% XS0276103156
COCA-COLA CO FIXED 1% DUE 03-09-2041	0.01% XS2307864020
ABBVIE INC COM USD0.01	0.01% US00287Y1091
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.01% XS2465984289
METLIFE INC	0.01% US59156R1086
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.01% US36179WNF13
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.01% GB00BTHH2R79
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027	0.01% US89236TJZ93
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.01% GB00BYZW3G56
PVH CORP COM USD1.00	0.01% US6936561009
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.01% GB00B3KJDS62
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.01% US912810RG58
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.01% JP1051431L45

ARGENTUM NETHERLAN 5.625%-FRN SUB	15/08/52 USD	0.01%	XS1423777215
TOYOTA FIN .85% 09/09/2024		0.01%	AU3CB0282945
ENPLAS CORP		0.01%	JP3169800004
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
PVTPLE SABLE INTL FIN LTD FIXED	5.75% 09-07-2027	0.01%	US785712AG56
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000		0.01%	GB00BJMH8534
PVTPLE BROADCOM INC 2.6% DUE	02-15-2033/01-19-202:	0.01%	US11135FBF71
TOHOKU ELECTRIC POWER JPY		0.01%	JP3605400005
BANCO SANTANDER 5.25%-FRN PERP EUR200000		0.01%	XS1692931121
TETRA TECH INC		0.01%	US88162G1031
NATL AUSTRALIA BK 3.5% DUE 06-09-2025		0.01%	US63254ABD90
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	0.01%	US912810RS96
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052		0.01%	ES0000012K46
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM CIT	0.01%	
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD		0.01%	NZLGFD011C6
JAPAN(GOVT OF) 0.1% SNR 20/09/23	JPY50000	0.01%	JP1051371JAO
BANGKOK DUSIT MEDICAL SERVICES PCL		0.01%	TH0264010R10
ASE TECHNOLOGY HOLDING CO LTD		0.01%	TW0003711008
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR		0.01%	XS1558083652
SHENG SIONG GROUP LTD		0.01%	SG2D54973185
GAZTRANSPORT ET TECHNIGAZ SA		0.01%	FR0011726835
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 TBOND BDS .6% DUE 20/12/2023		0.01%	JP1103321DC2
MAKALOT INDUSTRIAL		0.01%	TW0001477008
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.01%	JP1300521G93
FNMA POOL #AS7843 3% 09-01-2036 BEO		0.01%	US3138WHWD01
MONDELEZ INTL INC 0.25% 03-17-2028		0.01%	XS2312722916
YOKOREI CO LTD		0.01%	JP3957000007
EMERSON ELEC CO .875% DUE 10-15-2026		0.01%	US291011BP85
NIPRO CORP		0.01%	JP3673600007
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
ETSY INC		0.01%	US29786A1060
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
GRUPO FINANCIERO BANORTE SAB DE CV SER O		0.01%	MXP370711014
UNITED STATES TREAS BDS 2.25% 08-15-2049		0.01%	US912810SJ88
FNMA POOL #CB0609 2.5% 05-01-2051 BEO		0.01%	US3140QKVB11
CANADA GOVT BD 1.5% 01/06/2026		0.01%	CA135087E679
ORKLA ASA		0.01%	NO0003733800
MARINEMAX INC		0.01%	US5679081084
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF		0.01%	
UTD STATES TREAS FIXED .5% DUE	06-30-2027	0.01%	US912828ZV59
US TREAS SEC 4.5 DUE 08-15-2039	REG	0.01%	US912810QC53
COLOMBIA(REP OF) 7% GDN 30/06/32	COP'B"REGS	0.01%	USP28769AA86
DT MIDSTREAM INC COM USD0.01		0.01%	US23345M1071
CLARION FUNDING PL 2.625% SNR SEC	18/01/29 GBP	0.01%	XS1936791612
VALERO ENERGY CORP		0.01%	US91913Y1001
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR		0.01%	XS2418730995
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM US	0.01%	
NATIONAL VISION HOLDINGS INC		0.01%	US63845R1077
EDWARDS LIFESCIENCES CORP		0.01%	US28176E1082
FRANCE(GOVT OF) 4.75% SNR 25/04/2035	EUR1	0.01%	FR0010070060
OSK MITSUI OSK LINES LTD		0.01%	JP3362700001
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1		0.01%	FR0010171975
ABN AMRO BANK N.V. 4.375%-FRN PERP	EUR100000	0.01%	XS2131567138
LCH_IRS BOFAGB2U 05/05/2036 EUR P 2.192% / R 6MEURIB AR		0.01%	
FNMA POOL #BR0948 2.0% DUE	04-01-2051 REG	0.01%	US3140KYBS24
PVTPLE UBS GROUP AG 4.988% 08-05-2033	BEO	0.01%	US902613AT52
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028		0.01%	US65339KBW99
TIANDI SCIENCE TECHNOLOGY CO LTD		0.01%	CNE000001B90
ITALY(REP OF) 2.8% SNR 01/03/2067	EUR1000	0.01%	IT0005217390
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000		0.01%	GB0030880693
GREE ELECTRIC APPLIANCES INC OF ZHUHAI		0.01%	CNE0000001D4
FUT PUT DEC 22 LIF 3M EURIBR 9987		0.01%	
KATITAS CO LTD		0.01%	JP3932950003
MITAC HOLDINGS CORP		0.01%	TW0003706008
CHESAPEAKE ENERGY COM USD0.01		0.01%	US1651677353
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
METTLER TOLEDO INTL		0.01%	US5926881054
LAUREATE EDUCATION INC		0.01%	US5186132032
Outstanding Settlement Receipts - SGD		0.01%	
KEYENCE CORP NPV		0.01%	JP3236200006
OTC DER CASH COLL REC FROM BARCLAYS		0.01%	
HORMEL FOODS CORPORATION		0.01%	US4404521001
FEDERAL HOME LN MTG CORP SER WIK150 CL A2 3.71% 11-25-		0.01%	US3137H8U417
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 OF AMER TREAS BONDS 2.75	BDS DUE 08-15-21	0.01%	US912810QX90
UK TSY 2.75%	07/09/2024	0.01%	GB00BHBFBH458
FNMA POOL #FM6887 2.5% 05-01-2051	BEO	0.01%	US3140XAUM20
JAPAN(GOVT OF) 0.5% SNR 20/09/24	JPY50000	0.01%	JP1103351E98
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051	BI	0.01%	US3133KLTH05
WOLTERS KLUWERS .25% 30/03/2028		0.01%	XS2324836878
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033	BEO	0.01%	US902613AK44
DTD 832 2.875% DUE 05-31-2025	REG	0.01%	US9128284R87
ITALY(REP OF) 5.25% BTP 1/11/2029	EUR0.01	0.01%	IT0001278511
GENERAL MILLS INC 0.45% SNR 15/01/2026	EUR	0.01%	XS2100788780
UNICREDIT SPA 3.875%-FRN EMTN PERP	EUR	0.01%	XS2121441856
GECINA		0.01%	FR0010040865
YAMAGUCHI FINANCIAL GROUP INC		0.01%	JP3935300008
ITALY(REP OF) 2.45% SNR 01/09/33	EUR1000	0.01%	IT0005240350
JAPAN .1% 01/03/2023		0.01%	JP1024221M37
FRANCE(GOVT OF) 1.25% SNR 25/05/2034	EUR1	0.01%	FR0013313582
GOLDMAN SACHS MTN 4.0% 21/09/2029		0.01%	XS2536502227
GERMANY(FED REP) 4% SNR 04/01/2037	EUR0.01	0.01%	DE0001135275
JAPAN(GOVT OF) 0.005% SNR 20/06/2027	JPY	0.01%	JP1051531N75
Australian Dollar Custodial Account "Absolute Return Bond f		0.01%	
UNITED STATES TREAS BDS BD 3.75% DUE	08-15-2041	0.01%	US912810QS06
HALMA PLC		0.01%	GB0004052071
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	0.01%	US9128284Z04
ENEL FIN INT NV 0.5% GTD SNR 17/06/2030	EUR	0.01%	XS2353182293
EXLSERVICE HOLDINGS INC		0.01%	US3020811044
ENPHASE ENERGY INC		0.01%	US29355A1079
HOLOGIC INC		0.01%	US4364401012
SPAIN(KINGDOM OF) 6% SNR 31/01/2029	EUR0.01	0.01%	ES0000011868
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463%	SO270513AI	0.01%	
WINTERSHALL DEA FI 0.84% GTD SNR	25/09/25	0.01%	XS2054209833
NGK SPARK PLUG CO JPY		0.01%	JP3738600000
SAMCHULLY CO LTD		0.01%	KR7004690004
CHEMOCENTRYX INC		0.01%	US16383L1061
JAPAN(GOVT OF) 2.1% SNR 20/12/30	JPY50000	0.01%	JP1201231AC0
PUT SWO EUR BNPAGB22 P 1.567% / R 6MEURIB	SO221114EU:	0.01%	
WEICHOW MOUTAI CO LTD		0.01%	CNE0000018R8
ALEXANDRIA REAL ESTATE E 2.0%	DUE 05-18-2032	0.01%	US015271AW93
ADVANCED DRAINAGE SYTEMS INC		0.01%	US00790R1041
FSF MANAGEMENT COMPANY LTD		0.01%	NZFSFE0001S5
CREDIT SUISSE GP 6.537%-FRN SNR 12/08/33	USD	0.01%	USH3698DDS02
JAPAN 20 YEARS .4% 20/06/2040		0.01%	JP1201731L76
ENEL FIN INTL N V 2.25% DUE 07-12-2031		0.01%	US29278GAP37
UNITED MICROELECTRONICS CORP		0.01%	TW0002303005
BERKSHIRE HATHAWAY FIN CORP 2.0%	03-18-2034	0.01%	XS2456839369
JAPAN(GOVT OF) 1.9% BDS 20/06/31	JPY100000	0.01%	JP1201281B64
JAPAN (GOVT OF) BDS .4% 20/09/2040		0.01%	JP1201741LA9
BCO COM PORTUGUES 1.125%-FRN SNR	12/02/27	0.01%	PTBCPHOM0066
BK OF AMERICA CORP 1.667%-FRN SNR	02/06/29	0.01%	XS2348234936
CHINA PETROLEUM & CHEMICAL		0.01%	CNE1000002Q2
WI TREASURY N/B 3.125%	08-15-2044	0.01%	US912810RH32
New Zealand Dollar Custodial Account "MITNZ Mercer NZ S		0.01%	
CANADA(GOVT OF) 0.5% SNR 01/12/30	CAD1'L443	0.01%	CA135087L443
TENCENT HLDGS LTD 3.8% DUE 02-11-2025		0.01%	US88032XAD66
UK(GOVT OF) 1% GILT 22/04/2024	GBP1000	0.01%	GB00BFWFPL34
PETROCHINA CO LTD H		0.01%	CNE1000003W8
EXELON CORP SR NT 144A 3.35% 03-15-2032		0.01%	US30161NBC48
GERMANY(FED REP) 0% BDS 11/04/2025	EUR0.01	0.01%	DE0001141810
FNMA POOL #FM3801 3.5% 12-01-2046	BEO	0.01%	US3140X7GK92
MOTOROLA SOLUTIONS INC 2.75% DUE	05-24-2031	0.01%	US620076BU23
JAPAN (30 YR TBOND .7% 20/03/2051		0.01%	JP1300701M48
LANDIS AND GYR GROUP AG		0.01%	CH0371153492

MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.01%	US56501RAC07
SABRA HEALTHCARE REIT INC	0.01%	US78573L1061
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.01%	US912810RE01
S F HOLDINGS CO LTD	0.01%	CNE100000L63
HIWIN TECHNOLOGIES CORP	0.01%	TW0002049004
PRIMAX ELECTRONICS LTD	0.01%	TW0004915004
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.01%	GB00BDRHNP05
SYNLAIT MILK LTD	0.01%	NZSMLE0001S9
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.01%	DE0001141828
FUT DEC 23 90 DAY B-BILLS	0.01%	
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.01%	
JPMORGAN CHASE & .991% 28/04/2026	0.01%	XS2335966631
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.01%	XS1435374126
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.01%	GB00B6460505
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.01%	XS2347379377
CPUK FINANCE LTD 4.875% 28/08/2025	0.01%	XS1622392014
FRANCE(GOVT OF) 0.0% 25/11/2030	0.01%	FR0013516549
BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	0.01%	US10112RBF01
SHINHAN FINANCIAL GROUP	0.01%	KR7055550008
FNMA POOL #BQ7737 2.0% 03-01-2051	0.01%	US3140KTS304
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.01%	US912810RB61
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	0.01%	US50077LAB27
NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR	0.01%	XS2381853279
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.01%	JP1201501E99
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	0.01%	US36179WDS44
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
CCP DUE RECEIVABLE FROM CITIBANK	0.01%	
REALTY INCOME CORP 1.625% 12-15-2030	0.01%	XS2238341080
CHENIERE ENERGY INC	0.01%	US16411R2085
CAPITEC BANK HOLDINGS LTD	0.01%	ZAE000035861
PUT BONDOPMT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.01%	
WISTRON NEWEB CORP	0.01%	TW0006285000
WILLIAMS COMPANIES INC	0.01%	US9694571004
AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR	0.01%	XS2356311139
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.01%	US3140XJAR46
ANGLO AMERICAN PLATINUM LIMITED	0.01%	ZAE000013181
BK MANDIRI IDR500	0.01%	ID1000095003
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.01%	XS1189263400
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.01%	US31418DU678
ALPS ALPINE CO LTD	0.01%	JP3126400005
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.01%	IDG000014101
UTD STATES TREAS 1.375% DUE 08-31-2026	0.01%	US912828YD60
HONGKONG LAND HOLDINGS LTD	0.01%	BMG4587L1090
GLP JREIT REIT	0.01%	JP3047510007
PVTPPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.01%	US918367AC71
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	0.01%	XS2046595836
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	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
ST JAMESS PLACE PLC	0.01%	GB0007669376
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
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
PVTPPL 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
RAMI LEVI	0.01%	IL0011042491
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.01%	US91282CAT80
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927% / R 6MBBSW AR	0.01%	
KYB CORP	0.01%	JP3220200004
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125%	0.01%	US91282CCN92
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.01%	IT0001444378
MACYS INC	0.01%	US55616P1049
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR ARI	0.01%	
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.01%	US912810QT88
PTT EXPLOR AND PROD PCL NVDR	0.01%	TH0355010R16
EVE ENERGY CO LTD	0.01%	CNE100000GS4
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.01%	GB00B7Z53659
ALLSTATE CORP	0.01%	US0200021014
GINKGO BIOWORKS HOLDINGS INC	0.01%	US37611X1000
AMERN TOWER CORP .45% 15/01/2027	0.01%	XS2346206902

WELLTOWER INC 4.125% DUE 03-15-2029	0.01% US95040QAH74
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.01% US912810SC36
CARVANA CO	0.01% US1468691027
NASPERS LTD	0.01% ZAE000015889
NIPPON STEEL TRADING CORPORATION	0.01% JP3681000000
JAPAN (20 YR TBOND .4% 20/06/2041	0.01% JP1201771M76
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.01% US912810RK60
MASTERCARD INC NT 1.9% 03-15-2031	0.01% US57636QAS30
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
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.01% ES00000123C7
SOUTHERN COPPER CORPORATION	0.01% US84265V1052
BUPA FINANCE 1.75% 14/06/2027	0.01% XS2183141717
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.01% US912810RT79
CATCHER TECHNOLOGY CO LTD	0.01% TW0002474004
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.01% SG31A7000004
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.01% US912810RY64
ALFRESA HOLDINGS CORP	0.01% JP3126340003
AMBEV SA COM NPV	0.01% BRABEVACNOR1
CMST DEVELOPMENT CO LTD	0.01% CNE000000NS1
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.01% US912810QZ49
PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030	0.01% US853254BP47
ANTA SPORTS PRODUCTS LTD	0.01% KYG040111059
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.01% XS2321466133
CDN IMPERIAL BK .95% 23/10/2025	0.01% US13607GRR73
INCHCAPE PLC NEW	0.01% GB00B61TVQ02
MPLX LP 4.25% DUE 12-01-2027 BEO	0.01% US55336VBN91
LEG IMMOBILIEN SE	0.01% DE000LEG1110
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.01%
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.01% US912810RX81
TELEKOM AUSTRIA AG	0.01% AT0000720008
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.01% DE0001102390
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.01% XS2527421668
NETAPP INC	0.01% US64110D1046
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.01% US251526CJ68
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.01% US912810RM27
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.01% XS1396285279
SANFORD LTD	0.01% NZSANE0001S0
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.01% JP1200631388
WELLTOWER INC 3.85% DUE 06-15-2032	0.01% US95040QAR56
EZAKI GLICO CO LTD	0.01% JP3161200005
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.01% US3140FXJJ25
Indonesian rupiah	0.01%
LG CHEM LTD	0.01% KR7051910008
BAYERISCHE MOTOREN WERKE AG	0.01% DE0005190003
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.01% US912810RV26
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	0.01% US1248EPBR37
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.01% DE0001102507
BROADCOM CORP COM USD1.00	0.01% US11135F1012
MTN GROUP LTD	0.01% ZAE000042164
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR ARI	0.01%
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.01% GB00BMGR2809
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.01% US22615MAW29
BANK AMER CORP 3.194% 07-23-2030	0.01% US06051GHV41
WUXI BIOLOGICS CAYMAN INC	0.01% KYG970081173
BANCO SANTANDER FRN SNR NPF 01/23 AUD200000	0.01% XS1649192777
TOKIO MARINE HLDG NPV TEMP	0.01% DU06513126D3
PTT PUBLIC COMPANY THB10	0.01% TH0646010R18
DISCOVERY 4.125% DUE 05-15-2029	0.01% US25470DBF50
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.01% GB00BL68HH02
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.01% US3140FXGL08
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
MAPLETREE INDUSTRIAL TRUST	0.01% SG2C32962814
ZIM INTEGRATED SHIPPING LTD	0.01% IL0065100930
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.01% US912810RU43
NEXI SPA 1.625% 30/04/2026	0.01% XS2332589972
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031	0.01% US74834LBC37
GRAND CANYON EDU	0.01% US38526M1062
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
HOKUTO CORP		0.01% JP3843250006
FRANCE(GOVT OF) 3.25% SNR 25/05/2045	EUR1	0.01% FR0011461037
MILLICOM INTL CELL 4.5% SNR 27/04/31	USD200000	0.01% USL6388GHX18
XIAN LONGI SILICON MATERIALS CORP		0.01% CNE100001FR6
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032	BEO	0.01% US210518DP81
AEDIFICA SA		0.01% BE0003851681
PRUDENTIAL PLC 3.125% DUE 04-14-2030		0.01% US74435KAA34
UNITED STATES TREAS BDS DTD 11/15/2012	2.75% DUE 11-15-:	0.01% US912810QY73
CADENT FINANCE PLC 2.125% GTD SNR	22/09/28 GBP	0.01% XS1492680902
BARCLAYS PLC 0.577%-FRN SNR 09/08/29	EUR	0.01% XS2373642102
FUT DEC 22 SFE 10Y T-BOND		0.01%
JAPAN(GOVT OF) 0.7% SNR 20/09/38	JPY50000	0.01% JP1201661JA3
ITALY(REP OF) 6.5% SNR 01/11/2027	EUR0.01	0.01% IT0001174611
CNH INDL CAP LLC FIXED 1.45% DUE	07-15-2026	0.01% US12592BAM63
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024	EUR1000	0.01% ES00000124W3
OLD MUTUAL LTD NPV		0.01% ZAE000255360
ITALY(REP OF) 2.95% BDS 01/09/38	EUR1000	0.01% IT0005321325
ROYALTY PHARMA PLC 2.15% 09-02-2031		0.01% US78081BAN38
FNMA POOL #FS1386 3% 10-01-2051	BEO	0.01% US3140XGRG68
JAPAN (GOVERNMENT OF)	2.0% 20/03/2042	0.01% JP1300361C33
PVTPLENTEGRIS ESCROW CORP SR SECD NT	144A 4.75% DUE (	0.01% US29365BAA17
RENGO CO LTD		0.01% JP3981400009
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26	EUR	0.01% XS1514149159
JPMORGAN CHASE & FIXED 3.702%	05-06-2030	0.01% US46647PBD78
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
PVTPLETEXAS ELEC MKT STABILIZATION FDG NLLC	4.265% DUE C	0.01% US88240TAA97
BANCA MEDIOLANUM SPA		0.01% IT0004776628
VIAVI SOLUTIONS INC		0.01% US9255501051
MORINAGA MILK INDUSTRY CO LTD		0.01% JP3926800008
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1.06% / R 1DTONAR ARO		0.01%
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR		0.01%
YUM CHINA HOLDINGS INC		0.01% US98850P1093
UK(GOVT OF) 0.125% SNR 31/01/28	GBP1000	0.01% GB00BMBL1G81
ITALY(REP OF) 4.75% SNR 01/08/23	EUR1000	0.01% IT0004356843
GNMAII POOL #MA5077 3.5% DUE 03-20-2048		0.01% US36179TUA14
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB	PERP EUR	0.01% XS1933828433
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR		0.01%
POHANG IRON & STEEL COMPANY LIMITED		0.01% KR7005490008
MIGROS TICARET AS		0.01% TREMGTI00012
GNMA POOL #726326 SER 2039 4.5% DUE	09-15-2039 REG	0.01% US3620AC4K71
YUM! BRANDS INC		0.01% US9884981013
CJ CHEIKJEDANG CORP		0.01% KR7097950000
ITALY(REP OF) 3.75% SNR 01/09/24	EUR1000	0.01% IT0005001547
WORLD CO LTD		0.01% JP3990210001
FEDERAL HOME LN MTG CORP 2% 12-01-2041		0.01% US3133KTYL87
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR		0.01%
PVTPLS&P GLOBAL INC 2.7% DUE 03-01-2029	BEO	0.01% US78409VBB99
Cross currency swap		0.01%
GNMA REMIC SER 2014-012 CL ZB 3.0%	01-16-2044	0.01% US38378PE790
MFC ISHARES TR IBOX USD INVT GRADE	CORPBD ETF	0.01% US4642872422
TAV HAVALIMANLARI HOLDING AS		0.01% TRETAVH00018
JAPAN (20 YEAR ISSUE) 1.7% DUE	20/06/2033	0.01% JP1201451D66
NEWMARKET CORPORATION		0.01% US6515871076
JAPAN(GOVT OF) 2.1% SNR 20/12/29	JPY50000	0.01% JP12011419C6
SEA LTD		0.01% US81141R1005
ITALY(REP OF) 5% SNR 01/08/2034	EUR1000'9	0.01% IT0003535157
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBBSW AR		0.01%
JAPAN(GOVT OF) 1.9% SNR 20/09/42	JPY50000	0.01% JP1300371C98
UK(GOVT OF) 4.25% SNR 07/12/27	GBP1000	0.01% GB00B16NNR78
EPR PPTYS 4.95% DUE 04-15-2028		0.01% US26884UAE91
INM COLONIAL SOCIM EUR		0.01% ES0139140174
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
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
EASTMAN CHEM CO 1.5% DUE 05-26-2023		0.01% XS1405783983
UNITED STATES TREAS BDS 3.0% DUE	08-15-2048	0.01% US912810SD19
FUT DEC 24 ICE SONIA SO3		0.01%
SOUTHERN GAS NETWO 1.25% SNR EMTN	02/12/31 GBP	0.01% XS2265531181
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-20		0.01% US3133AUDY11

FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.01% US3140X53W14
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.01% US912810FP85
ANGLO AMERN CAP 4% DUE 09-11-2027	0.01% US034863AT77
SOLAREGE TECHNOLOGIES INC	0.01% US83417M1045
TRIP DOT COM GROUP LTD	0.01% US89677Q1076
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.01% FR0014002WK3
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.01% MYBMO2000028
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.01% ES00000126Z1
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.01% US35177PAL13
URBAN EDGE PPTYS COM USD	0.01% US91704F1049
COGNIZANT TECH SOLUTIONS A	0.01% US1924461023
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.01% GB00BL68HJ26
SEKISUI HOUSE REIT INC	0.01% JP3047820000
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.01% US46284VAN10
HYUDAI GLOVIS CO LTD	0.01% KR7086280005
SPIRAX SARCO ENG ORD	0.01% GB00BWFGQN14
HELLENIC TELECOMMUNICATIONS	0.01% GRS260333000
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.01% GB00BFXOZL78
RADWARE LTD	0.01% IL0010834765
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.01% XS0730243150
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.01% JP1201051891
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.01% US126650DQ03
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.01% US85207UAF21
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.01% US912810RN00
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	0.01% US50201DAD57
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.01% US30711X5R11
BROOKFIELD FIN I UK PLC 2.34% 01-30-2032	0.01% US11272BAA17
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.01% XS2345050251
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.01% FR0010371401
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	0.01% XS2496288593
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
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.01% JP1200951760
FHLMC UMBS 30Y FXD 2% DUE 03-01-2051	0.01% US3133AG7H60
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.01% US9128285T35
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
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.01% FR0014001N46
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.01% DE0001102374
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.01% XS1023626671
MICROCHIP TECHNOLOGY INC 2.67% DUE 09-01-2023	0.01% US595017AZ74
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.01% JP1300321A34
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.01% JP1201721L45
FMC CORP	0.01% US3024913036
PACCAR INC	0.01% US6937181088
CAD BNP PARIBAS A/C	0.01%
JAPAN (20 YR TBOND .5% 20/12/2041	0.01% JP1201791N14
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.01% CA135087L690
LINCOLN NATL CORP 3.4% DUE 01-15-2031	0.01% US534187BK40
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.01% GB00B1VWPJ53
HALEON PLC	0.01% GB00BMX86B70
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.01% GB00BNNGP668
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.01% ES00000128H5
WHARF REAL ESTATE HKD	0.01% KYG9593A1040
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.01% US36262TAA16
DANAHER CORP FIXED 1.7% 03-30-2024	0.01% XS2147994995
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.01% CA135087L369
SUNRUN INC	0.01% US86771W1053
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.01% JP12009216C0
RPM INTERNATIONAL INC	0.01% US7496851038
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	0.01% US65364UAS50
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
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.01% US31417VW330
WENDYS COMPANY COM CLASS A	0.01% US95058W1009
INABATA & CO LTD	0.01% JP3146000009
TEGNA INC	0.01% US87901J1051
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.01% US715638BD31
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.01% JP1200861647
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.01% AU3FN0050126
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HS	0.01%
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.01% GB00B54QLM75

ASTRAZENECA PLC FIXED 2.125% DUE	08-06-2050	0.01%	US046353AX64
VODAFONE GROUP 4.875%-FRN SUB 03/10/78	GBP	0.01%	XS1888180996
BONOS Y 0.0% 31/01/2025		0.01%	ES0000012F92
UNITED UTILS WAT F 0.875% GTD SNR	28/10/29 GBP	0.01%	XS2291328735
COCA COLA FEMSA SAB DE CV		0.01%	US1912411089
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
TELSTRA CORPORATION 3.125% DUE 04-07-2025	BEO	0.01%	USQ8940FAA23
ECOLAB INC 2.625% SNR 08/07/2025	EUR	0.01%	XS1255433754
INFINEON 3.625% 31/12/2049		0.01%	XS2056730679
KAKEN PHARMACEUTICAL CO LTD		0.01%	JP3207000005
JAPAN(GOVT OF) 2% SNR 20/12/25	JPY50000'84	0.01%	JP1200841615
CONTINENTAL AG 0% SNR 12/09/2023	EUR1000'7	0.01%	XS2051667181
VERINT SYSTEMS INC		0.01%	US92343X1000
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.01%	ES00000124C5
AMERICA MOVIL SA DE CV - SER L		0.01%	MXP001691213
PROLOGIS PROPERTY MEXICO SA DE CV		0.01%	MXCFFI170008
PVTPL NEW ENGLAND PWR CO 2.807% DUE	10-06-2050/10-0	0.01%	US644188BG83
TELKOM INDONESIA PERSERO TBK PT		0.01%	ID1000129000
GERMANY(FED REP) 0.5% SNR 15/08/2027	EUR0.01	0.01%	DE0001102424
KEYSIGHT TECHNOLOGCOM USD		0.01%	US49338L1035
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB	SO221104EU17	0.01%	
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	0.01%	JP1200781563
KLOECKNER & CO		0.01%	DE000KC01000
KBC GROUP NV		0.01%	BE0003565737
ASTRAZENECA PLC		0.01%	GB0009895292
NIPPON SHOKUBAI JP50		0.01%	JP3715200006
VMED O2 UK FING I 3.25% 31/01/2031		0.01%	XS2231188876
UK(GOVT OF) 4.25% SNR 07/12/55	GBP1000	0.01%	GB00B06YGN05
GERMANY(FEDERAL 0.0% 09/10/2026		0.01%	DE0001141844
QINGHAI SALT LAKE INDUSTRY CO LTD		0.01%	CNE000000SW2
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027	EUR	0.01%	XS1995781546
HIKMA PHARMACEUTICALS PLC		0.01%	GB00B0LCW083
SAUDI ARABIAN OIL 1.625% 24/11/2025		0.01%	XS2262853000
ITALY(REP OF) 1.25% SNR 01/12/26	EUR1000	0.01%	IT0005210650
J P MORGAN CHASE COML MTG SECS TR MTG	PASS THRU CTF	0.01%	US46654EAN13
ITALY(REP OF) 5% SNR 01/03/2025	EUR1000	0.01%	IT0004513641
CUMMINS INC		0.01%	US2310211063
AMEDISYS INC		0.01%	US0234361089
ARISTA NETWORKS IN COM USD0.0001		0.01%	US0404131064
JAPAN(GOVT OF) 1.6% SNR 20/06/32	JPY50000	0.01%	JP1201391C86
ORSTED A/S 3.25% 3.25% 13/09/2031		0.01%	XS2531569965
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	0.01%	JP1300331A99
PILGRIMS PRIDE CORP		0.01%	US72147K1088
DIAGEO ORD 28 101/108P		0.01%	GB0002374006
NIAGARA MOHAWK PWR CORP NEW SR NT 144A	2.759% 01-1C	0.01%	US65364UAQ94
FOMENTO ECONOMICO MEXICANO SAB DE CV		0.01%	MXP320321310
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS		0.01%	
BUNDESREPUB. DEUTSCHLAN 2.5% BDS	04/07/2044 EUR	0.01%	DE0001135481
EVERSOURCE ENERGY 4.6% DUE 07-01-2027		0.01%	US30040WAR97
GERMANY(FED REP) 1% SNR 15/08/2025	EUR0.01	0.01%	DE0001102382
JAPAN (20 YEAR ISSUE) .4% 20/03/2039		0.01%	JP1201681K44
CHINA RESOURCES BE NPV		0.01%	HK0291001490
COFINIMMO		0.01%	BE0003593044
SIMON PROPERTY GROUP INC USD		0.01%	US8288061091
AFFIRM HOLDINGS INC		0.01%	US00827B1061
PVTPL FANNIE MAE FLTGT RT SER 19-R02 CL 1B1	08-25-2031	0.01%	US20753KAF93
ORIX CORPORATION JPY50		0.01%	JP3200450009
CLEANAWAY CO LTD		0.01%	TW0008422007
ITALY(REP OF) 4.5% SNR 01/03/2024	EUR1000	0.01%	IT0004953417
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE	12-25-2057	0.01%	US3136802D78
COVENTRY BS 1% SNR EMTN 21/09/2025	GBP	0.01%	XS2233154454
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028	EUR0.01	0.01%	BE0000291972
FNMA POOL #FS0956 2% 01-01-2042	BEO	0.01%	US3140XGB243
JAPAN(GOVT OF) 0.7% SNR 20/12/51	JPY50000	0.01%	JP1300731N17
GENUS PLC		0.01%	GB0002074580
SHINSEGAE CO LTD		0.00%	KR7004170007
PUBLIC SERVICE ENTERPRISE GROUP INC	2.45% 11-15-2031	0.00%	US744573AU04
JAPAN T-BOND 0.5% 20/12/2024		0.00%	JP1103361EC6
CHINA DESIGN GROUP CO LTD		0.00%	CNE100001W51
PUT BONDOPT ROYCEGB2L 17/10/2022	UNITED KINGDOM GIL 4%	0.00%	
JAPAN(GOVT OF) 0.6% SNR 20/06/24	JPY50000	0.00%	JP1103341E67

JAPAN(GOVT OF) 0.3% SNR 20/12/25	JPY50000	0.00%	JP1103411FC6
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025		0.00%	JP1103381F34
RESTAURANT BRANDS NEW ZEALAND LTD		0.00%	NZRBDE0001S1
ENN ENERGY HOLDINGS LTD		0.00%	KYG3066L1014
FNMA POOL #BE5651 3% 02-01-2047 BEO		0.00%	US3140FRH574
PVTPL FNMA FLTGT RT SER 19-R06 CL 2B1 144A	09-25-2039	0.00%	US20754JAC80
THE HOME DEPOT INC 5YR NEW ISSUE 2.875% 04-15-2027		0.00%	US437076CN04
DDI Y5000		0.00%	JP3496400007
GERMANY(FED REP) 0% SNR 15/11/2028	EUR0.01	0.00%	DE0001102556
ESTACIO PARTICIPACOES SA		0.00%	BRYDUQACNOR3
JAPAN(GOVT OF) 0.1% SNR 20/09/26	JPY50000	0.00%	JP1103441G98
GNMAII POOL #MA3736 SER 2046 3.5% DUE	06-20-2046 REG	0.00%	US36179SEH67
ITALY(REP OF) 7.25% SNR 01/11/26	EUR0.01	0.00%	IT0001086567
STRYKER CORP 0% NTS 26/11/2027	EUR100000	0.00%	XS1914502304
ITALY(REP OF) 5% SNR 01/08/2039	EUR1000	0.00%	IT0004286966
JAPAN .1% 20/03/2023		0.00%	JP1051351J37
CLOSE BROTHERS FIN 2.75% GTD SNR	19/10/26 GBP	0.00%	XS1506033239
PIRELLI AND C SPA		0.00%	IT0005278236
KLEOPATRA FINCO 01/03/2026 4.25%	01/03/2026	0.00%	XS2298381307
INTESA SANPAOLO 3.25% SNR MTN 23/09/24	USD	0.00%	US46115HBJ59
JAPAN(GOVT OF) 2.2% SNR 20/09/27	JPY50000	0.00%	JP1200971792
CANADA(GOVT OF) 1.25% BDS 01/03/2025	CAD1	0.00%	CA135087K528
BARCLAYS PLC .877% 28/01/2028		0.00%	XS2430951660
BELGIUM(KINGDOM) 4.25% SNR 28/03/41	EUR0.01	0.00%	BE0000320292
JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	0.00%	JP1201591GC4
WELLS FARGO & COMPANY		0.00%	US9497461015
ANTHEM INC 2.55% 03-15-2031		0.00%	US036752AP88
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039	BEO	0.00%	US20753WAE66
FHLMC GOLD Q45872 3.0% 01-01-2047		0.00%	US3132WKQ275
FUT MAR 24 ICE SONIA SO3		0.00%	
FRANCE(GOVT OF) 2% SNR 25/05/2048	EUR1	0.00%	FR0013257524
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026	AUD1000	0.00%	AU0000106411
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079	EUR	0.00%	XS1888179477
SINGAPORE EXCHANGE LTD SGD0.01		0.00%	SG1J26887955
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26	EUR1000	0.00%	ES0000012729
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050		0.00%	US20268JAG85
UK(GOVT OF) 4.25% SNR 07/03/36	GBP1000	0.00%	GB0032452392
CHINA RESOURCES PHARMACEUTICAL GROUP LTD		0.00%	HK0000311099
TOYO SEIKAN GROUP HOLDINGS LTD		0.00%	JP3613400005
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038		0.00%	US36962G3P70
CENTRAL EXCHANGE LIMITED		0.00%	AU0000017840
MAN GLG EURO CLO FRN CLO 10/2032	EUR 'A'	0.00%	XS2434797036
BUMRUNGRAD INTERNATIONAL HOSPITAL PCL		0.00%	TH0168010R13
JAPAN(GOVT OF) 0.5% SNR 20/09/36	JPY50000	0.00%	JP1201581G90
HEWLETT PACKARD CO		0.00%	US40434L1052
VENTURE XXVIII CLO LTD / VENTURE SR SEC DNT CL A1R FLTGT 14		0.00%	US92331AAU88
MAXVALU TOKAI CO LTD		0.00%	JP3930400001
ITALY(REP OF) 1.75% SNR 01/07/24	EUR1000	0.00%	IT0005367492
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047	BI	0.00%	US3128MJZF08
PVTPL MADISON PK FDG XXX LTD FLTGT RT SER 18-30A CL A-1-R3		0.00%	US55821TAA51
ITALY(REP OF) 2.5% SNR 15/11/2025	EUR1000	0.00%	IT0005345183
PVTPL EAST OHIO GAS CO 2.0%	06-15-2030	0.00%	US27409LAC72
A P MOLLER MAERSK AS		0.00%	DK0010244425
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	0.00%	GB00B39R3707
SHOPRITE HOLDINGS LIMITED		0.00%	ZAE000012084
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-2		0.00%	US69349LAS79
NEXTDC LIMITED ORDINARY FULLY PAID		0.00%	AU000000NXT8
TARGA RES CORP 4.95% 04-15-2052		0.00%	US87612GAB77
OAKTREE CLO 2019-1 LTD / OAKTREE SR SEC DNT CL A-1-R FLTGT		0.00%	US67401XAS09
WIND RIV 2019-3 CLO LTD / WIND RIV	1.16431% 04-15-2031	0.00%	US97314JAA34
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3		0.00%	US14309YBQ61
SARANAC CLO VI LTD / SARANAC CLO VI	4.38543% 08-13-203:	0.00%	US80317LAJ26
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040	GBP	0.00%	XS0512401976
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20		0.00%	US83609GBN43
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.00%	JP1300341B39
STELLANTIS N V	EUR0.01	0.00%	NL00150001Q9
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTGT 07-20-2032		0.00%	US92558NAJ19
GNMAII POOL #MA5263 3.5% DUE 06-01-2048	REG	0.00%	US36179TZ403
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039	RI	0.00%	US912810QA97
FNMA FLTGT SER 18-C06 CL 1M2 DUE 03-25-2031	REG	0.00%	US30711X3H56
PVTPL NORTHWESTERN MUTUA 3.45% DUE	03-30-2051 BEO	0.00%	US668138AE03
ITALY(REP OF) 5% SNR 01/09/2040	EUR1000	0.00%	IT0004532559

SUEZ SA 2.875% SNR 24/05/2034 EUR	0.00% FR001400AFO9
AZIMUT HOLDING SPA	0.00% IT0003261697
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%
FCA BANK S.P.A. NOTE .125% 16/11/2023	0.00% XS2258558464
AALBERTS INDUSTRIES NV	0.00% NL0000852564
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.00% US55316VAL80
IRSIJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00% DUIRSJAN2143
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	0.00% US110122DW58
U S BANCORP 4.967% DUE 07-22-2033	0.00% US91159HJG65
AIR WATER INC	0.00% JP3160670000
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00% IT0005090318
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.00% AU3TB0000150
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00% US225401AF50
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	0.00% GB00BBJNQY21
NAVER CORP	0.00% KR7035420009
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00% IT0004889033
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00% IT0005370306
ITOCHU ENEX CO LTD	0.00% JP3144000001
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00% ES0000012A89
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00% AU0000101792
CRACKER BARREL OLD COUNTRY STORE INC	0.00% US22410J1060
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00% US03880RAA77
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.00% DE0001135226
SP POWER ASSETS 3.25% 24/11/2025	0.00% XS1323910254
FUJI OIL CO LTD	0.00% JP3160300004
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00% IT0005340929
PVTPL GSK CONSMR HLTH 3.024% 03-24-2024	0.00% US36264FAA93
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.00% GB00BFWFPP71
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00% DE0001102465
KERUR HOLDINGS LTD	0.00% IL0006210111
BNP PARIBAS SA	0.00% FR0000131104
CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO	0.00% US209111GA54
Colombian peso	0.00%
BRIXMOR OPER 2.5% DUE 08-16-2031	0.00% US11120VAL71
AUTOZONE INC 4.75% 08-01-2032	0.00% US053332BB79
JABIL INC	0.00% US4663131039
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00% AU3TB0000168
LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSONIA SWUC	0.00%
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00% IT0005170839
ZTE CORP	0.00% CNE000000TK5
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00% IT0005433690
FANNIE MAE FN BU7899 2.5% 01-01-2052	0.00% US3140M9X516
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 6.56	0.00% US53947XAN21
CHAILEASE HOLDING CO LTD	0.00% KYG202881093
Australian Dollar Custodial Account â€” MMF Global Sovereign	0.00%
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00% XS2361342889
MACIF .625% 21/06/2027	0.00% FR0014003Y09
KOREAN AIR LINES CO LTD	0.00% KR7003490000
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.00% XS1196517434
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00% JP1201251B37
TC ENERGY CORP	0.00% CA87807B1076
NORTHEASTERN UNIV 2.894% 10-01-2050	0.00% US664675AT20
TOKUYAMA CORP	0.00% JP3625000009
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00% US3137G0VA44
DUKE ENERGY CORP 4.3% DUE 03-15-2028	0.00% US26441CBS35
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00% XS2112340679
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.00% XS1252209249
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	0.00% US94106BAD38
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00% ES0000012B88
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.021% / R 1DSOFR ARC	0.00%
FLEXIUM INTERCONNET	0.00% TW0006269004
OVERSEA-CHINESE BANKING CORP	0.00% SG1504926220
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.00% JP3046470005
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00% ES0000012E51
NIKE INC 3.875% SNR 01/11/2045 USD	0.00% US654106AE35
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
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	0.00% DE0001102432
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.00% CA6174468D43
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00% AU000XCLWAI8
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC	0.00% US59259YBY41

UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.00% GB00B8429V04
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1C	0.00% ES00000121G2
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.00% XS1382791975
NESTE OYJ	0.00% FI0009013296
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00% JP1201761M45
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00% FR0010916924
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00% IT0005094088
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00% ES0000012B39
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00% XS2051106073
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00% JP1201431D38
PUBLIC STORAGE FIXED .5% DUE 09-09-2030	0.00% XS2384697830
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01	0.00% DE0001135069
JAPAN (30YR) .8% 20/03/2048	0.00% JP1300581J30
NEXITY	0.00% FR0010112524
FABBRICA ITALIANA 5.625% 01/08/2027	0.00% XS2436585355
EUROPEAN UNION 0.8% NTS 04/07/2025 EUR1'29	0.00% EU000A3K4DJ5
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00% XS1975699569
CODELCO INC CORP 3.7% 01-30-2050	0.00% USP3143NBF08
FUT DEC 22 EURO DOLLARS	0.00%
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	0.00% PL0000113783
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.00% AU0000087454
T ROWE PRICE GROUP	0.00% US74144T1088
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00% US037833DT41
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00% JP1201481E36
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.00% US023551AJ38
FUT MAR 25 LIF 3M EURIBOR	0.00%
TRINET GROUP INC	0.00% US8962881079
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029	0.00% US62482BAA08
VIER GAS TRANSPORT 4.625% SNR 26/09/2032EUR	0.00% XS2535725159
CONCENTRIX CORP	0.00% US20602D1019
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00% AU000XCLWAU3
MISUMI GROUP INC	0.00% JP3885400006
ENCANA CORP 6.5% DUE 02-01-2038	0.00% US292505AG96
GRUPO BIMBO SA DE CV	0.00% MXP495211262
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	0.00% US46647PDK93
ABB FIN USA INC 3.8% DUE 04-03-2028	0.00% US00037BAF94
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00% IT0004644735
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB SO221104EU1;	0.00%
TARGA RES CORP 4.2% 02-01-2033	0.00% US87612GAA94
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.00% US1273871087
TRANSCANADA PIPELINES LIMITED 2.5% 10-12-2031	0.00% US89352HBC25
CLOROX CO 4.6% 05-01-2032	0.00% US189054AZ21
IQVIA INC 2.875% 15/06/2028	0.00% XS2189947505
SSE PLC 2.875% SNR 01/08/2029 EUR	0.00% XS2510903862
ROYAL BANK OF CANADA	0.00% CA7800871021
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.00% NO0006390301
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	0.00% DUIRSNDZ3957
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00% GB00BLPK7110
KE HOLDINGS INC ADR	0.00% US4824971042
LUXSHARE PRECISION INDUSTRY CO LTD	0.00% CNE100000TP3
Australian Dollar Custodial Account â€" MMF Global Unlisted Ir	0.00%
RAPID7 INC	0.00% US7534221046
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
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00% IT0005422891
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31	0.00% US912828N308
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%
JAPAN T-BOND 1.2 20/12/2034	0.00% JP1201511EC7
GRAINGER W W INC	0.00% US3848021040
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00% JP1300261748
XCEL ENERGY INC 3.5% DUE 12-01-2049	0.00% US98389BAX82
ING GROEP N.V. 0.25%-FRN SNR 01/02/30 EUR	0.00% XS2281155254
BILIBILI INC ORD SHS	0.00% KYG1098A1013
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
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00% JP1201401C92
GERMANY(FED REP) 1.75% BDS 15/02/24 EUR0.01	0.00% DE0001102333
ITALY(REP OF) 2.45% BDS 01/10/23 EUR1000	0.00% IT0005344335
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00% US3140JLA384
INTERCONTINENTAL 2.1% DUE 06-15-2030	0.00% US45866FAK03
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.00% US20753QAF63
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EL	0.00% DE0001102309

GERMANY(FEDERAL REPUBLIC)	4.25% BDS 04/07/2039 E	0.00%	DE0001135325
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71		0.00%	DUOISNZD2713
MEM 2.955% DUE 01-01-2050		0.00%	US586054AD08
CHINA MENGNIU DAIRY CO		0.00%	KYG210961051
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR		0.00%	XS2110077299
GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01		0.00%	DE0001102515
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000		0.00%	JP1300301940
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND		0.00%	NL0010733424
PVTPL ROCHE HOLDINGS INC 1.93% DUE 12-13-2028 BEO		0.00%	US771196BW19
FNMA POOL #FS0043 3% 05-01-2051 BEO		0.00%	US3140XFBM28
CBRE GI OPEN END FUND .5% 27/01/2028		0.00%	XS2286044024
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023		0.00%	DE0001102325
TOKYO OHKA KOGYO CO LTD		0.00%	JP3571800006
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000		0.00%	ES0000012932
FNMA POOL #FS1836 2.5% 05-01-2052 BEO		0.00%	US3140XHBE67
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000		0.00%	ES0000012F43
SAMSUNG SDS CO LTD		0.00%	KR7018260000
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.911% / R 3MBBSW AR		0.00%	
ALLSTATE CORP 6.125% DUE 12-15-2032		0.00%	US020002AP64
TOTALENERGIES SE 1.491% GTD SNR 08/04/27 EUR		0.00%	XS2153406868
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000		0.00%	AU000XCLWAR9
SHENZHEN INOVANCE TECHNOLOGY LTD		0.00%	CNE100000V46
KOREA GAS CORPORATION		0.00%	KR7036460004
BLOCK INC		0.00%	US8522341036
NATWEST GROUP PLC 3.619%-FRN SNR 29/03/29 GBP		0.00%	XS2449910921
DEUCE FINCO PLC 5.5% 15/06/2027 GBP		0.00%	XS2351480996
RIAL 2022-FL8 FLTGT RT 6.26842% DUE 01-19-2037		0.00%	US76243NAE67
NESTLE HLDGS INC 2.125% GTD SNR 04/04/27GBP		0.00%	XS2464407514
ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031		0.00%	IT0005449969
JAPAN (30 YR TBOND .7% 20/06/2051		0.00%	JP1300711M79
TOYOTA MTR CR CORP 3.375% DUE 04-01-2030		0.00%	US892367GY55
DEUTZ AG		0.00%	DE0006305006
PHILLIPS 66 COM USD0.01		0.00%	US7185461040
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
COREBRIDGE FINL INC SR NT 144A 3.85% 04-05-2029		0.00%	US21871XAE94
IHH HEALTHCARE BHD		0.00%	MYL52250O007
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000		0.00%	GB00B00NY175
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051		0.00%	US98920MAA09
GNMAII POOL #MA7535 3.0% 08-20-2051		0.00%	US36179WLQ95
VMWARE INC-CLASS A		0.00%	US9285634021
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20		0.00%	NL0009446418
WESTLAKE 5.48% DUE 09-15-2027		0.00%	US96042VAG41
AUSTRALIAN GOVT .25% 21/11/2025		0.00%	AU0000095457
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
DIGITAL REALTY TRUST INC		0.00%	US2538681030
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBBSW AR		0.00%	
GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178		0.00%	DE0001141786
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG		0.00%	US91087BAR15
3SBIO INC		0.00%	KYG8875G1029
AMBEV SA ADR EACH REPR ORD SPONS		0.00%	US02319V1035
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC SR 20-A CL C-R		0.00%	US50188WAG33
SIMPLO TECHNOLOGY CO LTD		0.00%	TW0006121007
ANHUI GUJING DISTILLERY CO LTD		0.00%	CNE000000MD5
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29 USD		0.00%	US63861VAB36
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000		0.00%	IT0005282527
QUALCOMM INC		0.00%	US7475251036
New Zealand Dollar Custodial Account â€œ MITNZ Overseas Low		0.00%	
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS		0.00%	FR0013344751
LI AUTO INC		0.00%	US50202M1027
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG		0.00%	US36181BKX72
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 10		0.00%	US22823QKB67
GNMA POOL #MA2602 4% 02-20-2045 BEO		0.00%	US36179Q3K59
ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000		0.00%	IT0005383309
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1		0.00%	FR0013404969
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021		0.00%	XAG7739PAM23
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTGT		0.00%	US39809LAJ35
CBRE GROUP INC CLASS A		0.00%	US12504L1098
BONOS Y OBLIG DEL .25% 30/07/2024		0.00%	ES0000012E85
LCH_OIS BOFAGB2U 11/23/2027 USD P 3.753% / R 1DSOFR ARC		0.00%	
GIVAUDAN FINANCE 1.0% 22/04/2027		0.00%	XS2126169742

ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
GERMANY(FED REP) 0% GTD SNR 18/10/24	0.00%	DE0001141802
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	0.00%	USG65335AJ88
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
SPAIN(KINGDOM OF) 0% SNR 31/05/2024	0.00%	ES0000012H33
EUR1000	0.00%	XS2345190263
CEDACRI MERGECO SP FRN SNR SEC 05/28	0.00%	GB00BJQWYH73
EUR100000	0.00%	XS2125914833
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	KR7105560007
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR	0.00%	US61747YER27
KB FINANCIAL GROUP INC	0.00%	US21871XAA72
MORGAN STANLEY 4.21% 04-20-2028	0.00%	US6934831099
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO	0.00%	DK0009922320
POSCO HOLDINGS INC	0.00%	US06051GKC23
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	0.00%	ES00000128P8
DKK0.01	0.00%	US55261F1049
BANK AMER CORP 2.482% 09-21-2036	0.00%	JP3242800005
HKD BNP PARIBAS A/C	0.00%	IT0005439275
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027	0.00%	TW0002385002
EUR1000	0.00%	US780099CK11
M & T BANK CORPORATION	0.00%	US904764BR72
CANON INC	0.00%	NL0011220108
BUONI POLIENNALI 0.0% 15/04/2024	0.00%	US87240UAR14
CHICONY ELECTRONICS CO LTD	0.00%	US55819GAL32
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	US9113121068
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	TW0002379005
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	0.00%	US67109KBC71
NETHERLANDS GOVT NETH GOVT 0.25%	0.00%	US67590QBK22
DUE 15/07/2025	0.00%	AU000XCLWAX7
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO	0.00%	US30326MAA36
PVTPL MADISON PK FDG XXXIV LTD/MADISON	0.00%	DUIRSNZD3692
SER 19-34 A CLS	0.00%	US87229WAQ42
UNITED PARCEL SERVICE - B	0.00%	PL0000108866
REALTEK SEMICONDUCTOR CORP	0.00%	NL0011819040
OZLM IX LTD / OZLM IX LLC 3.80986%	0.00%	BE0974349814
10-20-2031	0.00%	IT0005240830
PVTPL OCTAGON INVT PARTNERS XXI	0.00%	0.00%
LTD/OCTAGON SR SEC	0.00%	0.00%
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29	0.00%	US26884UAF66
AUD1000	0.00%	US00206RMM15
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 4.18	0.00%	JP1201601H38
IRSNZD369 IRS BNZ NZD 200525 RFLT 3ZBSW PFXD 3.6975	0.00%	US67402CAQ96
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 3	0.00%	JP1103491HC4
POLAND(REP OF) 2.5% SNR 25/07/2026	0.00%	CZ0005112300
PLN1000	0.00%	US80282KAE64
NETHERLANDS KING 0.5% SNR 15/07/26	0.00%	US34706CAC38
EUR1'REGS	0.00%	CNE000000WV6
WAREHOUSES DE PAUWNPV	0.00%	XS2459544339
ITALY(REP OF) 2.2% SNR 01/06/2027	0.00%	0.00%
EUR1000	0.00%	0.00%
New Zealand Dollar Custodial Account â€œ MITNZ Global Credit	0.00%	US26884UAF66
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR	0.00%	US00206RMM15
EPR PPTYS 3.75% DUE 08-15-2029	0.00%	JP1201601H38
AT&T INC 2.55% DUE 12-01-2033	0.00%	US67402CAQ96
JAPAN(GOVT OF) 0.7% SNR 20/03/37	0.00%	JP1103491HC4
JPY50000	0.00%	CZ0005112300
OAKTREE CLO 2019-4 LTD / OAKTREE	0.00%	US80282KAE64
3.82986% 10-20-2032	0.00%	US34706CAC38
JAPAN(GOVT OF) 0.1% SNR 20/12/27	0.00%	CNE000000WV6
JPY50000	0.00%	XS2459544339
CEZ AS	0.00%	0.00%
SANTANDER HLDGS FIXED 4.5% DUE	0.00%	0.00%
07-17-2025	0.00%	BRCSMGACNOR5
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	ZAE000028296
YANKUANG ENERGY GROUP CO LTD	0.00%	NL0010721999
EDP FINANCE BV 1.875% SNR 21/09/2029 EUR	0.00%	0.00%
New Zealand Dollar Custodial Account â€œ MITNZ SR Overseas	0.00%	ES0000012I32
CIA SANEAMENTO MIN COM NPV	0.00%	US912810PX00
TRUWORTHS INTERNATIONAL LIMITED	0.00%	IT0003256820
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00%	XS2390844780
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	0.00%	JP1300641KA3
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.00%	GB00B128DP45
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	0.00%	JP1201611H69
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	US647622AA79
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00%	US912828YG91
JAPAN(GOVT OF) 0.4% SNR 20/09/49	0.00%	ES0113900J37
JPY50000	0.00%	0.00%
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.00%	0.00%
JAPAN(GOVT OF) 0.6% SNR 20/06/37	0.00%	0.00%
JPY50000	0.00%	0.00%
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	0.00%
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.00%	0.00%
BANCO SANTANDER CENTRAL HISP	0.00%	0.00%
YANG MING MARINE TRANSPORT	0.00%	0.00%
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	0.00%
Outstanding Settlement Receipts - CHF	0.00%	0.00%
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.00%	0.00%
FNMA 3.5% 09-01-2047	0.00%	0.00%
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 3.504% 12	0.00%	0.00%
SMR 2022-IND MTG TR COML MTG PASS THRU	0.00%	0.00%
CTF CL E 7.8453	0.00%	0.00%

PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE	0.00%	US00253XAA90
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR	0.00%	FR001400AY79
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
B3 SA BRASIL BOLSA BALCAO	0.00%	BRB3SAACNOR6
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.00%	US3140XFX710
FABEGE AB NPV POST SPLIT	0.00%	SE0011166974
GREAT WALL MOTOR COMPANY H	0.00%	CNE100000338
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	ES0000012G26
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.00%	US29446MAK80
THE TORONTO DOMINION BANK	0.00%	CA8911605092
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.00%	US3140QG4T11
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205	0.00%	US3132DVLW36
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	NL0015031501
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%	
PANCANADIAN PETE 7.2% DUE 11-01-2031	0.00%	US698900AG20
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00%	JP12009917C3
ULTA BEAUTY INC COM	0.00%	US90384S3031
TBEA CO LTD	0.00%	CNE000000RB8
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.00%	IT0005419848
WELLS FARGO & CO 4.478% 04-04-2031	0.00%	US95000U2L65
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031	0.00%	US12552MAJ71
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC SWU01	0.00%	
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-	0.00%	US25470DAS80
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.00%	FR0014003513
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'	0.00%	XS2367217879
ECOLAB INC 2.7% DUE 11-01-2026	0.00%	US278865AV25
FNMA POOL #BR1035 2% 05-01-2051 BEO	0.00%	US3140KYEH32
GERMANY(FED REP) 0% GTD SNR 15/11/27 EUR0.01	0.00%	DE0001102523
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	0.00%	DE0001102457
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00%	ES00000124H4
FHLMC GOLD G67702 4 01-01-2047	0.00%	US3132XCRX53
CITIGROUP INC 5.61% 09-29-2026	0.00%	US172967NX53
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00%	JP1201651J76
NATIONAL RETAIL PROPERTIES	0.00%	US6374171063
ELI LILLY AND COMPANY .625% 11-01-2031	0.00%	XS2075937370
ESB FINANCE DAC 1% GTD SNR 19/07/2034 EUR	0.00%	XS2432544349
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00%	GB00BMGR2791
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00%	AU000000NSR2
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
HARTFORD FINANCIAL SERVICES GROUP INC	0.00%	US4165151048
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	JP1201671K12
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.00%	FR0000571085
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
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00%	CA46071W2058
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.00%	IT0005390874
New Zealand Dollar Custodial Account æ€ MITNZ Emerging Ma	0.00%	
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	US31418BU797
PEMBINA PIPELINE	0.00%	CA7063271034
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	0.00%	COL17CT03813
GEELY AUTOMOBILE HOLDINGS LT	0.00%	KYG3777B1032
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M	0.00%	US35565LAH96
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.00%	US41068X1000
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.883% / R 3MCDOR ARI	0.00%	
PELOTON INTERACTIVE INC	0.00%	US70614W1009
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	JP1201571G68
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	JP1201541F90
GERMANY(FED REP) 6.25% BDS 4/1/2030 EUR0.01 SER '00'	0.00%	DE0001135143
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.00%	IT0005437147
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.00%	ES0000012G34
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.00%	GB00BDCHBW80
KLEPIERRE 2% SNR EMTN 12/05/2029 EUR	0.00%	FR0013512233
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.00%	JP1300281845

JPMORGAN CHASE & CO 2.58%	04-22-2032	0.00%	US46647PCC86
JAPAN(GOVT OF) 2.5% SNR 20/06/36	JPY50000	0.00%	JP1300231675
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG		0.00%	US36179TEZ49
EXELON CORP 4.45% DUE 04-15-2046		0.00%	US30161NAV38
ORANGE 0% SNR EMTN 04/09/2026 EUR		0.00%	FR0013444676
BANK OF AMERICA CORP 4.948% 07-22-2028		0.00%	US06051GKW86
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBSW AR		0.00%	
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR		0.00%	
GERMANY(FED REP) 0% SNR 05/04/24	EUR0.01'179	0.00%	DE0001141794
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%	
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42	SGD1000	0.00%	SG3254976487
CHARTER HALL GROUP		0.00%	AU000000CHCO
OPAP SA		0.00%	GRS419003009
COMCAST CORP NEW 2.887% 11-01-2051	BEO	0.00%	US20030NDS71
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT (		0.00%	US05548WAG24
PERUSAHAAN GAS NEGARA PT		0.00%	ID1000111602
NEXTGEN HEALTHCARE COM USD0.01		0.00%	US65343C1027
JAPAN (20 YEAR ISSUE) 0.3%	20/12/2039	0.00%	JP1201711L13
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR		0.00%	XS2301390089
JAPAN(GOVT OF) 2.4% SNR 20/09/38	JPY50000	0.00%	JP13002918A0
FRANCE(GOVT OF) 0.75% SNR 25/05/2052	EUR1	0.00%	FR0013480613
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'		0.00%	XS2441643827
OCADO GROUP PLC 3.875% 08/10/2026		0.00%	XS2393761692
HEATHROW FUNDING 2.625% SNR SEC 16/03/28GBP		0.00%	XS2317082787
LA MONDIALE 0.75% T3 20/04/26 EUR100000		0.00%	FR0014000774
ONEOK INC		0.00%	US6826801036
BANKINTER SA MTN .875% 08/07/2026		0.00%	ES0213679HN2
ECOPETROL S A 6.875% DUE 04-29-2030 REG		0.00%	US279158AN94
PVTPL CMO BX COML MTG TR 2021-XL2 SR	21-XL2 CL J FLT RT	0.00%	US05609KAQ22
FNMA POOL #FM1580 4% 09-01-2049 BEO		0.00%	US3140X4XJ06
AMERISOURCEBERGEN CORP		0.00%	US03073E1055
JAPAN	1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
SANI/IKOS FINL 15/12/2026 5.625%	15/12/2026	0.00%	XS2367107856
HYATT HOTELS CORP STEP CPN 5.75% DUE	04-23-2030	0.00%	US448579AJ19
PVTPL DOMINOS PIZZA MASTER ISSUER LLC	DOMINOS 2019-1	0.00%	US25755TAL44
GERMANY(FED REP) 0% SNR 15/02/2030	EUR0.01	0.00%	DE0001102499
JAPAN (20 YR .5% 20/09/2041		0.00%	JP1201781MA3
SHELL PLC SPON ADS EA REP 2 ORD SHS		0.00%	US7802593050
FRANCE(GOVT OF) 1% SNR 25/11/2025	EUR1'REGS	0.00%	FR0012938116
Malaysian ringgit		0.00%	
SNAM SPA 0.75% SNR EMTN 17/06/30 EUR		0.00%	XS2190256706
JAPAN(GOVT OF) 0.9% SNR 20/09/48	JPY50000	0.00%	JP1300601JA9
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-		0.00%	US03330AAC62
FLEURY SA		0.00%	BRFLRYACNORS
GERMANY(FED REP) 0% SNR 15/08/2050	EUR0.01	0.00%	DE0001102481
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1		0.00%	US30227FAL40
FNMA POOL #MA2371 4% 08-01-2045 BEO		0.00%	US31418BT559
BP PLC -SPONS ADR		0.00%	US0556221044
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR		0.00%	
KUAISHOU TECHNOLOGY		0.00%	KYG532631028
MIZUHO FINL GROUP INC SUB NT 2.564%	09-13-2031	0.00%	US60687YBU29
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025		0.00%	XS1180063056
JAPAN(GOVT OF) 1.7% SNR 20/09/33	JPY50000	0.00%	JP1201461D98
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C		0.00%	
GNMAII POOL #MA6930 2.0%	10-20-2050	0.00%	US36179VVX53
JAPAN(GOVT OF) 2.1% BDS 20/03/30	JPY100000	0.00%	JP1201171A43
SAUL CENTERS INC		0.00%	US8043951016
JAPAN(GOVT OF) 2.2% BDS 20/09/39	JPY100000	0.00%	JP13003119A4
SEALED AIR CORP		0.00%	US81211K1007
JAPAN (30 YR 0.6% .6% 20/06/2050		0.00%	JP1300671L78
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS		0.00%	US35565WBD39
EQUITY COMMONWEALTH		0.00%	US2946281027
GNMA POOL #782565 5 DUE	02-15-2039 BEO	0.00%	US36241KZ681
GERMANY(FED REP) 0% SNR 15/02/2031	EUR0.01	0.00%	DE0001102531
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR	SO221028US245	0.00%	
NATWEST GROUP PLC 2.105%-FRN LT2	28/11/31 GBP	0.00%	XS2346516250
EBARA FOODS INDUSTRY INC		0.00%	JP3165930003
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A		0.00%	US12510HAD26
FNMA POOL #BM1257 2.5% DUE 04-01-2037	REG	0.00%	US3140I5MF35
PVTPL ANGLO AMERN CAP PLC SR NT 144A	4.5% DUE 03-15-21	0.00%	US034863AU41
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029		0.00%	US46593CAA71

STELLANTIS N.V 0.75% SNR EMTN 18/01/29 EUR	0.00%	XS2356040357
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
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00%	AU0000083768
AVARY HOLDING SHENZHEN CO LTD	0.00%	CNE100003GF5
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	0.00%	US36164QNA21
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.00%	XS1575992596
HANGZHOU TIGERMED CONSULTING CO LTD	0.00%	CNE1000040M1
TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00%	US912828V236
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR AR	0.00%	
Australian Dollar Custodial Account â€” MMF Australian Direct	0.00%	
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO	0.00%	US824348BR69
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00%	US373334JS15
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
PNC FINL SVCS GROUP INC 4.85% 06-06-2033	0.00%	US693475BE43
JAPAN (40 YR TBOND .7% 20/03/2061	0.00%	JP1400141M51
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
FUT DEC 22 EURX EUR-BUND	0.00%	
TESCO ORD GBP0.06333	0.00%	GB00BLGZ9862
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	US89179XAL91
S AND P GLOBAL INC COM USD1	0.00%	US78409V1044
TRANSURBAN FINANCE 1.45% SNR SEC 16/05/29 EUR	0.00%	XS1997077364
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	0.00%	US3140X6GA38
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.00%	TW0005880009
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00%	CNE1000012B3
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00%	US12653VAL09
SAFARICOM PLC	0.00%	KE1000001402
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
ING GROEP N.V. 1.75%-FRN SNR 16/02/31 EUR	0.00%	XS2443920751
NOMURA REAL EST MA REIT	0.00%	JP3048110005
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
FUT DEC 22 EURX E-SCHATZ	0.00%	
ORANGE SA 1.25% 07/07/2027	0.00%	FR0013506292
TARGA RESOURCES IN COM	0.00%	US87612G1013
FHLMC GOLD G60765 3 11-01-2046	0.00%	US31335AZ687
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00%	AU0000047003
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	0.00%	US361841AL38
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00%	JP1201491E67
BELGIUM KINGDOM 2.6% 22/06/2024	0.00%	BE0000332412
USQ RAIL II LLC / 2.21% DUE 06-28-2051	0.00%	US90354PAA57
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4	0.00%	US78449MAB28
POWER ASSETS HOLDINGS LIMITED	0.00%	HK0006000050
DUKE ENERGY CORP 4.5% DUE 08-15-2032	0.00%	US26441CBT18
ORANGE 2.375% SNR 18/05/2032 EUR	0.00%	FR001400AF72
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI	0.00%	US3128M94W97
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00%	JP1201421D22
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO	0.00%	US025816CS64
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	US20754WAC91
PARKLAND CORP	0.00%	CA70137W1086
Income Due - AUD	0.00%	
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	GB00BYYMZX75
DANAHER CORP SR NT 2.8% 12-10-2051	0.00%	US235851AW20
ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR	0.00%	XS2176621170
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00%	IT0005127086
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00%	DE0001135366
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00%	US36297CTN91
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00%	JP1201341C38
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
PRINCIPAL FINANCIAL GROUP	0.00%	US74251V1026
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00%	JP1201111968
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00%	US35565RBD44
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00%	IT0005436693
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
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
FRANCE(GOVT OF) .75% 25/02/2028	0.00%	FR001400AIN5
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	US05492KAC36
VISA INC 2.375% 15/06/2034	0.00%	XS2479942034

PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	US01751EAC21
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	0.00%	US89115A2H42
JAPAN (30 YR TBOND .7% 20/12/2050	0.00%	JP1300691M16
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00%	US05492QAE61
INVESTOR AB SER B NPV	0.00%	SE0015811963
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00%	US912810FM54
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00%	JP1201321BC7
OMNICOM GROUP INC SR NT 2.6% 08-01-2031	0.00%	US681919BD76
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00%	JP1201471DC6
TERNA SPA 1% SNR EMTN 10/04/2026 EUR	0.00%	XS1980270810
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00%	ES00000128C6
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.61%	0.00%	US14686MAC73
RED ELECTRICA FIN 0.5% GTD SNR 24/05/2033 EUR	0.00%	XS2343540519
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.00%	JP1400131L54
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00%	US68268VAA35
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	0.00%	US67021CAT45
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00%	JP1201101944
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53
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
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00%	JP1201361C58
REGIONS FINANCIAL CORP	0.00%	US7591EP1005
CANON INC ADR	0.00%	US1380063099
HOME DEPOT INC 4.0% DUE 09-15-2025 BEO	0.00%	US437076CR18
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFL B 144A 3.3565	0.00%	US69640GAG01
ADVANCED MICRO DEV	0.00%	US0079031078
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00%	XS2496028502
AMAZON.COM INC 3.95% 04-13-2052	0.00%	US023135CJ31
CASTELLUM AB	0.00%	SE0000379190
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00%	HK0688002218
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	0.00%	US035240AG57
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	0.00%	US95000U3C57
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00%	IT0005386245
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183	0.00%	DE0001141836
BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR	0.00%	FR0014009HA0
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00%	JP1103301D90
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00%	US05492QAL05
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00%	GB00B6RNH572
ORACLE CORP 3.6% DUE 04-01-2040 REG	0.00%	US68389XBW48
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01	0.00%	BE0000341504
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	AU0000075681
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO	0.00%	US55903VAC72
CIMB GROUP HOLDINGS BERHAD	0.00%	MYL1023OO000
SUEZ SA 2.375% SNR 24/05/2030 EUR	0.00%	FR001400AFN1
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	FR0000571150
MORGAN STANLEY	0.00%	US6174464486
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA SO221118GB19	0.00%	
SHIBAURA MECHATRONICS CORP	0.00%	JP3355000005
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
WELLS FARGO & CO FLTG RT 4.808% DUE 07-25-2028	0.00%	US95000U3A91
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	US437076BS00
BANK OF COMMUNICATION LTD	0.00%	CNE100000205
CARDINAL HEALTH INC	0.00%	US14149Y1082
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	0.00%	
GERMANY(FED REP) 0.5% SNR 15/02/2028 EURO.01	0.00%	DE0001102440
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00%	US05348EBA64
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB SO221216EU2	0.00%	
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	US91324PCD24
HOME PRODUCT CENTER PCL NVDR	0.00%	TH0661010R17
New Zealand Dollar Custodial Account â€“ MITNZ Mercer Socia	0.00%	
PRESIDENT CHAIN STORE CORP	0.00%	TW0002912003
JAPAN (30 YR TBOND .5% 20/03/2049	0.00%	JP1300621K47
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EL	0.00%	DE0001102317
ANHEUSER-BUSCH 4% DUE 01-17-2043	0.00%	US035242AB27
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00%	NL0012818504
HUGEL INC	0.00%	KR7145020004
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%	
NISSHIN SEIFUN GROUP INC	0.00%	JP3676800000
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	DE0001102358

CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027	0.00%	XS2122485845
HSBC HOLDINGS PLC	0.00%	GB0005405286
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
RALPH LAUREN CORP COM	0.00%	US7512121010
COCA-COLA FEMSA S.UNITS	0.00%	MX01KO000002
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
CHUBU STEEL PLATE CO LTD	0.00%	JP3524600008
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00%	JP1103391F65
TELEFONICA DE ESPA SPPT50	0.00%	ES0178430E18
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.00%	XS2391351454
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.00%	US1091941005
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85
STARBUCKS CORP	0.00%	US8552441094
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00%	JP1300681LA7
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
\$ GEN CORP NEW FIXED 4.625% DUE 11-01-2027	0.00%	US256677AK14
EROAD LTD NPV	0.00%	NZERDE0001S5
COMCAST CORP NEW 4.25% DUE 01-15-2033	0.00%	US20030NBH35
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%	
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	0.00%	US92343VGK44
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
GS RETAIL CO LTD	0.00%	KR7007070006
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
YTO EXPRESS GROUP CO LTD	0.00%	CNE0000012J8
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 6.0	0.00%	US193051AS82
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	0.00%	US3137ADSQ11
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00%	XS2402428770
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	NL0012650469
WIHLBORGS FAST. AB NPV	0.00%	SE0018012635
INFINEON 2.875% 31/12/2049	0.00%	XS2056730323
COMMONWEALTH BANK OF AUSTRALIA	0.00%	AU000000CBA7
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00%	US09659W2P81
JPMORGAN CHASE & FLTG RT 4.912% DUE 07-25-2033	0.00%	US46647PDH64
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR	0.00%	
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	US3132QRB902
PAYPAL HOLDINGS INC	0.00%	US70450Y1038
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	0.00%	XS2464407860
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	0.00%	US17327CAN39
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US36179TG585
WESTLAKE CHEMICAL PARTNERS LP	0.00%	US9604171036
K MAC HOLDINGS CORP. DUE 06-23-2028	0.00%	US55304PAB76
COGNA EDUCACAO SA NPV	0.00%	BRCOGNACNOR2
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
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
UNI-PRESIDENT ENTERPRISES CORPORATION	0.00%	TW0001216000
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	0.00%	AU000XCLWAQ1
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.00%	CNE100000593
ALSEA SAB DE CV	0.00%	MXP001391012
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.00%	BE0000324336
AVI LTD	0.00%	ZAE000049433
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
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00%	US30321L2B72
KOMATSU LTD JPY	0.00%	JP3304200003
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	0.00%	CNE100000NN1
FOOT LOCKER INC	0.00%	US3448491049
VOLKSWAGEN FINL MTN 1.375% 14/09/2028	0.00%	XS2386886803
BANCO DO BRASIL SA	0.00%	BRBBASACNOR3
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00%	US3133KJGF30
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
SERBIA (REPUBLIC) 1% SNR MTN 23/09/28 EUR1000	0.00%	XS2388561677

NEW CHINA LIFE INSURANCE CO LTD	0.00%	CNE100001922
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 5.168%	0.00%	US53218CAL46
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00%	XS2303071992
LI NING CO LTD	0.00%	KYG5496K1242
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06	0.00%	US45866FAX24
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	BE0000347568
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00%	XS1785484178
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCN652
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 F	0.00%	US375558BT99
KERRY GROUP PLC-A	0.00%	IE0004906560
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 BE	0.00%	US31329QM403
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	0.00%	US91529YAJ55
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00%	US97382WAA18
FNMA POOL #FS2380 4% 08-01-2051 BEO	0.00%	US3140XHUE56
GLP CAP L P / GLP 4% DUE 01-15-2030	0.00%	US361841AP42
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00%	US15033XAQ97
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
RAYONIER INC	0.00%	US7549071030
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00%	US3133KYT901
CENTRAIS ELETRICAS BRASILEIRAS SA	0.00%	BRELETACNPB7
FISERV INC FIXED 2.25% DUE 06-01-2027	0.00%	US337738BB35
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO	0.00%	US55903VAJ26
CHINA LIFE INSURANCE CO LTD	0.00%	CNE1000002L3
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.00%	CNE100000JG3
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%	
CATERPILLAR INC	0.00%	US1491231015
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0J16
USANA HELATH SCIENCES INC	0.00%	US90328M1071
Australian Dollar Custodial Account â€œ MMF Global Credit Fun	0.00%	
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00%	US91823ABA88
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.00%	XS2441552192
GALP ENERGIA SGPS SA-B SHRS	0.00%	PTGAL0AM0009
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00%	US35564LBD82
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.00%	JP1400051C51
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%	
VERISURE HOLDINGS 3.875% GTD 15/07/2026 EUR	0.00%	XS2204842384
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
BELLUNA CO LTD	0.00%	JP3835650007
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-12	0.00%	US91116KAB17
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	US36179MVR86
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.00%	US02364WBH79
New Zealand Dollar Custodial Account â€œ MITNZ Overseas Sha	0.00%	
BEIJING ENTERPRISES HOLDINGS LIMITED	0.00%	HK0392044647
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
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.1	0.00%	US877249AD49
GERMANY(FED REP) 0% SNR 14/04/23 EURO.01'177	0.00%	DE0001141778
MARTIN MARIETTA 2.4% DUE 07-15-2031	0.00%	US573284AW62
ING GROEP N.V. 0.875%-FRN SNR 29/11/30 EUR	0.00%	XS2413697140
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10%	0.00%	
SIBANYE STILLWATER LTD	0.00%	ZAE000259701
AGRICULTURAL BANK OF CHINA	0.00%	CNE100000Q43
DH EUROPE FINANCE2 0.75% 18/09/2031 DUALCURR	0.00%	XS2050406094
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00%	US3140XHB894
CUBESMART L P SR NT 2.5% 02-15-2032	0.00%	US22966RAJ59
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00%	US225401AR98
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
IMPALA PLATINUM HOLDINGS LIMITED	0.00%	ZAE000083648
SM INVESTMENTS CORPORATION	0.00%	PHY806761029
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
GILEAD SCIENCES 5.65% DUE 12-01-2041	0.00%	US375558AS26
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00%	CA19521DAJ06
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.00%	PHY411571011

CHF BNP PARIBAS A/C	0.00%
LITE ON TECHNOLOGY CORP	0.00% TW0002301009
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E	0.00% US12592TAN54
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
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00% XS1577961862
NEW WORLD DEVELOPMENT CO LTD	0.00% HK0000608585
FIRST HORIZON CORP	0.00% US3205171057
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
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00% US3133KMYL35
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00% US038779AB06
RHB BANK BHD MYR1.00	0.00% MYL1066OO009
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031	0.00% US3128P8BJ90
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00% US361797LS23
MINEJESA CAP BV 4.625% GTD 10/08/2030 USD	0.00% USN57445AA17
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00% GB0002404191
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00% JP1201331C14
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00% XS2207976783
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	0.00% US23291KAJ43
CDN NATL RY CO 2.45% DUE 05-01-2050	0.00% US136375CZ30
ASSICURAZIONI GENERALI SPA	0.00% IT0000062072
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00% US084664CQ25
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00% JP1201531F68
DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	0.00% XS2225893630
GREAT PORTLAND EST ORD	0.00% GB00BF5H9P87
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00% US437076CM21
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00% ES0000012I08
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00% US25265LAE02
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.00% XS2286041947
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
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00% JP1300411DC2
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00% GB00BM8Z2T38
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00% NO0012423476
OTSUKA HOLDINGS CO LTD	0.00% US6891641010
NOBEL BIOCARE AB 3.125% 15/06/2028	0.00% XS2355515516
SHELL PLC	0.00% GB00BP6MXD84
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00% CNE000000B83
INTEGRA LIFESCIENCES HOLDINGS CORP	0.00% US4579852082
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00% FR0013515806
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00% IT0005403396
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	0.00% US59001ABD37
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00% USY6142NAC21
AMMC CLO 20 LTD / AMMC CLO 20 LLC 5.89029% 04-17-202	0.00% US001777AQ67
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857% / R 6MBBSW AR	0.00%
KEYERA CORP COM	0.00% CA4932711001
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	0.00% XS2260426288
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00% JP1201751M13
DTD 822 2.625% DUE 03-31-2025 REG	0.00% US9128284F40
POSTAL SAVINGS BANK OF CHINA CO LTD	0.00% CNE1000029W3
CHUNGHWA TELECOM CO LTD	0.00% TW0002412004
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00% JP1300501G30
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.00% US14448CAP95
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00% BE0000342510
AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR	0.00% XS2434702853
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00% US80290CAS35
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00% JP1400031A58
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.00% XS0410370919
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00% IT0005177909
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00% US12565KAE73
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00% US03523TBT43
FHLMC GOLD G08721 3 09-01-2046	0.00% US3128MJYT11
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00% BE0000334434
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00% US87264ABL89
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35 USD1	0.00% XS2214238441
PUT SWO EUR BARCGB22 P 1.679% / R 6MEURIB SO221118EU1	0.00%
HISCOX 6.0% 22/09/2027	0.00% XS2524678666
SINOPHARM GROUP CO-H	0.00% CNE100000FN7
BUONI POLIENNALI 1.85% 01/07/2025	0.00% IT0005408502
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	0.00% US87264ACX19
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00% IT0005327306

JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00% JP1300561H93
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00% US437076CQ35
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00% ES0000012G00
CARLISLE COS INC	0.00% US1423391002
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/201	0.00% FR0014004J31
ALLIANZ SE-REG	0.00% DE0008404005
CHEVRON CORP NEW 2.236% DUE 05-11-2030	0.00% US166764BY53
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	0.00% IT0005452989
UPWORK INC	0.00% US91688F1049
LOBLAW COMPANIES LTD	0.00% CA5394811015
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	0.00% XAL5000DAC10
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00% US210518DA13
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	0.00% US654744AD34
HILTON WORLDWIDE H COM USD 0.01	0.00% US43300A2033
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00% XS1175846580
CATHAY FINANCIAL HOLDING CO	0.00% TW0002882008
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00% ES0000012K61
SWCC SHOWA HOLDINGS CO LTD	0.00% JP3368400002
JERONIMO MARTINS SGPS SA	0.00% PTJMT0AE0001
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00% IT0005405318
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR	0.00% XS2198580271
ANCHORAGE CAP CLO 11 LTD / 6.209% 07-22-2032	0.00% US03330NAM65
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00% US437076CP51
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00% ES0000012K38
BLACKROCK INC	0.00% US09247X1019
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR	0.00% XS1872032799
CELLTRION INC	0.00% KR7068270008
VERIZON FIXED 1.125% DUE 09-19-2035	0.00% XS2320760114
FREEPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00% US35671DCG88
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00% US3140FXHP03
XEROX HLDGS CORP COM USD1.00	0.00% US98421M1062
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:	0.00% US81375WGV28
TOHO ZINC CO LTD	0.00% JP3599000001
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00% US3128M84A95
NEUBERGER BERMAN LN ADVISERS CLO 37 8.45986% 07-20-2	0.00% US64133HAL24
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
FACTSET RESEARCH SYSTEMS INC	0.00% US3030751057
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P C	0.00% US05526QAN60
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	0.00% US3138EA5Z64
HOKKAIDO GAS CO LTD	0.00% JP3847000001
LCH_OIS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00% US36179TCX19
FNMA POOL #MA4446 2% 10-01-2041 BEO	0.00% US31418D5G33
LENDLEASE CORPORATION LIMITED	0.00% AU000000LLC3
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00% US3137GOGZ69
HANSOI PAPER CO LTD	0.00% KR7213500002
ZTE CORP-H	0.00% CNE1000004Y2
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00% JP1300611K15
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00% USP35799ECP09
WILLIAMS COS INC 3.5% DUE 11-15-2030	0.00% US969457BX79
SEMCORP INDUSTRIES LIMITED	0.00% SG1R50925390
EUROPEAN INVT BK MTN .375% 15/09/2027	0.00% XS2446841657
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00% JP1201211A94
GOLD FIELDS LTD	0.00% ZAE000018123
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00% US3137GOPS26
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00% XS2272358024
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%
COCA-COLA FEMSA S A B DE C V 1.85% DUE 09-01-2032/09-01-	0.00% US191241AJ70
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00% JP1300421E39
UIE PLC USD1	0.00% MT0002400118
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	0.00% US771196BY74
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00% US09261LAD01
CITIGROUP INC USD	0.00% US1729674242
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00% JP1400091G59
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00% US30212PAS48
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00% ES00000128E2
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00% US30711X5V23
WSP GLOBAL INC	0.00% CA92938W2022
EXPERIAN FIN PLC MTN .739% 29/10/2025	0.00% XS2237991240
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00% US92840VAL62

BERKLEY WR CORP COM USD0.20	0.00%	US0844231029
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
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	US36179Q6Q92
MORGAN STANLEY 4.679% 07-17-2026	0.00%	US61747YET82
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	JP1201561G37
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00%	IT0005363111
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
TAIWAN UNION TECHNOLOGY CORP	0.00%	TW0006274004
ZTO EXPRESS CAYMAN INC	0.00%	US98980A1051
HYUNDAI DEPT STORE CO	0.00%	KR7069960003
SERVICENOW INC	0.00%	US81762P1021
LARGAN PRECISION CO LTD	0.00%	TW0003008009
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	0.00%	US912810TJ79
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
ALLIANCE PHARMA PLC	0.00%	GB0031030819
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.00%	US3444191064
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR	0.00%	XS2388557998
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
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
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAJ51
ASPEN PHARMACARE HOLDINGS LTD	0.00%	ZAE000066692
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
CHUBB LIMITED ORD CHF24.15	0.00%	CH0044328745
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	FR001400CSG4
BRL BNP PARIBAS A/C	0.00%	
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	XS1568874983
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00%	ES0000012G42
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79
SHINKIN CENTRAL BANK	0.00%	JP3429200003
JOSHIN DENKI CO LTD	0.00%	JP3393000009
SUNWODA ELECTRONIC CO LTD	0.00%	CNE100001260
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	XS1592647264
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBBSW AR	0.00%	
EPR PPTYS 4.75% DUE 12-15-2026	0.00%	US26884UAC36
MEGA LIFESCIENCES PCL	0.00%	TH4984010R19
GOLDMAN SACHS GROUP INC 1.757% DUE 01-24-2025 BEO	0.00%	US38141GZH00
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	0.00%	US775109CA78
BANQUE CENT DE TUNISIE 5.75% 30/01/2025	0.00%	XS1175223699
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
VOLKSWAGEN NVP DEM50	0.00%	DE0007664039
WISTRON CORP	0.00%	TW0003231007
SHINHAN FINANCIAL GROUP CO LTD ADR	0.00%	US8245961003
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US466313AM58
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD	0.00%	CNE100002TX3
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	0.00%	US96950FAF18
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00%	DK0009923567
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	XS2538440780
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	0.00%	US071813CS61
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	US12565KAC18
CHINA RESOURCES LAND LIMITED	0.00%	KYG2108Y1052
TARGET CORPORATION	0.00%	US87612E1064
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EUR0.01	0.00%	BE0000328378
COMCAST CORP NEW 3.75% DUE 04-01-2040	0.00%	US20030NDH17
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	0.00%	US36179TV519
ANALOG DEVICES INCORPORATED COM USD 0.16	0.00%	US0326541051
GOLDMAN SACHS FLTG RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
BOISE CASCADE CO	0.00%	US09739D1000
GILEAD SCIENCES 1.65% DUE 10-01-2030	0.00%	US375558BY84
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	0.00%	IT0005358806
SARAS SPA	0.00%	IT0000433307
ANGANG STEEL CO LTD	0.00%	CNE1000001V4
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
RED ELECTRICA DE ES	0.00%	ES0173093024
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	NL0012171458
CUBESMART L P SR NT 2.25% 12-15-2028	0.00%	US22966RAH93
PUT BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL 1	0.00%	

LG HOUSEHOLD HEALTH CARE	0.00%	KR7051900009
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	0.00%	XS2243322976
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00%	NL0015000B11
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
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
SOMPO HOLDINGS INC NPV	0.00%	JP3165000005
GREAT EASTERN HOLDINGS LTD	0.00%	SG1I55882803
CMO PVPTL BBCMS SER 2018-TALL CL B FLTGT 144A DUE 03-15-2	0.00%	US05548WAC10
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL /	0.00%	US88315LAL27
MED TR 2021-MDLN COML MTG PASS THRU CTF CL G 8.068% 1:	0.00%	US58403YBA38
CHINA VANKE CO RES	0.00%	CNE100001SR9
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD	0.00%	US00489TAA43
IRON MTN INC NEW COM NPV	0.00%	US46284V1017
BEST BUY CO INC	0.00%	US0865161014
TEVA 2.95% DUE 12-18-2022	0.00%	US88165FAG72
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
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
BX COML MTG TR FLTGT RT 5.56771% DUE 10-15-2037	0.00%	US12433YAQ08
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00%	FR0013154028
OMNICOM GROUP	0.00%	US6819191064
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2051	0.00%	US3140M2FC18
THE AARONS COMPAN COM USD0.5 WI	0.00%	US00258W1080
INGERSOLL-RAND LUXEMBOURG FIN S A 3.8% 03-21-2029	0.00%	US456873AD03
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	0.00%	GB00BD0XH204
DISNEY WALT CO 2.75% DUE 09-01-2049	0.00%	US254687FM36
STRYKER CORP	0.00%	US8636671013
RUBIS EUR1.25	0.00%	FR0013269123
LINDT & SPRUENGLI AG-PC	0.00%	CH0010570767
COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032	0.00%	US21871XAG43
VOLVO TREASURY AB 2% GTD SNR 19/08/2027 EUR	0.00%	XS2521820048
KIMCO REALTY CORP 2.25% 12-01-2031	0.00%	US49446RAY53
3I GROUP PLC	0.00%	GB00B1YW4409
HSBC HLDGS PLC FLTGT RT 4.292% DUE 09-12-2026	0.00%	US404280BX62
CHINA YONGDA AUTOMOBILES SERVICES HOLDINGS LTD	0.00%	KYG2162W1024
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTGT 01-15-2028	0.00%	US55951PBA49
FNMA POOL #FS1108 2.5% 09-01-2051 BEO	0.00%	US3140XGGS26
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	0.00%	US55903VAN38
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.00%	US3696043013
STRAUSS GROUP LTD	0.00%	IL0007460160
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	XS1758464330
AT&T INC FIXED 2.6% DUE 05-19-2038	0.00%	XS2180009081
MARBLE PT CLO XX LTD 23/04/2034 0% 04-23-2034	0.00%	US566069AJ98
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	0.00%	NL00150006U0
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
FUT MAR 23 ICE SONIA SO3	0.00%	
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00%	
JPMORGAN CHASE & CO SR NT FIXED/FLTGT 2.595% 02-24-202	0.00%	US46647PCV67
EQUINIX INC 1% 09-15-2025	0.00%	US29444UBK16
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901
BALLYROCK CLO 2019-1 LTD SR SECD DEFERRABLE NT CL 9.2	0.00%	US05875KAE64
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	0.00%	GB00BM8Z2S21
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTGT 0:	0.00%	US03328WAY49
FNMA POOL #FM3914 3.5% 05-01-2047 BEO	0.00%	US3140X7K407
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00%	JP1300661L47
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
ENTERPRISE PRODS 4.45 DUE 02-15-2043	0.00%	US29379VAY92
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
CPFL ENERGIA SA	0.00%	BRCPFACNORO
SWISSCOM AG - CHF17 REGISTERED SHARES	0.00%	CH0008742519
TWD BNP PARIBAS A/C	0.00%	
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
ZIJIN MINING GROUP CO LTD	0.00%	CNE100000502
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EUR0.01	0.00%	BE0000351602
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00%	JP1201291B88
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.00%	CLP8716X1082
WIND RIV 2019-3 CLO LTD / WIND RIV 3.58431% 04-15-2031	0.00%	US97314JAG04
MS & AD INSURANCE GROUP HOLDINGS	0.00%	JP3890310000
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTGT RATE 07-15	0.00%	US14316EAU38

AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00%	US05401AAG67
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 EUR1000	0.00%	ES0000012K20
AMERICAN SOFTWARE INC	0.00%	US0296831094
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-20	0.00%	US38141GZR81
BELGIUM(KINGDOM) .35% 22/06/2032	0.00%	BE0000354630
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.00%	JP1201031877
Outstanding Settlement Receipts - HKD	0.00%	
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C	0.00%	
AVIVA ORD GBP0.328947368	0.00%	GB00BPQY8M80
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	0.00%	US925650AC72
BANK OF CHENGDU CO LTD	0.00%	CNE100002SN6
WEG SA	0.00%	BRWEGEACNOR0
CARLYLE US CLO FLTG RT 9.183% DUE 01-25-2033	0.00%	US143124AA31
UNION PAC CORP 3.55% DUE 08-15-2039	0.00%	US907818FD57
BUONI POLIENNALI CORPBOND .95% 01/03/2037	0.00%	IT0005433195
SAMSUNG C AND T CORPORATION	0.00%	KR7028260008
HYATT HOTELS CORP 5.375% DUE 04-23-2025	0.00%	US448579AH52
CERRO DEL AGUILA 4.125% BDS 16/08/27 USD1	0.00%	USP2400PAA77
ORICA LIMITED	0.00%	AU000000OR11
ROYALTY PHARMA PLC 3.35% 09-02-2051	0.00%	US78081BAP85
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
BOOKING HLDGS INC COM USD0.008	0.00%	US09857L1089
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
PETROLEO BRASILEIRO SA - ADR	0.00%	US71654V1017
TEKKEN CORP	0.00%	JP3545600003
SECOM CO LTD	0.00%	JP3421800008
AMEREN CORP 1.95% 03-15-2027	0.00%	US023608AL60
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	0.00%	US75972BAB71
P T ASTRA INTL IDR5	0.00%	ID1000122807
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
CHANG HWA COMMERCIAL BANK	0.00%	TW0002801008
FRAPORT AG 2.125% SNR 09/07/27 EUR1000	0.00%	XS2198879145
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.00%	XS1109950755
TEIJIN LTD JPY50	0.00%	JP3544000007
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
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
MMIT Midtown Holdings, LLC (â€œMidtownâ€)	0.00%	
KUNLUN ENERGY COMPANY LIMITED	0.00%	BMG5320C1082
HENKEL AG & CO KGAA NON VTG PREF	0.00%	DE0006048432
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	0.00%	US03027XBR08
KAWASAKI HEAVY INDUSTRIES LTD	0.00%	JP3224200000
COMCAST CORP NEW 3.45% DUE 02-01-2050	0.00%	US20030NCZ24
GOLD FIELDS LTD - SPONS ADR	0.00%	US38059T1060
GUANGGONG WENS FOODSTUFF GROUP CO LTD	0.00%	CNE100002508
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00%	US80285HAG56
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR	0.00%	XS1641623381
CME GROUP INC COM	0.00%	US12572Q1058
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
PEPSICO INC 4.2% DUE 07-18-2052	0.00%	US713448FN30
BECTON DICKINSON AND COMPANY	0.00%	US0758871091
FEDERAL HOME LOAN BANKS 3% 01-01-2052	0.00%	US3132DVL869
HEATHROW FUNDING 1.125% SNR SEC 08/10/32EUR	0.00%	XS2328823104
FAR EASTONE CO LTD	0.00%	TW0004904008
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
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
HIROSE TUSYO INC	0.00%	JP3798800003
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
FUJI PHARMA CO LTD	0.00%	JP3816200004
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%	0.00%	US3133KJJQ67
ACCTON TECHNOLOGY CORPORATION	0.00%	TW0002345006
GERDAU SA SPON ADR	0.00%	US3737371050
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	0.00%	US845467AT68
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
MICROSOFT CORP 5.2% DUE 06-01-2039	0.00%	US594918AD65
Outstanding Settlement Receipts - SEK	0.00%	

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
CROWN CASTLE INTL CORP	0.00%	US22822V1017
ABBVIE INC 4.25% DUE 11-21-2049 REG	0.00%	US00287YCB39
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	IT0005083057
FUSHAN INTERNATIONAL ENERGY	0.00%	HK0639031506
NIPPON BS BROADCASTING CORP	0.00%	JP3746000003
KOHL'S CORPORATION	0.00%	US5002551043
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
NN GROUP NV	0.00%	NL0010773842
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00%	JP1300491FC9
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2	0.00%	US87166FAD50
NORITAKE CO LTD	0.00%	JP3763000001
GRUPO MEXICO SAB DE CV-SER B	0.00%	MXP370841019
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00%	JP1300151485
FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
SK HYNIX INC	0.00%	KR7000660001
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	CA135087H490
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
ANGLOGOLD ASHANTI LTD	0.00%	ZAE000043485
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00%	GB00BLPK7334
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
FHLMC SUPER 30Y FIXED 2.5% 04-01-2052	0.00%	US3132DNDQ34
CJ LOGISTICS KRW5000	0.00%	KR7000120006
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087ZS68
ROCHE HOLDING AG	0.00%	CH0012032113
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.00%	JP3048590008
DUKE REALTY CORPORATION 2.25% 01-15-2032	0.00%	US264414AX11
WESTPAC	0.00%	
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
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
VEIDEKKE ASA	0.00%	NO0005806802
SEAWORLD ENTERTAINMET INC	0.00%	US81282V1008
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.00%	MX010R010004
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00%	US45687AAG76
BUNZL PLC	0.00%	GB00B0744B38
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00%	US3140QMV680
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271
BELGIUM(KINGDOM) 1% SNR 22/06/26 EUR0.01'77'	0.00%	BE0000337460
CCSW BARCGB22 17/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
CCSW BARCGB22 14/03/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.715% / R 6MEURIB AR	0.00%	
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A5.26042% 06-17-20:	0.00%	US00217VAA89
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	0.00%	US928668AU66
REALTY INCOME CORP 1.75% DUE 07-13-2033	0.00%	XS2364124664
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
NATIONAL GRID EL(E 3.53% SNR EMTN 20/09/28 EUR	0.00%	XS2528341501
VERIZON COMMUN 1.875% SNR 19/09/30 GBP1000	0.00%	XS2052321176
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	US75885WBA80
AEON KYUSHU CO LTD	0.00%	JP3245400001
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	US126650CX62
LPL FINANCIAL HOLDINGS INC	0.00%	US50212V1008
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
KIA CORPORATION	0.00%	KR7000270009
BAIC MOTOR CORP LTD	0.00%	CNE100001TJ4
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	JP1300431E60
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87
METROPOLITAN BANK & TRUST COMPANY	0.00%	PHY6028G1361
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00%	US13645RBH66

HITE JINRO CO LTD	0.00%	KR7000080002
MONSTER BEV CORP COM	0.00%	US61174X1090
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
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR	0.00%	
NCSOFT CORPORATION	0.00%	KR7036570000
3M CO	0.00%	US88579Y1010
BELGIUM(KINGDOM 4% NTS 4.0% 28/03/2032	0.00%	BE0000326356
BANCO BPM SPA	0.00%	IT0005218380
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.00%	GRS426003000
BANK OF NOVA SCOTIA CAD	0.00%	CA0641491075
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00%	US31418DWR96
NIKON CORPORATION JPY	0.00%	JP3657400002
TOYOBO CO LTD	0.00%	JP3619800000
SEAGATE TECH HLDGS COM USD0.00001	0.00%	IE00BKVD2N49
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	0.00%	US57164PAH91
LIGHT S.A. COM NPV	0.00%	BRLIGTACNOR2
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00%	US527298BQ51
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	0.00%	US110122DV75
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
UNUM GROUP SR NT 4.125% 06-15-2051	0.00%	US91529YAR71
PUBLICIS GROUPE	0.00%	FR0000130577
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
ARKEMA	0.00%	FR0010313833
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
TRUIST FINL CORP COM USD5	0.00%	US89832Q1094
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
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO	0.00%	
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BI	0.00%	US3132M9BZ64
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.00%	ZAE000145892
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	XS2242979719
NATWEST GROUP PLC 0.78% .78% 26/02/2030	0.00%	XS2307853098
GENTING MALAYSIA BHD	0.00%	MYL47150O0008
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
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
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
BANK OF MONTREAL CAD	0.00%	CA0636711016
AON PLC IE COM USD0 1 CL A	0.00%	IE00BLP1HW54
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	0.00%	US09261HAB33
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
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
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00%	US059165EP12
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-	0.00%	US162665AQ61
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	0.00%	AU0000000SCP9
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	USY9384RAA87
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00%	US38141GYB49
CIELO SA	0.00%	BRCIELACNOR3
LS CORP	0.00%	KR7006260004
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
RAIA DROGASIL SA COM NPV	0.00%	BRRADLACNORO
ILLINOIS TOOL WORKS	0.00%	US4523081093
SHENZHOU INTERNATIONAL GROUP	0.00%	KYG8087W1015
PLAINS ALL AMERICAN PIPELINE LP	0.00%	US7265031051
DOLLAR GENERAL	0.00%	US2566771059
CHINA GAS HOLDINGS LIMITED	0.00%	BMG2109G1033
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034	0.00%	US92918YAA10
BEIERSDORF AG	0.00%	DE0005200000
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	0.00%	US25389JAV89
AUTOSTRADA 1.875% SNR MTN 26/09/29 EUR	0.00%	XS1688199949
NATIONAL AUSTRALIA BANK LIMITED	0.00%	AU000000NAB4
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	0.00%	USP5015VAM83

ANALOG DEVICES INC 2.1% 10-01-2031	0.00%	US032654AV70
BT GROUP PLC	0.00%	GB0030913577
DOMINION ENERGY INC	0.00%	US25746U1097
FOSUN INTERNATIONAL	0.00%	HK0656038673
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	US31416XHP87
UDR INC 2.1% DUE 06-15-2033 REG	0.00%	US90265EAV20
COLOMBIA(REP OF) 7% GTD 26/03/2031 COP100000	0.00%	COL17CT03771
JONJEE HI TECH INDUSTRIAL AND COMMERCIAL HOLDINGS CO	0.00%	CNE000000HK0
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	0.00%	US65339KCI79
YAKO CO LTD	0.00%	JP3930200005
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00%	US0394831020
TANSEISHA CO LTD	0.00%	JP3472200009
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-	0.00%	US03330TAA97
APPLE INC 2.7% 08-05-2051	0.00%	US037833EK23
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	US3137ANKY09
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	0.00%	US594918CA09
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
MIPS AB	0.00%	SE0009216278
DEUTSCHE TELEKOM AG DEM	0.00%	DE0005557508
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2553
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
OCP CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 9.20986% 1	0.00%	US670884AE54
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00%	BE0000346552
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR AR	0.00%	
PING AN BANK CO LTD	0.00%	CNE000000040
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
COMPAGNIE FINANCIERE RICHEMONT SA	0.00%	CH0210483332
SOFTBANK CORP	0.00%	JP3732000009
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
WOORI FINANCIAL GR KRW5000	0.00%	KR7316140003
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
AXIATA GROUP BERHAD	0.00%	MYL68880O0001
MITSUBISHI UFJ FINANCIAL	0.00%	JP3902900004
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.00%	DK0009923807
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.00%	XS2020670852
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00%	XS2239067379
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG	0.00%	US69318FAJ75
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SE0004869071
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%	
STEP CO LTD	0.00%	JP3399700008
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	US3140X6MR98
SUBARU CORP	0.00%	JP3814800003
CSX CORP 4.5% 11-15-2052	0.00%	US126408HV80
GUANGZHOU AUTOMOBILE GROUP	0.00%	CNE100000Q35
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBS	0.00%	
TOTAL SA	0.00%	US89151E1091
AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32 EUR	0.00%	FR001400CND2
ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027	0.00%	US465685AR63
FERROTEC HOLDINGS CORP	0.00%	JP3802720007
BPCE 0.625% GTD SNR 26/09/24 EUR	0.00%	FR0013429073
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
MOROZOFF LIMITED NPV	0.00%	JP3927600001
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00%	US20268JAB98
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	0.00%	IT0005402117
FOSCHINI GP ZAR	0.00%	ZAE000148466
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00%	XS2417673022
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
LA Z BOY IN	0.00%	US5053361078
LOCALIZA RENT A CAR	0.00%	BRRENTACNOR4
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR	0.00%	XS2171713006
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00%	BE0000349580
LONGFOR GROUP HOLDINGS LTD	0.00%	KYG5635P1090

GRAHAM HOLDINGS CO COM	0.00%	US3846371041
CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000	0.00%	USP3R94GAY57
PLAINS GP HLDGS LP LTD PARTNER	0.00%	US72651A2078
PECO ENERGY CO 2.8% DUE 06-15-2050	0.00%	US693304AY39
LX INTERNATIONAL CORP	0.00%	KR7001120005
LCH_IRS BOFAGB2U 12/06/2024 CAD P 4.064% / R 3MCDOR ARI	0.00%	
CARREFOUR SA	0.00%	FR0000120172
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	JP1201201A88
WORKDAY INC 3.7% 04-01-2029	0.00%	US98138HAH49
NATIONAL GRID ORD GBP0.12431289	0.00%	GB00BDR05C01
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00%	US3140X6WG24
UNIVERSAL ROBINA CORPORATION	0.00%	PHY9297P1004
New Zealand Dollar Custodial Account â€œ MITNZ Overseas Sov	0.00%	
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR	0.00%	XS2342060360
GERDAU SA	0.00%	BRGGBRACNPR8
FNMA POOL #FS0973 3% 08-01-2050 BEO	0.00%	US3140XGCK36
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	0.00%	US437076CC49
APRR SA MTN 1.875% 03/01/2029	0.00%	FR001400AOL7
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
WASHINGTON MUT MTG PASS-THROUGH CTF\$ WMALT SERS	0.00%	US93936HAA41
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00%	FR0014002JM6
AT&T INC 2.35% DUE 09-05-2029 BEO	0.00%	XS1907120791
CITIGROUP INC FIXED 3.98% 03-20-2030	0.00%	US172967ME81
COSCO SHIPPING HOLDINGS CO LIMITED	0.00%	CNE1000002J7
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	0.00%	DE0001135044
UBS GROUP AG	0.00%	CH0244767585
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
HEIWADO CO LTD	0.00%	JP3834400008
DATANG INTL POWER GEN CO-H	0.00%	CNE100000223
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	0.00%	
AMERICAN TOWER CORP NEW 2.3% 09-15-2031	0.00%	US03027XBS80
ASX LIMITED	0.00%	AU0000000ASX7
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00%	COL17CT03490
NEDBANK GROUP LTD	0.00%	ZAE000004875
NEWMONT CORP	0.00%	US6516391066
OXFORD INDUSTRIES INC	0.00%	US6914973093
HASBRO INC	0.00%	US4180561072
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00%	US911163AA17
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.00%	US3140FTAP63
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00%	COL17CT03748
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	BE0000336454
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	IT0005425233
DELL TECHNOLOGIES INC	0.00%	US24703L2025
ZHONGSHENG GROUP H	0.00%	KYG9894K1085
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00%	US43739ECR62
LCH_IRS BOFAGB2U 05/07/2023 EUR P 1.423% / R 6MEURIB AR	0.00%	
DNB BANK ASA 2.625% 10/06/2026	0.00%	XS2465774474
EGYPT(ARAB REP OF 4.75% SNR MTN 16/04/26EUR	0.00%	XS1807306300
DAIICHI SANKYO COMPANY LIMITED	0.00%	JP3475350009
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00%	US36179RNX34
ANGLOGOLD ASHANTI SPON ADR	0.00%	US0351282068
KONINKLIJKE KPN NV	0.00%	NL0000009082
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD	0.00%	CNE100000N79
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
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00%	GB00BMBL1D50
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
SRA HOLDINGS INC	0.00%	JP3161450006
ROBERT HALF INTL INC	0.00%	US7703231032
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00%	US20030NDK46
AIR PROD & CHEMS INC COM USD	0.00%	US0091581068
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00%	US36180GC324
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
WYNDHAM HOTELS R COM USD	0.00%	US98311A1051
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
HL MANDO CO LTD	0.00%	KR7204320006
VANTAGE TOWERS AG .375% 31/03/2027	0.00%	DE000A3H3J22

HESS CORP 5.6% DUE 02-15-2041	0.00% US42809HAD98
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
KAKAO CORP	0.00% KR7035720002
DAI ICHI LIFE HOLD NPV	0.00% JP3476480003
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 Bf	0.00% US3128P8A840
LDC EURO.80	0.00% FR0013204336
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.00% US92763W1036
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	0.00% US3133KMLL71
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00% US98981BAA08
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00% US35565LBD73
BOLIDEN AB	0.00% SE0017768716
GRAUBUNDNER KANTOALBANK PAR SHS	0.00% CH0001340204
ALLSCRIPTS HEALTHCARE SOLUT	0.00% US01988P1084
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00% JP1400071E55
PALO ALTO NETWORKS INC	0.00% US6974351057
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00% US38141GZP26
OTP BANK RT	0.00% HU0000061726
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00% SG2C76966531
CSN MINERACAO ORD SHARES	0.00% BRCMINACNOR2
KLEPIERRE 0.875% SNR 17/02/2031 EUR	0.00% FR0014000KT3
PVTPL TENET HEALTHCARE CORP 6.125% DUE 06-15-2030	0.00% US88033GDP28
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00% US30313RAA77
PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-20	0.00% US46115HBJ59
WARTECK INVEST AG	0.00% CH0002619481
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00% US55903VAB99
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00% US83368RBM34
EMERSON ELECTRIC CO	0.00% US2910111044
SANLAM LIMITED	0.00% ZAE000070660
STUDIO DRAGON CORP	0.00% KR7253450001
SEMPRA ENERGY USD	0.00% US8168511090
FUJISHOJI CO LTD	0.00% JP3814600007
NUTRIEN LTD COM NPV	0.00% CA67077M1086
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00% US609207AZ81
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00% US44920UAQ13
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%
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01	0.00% US3133AQUG00
KITO CORP	0.00% JP3240800007
FORD MTR CR CO LLC 4.95% 05-28-2027	0.00% US345397C270
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	0.00%
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	0.00% US87264ACW36
GLENCORE PLC	0.00% JE00B4T3BW64
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
BECTON DICKINSON .334% 13/08/2028	0.00% XS2375844144
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00% US38122NA696
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00% US912810FG86
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00% US85172FAN96
CENTENE CORPORATION	0.00% US15135B1017
APPLE INC 3.45% DUE 02-09-2045	0.00% US037833BA77
BANCO BRADESCO ADR SPONSORED	0.00% US0594603039
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.00% US1696561059
HARUYAMA HOLDINGS INC	0.00% JP3773600006
PEOPLES INSURANCE COMPANY OF CHINA	0.00% CNE100001MK7
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
STANDARD CHARTERED	0.00% GB0004082847
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
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00% US31417YWV54
TISCO FINANCIAL GROUP PCL	0.00% TH0999010R11
HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026	0.00% US404280DA42
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00% US48254CAN56
WORKDAY INC SR NT 3.8% 04-01-2032	0.00% US98138HAJ05
NTT DATA CORPORATION	0.00% JP3165700000
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00% US91087BAT70
HENRY SCHEIN CORP COM	0.00% US8064071025
ORSERO SPA	0.00% IT0005138703
ULTRAPAR PARTICIPACOM NPV	0.00% BRUGPAACNOR8

SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	SE0005676608
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	US3138XBAY07
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
HUAZHU GROUP LIMIT SPONSORED	0.00%	US44332N1063
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%	
Income Due - GBP	0.00%	
LENOVO GROUP LTD	0.00%	HK0992009065
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	0.00%	XS2298459426
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
Outstanding Settlement Receipts - ILS	0.00%	
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
ALIMENTATION COUCHE TARD INC	0.00%	CA01626P1484
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	0.00%	US38141GWV21
NOMURA RESEARCH INSTITUTE LTD	0.00%	JP3762800005
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 5.08	0.00%	US35566AAH23
FIRST FINANCIAL HOLDINGS CO LTD	0.00%	TW0002892007
KOWLOON DEVELOPMENT COMPANY LIMITED	0.00%	HK0034000254
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
JBS SA	0.00%	BRJBSSACNOR8
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	US31409JTG30
GENERAL MOTORS CO	0.00%	US37045V1008
SYSCO CORPORATION COM USD1.00	0.00%	US8718291078
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	US31417YW524
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
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
XPENG INC	0.00%	US98422D1054
NINTENDO CO LTD NPV TEMP	0.00%	DU06639550D3
SEMIRARA MINING AN PHP1	0.00%	PHY7628G1124
WTB FINANCIAL CORP	0.00%	US9293342096
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00%	SE0017486897
New Zealand Dollar Custodial Account â€“ MITNZ Absolute Reti	0.00%	
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	US91324PDT66
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
ADOBE INC 2.3% DUE 02-01-2030	0.00%	US00724PAD15
FREEPORT INDONESIA PT 5.315% 14/04/2032	0.00%	USY7141BAB90
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
NEC CORPORATION	0.00%	JP3733000008
GLP CAP L P / GLP 4% DUE 01-15-2031	0.00%	US361841AQ25
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
SAGE GROUP GBP0.01051948	0.00%	GB00B8C3BL03
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00%	US31556TAA79
TELIA COMPANY AB	0.00%	SE0000667925
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG	0.00%	US78016EZQ33
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00%	CNE100000X85
LONGDA CONSTRUCTION AND DEVELOPMENT CORP	0.00%	TW0005519003
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744AC50
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	US20914UAF30
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	USU5007TAD73
UNION PAC CORP 3.5% 02-14-2053	0.00%	US907818FZ69
MARRIOTT INTL INCUSD	0.00%	US5719032022
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
SASOL LTD	0.00%	ZAE000006896
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	0.00%	US91324PEL22
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
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	0.00%	US797440CA05

SHINSEGAE INTERNATIONAL CO LTD	0.00%	KR7031430002
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020	0.00%	US151358BAV36
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	0.00%	US059165EM80
SUMITOMO ELECTRIC	0.00%	JP3407400005
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	0.00%	US3140X63P45
ENGIE AUG5	0.00%	FR0010208488
RWE AG	0.00%	DE0007037129
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	0.00%	US50077LAZ94
TMBTHANACHART BANK PCL	0.00%	TH0068010R15
HITACHI Y50	0.00%	JP3788600009
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
T-MOBILE USA INC 2.4% 03-15-2029	0.00%	US87264ACS24
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.00%	AU0000000ANZ3
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP	0.00%	XS2284250441
AIRBNB INC	0.00%	US0090661010
CHINA RESOURCES GAS GROUP LTD	0.00%	BMG2113B1081
AMERICAN HOMES 4 RENT 3.625% 04-15-2032	0.00%	US02666TAE73
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
SUNAC CHINA HLDGS	0.00%	KYG8569A1067
MOODYS CORPORATION	0.00%	US6153691059
KANEMI CO LTD	0.00%	JP3217900004
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00%	XS2258827034
MICROSOFT CORP 3.041% 03-17-2062	0.00%	US594918CF95
EMBRAER SA	0.00%	BREMBRACNOR4
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
CORTEVA INC	0.00%	US22052L1044
SEKISUI JUSHI CORPORATION	0.00%	JP3420200002
CHINA PACIFIC INSURANCE GR H	0.00%	CNE1000009Q7
TENCENT MUSIC ENTERTAINMENT GROUP	0.00%	US88034P1093
ZIONS BANCORPORATION	0.00%	US9897011071
FUT DEC 23 ICE SONIA SO3	0.00%	
FUT DEC 23 CME 3MO SOFR	0.00%	
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
AMPHENOL CORP CL A	0.00%	US0320951017
VINCI SA	0.00%	FR0000125486
DAIKIN INDUSTRIES	0.00%	JP3481800005
AEGON NV	0.00%	NL0000303709
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
CANADIAN IMP BANK COM NPV	0.00%	CA1360691010
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
PETRONAS DAGANGAN BHD	0.00%	MYL5681O0001
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	0.00%	US824348BP04
AZUL SA	0.00%	BRAZULACNPR4
MGIC INVESTMENT CORP	0.00%	US5528481030
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	XS2241610000
ABB LTD	0.00%	CH0012221716
DUKE ENERGY CORP 5% DUE 08-15-2052	0.00%	US26441CBU80
UBER TECHNOLOGIES INC	0.00%	US90353T1007
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
TD SYNnex CORP 2.375% 08-09-2028	0.00%	US87162WAH34
YAMAZAWA CO LTD	0.00%	JP3935800007
BP CAP MARKETS PLC .933% 04/12/2040	0.00%	XS2270147924
Cash / Other	0.00%	
NXP SEMICONDUCTORS	0.00%	NL0009538784
FREEPORT MCMORAN INC	0.00%	US35671D8570
CENTRAL PLAZA HOTEL PCL	0.00%	TH0176010R16
New Zealand Dollar Custodial Account â€” MITNZ Short Term D	0.00%	
TWITTER INC	0.00%	US90184L1026
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00%	XS2289877941
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL5014O0005
NONGFU SPRING CO LTD	0.00%	CNE100004272
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00%	US88315LAQ14
BIOGEN INC	0.00%	US09062X1037
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	0.00%	US594918CD48
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00%	US345397B512

CITIC LIMITED NPV	0.00%	HK0267001375
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 Bf	0.00%	US3128P8BL47
HOUSE FOODS GROUP INC	0.00%	JP3765400001
THERMO FISHER SC.F 1.625% GTD SNR 18/10/41 EUR	0.00%	XS2366415201
GUANGZHOU AUTOMOBILE GROUP CO LTD	0.00%	CNE100001NQ2
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SE0007125927
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	0.00%	XS2106589471
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	0.00%	US68233JCL61
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
NEW ORIENTAL EDUCA USD0.001	0.00%	KYG6470A1168
AMERICAN INTERNATIONAL GROUP	0.00%	US0268747849
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00%	US11135FBK66
SHIN-ETSU CHEM CO Y50	0.00%	JP3371200001
HONG KONG EXCHANGE & CLEAR	0.00%	HK0388045442
INV LA CONSTRUCCIO 4.75% BDS 07/02/32 USD1000	0.00%	USP5817RAG04
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.00%	US822582CB65
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%	
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00%	XS2167193015
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	0.00%	US29379VCB71
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	US911312AJ59
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00%	US69121KAG94
APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00%	AU000XCCLWAP3
BEST WORLD INTL NPV	0.00%	SG1DG3000004
COCA COLA HBC AG ORD	0.00%	CH0198251305
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
FNMA POOL #FS1621 2% 07-01-2051 BEO	0.00%	US3140XGYT07
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00%	XS2431964001
WISDOM MARINE LINES CO LTD	0.00%	KYG9721M1033
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	0.00%	MX01GA000004
A P MOLLER-MAERSK B	0.00%	DK0010244508
EPR PPTYS 4.5% DUE 04-01-2025	0.00%	US26884UAB52
FNMA POOL #FM9210 3% 10-01-2051 BEO	0.00%	US3140XDGU41
RHEINMETALL AG	0.00%	DE0007030009
KINSUS INTERCONNECT TECH	0.00%	TW0003189007
SNOWFLAKE INC	0.00%	US8334451098
HYATT HOTELS CORP 1.3% 10-01-2023	0.00%	US448579AL64
MTR CORP	0.00%	HK0066009694
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
CHINA MOLYBDENUM LUOYANG CO LTD	0.00%	CNE100000114
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00%	US62482BAB80
UMICORE NPV	0.00%	BE0974320526
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	0.00%	US254687FZ49
CINTAS CORP	0.00%	US1729081059
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00%	XS1659112616
LUZHOU LAOJIAO CO LTD	0.00%	CNE000000GF2
HONDA MOTOR CO LTD	0.00%	JP3854600008
DELTA ELECTRONICS THAILAND PCL	0.00%	TH0528010R18
MAXIS BHD	0.00%	MYL60120O008
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC905VK'	0.00%	
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031	0.00%	US55953HAQ65
HAIER SMART HOME C CNY1 H	0.00%	CNE1000048K8
ALIAxis FINANCE SA .875% 08/11/2028	0.00%	BE6331562817
SIME DARBY PLANTAT	0.00%	MYL52850O001
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	US3138LTX603
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00%	XS2294495838
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01	0.00%	BE0000348574
HCA INC 3.5% DUE 07-15-2051 BEO	0.00%	US404119CB31
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC2VY8LV	0.00%	
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEC	0.00%	US806851AH43
MUENCHENER RUECKVER RG-REG	0.00%	DE0008430026
SIME DARBY BERHAD	0.00%	MYL41970O009
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00%	US90932JAA07
BOUYGUES	0.00%	FR0000120503
USINAS SIDER MINAS GERAIS SA	0.00%	BRUSIMACNPA6
SUMITOMO MITSUI FINANCIAL GROUP	0.00%	JP3890350006
MARVELL TECHNOLOGY COM USD0.002	0.00%	US5738741041
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	BE0000343526
JOHNSON CONTROLS INTERNATIONAL PLC	0.00%	IE00BY7QL619
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%
NASDAQ INC	0.00% US6311031081
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00% SE0009496367
PPB GROUP BHD	0.00% MYL406500008
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	0.00% DE0001030724
APTARGROUP INC	0.00% US0383361039
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00% US02377LAA26
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
GAKKYUSHA CO LTD	0.00% JP3235400003
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00% XS2122174415
FUT MAR 26 EURO DOLLARS	0.00%
SEVEN & I HOLDINGS CO LTD	0.00% JP3422950000
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%
CHARTER COMMUN INC COM	0.00% US16119P1084
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	0.00% NL0015000RP1
GLP CAPITAL LP/FIN II 3.25% 01-15-2032	0.00% US361841AR08
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD	0.00% CNE1000000B8
DEXCO SA COM NPV	0.00% BRDXCOACNOR8
BOURBON CORP	0.00% JP3831400001
PEARSON PLC ORD 25P GBP	0.00% GB0006776081
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
INVESTOR AB SER A NPV	0.00% SE0015811955
LCH_IRS BOFAGB2U 21/09/2042 EUR P 1.796% / R 6MEURIB AR	0.00%
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-	0.00% US026874DF16
MSCI INC	0.00% US55354G1004
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	0.00% US404119CG28
CHINA RAILWAY GROUP	0.00% CNE1000007Z2
NITTOC CONSTRUCTION CO LTD	0.00% JP3684800000
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
JIANGXI GANFENG LITHIUM CO LTD	0.00% CNE100000SF6
ANTHEM INC FIXED 4.625% DUE 05-15-2042	0.00% US94973VAY39
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00% XS2337326727
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00% NZHNZD0230L2
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBBSW AR	0.00%
FUTURES MARGIN-GBP	0.00%
NE PROPERTY B.V. 2.0% 20/01/2030	0.00% XS2434763483
BASF SE	0.00% DE000BASF111
BOSIDENG INTERNATIONAL HOLDING	0.00% KYG126521064
GREEN CROSS CORPORTION	0.00% KR7006280002
TELEKOM MALAYSIA BERHAD	0.00% MYL486300006
FORTINET INC COM USD0.001	0.00% US34959E1091
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00% US210518DJ22
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EUR0.01	0.00% BE0000344532
VERBUND AG	0.00% AT0000746409
REALTY INCOME CORPORATION	0.00% US7561091049
HAITONG SECURITIES	0.00% CNE1000019K9
GUANGDONG INVESTMENT LIMITED	0.00% HK0270001396
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00% US50209TAA88
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR	0.00% XS2432162654
SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD	0.00% CNE100001M79
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00% JP3930100007
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2026 BEO	0.00% US205768AT12
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00% US893830BF55
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882% TC7NNCII	0.00% XS2370445921
ARROW ELECTRONICS INC	0.00% US0427351004
XIAMEN FARATRONIC CO LTD	0.00% CNE000001D72
QUALICORP SA COM NPV	0.00% BRQUALACNOR6
SANTANDER HLDGS USA INC 2.49% 01-06-2028	0.00% US80282KBC99
MICROCHIP TECHNOLOGY INC	0.00% US5950171042
CHINA MEIDONG AUTO HOLDINGS LTD	0.00% KYG211921021
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00% XS2288925568
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88% TC3VA2ZR(C	0.00%
EDP RENOVAVEIS SA	0.00% ES0127797019
TINC COMM VA	0.00% BE0974282148
FRANKLIN RESOURCES INC	0.00% US3546131018
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00% US209111FY40
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
CROWDSTRIKE HOLDINGS INC	0.00%	US22788C1053
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
MOWI ASA	0.00%	NO0003054108
YAMATANE CORP	0.00%	JP3937600009
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	0.00%	US573284AX46
PVTPL ONCOR ELEC DELIVERY CO LLC 4.15% DUE 06-01-2032 BI	0.00%	US68233JCE29
ELECTRONIC ARTS INC	0.00%	US2855121099
EDP-ENERGIAS DO BRASIL SA	0.00%	BRENBRACNOR2
LENDINGPOINT 2021-B AST 1.11% 02-15-2029	0.00%	US52607HAA86
PRUDENTIAL FINANCIAL INC	0.00%	US7443201022
FAST RETAILING CO LTD	0.00%	JP3802300008
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
TIS INC	0.00%	JP3104890003
ECOPETROL SA	0.00%	COC04PA00016
LULULEMON ATHLETIC	0.00%	US5500211090
SAGAX AB 1.0% 1.0% 17/05/2029	0.00%	XS2342227837
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051	0.00%	US3133KME924
Income Due - HKD	0.00%	
I MOBILE CO LTD	0.00%	JP3105210003
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	US31418BMM53
HENKEL AG & CO KGAA	0.00%	DE0006048408
GENERAL MOTORS FIN 1.55% SNR EMTN 30/07/27 GBP	0.00%	XS2384288747
CSL FINANCE PLC CSLAU 4 1/4 04/27/32 4.25% 04-27-2032	0.00%	US12661PAC32
THERMO FISHER SCIENTIFIC INC 2.0% DUE 10-15-2031 BEO	0.00%	US883556CL42
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW SO240402AU	0.00%	
SUZANO PAPEL E CEL COM NPV	0.00%	BRSUZBACNORO
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00%	US35565JAH41
SUNNY OPTICAL TECHNOLOGY GROUP	0.00%	KYG8586D1097
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	CA135087C939
DOW INC	0.00%	US2605571031
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00%	ES0000012J15
CARRIER GLOBAL COR COM USD0.01 WI	0.00%	US14448C1045
CHINA INTERNATIONAL CAPITAL CORP	0.00%	CNE1000048J0
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00%	US59259YGF07
COSTAR GROUP INC COM USD0.01	0.00%	US22160N1090
LEADCORP INC	0.00%	KR7012700001
DANONE	0.00%	FR0000120644
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
SBA COMMUNICATIONS COM	0.00%	US78410G1040
ALBERMARLE CORP	0.00%	US0126531013
KAO CORPORATION JPY50	0.00%	JP3205800000
COMP ENG CONSULT NPV	0.00%	JP3346200003
WEC ENERGY GROUP INC	0.00%	US92939U1060
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
BIM BIRLESIK MAGAZALAR AS	0.00%	TREBIMM00018
MANULIFE FINANCIAL CORP	0.00%	CA56501R1064
PEGATRON CORP	0.00%	TW0004938006
INTERSHOP HOLDING AG	0.00%	CH0273774791
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	0.00%	US13645RBG83
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00%	XS2290544068
STONECO LTD	0.00%	KYG851581069
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	US3137G0SN02
GLOBAL PAYMENTS INC	0.00%	US37940X1028
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20	0.00%	USG8650YAG91
IOCHPE MAXION SA	0.00%	BRMYPKACNOR7
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202	0.00%	US12661PAD15
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
CONSOLIDATED EDISON INC COM USD0.10	0.00%	US2091151041
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	0.00%	US30212PBH73
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
SEI INVESTMENTS COMPANY	0.00%	US7841171033
EVERSOURCE ENERGY COM	0.00%	US30040W1080
BARRICK GOLD CORP	0.00%	CA0679011084
LIBERTY GLOBAL INC	0.00%	GB00B8W67B19
ROSS STORES INC	0.00%	US7782961038
AJINOMOTO CO INC JPY	0.00%	JP3119600009
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00%	CA008911BJ76
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345

UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	0.00% GB00BLPK7227
GUOXUAN HIGH TECH CO LTD	0.00% CNE000001NY7
LIU CHONG HING INVESTMENT	0.00% HK0194000995
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00% GB00BLDX619
ALCON AG	0.00% CH0432492467
GLENCORE FDG LLC NT 144A 2.85% 04-27-2031	0.00% US378272BE79
KIMURA UNITY CO LTD	0.00% JP3242500001
BANK OF NEW YORK MELLON CORP	0.00% US0640581007
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00% US91324PBW14
TOWA BANK LTD	0.00% JP3622400004
THE NAVIGATOR COMP	0.00% PTPTIOAM0006
WESFARMERS LIMITED	0.00% AU000000WES1
ENTEGRIIS ESCROW CORP 5.95% 06-15-2030	0.00% US29365BAB99
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
SWISS PRIME SITE AG	0.00% CH0008038389
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
FASTENAL CO	0.00% US3119001044
Income Due - EUR	0.00%
ICOM INC	0.00% JP3101400004
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR	0.00%
POWER CONSTRUCTION CORPORATION OF CHINA LTD	0.00% CNE1000017G1
TARGET CORP 4% DUE 07-01-2042	0.00% US87612EBA38
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00% AU000XCLWAM0
SAO MARTINHO SA	0.00% BRSMTOACNOR3
KES BNP PARIBAS A/C	0.00%
ITOCHU CORP JPY	0.00% JP3143600009
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00% US649322AJ38
RENAULT SA	0.00% FR0000131906
EIZO CORP	0.00% JP3651080008
ERIE INDEMNITY CO	0.00% US29530P1021
RANDSTAD NV	0.00% NL0000379121
INFINEON TECHNOLOGIES AG	0.00% DE0006231004
NAGASE BROTHERS INC	0.00% JP3647600000
KINGFISHER PLC GBP0.1571	0.00% GB0033195214
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00% US3137G0VC00
SHELL INTL FIN B V 2.875% DUE 11-26-2041	0.00% US822582CK64
WARNER BROS DISCOVERY INC	0.00% US9344231041
EUROBANK ERGASIAS SERVICES AND	0.00% GRS323003012
LAND SECURITIES GROUP PLC	0.00% GB00BYW0PQ60
GIVAUDAN - REG	0.00% CH0010645932
INVESTIS HOLDING SA	0.00% CH0325094297
OCEAN WILSONS HOLDINGS LTD	0.00% BMG6699D1074
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00% US3138X5QA80
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	0.00% US11120VAK98
ATLAS COPCO AB	0.00% SE0017486889
AMERIPRISE FINANCIAL INC	0.00% US03076C1062
MANILA ELECTRIC CO	0.00% PHY5764J1483
BELGIUM(KINGDOM 144A 1.4% 22/06/2053	0.00% BE0000355645
NORDEA BANK ABP	0.00% FI4000297767
EPIROC AB SER B NPV POST SPLIT	0.00% SE0015658117
SSY GROUP LTD	0.00% KYG8406X1034
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00% US92857WBQ24
FANUC CORP	0.00% JP3802400006
MIZUHO FINANCIAL GROUP INC	0.00% JP3885780001
TAISEI CORP	0.00% JP3443600006
CSL FINANCE PLC CSLAU 3.85 04/27/27 3.85% 04-27-2027	0.00% US12661PAA75
DEUTSCHE BOERSE AG	0.00% DE0005810055
AROUNDTOWN SA	0.00% LU1673108939
TORII PHARMACEUTICAL CO LTD	0.00% JP3635800000
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU	0.00%
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00% US3132WJEV96
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
VIA S.A. COM NPV	0.00% BRVIAACNOR7
KEURIG DR PEPPER INC	0.00% US49271V1008
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00% IT0005274805
ON SEMICONDUCTOR CORPORATION	0.00% US6821891057
AUTO TRADER GROUP PLC	0.00% GB00BVYVFW23
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00% US209111GC11
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00% SE0013935319

BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	0.00%	ES0000012J07
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
AFREECATV CO LTD	0.00%	KR7067160002
IDEXX LABORATORIES INC	0.00%	US45168D1046
DAQO NEW ENERGY CO SPON ADS EACH REP 5 ORD SHS	0.00%	US23703Q2030
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
NESTLE MALAYSIA BERHAD	0.00%	MYL4707OO005
EXELON CORP SR NT 144A 4.1% 03-15-2052	0.00%	US30161NBF78
CENTRAL PATTANA PCL	0.00%	TH0481010R10
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00%	IT0005480980
WANT WANT CHINA HOLDINGS LTD	0.00%	KYG9431R1039
MATTIOLI WOODS PLC	0.00%	GB00B0MT3Y97
NUCOR CORP	0.00%	US6703461052
YEALINK NETWORK TECHNOLOGY CO LTD	0.00%	CNE100002PC5
GNMA POOL 5.5 09-15-2035 BEO	0.00%	US3622A2BQ42
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00%	US36179TJX46
PPG INDUSTRIES INC	0.00%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
KRAFT HEINZ CO COM USD0.01	0.00%	US5007541064
NATURA CO HDLS SA COM NPV	0.00%	BRNTCOACNOR5
South Korean won	0.00%	
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
THERMO FISHER 2.6% DUE 10-01-2029	0.00%	US883556BZ47
OTIS WORLDWIDE COR COM	0.00%	US68902V1070
CCP DUE FROM GOLDMAN SACHS	0.00%	
FUTURES MARGIN-EURO	0.00%	
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	US3140GT7A21
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	XS1692485326
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	0.00%	BE0000340498
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
SWISS RE AG	0.00%	CH0126881561
BANCO BTG PACTUAL UNITS(1COM & 2PRF A) 02/17	0.00%	BRBPACUNT006
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
NEOENERGIA SA	0.00%	BRNEOEACNOR3
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNGP775
KANZHUN LTD	0.00%	US48553T1060
MVV ENERGIE AG	0.00%	DE000A0H52F5
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNXL82
TELE2 AB	0.00%	SE0005190238
ADLER GROUP S.A 1.875% 14/01/2026	0.00%	XS2283224231
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	0.00%	US035240AU42
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00%	US86361GAA40
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
FRANCO NEVADA CORP	0.00%	CA3518581051
HURXLEY CORP	0.00%	JP3765100007
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	0.00%	US797440BX17
SIEMENS GAMESA REN EUR0.17	0.00%	ES0143416115
COUNTRY GARDEN HLDGS CO LTD	0.00%	KYG245241032
HOYA CORPORATION JPY	0.00%	JP3837800006
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
TRANSDIGM GROUP INC	0.00%	US8936411003
PURE STORAGE INC	0.00%	US74624M1027
LONDON STOCK EXCHANG	0.00%	GB00B0SWJX34
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
KINGDEE INTERN SFTWR	0.00%	KYG525681477
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EUR0.01	0.00%	BE0000339482
ESSO THAILAND PCL	0.00%	TH0975010R11
MCCORMICK AND COMPANY INC	0.00%	US5797802064
SMC CORP JPY50	0.00%	JP3162600005
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00%	US11135FBT75
LAFARGEHOLCIM LTD	0.00%	CH0012214059
NOVAVEST REAL ESTATE AG	0.00%	CH0212186248
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00%	US448579AM48
OLD DOMINION FREIGHT LINE INC	0.00%	US6795801009
TOTO LTD JPY50	0.00%	JP3596200000
TONGWEI CO LTD	0.00%	CNE000001GS3
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	0.00%	US907818FN30
DENSO CO	0.00%	JP3551500006
PERSIMMON PLC	0.00%	GB0006825383

GERMANY(FED REP) 4.75% SNR 04/07/28	EUR0.01	0.00%	DE0001135085
FHLMC GOLD C09063 4 08-01-2044		0.00%	US312925B824
BRANDYWINE REALTY TRUST		0.00%	US1053682035
AKR CORPORINDO TBK PT		0.00%	ID1000106701
DAEWOO ENGINEERING & CONSTRUCTION		0.00%	KR7047040001
PETROLEOS MEXICANO FRN GTD SNR MTN	08/2023 EUR	0.00%	XS1824425265
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI		0.00%	US31335CAH79
FERRARI NV COM EUR 0.01		0.00%	NL0011585146
SUZHOU MAXWELL TECHNOLOGIES CO LTD		0.00%	CNE100003FS0
WILLIS TOWERS WATS COM USD0.000304635		0.00%	IE00BDB6Q211
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED		0.00%	JP3585800000
FUJI ELECTRIC CO LTD		0.00%	JP3820000002
SEKISUI CHEMICAL CO Y50		0.00%	JP3419400001
COUNTRY GARDEN SVC USD0.0001		0.00%	KYG2453A1085
SUN LIFE FINANCIAL INC		0.00%	CA8667961053
AOKI SUPER CO LTD NPV		0.00%	JP3105700003
NATIONAL BANK OF CANADA		0.00%	CA6330671034
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION		0.00%	FR0014003TT8
S B FOODS INC		0.00%	JP3163600004
BONGRAIN		0.00%	FR0000120107
KKR AND CO INC		0.00%	US48251W1045
CRH PLC		0.00%	IE0001827041
LINCOLN FING S A R L 3.625% 01/04/2024		0.00%	XS1974797364
ZIMMER BIOMET HOLDINGS INC		0.00%	US98956P1021
PAC GAS & ELEC CO 1.7% DUE 11-15-2023		0.00%	US694308JY42
E INK HOLDINGS INC		0.00%	TW0008069006
GNMA POOL #MA4962 3.5% 01-20-2048 BEO		0.00%	US36179TQP39
OBAYASHI CORPORATION		0.00%	JP3190000004
BRITISH LAND CO GBP		0.00%	GB0001367019
BARRATT DEVELOPMENTS PLC		0.00%	GB0000811801
PETROLEOS MEXICANOS 6.75% DUE	09-21-2047	0.00%	US71654QCC42
RIO TINTO LIMITED		0.00%	AU000000RIO1
INTL FLAVORS & FRAGRANCES USD		0.00%	US4595061015
INDITEX EUR0.03 POST SUBD		0.00%	ES0148396007
Income Due - TWD		0.00%	
YUNNAN ENERGY NEW MATERIAL CO LTD		0.00%	CNE100002BR3
South African rand		0.00%	
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW	SO240402AU3	0.00%	
VEEVA SYSTEMS INC		0.00%	US9224751084
CHOUHIMARU CO LTD		0.00%	JP3527550002
CHINA SECURITIES CO LTD		0.00%	CNE100002B89
JOHNSON MATTHEY PLC		0.00%	GB00BZ4BQC70
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595%	SO221216EU	0.00%	
MERCK KGAA		0.00%	DE0006599905
ICE_CD_X GOLDUS33 12/20/2027 BUY CDX.NA.HY.39 SPKK09R1		0.00%	
TRITON INTL LTD COM USD0.01 CL A		0.00%	BMG9078F1077
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI		0.00%	
KCC CORPORATION KRW5000		0.00%	KR7002380004
RICOH CO JPY50		0.00%	JP3973400009
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K		0.00%	
OLYMPUS CORP		0.00%	JP3201200007
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE		0.00%	US12769LAB53
COLGATE-PALMOLIVE CO 3.25% DUE	08-15-2032 REG	0.00%	US194162AP89
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE	PLUS IN 6.5% DUE	0.00%	US599191AA16
DAIREI CO LTD		0.00%	JP3500150002
GNMA POOL #709861 5.5% 11-15-2039 BEO		0.00%	US36297ETS45
GEORGE WESTON LTD		0.00%	CA9611485090
ANHEUSER-BUSCH 4.375% DUE 04-15-2038		0.00%	US035240AM26
PVTPL CHARTER COMMUNICATIONS OPER	3.75% 02-15-2028	0.00%	US161175BJ23
E SUN FINANCIAL HOLDINGS COMPANY LTD		0.00%	TW0002884004
STATE STREET CORP USD		0.00%	US8574771031
VOLVO AB - B		0.00%	SE0000115446
PVTPL TENET HEALTHCARE CORP 4.625% DUE	06-15-2028 BEO	0.00%	US88033GDG29
JAPAN REAL ESTATE INVESTMENT		0.00%	JP3027680002
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
WUXI APPTTEC CO LTD		0.00%	CNE100003F19
PARIS MIKI HOLDINGS INC		0.00%	JP3882600004
KOLON INDUSTRIES INC		0.00%	KR7120110002
FHLMC GOLD J17644 3.5 01-01-2027		0.00%	US3128PXP595

DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
FIFTH THIRD BANCORP	0.00%	US3167731005
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	0.00%	US27409LAE39
AUTOHOME INC	0.00%	US05278C1071
HEXAGON AB	0.00%	SE0015961909
MAZDA MOTOR CORP Y50	0.00%	JP3868400007
KAJEMA CORP	0.00%	JP3210200006
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.00%	CA45075E1043
UNICREDIT SPA	0.00%	IT0005239360
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	US3140FFLC38
STMICROELECTRONICS NV	0.00%	NL0000226223
UNITED OVERSEAS BANK	0.00%	SG1M31001969
FUJITSU JPY	0.00%	JP3818000006
SAMPO OYJ	0.00%	FI0009003305
NISHI NIPPON RAILROAD CO LTD	0.00%	JP3658800002
OKINAWA CELLULAR NPV TEMP	0.00%	DU06147428D7
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
AGNICO EAGLE MINES	0.00%	CA0084741085
WEYERHAEUSER CO USD	0.00%	US9621661043
TOPPAN PRINTING CO LTD	0.00%	JP3629000005
HAGOROMO FOODS CORP	0.00%	JP3767600004
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%	
JPMORGAN CHASE & CO 4.452% 12-05-2029	0.00%	US46647PAX42
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	ES0000012H58
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 Bf	0.00%	US3128P8CC39
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
ARGENX SE	0.00%	NL0010832176
DOLLARAMA INC	0.00%	CA25675T1075
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
EQUIFAX INC	0.00%	US2944291051
LEGRAND SA	0.00%	FR0010307819
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1	0.00%	
DIETEREN GROUP	0.00%	BE0974259880
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	0.00%	US69318FAG37
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00%	US36179TG411
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPCL57
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	0.00%	NL0010418810
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
ORANGE SA	0.00%	FR0000133308
AMEREN CORP	0.00%	US0236081024
AMADEUS IT HLDGS	0.00%	ES0109067019
EPAM SYSTEMS INC	0.00%	US29414B1044
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
Income Due - KRW	0.00%	
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
SK INNOVATION	0.00%	KR7096770003
PARTNERS GROUP	0.00%	CH0024608827
ECOLAB INC 2.7% DUE 12-15-2051	0.00%	US278865BN99
HAMBURG COMM L BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
TAL EDUCATION GROUP ADR	0.00%	US8740801043
ALUMINUM CORPORATION OF CHINA LTD	0.00%	CNE1000001T8
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
DATADOG INC	0.00%	US23804L1035
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	US3132WEDN92
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	US3140H23B24
EGYPT(ARAB REP OF 4.75% SNR MTN 11/04/25EUR	0.00%	XS1980065301
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Prop	0.00%	
AF GRUPPEN ASA	0.00%	NO0003078107
DOVER CORPORATION COM USD1.00	0.00%	US2600031080
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
LCH_IRS BOFAGB2U 05/05/2051 EUR P 1.198% / R 6MEURIB AR	0.00%	
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
DKK BNP PARIBAS A/C	0.00%	
FIRSTENERGY CORP USD	0.00%	US3379321074
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	US31418CG406
LCH_IRS BOFAGB2U 05/07/2032 EUR P 2.81% / R 6MEURIB ARIF	0.00%	
MARTIN MARIETTA MATERIALS	0.00%	US5732841060

RAYMOND JAMES FINL COM USD0.01	0.00%	US7547301090
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	0.00%	XS2358483332
LCH_OIS BOFAGB2U 16/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
USS CO LTD	0.00%	JP3944130008
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
7ROAD HOLDINGS LTD	0.00%	KYG806101013
GLOBAL UNICHIP CORP	0.00%	TW0003443008
DUPONT DE NEMOURS INC	0.00%	US26614N1028
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00%	HK0285041858
ERICSSON LM - B SHS	0.00%	SE0000108656
DUKE RLTY LTD 1.75% DUE 02-01-2031	0.00%	US26441YBF34
ANADOLU EFES BIRACILIK VE MALT SANA	0.00%	TRAAEFES91A9
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742% 4276982C	0.00%	
ADIDAS AG	0.00%	DE000A1EWWWO
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
CDW CORP	0.00%	US12514G1085
ASTRAZENECA PLC SPONS ADR	0.00%	US0463531089
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
Income Due - CAD	0.00%	
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Infra	0.00%	
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	0.00%	US58933YBF16
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	0.00%	US25278XAT63
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR AR	0.00%	
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
EXPEDIA GROUP INC	0.00%	US30212P3038
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00%	XS2409096349
BIZLINK HOLDING INC	0.00%	KYG114741062
GRESHAM HOUSE PLC	0.00%	GB0003887287
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
ALBIS CO LTD	0.00%	JP3126300007
UNIVISION 7.375% DUE 06-30-2030	0.00%	US914906AX08
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
ANTHEM INC 3.6% DUE 03-15-2051	0.00%	US036752AS28
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00%	XS2393618389
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
BIOMERIEUX NPV	0.00%	FR0013280286
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
VOLVO AB	0.00%	SE0000115420
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%	
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	US3140H6C802
WYNNSTAY GROUP PLC	0.00%	GB0034212331
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01	0.00%	BE0000353624
DUKE REALTY CORP	0.00%	US2644115055
CHINA CONSTRCUTION ENGINEERING CORP LTD	0.00%	CNE100000F46
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
ASSA ABLOY AB	0.00%	SE0007100581
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	US36230NZR96
AES CORP	0.00%	US00130H1059
MOSAIC CO COM	0.00%	US61945C1036
LUFAX HOLDING LTD	0.00%	US54975P1021
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	0.00%	XS2383508590
TRANSOCEAN INC 8% DUE 02-01-2027	0.00%	US893830BL24
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
HAPVIDA PARTICIPAC COM NPV 144A REG S	0.00%	BRHAPVACNOR4
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.983% / R 1DSOFR ARC	0.00%	
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	US3140JGR800
IPSEN PROMESSES SA	0.00%	FR0010259150
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
ENTERGY CORP NEW	0.00%	US29364G1031
U MING MARINE TRANSPORT CORP	0.00%	TW0002606001
IREN SPA	0.00%	IT0003027817

Income Due - ILS	0.00%
VERISIGN INC	0.00% US92343E1029
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	0.00% US46647PCR55
CHUGAI PHARMACEUTICAL JPY	0.00% JP3519400000
SIHUAN PHARM HLDG	0.00% BMG8162K1137
MID-AMERICA APARTMENT COMMUNITIES	0.00% US59522J1034
MITSUBISHI ELECTRIC	0.00% JP3902400005
FUJII FILM HOLDINGS CORP	0.00% JP3814000000
FENG TAY ENTERPRISE CO LTD	0.00% TW0009910000
SHIMIZU CORPORATION	0.00% JP3358800005
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	0.00% US45866FAP99
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032	0.00% US03027XBW92
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00% JP3847800004
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00% BE0002818996
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
SUN ART RETAIL GROUP	0.00% HK0000083920
NIBE INDUSTRIER AB SER B NPV	0.00% SE0015988019
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00% US31371NPJ80
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
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00% US11133T1034
ST CORPORATION	0.00% JP3162800001
ALINCO INC	0.00% JP3126100001
BEIJING ENTERPRISES WATER GROUP LTD	0.00% BMG0957L1090
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00% US3138MOCZ10
STERIS PLC	0.00% IE00BFY8C754
Income Due - BRL	0.00%
SHISEIDO COMPANY LIMITED JPY50	0.00% JP3351600006
KLABIN SA UNITS	0.00% BRKLBNCDDAM18
PANASONIC HOLDINGS CORP	0.00% JP3866800000
NISSIN SUGAR HLDG NPV	0.00% JP3676600004
HYPOTHEKARBANK LENZBURG AG	0.00% CH0001341608
MAGNA INTERNATIONAL INC	0.00% CA5592224011
NAVIENT CORP 6.75% 06-15-2026	0.00% US63938CAJ71
TOSHIBA CORP Y50	0.00% JP3592200004
AEON CO LTD	0.00% JP3388200002
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	0.00%
DARDEN RESTAURANTS INC	0.00% US2371941053
JUROKU FINANCIAL G NPV	0.00% JP3392650002
LILLY ELI & CO 2.25% DUE 05-15-2050	0.00% US532457BY33
DNB BANK ASA NOK12.50	0.00% NO0010161896
MONOLITHIC POWER SYSTEMS INC	0.00% US6098391054
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	0.00% XS2214239175
COLES GROUP LTD	0.00% AU0000030678
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00% US31418BQ902
DR HORTON INC	0.00% US23331A1097
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00% US36179TCW36
AZBIL CORP	0.00% JP3937200008
VOLVO CAR AB	0.00% SE0016844831
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%
AEVIS VICTORIA SA	0.00% CH0478634105
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00% XS2027596530
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%
ZAI LAB LTD	0.00% US98887Q1040
Norwegian krone	0.00%
CRITERIA CAIXACORP SA	0.00% ES0140609019
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	0.00% NO0006000801
VARIA US PROPERTIES AG	0.00% CH0305285295
BCE INC	0.00% CA05534B7604
KONE CORPORATION NEW	0.00% FI0009013403
ALIGN TECHNOLOGY INC	0.00% US0162551016
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00% FR0014005E43
LIVE NATION INC	0.00% US5380341090
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%

JAPAN POST BANK CO LTD	0.00%	JP3946750001
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
SANKYO FRONTIER CO LTD	0.00%	JP3328200005
KYOCERA CORP JPY50	0.00%	JP3249600002
KATAKURA & CO OP AGRI CORP	0.00%	JP3211800002
HOKKAN HOLDINGS LTD	0.00%	JP3846600009
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
NSTAR ELEC CO 1.95% DUE 08-15-2031 BEO	0.00%	US67021CAR88
WHITBREAD PLC	0.00%	GB00B1KJJ408
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
NORDSON CORP	0.00%	US6556631025
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
SUMITOMO CORP JPY	0.00%	JP3404600003
FUT MAR 24 CME 3MO SOFR	0.00%	
CONS EDISON CO N Y 3.875% DUE 06-15-2047	0.00%	US209111FL29
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
LIBERTY GLOBAL INC USD0.01 A	0.00%	GB00B8W67662
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	0.00%	
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBS\	0.00%	
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
GEBERIT AG-REG	0.00%	CH0030170408
GENERAC HOLDINGS INC	0.00%	US3687361044
TELEPERFORMANCE	0.00%	FR0000051807
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
FUT SEP 22 ICE SONIA SO3	0.00%	
Income Due - CNY	0.00%	
COOPER COS INC	0.00%	US2166484020
NVR INC	0.00%	US62944T1051
CONAGRA BRANDS INC	0.00%	US2058871029
BROWN BROWN INC	0.00%	US1152361010
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	US3132WJEU14
SWATCH GROUP AG	0.00%	CH0012255144
ATMOS ENERGY CORP	0.00%	US0495601058
ABC ARBITRAGE SA	0.00%	FR0004040608
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875% 42769821	0.00%	
SWISS LIFE HOLDING AG	0.00%	CH0014852781
CENTERPOINT ENERGY INC	0.00%	US15189T1079
DAH SING BANKING GRP LTD	0.00%	HK2356013600
SANDVIK AB	0.00%	SE0000667891
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
HORIZON THERAPEUTI COM USD 0.0001	0.00%	IE00BQPQVQZ61
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
TRANSUNION	0.00%	US89400J1079
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	0.00%	
ELECTRICITE DE FRANCE	0.00%	FR0010242511
STANLEY BLACK & DECKER INC	0.00%	US8545021011
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00%	US4456581077
INGERSOLL RAND INC	0.00%	US45687V1061
ARCELORMITTAL NPV POST STK SPLIT	0.00%	LU1598757687
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	0.00%	US35565CAH97
UNI CHARM CORPORATION	0.00%	JP3951600000
SAN DIEGO GAS & 4.15% DUE 05-15-2048	0.00%	US797440BW34
TAKARA LEBEN INFRASTRUCTURE FUND INC	0.00%	JP3048210003
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
PARAMOUNT GLOBAL	0.00%	US92556H2067
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
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
THURGAUER KANTONALBANK	0.00%	CH0231351104
HUNTINGTON BANCSHARES INC	0.00%	US4461501045
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
FHLMC GOLD Q44452 3 11-01-2046	0.00%	US3132WH5N19
STEEL DYNAMICS INC	0.00%	US8581191009
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%	
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
FUT JUN 23 90 DAY B-BILLS	0.00%	
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
EVERGY INC COM NPV	0.00%	US30034W1062
FTGROUP CO LTD	0.00%	JP3166940001
MATCH GRP INC NEW COM USD0.001	0.00%	US57667L1070
CLOROX CO DEL	0.00%	US1890541097
CATALENT INC	0.00%	US1488061029
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	0.00%	
SODEXO	0.00%	FR0000121220
SKYWORKS SOLUTIONS INC	0.00%	US83088M1027
QUEST DIAGNOSTICS	0.00%	US74834L1008
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
MONGODDB INC	0.00%	US60937P1066
CONS EDISON CO N Y 4.625% DUE 12-01-2054	0.00%	US209111FF50
VAIL RESORTS INC	0.00%	US91879Q1094
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00%	JP1300551H61
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
DOMINOS PIZZA INC	0.00%	US25754A2015
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	0.00%	
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
M3 INC NPV	0.00%	JP3435750009
SUZUKI MOTOR CORP	0.00%	JP3397200001
SENSIENT TECHNOLOGIES CORP	0.00%	US81725T1007
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
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	US3140F8BQ97
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	US31374CL534
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
PLUG POWER INC	0.00%	US72919P2020
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00%	FR0014004L86
BASELLANDSCHAFTLICHE KANTONALBANK	0.00%	CH0001473559
POWER CORP OF CANADA CAD	0.00%	CA7392391016
ITOCHU-SHOKUHIN CO LTD	0.00%	JP3143700007
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
PRESS KOGYO CO	0.00%	JP3833600004
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	US3140F4UB04
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.00%	US126650CN80
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512% / R 3MBBSW AR	0.00%	
TWILIO INC	0.00%	US90138F1021
ARCH CAPITAL GROUPCOM	0.00%	BMG0450A1053
CARMAX INC	0.00%	US1431301027
ANTOFAGASTA PLC	0.00%	GB0000456144
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00%	IT0005441883
BILL COM HOLDINGS INC	0.00%	US0900431000
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
SARTORIUS STEDIM B EURO.1666	0.00%	FR0013154002
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	0.00%	US04364VAU70
UDR INC	0.00%	US9026531049
HUBSPOT INC	0.00%	US4435731009
FERROVIAL SA	0.00%	ES0118900010
METRO INC - A	0.00%	CA59162N1096
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
NORTHERN TRUST CORP	0.00%	US6658591044

NICE LTD	0.00%	IL0002730112
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
BUNGE LIMITED	0.00%	BMG169621056
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI	0.00%	
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8	0.00%	
ADVANCE AUTO PARTS	0.00%	US00751Y1064
SWEDBANK AB	0.00%	SE0000242455
SERVICENOW INC 1.4% DUE 09-01-2030	0.00%	US81762PAE25
JULIUS BAER GROUP LTD	0.00%	CH0102484968
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
OCEAN SYSTEM CORP	0.00%	JP3172260006
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	0.00%	US209111FD03
LOEWS CORP	0.00%	US5404241086
MONDI PLC	0.00%	GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
DAIOHS CORP	0.00%	JP3480520000
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
DR AUTO 4.3% DUE 09-16-2024	0.00%	US26208KAG58
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00%	US78440P3064
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
CMS ENERGY CORP	0.00%	US1258961002
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52% SO221107US25	0.00%	
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	US31418BQL35
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
PRYSMIAN SPA	0.00%	IT0004176001
HANNOVER RUECK SE	0.00%	DE0008402215
IGM FINANCIAL INC	0.00%	CA4495861060
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
EPIROC AB	0.00%	SE0015658109
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	US3140FHLJ47
ZOOMINFO TECHNOLOGIES INC	0.00%	US98980F1049
ENTEGRIS INC	0.00%	US29362U1043
FHLMC GOLD Q45094 3 12-01-2046	0.00%	US3132WJU030
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.00%	NZGOVDT427C1
APA GROUP	0.00%	AU000000APA1
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
ABIOMED INC	0.00%	US0036541003
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
POOL CORPORATION	0.00%	US73278L1052
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
SVENSKA CELLULOSA 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
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
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
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	0.00%	
FUT DEC 25 LIF 3M EURIBOR	0.00%	
MPLX LP 4% 03-15-2028	0.00%	US55336VAR15
BATH AND BODY WORKS INC	0.00%	US0708301041
NISSAN MOTOR CO Y50	0.00%	JP3672400003
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	US31417Y6Q53
NEXT PLC GBPO.10	0.00%	GB0032089863
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSOIA AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
RESONA HOLDINGS INC	0.00%	JP3500610005
WESTERN DIGITAL CORP	0.00%	US9581021055
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	0.00%	US043436AX21
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
SAN DIEGO GAS & 4.5% DUE 08-15-2040	0.00%	US797440BM51
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
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	0.00%	
FUT CALL JUN 23 EURO DOLLARS 9925	0.00%	
New Zealand Dollar Custodial Account â€œ MITNZ Listed Infrast	0.00%	
OMRON CORP Y50	0.00%	JP3197800000
NEC ELECTRONICS CORP	0.00%	JP3164720009
BORGWARNER INC	0.00%	US0997241064
PROXIMUS	0.00%	BE0003810273
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
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
DOORDASH INC	0.00%	US25809K1051
WHIRLPOOL CORP USD	0.00%	US9633201069
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
WOOLWORTHS HOLDINGS LTD	0.00%	ZAE000063863
BRAMBLES LIMITED	0.00%	AU000000BXB1
GILDAN ACTIVWEAR 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%	AU000000CPU5
NISOURCE INC	0.00%	US65473P1057
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	US31417CRL18
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
NOMURA SECURITIES Y50	0.00%	JP3762600009
Australian Dollar Custodial Account â€œ MIF Global Unlisted Inf	0.00%	
SNAP ON INC	0.00%	US8330341012
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
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	US31418AD548
FOX CORP COM USD0.01 CL A	0.00%	US35137L1052
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
HEIDELBERGCEMENT AG	0.00%	DE0006047004
SALMAR ASA	0.00%	NO0010310956
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	US36179RXF18
EVEREST RE GROUP LTD	0.00%	BMG3223R1088

Income Due - THB	0.00%
SCHLOSS WACHENHEIM AG	0.00% DE0007229007
ASSURANT INC	0.00% US04621X1081
AZRIELI GROUP	0.00% IL0011194789
LEAR CORP	0.00% US5218652049
EMERA INC	0.00% CA2908761018
GREAT WEST LIFE CO	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
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI	0.00%
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
PUMA SE	0.00% DE0006969603
AEON CREDIT SERVICES (ASIA) COMPANY LIM	0.00% HK0900002681
COLOPLAST DKK 1 B	0.00% DK0060448595
ADVANTEST CORP	0.00% JP3122400009
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B	0.00% US3132Y2HF64
VALEO SA	0.00% FR0013176526
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
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00% US03040WAX39
NSTAR ELEC CO 3.25% DUE 05-15-2029	0.00% US67021CAN74
NEWELL BRANDS INC	0.00% US6512291062
ILS BNP PARIBAS A/C	0.00%
ENDESA SA	0.00% ES0130670112
ASSOCIATED BRITISH FOODS PLC	0.00% GB0006731235
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YO	0.00%
SENSATA TECHNO PLC COM EURO	0.00% GB00BFMBMT84
INTERTEK GROUP INC	0.00% GB0031638363
INTERPUBLIC GROUP COS INC USD	0.00% US4606901001
MAMMY MART CORP	0.00% JP3870200007
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
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUE	0.00% FR0010461053
EBIQUITY PLC	0.00% GB0004126057
CHINA MINSHENG BAN H CNY1	0.00% CNE100000HF9
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
PALIBURG HOLDINGS LTD	0.00% BMG687662301
HANG SENG BANK HKD5	0.00% HK0011000095
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
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42:	0.00%
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
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42:	0.00%

OKTA INC	0.00%	US6792951054
MASCO CORP USD	0.00%	US5745991068
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	US3138XW4S43
FUT SEP 24 LIF 3M EURIBOR	0.00%	
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBBSW AR	0.00%	
HYDRO ONE LTD	0.00%	CA4488112083
Z HOLDINGS CORPORATION	0.00%	JP3933800009
Swiss franc	0.00%	
NORSK HYDRO ASA	0.00%	NO0005052605
SGD BNP PARIBAS A/C	0.00%	
DELIVERY HERO SE	0.00%	DE000A2E4K43
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZ11
EXOR NV EURO.01	0.00%	NL0012059018
NOVOCURE LTD	0.00%	JE00BYSS4X48
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	0.00%	US66989HAR93
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
LUCID GROUP INC	0.00%	US5494981039
SEK BNP PARIBAS A/C	0.00%	
PVTPL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.00%	US35565RAH66
YAMAHA MOTOR CO	0.00%	JP3942800008
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
ALLY FINANCIAL INC	0.00%	US02005N1000
YAKULT HONSHA	0.00%	JP3931600005
AEROSPACE INDUSTRIAL DEVELOPMENT CORP	0.00%	TW0002634003
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
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
UGI CORP COM	0.00%	US9026811052
CARLYLE GROUP INC	0.00%	US14316J1088
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	0.00%	US20754FAK84
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	0.00%	US209111FV01
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 4212	0.00%	
DISCO CORP	0.00%	JP3548600000
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	US36180CRC54
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
IMCD NV	0.00%	NL0010801007
DROPBOX INC	0.00%	US26210C1045
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
SUNCORP GROUP LTD	0.00%	AU000000SUN6
CONS EDISON CO N Y 3.85% DUE 06-15-2046	0.00%	US209111FH17
EXACT SCIENCES CORP	0.00%	US30063P1057
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)	0.00%	US0357108390
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	0.00%	
VF CORPORATION	0.00%	US9182041080
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
MOHAWK INDUSTRIES INC	0.00%	US6081901042
CCL INDUSTRIES INC	0.00%	CA1249003098
CONTINENTAL AG	0.00%	DE0005439004
HENNES & MAURITZ	0.00%	SE0000106270
NITORI CO LTD	0.00%	JP3756100008
NEXI SPA ORD	0.00%	IT0005366767
LIFCO AB SER B NPV	0.00%	SE0015949201
QORVO INC	0.00%	US74736K1016
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
TEMENOS AG	0.00%	CH0012453913
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
ALCOA CORP	0.00%	US0138721065
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957

CIE (Communications Investment Europe S.Ã r.l.)	0.00%
PARK HOTELS & RESORTS INC	0.00% US7005171050
RIVIAN AUTOMOTIVE INC	0.00% US76954A1034
KINGSPAN GROUP PLC	0.00% IE0004927939
YASKAWA ELECTRIC CORP	0.00% JP3932000007
UNITY SOFTWARE INC	0.00% US91332U1016
EMS CHEMIE HLDS REG	0.00% CH0016440353
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI	0.00%
EURONEXT NV	0.00% NL0006294274
TOKYU CORP NPV	0.00% JP3574200006
THAI OIL PCL	0.00% TH0796010R11
HONG KONG CHINA GA	0.00% HK0003000038
ESSENTIAL UTILS IN COM USD0.50	0.00% US29670G1022
MASIMO CORP	0.00% US5747951003
KINROSS GOLD CORP	0.00% CA4969024047
SCHINDLER HOLDING-PART CERT	0.00% CH0024638196
INTL PAPER CO COM US\$1	0.00% US4601461035
LUNDIN MINING CORP	0.00% CA5503721063
SHEPHERD NEAME LTD	0.00% GB00BMQX2R72
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00% HK0160011786
MINERAL RESOURCES LTD	0.00% AU000000MIN4
PERSOL HOLDINGS CO NPV	0.00% JP3547670004
UNIVERSAL HEALTH SERVICES - CLASS B	0.00% US9139031002
HAMAMATSU PHOTONICS KK	0.00% JP3771800004
KANSAI ELECTRIC POWER JPY	0.00% JP3228600007
YARA INTERNATIONAL ASA	0.00% NO0010208051
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW ARI	0.00%
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	0.00% US66989HAS76
Income Due - ZAR	0.00%
FORTUM OYJ	0.00% FI0009007132
PANDORA	0.00% DK0060252690
ICL GROUP LTD	0.00% IL0002810146
NAVIENT CORP 5.5% 03-15-2029	0.00% US63938CAM01
OSAKA GAS CO LTD JPY	0.00% JP3180400008
M&G PRUDENTIAL PLC ORD GBP0.05	0.00% GB00BKFB1C65
ONEX CORP	0.00% CA68272K1030
BENTLEY SYSTEMS INC	0.00% US08265T2087
FUT PUT DEC 22 IMM EOM M S&P 3300	0.00%
DCC PLC	0.00% IE0002424939
INVESTMENT AB LATOUR	0.00% SE0010100958
JAPAN EXCHANGE GROUP INC	0.00% JP3183200009
ENAGAS	0.00% ES0130960018
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00% US36180HSP46
NIPPON SANSO HOLDINGS CORP	0.00% JP3711600001
TRYG AS DKK5	0.00% DK0060636678
JSR CORP	0.00% JP3385980002
CLARIANT AG REG	0.00% CH0012142631
SAINSBURY (J) PLC	0.00% GB00B019KW72
PVTP MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO	0.00% US60855RAK68
KOBAYASHI PHARMACEUTICAL CO	0.00% JP3301100008
WH GROUP LTD	0.00% KYG960071028
PVTP II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	0.00% US902104AC24
ALTAGAS INCOME LTD	0.00% CA0213611001
CHINA PETROLEUM AND CHEMICAL CORP	0.00% US16941R1086
NIPPON PAINT HOLDINGS CO LTD	0.00% JP3749400002
SHIZUOKA BANK LTD JPY	0.00% JP3351200005
AMPLIFON SPA	0.00% IT0004056880
SHAW COMMUNICATIONS INC-B	0.00% CA82028K2002
SAGAX AB	0.00% SE0005127818
FRESENIUS MEDICAL CARE AG & CO	0.00% DE0005785802
RECORDATI SPA - NEW	0.00% IT0003828271
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	0.00% US451102CC97
PUT SWO_CDX BARCGB22 16/11/2022 ITRAXX EUROPE SERIES 3	0.00%
SITIOS LATINOAMERI COM SER 'B-1' NPV	0.00% MX01LA080009
BLOCK INC CDI	0.00% AU0000187353
COVESTRO AG	0.00% DE0006062144
KINTETSU GROUP HOLDINGS CO LTD	0.00% JP3260800002
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00% US31417YW607
CLARIVATE PLC	0.00% JE00BJJN4441
DENTSPLY SIRONA INC	0.00% US24906P1093
SINO LAND CO LTD HKG	0.00% HK0083000502
MAKITA CORPORATION JPY50	0.00% JP3862400003

SKANSKA AB SEK12 SER	0.00%	SE0000113250
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013
VIATRIS INC	0.00%	US92556V1061
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
COUPA SOFTWARE INC	0.00%	US22266L1061
INDUSTRIVARDEN AB	0.00%	SE0000190126
ELANCO ANIMAL HEALTH INC	0.00%	US28414H1032
SKF AB	0.00%	SE0000108227
DENTSU GROUP INC	0.00%	JP3551520004
VOLKSWAGEN AG	0.00%	DE0007664005
MEIJI HOLDINGS CO	0.00%	JP3918000005
NIHON M&A CENTER HOLDINGS INC	0.00%	JP3689050007
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
SAMSE SA	0.00%	FR0000060071
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	0.00%	
SCHRODERS PLC ORD GB	0.00%	GB00BP9LHF23
COINBASE GLOBAL INC	0.00%	US19260Q1076
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
IBIDEN CO LTD	0.00%	JP3148800000
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00%	US5312296073
CABLE ONE INC COM USD1	0.00%	US12685J1051
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
LYFT INC	0.00%	US55087P1049
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	XS2214239506
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSLO
WEST FRASER TIMBER CO	0.00%	CA9528451052
DAMARTEX SA	0.00%	FR0000185423
VIVENDI SE	0.00%	FR0000127771
NEWS CORP	0.00%	US65249B1098
CALL BONDOPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERNMENT	0.00%	
WIX COM LTD	0.00%	IL0011301780
ROLLINS INC COM USD1	0.00%	US7757111049
FORTUNE BRANDS HOME AND SECURITY	0.00%	US34964C1062
WESTERN UNION CO	0.00%	US9598021098
SHIMADZU CORP	0.00%	JP3357200009
GETINGE AB-B	0.00%	SE0000202624
ADMIRAL GROUP PLC	0.00%	GB00B02J6398
OBERBANK AG	0.00%	AT0000625108
SAN DIEGO GAS & 3.75% DUE 06-01-2047	0.00%	US797440BV50
DAIFUKU CO LTD	0.00%	JP3497400006
STOCKLAND	0.00%	AU000000SGP0
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
ZOZO INC	0.00%	JP3399310006
DOMINOS PIZZA ENTERPRISES LTD	0.00%	AU000000DMPO
NOK BNP PARIBAS A/C	0.00%	
Income Due - CZK	0.00%	
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	0.00%	
CAPCOM CO LTD	0.00%	JP3218900003
HELLOFRESH SE	0.00%	DE000A161408
NRG ENERGY INC	0.00%	US6293775085
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	US98954M2008
AMERCO INC	0.00%	US0235861004
ZALANDO SE NPV	0.00%	DE000ZAL1111
TELADOC HEALTH INC	0.00%	US87918A1051
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO	0.00%	US05875CAB00
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTR0CK8
WEBSTER FINANCIAL CORP	0.00%	US9478901096
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
HIROSE ELECTRIC JPY	0.00%	JP3799000009
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
SWIRE PACIFIC	0.00%	HK0019000162
ROHM CO LTD	0.00%	JP3982800009
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42	0.00%	
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
ACCOR SA	0.00%	FR0000120404
VORNADO REALTY TRUST	0.00%	US9290421091
KEIO CORP	0.00%	JP3277800003
SUMITOMO CHEMICAL JPY50	0.00%	JP3401400001
OCADO GROUP PLC	0.00%	GB00B3MBS747

OWENS CORNING INC	0.00%	US6907421019
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
BALOISE HOLDING-REG	0.00%	CH0012410517
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78	0.00%	
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
JD SPORTS FASHION ORD GBP0.0005	0.00%	GB00BM8Q5M07
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	US36292CMK70
KOBE BUSSAN CO LTD	0.00%	JP3291200008
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
HARGREAVES LANSDOWN PLC	0.00%	GB00B1VZ0M25
RINGCENTRAL INC	0.00%	US76680R2067
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
BOLLORE SE	0.00%	FR0000039299
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
SOFINA SA	0.00%	BE0003717312
CANADIAN PACIFIC R COM NPV	0.00%	CA13645T1003
COVIVIO	0.00%	FR0000064578
OTSUKA CORPORATION	0.00%	JP3188200004
SEEK LIMITED	0.00%	AU000000SEK6
SBI HOLDINGS INC NPV	0.00%	JP3436120004
MONOTARO CO LTD	0.00%	JP3922950005
DAVITA INC	0.00%	US23918K1088
KINNEVIK AB	0.00%	SE0015810247
IAC INTERACTIVECOR COM USD0.0001	0.00%	US44891N2080
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
Income Due - MYR	0.00%	
ESR CAYMAN LTD	0.00%	KYG319891092
RAKUTEN GROUP INC	0.00%	JP3967200001
KOSE CORP	0.00%	JP3283650004
SG HOLDINGS CO LTD	0.00%	JP3162770006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
AISIN SEIKI CO LTD	0.00%	JP3102000001
JUST EAT TAKEAWAY EUR0.04	0.00%	NL0012015705
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
CYBERAGENT INC	0.00%	JP3311400000
DISH NETWORK CORP - A	0.00%	US25470M1099
EVOLUTION MINING LIMITED	0.00%	AU000000EVN4
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
SCOUT24 SE	0.00%	DE000A12DM80
MITSUI CHEMICALS INC	9.98E-07	JP3888300005
VENTURE CORPORATION LTD	9.97E-07	SG0531000230
CELANESE CORP SERIES A	9.95E-07	US1508701034
MAPLETREE LOGISTICS TRUST	9.89E-07	SG1503926213
UBISOFT ENTERTAINMENT	9.87E-07	FR0000054470
Australian Dollar Custodial Account â€” MIF Direct Property	9.84E-07	
REECE LIMITED	9.78E-07	AU000000REH4
KEISEI ELECTRIC RAILWAY CO	9.76E-07	JP3278600006
Income Due - SEK	9.73E-07	
SUMCO CORPORATION	9.56E-07	JP3322930003
AMUNDI SA	9.47E-07	FR0004125920
CANADIAN UTILITIES LTD A	9.45E-07	CA1367178326
NEMETSCHKE AG	9.44E-07	DE0006452907
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	9.35E-07	SE0015193313
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU;	9.20E-07	
OUG HOLDINGS INC	9.16E-07	JP3180000006
SEB SA	9.13E-07	FR0000121709
ASCENDAS REAL ESTATE INVESTMENT TRUST	9.06E-07	SG1M77906915
DEMANT A S	8.92E-07	DK0060738599
WAYFAIR INC	8.91E-07	US94419L1017
BLACKBERRY LTD NPV	8.83E-07	CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	8.82E-07	JP3164630000
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	8.60E-07	US36296KPB25

HOSHIZAKI CORP	8.57E-07 JP3845770001
CNY BNP PARIBAS A\C	8.55E-07
TOSOH CORPORATION	8.55E-07 JP3595200001
KAWASAKI KISEN KAI NPV TEMP	8.51E-07 DU06484686D1
EMBRACER GROUP AB SER`B`NPV	8.48E-07 SE0016828511
SWEDISH GOVERNMENT 1.375% 23/06/2071	8.44E-07 SE0016102115
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	8.35E-07
MAPLETREE PAN ASIA COMMERCIAL TRUST	8.35E-07 SG2D18969584
ADEVINTA ASA NOK0.2	8.34E-07 NO0010844038
SHARP CORP	8.25E-07 JP3359600008
RIOCAN REAL ESTATE INVESTMENT TRUST	8.16E-07 CA7669101031
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	8.01E-07
BECHTLE AG	8.00E-07 DE0005158703
JAPAN POST INSURANCE CO LTD	7.89E-07 JP3233250004
LIGHTSPEED COMMERCE INC	7.89E-07 CA53229C1077
KNORR BREMSE AG	7.89E-07 DE000KBX1006
ROLLS ROYCE HLDGS ORD GBP 0.001 C	7.87E-07 GB00B669WX96
APPROVIN CORP	7.85E-07 US03831W1080
UOL GROUP LIMITED	7.84E-07 SG1S83002349
JARDINE MATHESON HOLDINGS LIMITED	7.79E-07 BMG507361001
HITACHI METALS LTD	7.70E-07 JP3786200000
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	7.69E-07 US373334JW27
SEIKO EPSON CORPORATION	7.67E-07 JP3414750004
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	7.67E-07 US5312294094
OPEN TEXT CORP	7.64E-07 CA6837151068
OJI HOLDINGS CORP	7.62E-07 JP3174410005
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	7.59E-07 US35565XAH35
WELCIA HOLDINGS CO LTD	7.57E-07 JP3274280001
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	7.57E-07
SING INVESTMENTS FINANCE LTD	7.56E-07 SG1S02002305
LIXIL CORPORATION	7.50E-07 JP3626800001
EURAZEO	7.49E-07 FR0000121121
TOHO CO LTD JPY	7.43E-07 JP3598600009
DELTA AIR LINES INC	7.33E-07 US2473617023
JAPAN AIRLINES CO LTD	7.31E-07 JP3705200008
VOESTALPINE AG	7.27E-07 AT0000937503
Outstanding Settlement Receipts - NOK	7.27E-07
GRIFOLS SA EUR0.25 CLASS A POST SUBD	7.23E-07 ES0171996087
REA GROUP LTD	7.23E-07 AU000000RE9A
NETO ME HOLDINGS LTD	7.15E-07 IL0001680136
GN STORE NORD A/S	7.08E-07 DK0010272632
TELECOM ITALIA SPA	7.08E-07 IT0003497168
BIO RAD LABORATORIES INC CLASS A	7.05E-07 US0905722072
GMO PAYMENT GATEWA NPV	7.05E-07 JP3385890003
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	7.03E-07
NGK INSULATORS LTD	7.01E-07 JP3695200000
KOITO MFG CO LTD NPV	6.98E-07 DU06496324D5
CHOW TAI FOOK JEWEL	6.95E-07 KYG211461085
NEUROCRINE BIOSCIENCES INC	6.91E-07 US64125C1099
FUTU HOLDINGS LTD	6.86E-07 US36118L1061
L E LUNDBERGFÖRETAGEN AB - B SHARES	6.74E-07 SE0000108847
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	6.65E-07
SCHINDLER-HLDG AG REG	6.56E-07 CH0024638212
BACHEM HOLDING AG CHF0.01 REGD SUBD	6.54E-07 CH1176493729
CK INFRASTRUCTURE	6.54E-07 BMG2178K1009
KION GROUP AG	6.54E-07 DE000KGX8881
RATIONAL AG	6.28E-07 DE0007010803
UNITED INTERNET AG-REG SHARE	6.25E-07 DE0005089031
INFRASTRUTTURE WIR NPV	6.21E-07 IT0005090300
NUVEI CORP	6.17E-07 CA67079A1021
MITSUBISHI HC CAPITAL INC	6.17E-07 JP3499800005
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65	6.05E-07
HIKARI TSUSHIN INC	6.03E-07 JP3783420007
XINYI GLASS HOLDINGS CO LTD	5.96E-07 KYG9828G1082
ANA HOLDINGS INC	5.77E-07 JP3429800000
WENDEL INVESTISSEMENT	5.67E-07 FR0000121204
HULIC CO LTD	5.65E-07 JP3360800001
MYR BNP PARIBAS A/C	5.59E-07
DIASORIN SPA	5.59E-07 IT0003492391
BAIDU INC 2.375% 10-09-2030	5.55E-07 US056752AT58
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	5.54E-07
SYSMEX CORP	5.50E-07 JP3351100007

SMITH A.O CORP	5.40E-07	US8318652091
GUIDEWIRE SOFTWARE INC	5.40E-07	US40171V1008
JDE PEETS BV	5.38E-07	NL0014332678
NIPPON SHINYAKU CO LTD	5.24E-07	JP3717600005
KOEI TECMO HOLDING NPV TEMP	5.04E-07	DU0B60DR09D0
ITOCHU TECHNO SOLUTIONS CORP	4.80E-07	JP3143900003
HITACHI CONSTRUCTION MACHINE	4.74E-07	JP3787000003
THB BNP PARIBAS A/C	4.68E-07	
SECURITAS AB SEK2 'B'	4.48E-07	SE0000163594
AIR CANADA VAR VTG SHS NPV	4.36E-07	CA0089118776
KAKAKU.COM INC	4.36E-07	JP3206000006
HAKUHODO DY HOLDING INC	4.32E-07	JP3766550002
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	4.28E-07	
FUT CALL SEP 23 EURO DOLLARS 9937	4.23E-07	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	4.18E-07	
ASAHI INTECC CO LTD NPV	4.10E-07	JP3110650003
AEON STORES HK CO HKD0.20	3.95E-07	HK0000084183
SITC INTERNATIONAL	3.79E-07	KYG8187G1055
Outstanding Settlement Receipts - DKK	3.73E-07	
TRY BNP PARIBAS A/C	3.59E-07	
SOUTHWEST AIRLINES CO USD	3.52E-07	US8447411088
FUTURES MARGIN-HKD	3.49E-07	
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO	3.37E-07	US893830BK41
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69% SO230208EU69	3.26E-07	
ELECTROLUX AB SER B NPV	2.93E-07	SE0016589188
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE C	2.89E-07	US3138ALKA40
UNIPER SE	2.88E-07	DE000UNSE018
ORACLE CORPORATION JAPAN	2.73E-07	JP3689500001
WYNYARD GROUP LTD TEMP	2.67E-07	DU00WYNNZDZ1
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	2.58E-07	
ROCKWOOL A/S	2.44E-07	DK0010219153
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	2.37E-07	US525ESC2W88
MXN BNP PARIBAS A/C	2.34E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	2.28E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	2.17E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	2.03E-07	
Outstanding Settlement Payments - TWD	2.00E-07	
FEDEX CORP 2.4% 05-15-2031	1.81E-07	US31428XCD66
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 42	1.76E-07	
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	1.73E-07	US25460HAB87
CLP BNP PARIBAS	1.68E-07	
Australian Dollar Custodial Account â€” MIF Global Unlisted Infi	1.54E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	1.47E-07	
REDUCED INPUT TAX CREDIT (RITC) FE	1.39E-07	
GNMA POOL #634399 5.5% 10-15-2034 BEO	1.23E-07	US36291PX433
FINABLR PLC	1.15E-07	GB00BJ7HMMW26
FUT DEC 22 OSE 10Y JGB	1.13E-07	
JQW PLC ORD NPV	1.11E-07	JE00BGCZHC53
PLN BNP PARIBAS A/C	1.09E-07	
SECURITAS SER 'B' NPV (S/R 11/10/2022) RTS	1.07E-07	SE0018689226
INVESCO LIMITED	8.99E-08	BMG491BT1088
FUTURES MARGIN-JPY	8.81E-08	
New Israeli shekel	7.28E-08	
Danish krone	7.00E-08	
Swedish krona	6.96E-08	
CALL SWO GBP MSLNGB2X P 1DSONIA / R 2.313% SO221019GE	1.79E-08	
Polish zloty	9.84E-09	
LOCALIZA RENT A CA NPV (SUB RTS 31/10/2022)	9.55E-09	BRRENTD01OR9
Singapore dollar	7.51E-09	
Income Due - CHF	7.28E-09	
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-:	3.70E-09	US67109WAJ71
CZK BNP PARIBAS A/C	2.02E-10	
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2	1.42E-10	US83405RAB33
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	1.25E-10	US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-:	1.19E-10	US75907PAA84
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	9.64E-11	US57109TAB26
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	8.38E-11	US20754JAA25
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	7.66E-11	US38137PAN06
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	7.19E-11	US35563KAA88
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	5.99E-11	US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	5.83E-11	US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	5.77E-11	US30711XUS16

PVTP L GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	4.57E-11	US38137MAF41
PVTP L FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	2.94E-11	US35565JAA97
PVTP L OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	2.45E-11	US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	2.45E-11	US35564MAA36
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 9C	2.27E-11	
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A	2.12E-11	US62951MAA80
GAZPROM PJSC-SPON ADR	1.99E-11	US3682872078
PVTP L CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHTRU CTF	1.80E-11	US61975FAG46
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1. 77	1.06E-11	
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	9.26E-12	US30711XYS79
PVTP L ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	7.62E-12	US00162LCN55
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	6.47E-12	
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066	6.47E-12	
HUF BNP PARIBAS A/C	4.68E-12	
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	4.65E-12	US80585Y3080
NK LUKOIL PAO	4.65E-12	US69343P1057
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	2.66E-12	US6074091090
PHOSAGRO PJSC GDR EACH 3 REPR 1 ORD SPON	2.66E-12	US71922G3083
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	2.47E-12	US31418C4F86
GNMAII POOL #MA7881 SER 2052 2.5% 02-20-2052	2.47E-12	US36179WXJ25
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2021	2.47E-12	US68267BAA89
PVTP L EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64	2.47E-12	US30166EAC03
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-2027	1.63E-12	US02208HAB42
NOVATEK PJSC	1.33E-12	US6698881090
WESTLAKE 4% DUE 10-16-2023	1.09E-12	US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-204	1.09E-12	US12565KAA51
PVTP L FNMA FLTG 01-25-2040 BEO	1.09E-12	US20754WAB19
KRW BNP PARIBAS A/C	-2.17E-11	
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 90.	-2.27E-11	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2	-1.39E-10	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.0	-5.30E-10	
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	-5.37E-10	ES0000012B62
ZAR BNP PARIBAS A/C	-8.33E-10	
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PA0 26,	-2.27E-09	
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	-4.40E-09	IT0005172322
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	-5.87E-09	IT0005325946
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL	-6.26E-09	
PALMER SQUARE LN FDG 2021-3 LTD / SR SECD NT CL A-1 FLT	-8.52E-09	US69702BAA98
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	-9.09E-09	JP1103281D37
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	-1.53E-08	XS2534276717
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	-1.64E-08	AU3TB0000101
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-1.97E-08	
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	-2.16E-08	ES00000123X3
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1	-3.39E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-3.83E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1	-3.92E-08	
CALL SWO_CDX BARCGB33 16/11/2022 ITRAXX EUROPE SERIES	-3.94E-08	
CALL SWO_CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3	-4.09E-08	
MINI TPX IDX 2212 F	-4.17E-08	DU00JTM22122
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,	-4.45E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,	-4.66E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-4.82E-08	
HANG MINI 2210 FUT	-5.15E-08	DU00HMI22103
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-6.00E-08	
CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES	-6.12E-08	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/	-7.92E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	-1.03E-07	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	-1.32E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-1.33E-07	
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1	-1.83E-07	
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-1.87E-07	
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-1.92E-07	
FUT CALL DEC 23 CME 3M SOFR O 9800	-2.00E-07	
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-2.06E-07	
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-2.11E-07	
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 1	-2.26E-07	
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 2	-3.18E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-3.51E-07	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-4.18E-07	
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-5.61E-07	
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-6.60E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-7.70E-07	

ANZ BANK NZ 11AM A/C	-8.02E-07
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-9.85E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	0.00%
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	0.00%
PUT BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	0.00%
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	0.00%
SPI 200 2212 FUT	0.00% DU00SPI22129
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	0.00%
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	0.00%
Outstanding Settlement Payments - NOK	0.00%
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 S	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIIE / 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%
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sm	0.00%
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 4276981	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% AR	0.00%
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	0.00%
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	0.00%
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	0.00%
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 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%
Euro	0.00%
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSOFR / R 0.5% SWU01	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	0.00%
DJ EUR ST50 2212 FU	0.00% DE000C52VJW3
FUT SEP 23 CME 3MO SOFR	0.00%
FUT MAR 24 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	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%
TOKIO MARINE HOLDINGS INC	0.00% JP3910660004
Outstanding Settlement Payments - DKK	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% AR	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%
FTSE 100 IDX 2212 FU	0.00% GB00JSZ47G93
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%
FUT DEC 22 ME 10Y CDN BND	0.00%
CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 22 SFE 5YR BONDLT	0.00%

FUT SEP 26 EURO DOLLARS	0.00%
FUT CALL DEC 22 LIF 3M EURIBR 9987	0.00%
NYL MSCI EMER 2212 F	0.00% DU00MES22125
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%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	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%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3	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% ARO	0.00%
LCH_IRS SBSIUS33 15/03/2033 EUR P 6MEURIB / R 1.75% SWU0	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6	0.00%
Outstanding Settlement Payments - SEK	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_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD	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%
OTC DERIVATIVE CASH COLL PAY TO RBC	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%
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00% DUIRSNZD3395
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%
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	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_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%
FUT DEC 22 10 YR T-NOTES	0.00%
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 3.021% ARC	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.215% ARC	0.00%
Outstanding Settlement Payments - HKD	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_IRS BOFAGB2U 15/09/2034 EUR P 6MEURIB / R 2.853% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	0.00%
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%
LCH_OIS BOFAGB2U 28/02/2033 JPY P 1DTONAR / R 0.338% AR	0.00%
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	0.00%
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00% DUIRSNZD3593
FUT DEC 22 LIF 3M EURIBOR	0.00%
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00% DUIRSWBC3724
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%
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 1DSONIA / R 3.252% AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	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% ARI	0.00%
FUT DEC 22 LIF LONG GILT	0.00% GB00K0SMMS05
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%
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00% DUIRSNZD3635
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 317U813IO 07/C	0.00%
FUT DEC 22 CBT 5Y T-NOTE	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%
FUT DEC 22 EUR FOAT	0.00% DE000C6R05A8
PUT BOND OPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65.	0.00%
FUT JUN 25 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.498% ARC	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.251% ARC	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% ARI	0.00%
IRSNZD399 IRS BNZ NZD 020525 RFXD 3.9925 PFLT 3ZBSW	0.00% DUIRSNZD3999
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%
IRSNZD436 IRS WBC NZD 230925 PFLT 3ZBSW RFXD 4.3625	0.00% DUIRSNZD4369
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.064% ARI	0.00%
BNY USD COLLATERAL	0.00%
LCH_IRS BOFAGB2U 12/12/2052 EUR P 6MEURIB / R 1.909% AR	-0.01%
TBA COLLATERAL PAYABLE TO BANK OF AMERICA	-0.01%
LCH_OIS BOFAGB2U 11/01/2052 USD P 1DSOFR / R 2.45% AROI	-0.01%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.272% AR	-0.01%
LCH_IRS BOFAGB2U 21/09/2034 EUR P 6MEURIB / R 2.677% AR	-0.01%
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1DTONAR / R 1.06% ARO	-0.01%
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 3.69% ARII	-0.01%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 3.728% AR	-0.01%
CCSW BNPAGB22 02/04/2032 USD 1DSOFR / JPY 1DTONAR ARR	-0.01%
FUT DEC 23 EURO DOLLARS	-0.01%
FUT MAR 23 CME 3MO SOFR	-0.01%
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.617% AR	-0.01%
FUT DEC 22 SFE 20Y BONDLT	-0.01%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 3.146% ARI	-0.01%
CCSW BARCGB22 01/27/2032 USD 1DSOFR / JPY 1DTONAR ARR	-0.01%
LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	-0.01%
Outstanding Settlement Payments - CAD	-0.01%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	-0.01%
FUT MAR 23 EURO DOLLARS	-0.01%
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-0.01%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% ARI	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-0.01%
IRSNZD394 IRS CBA NZD 030625 RFXD 3.9475 PFLT 3ZBSW	-0.01% DUIRSNZD3940
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%
Outstanding Settlement Payments - SGD	-0.01%
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	-0.01%
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	-0.01% DUIRSNZD3718
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	-0.01%
Canadian dollar	-0.01%
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BA	-0.01%
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBSW	-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%

FUT DEC 22 EURO BUXL BND	-0.01%	DE000C6R0494
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%	
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%	
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	-0.01%	DUIRSNZD4054
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	-0.01%	
Outstanding Settlement Payments - GBP	-0.01%	
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	-0.01%	
Outstanding Settlement Payments - AUD	-0.01%	
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-0.01%	
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%	
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	-0.01%	
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-0.01%	
OTC DER CASH COLL PAY TO BARCLAYS	-0.01%	
Outstanding Settlement Payments - CHF	-0.01%	
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	-0.01%	
FUT JUN 25 EURO DOLLARS	-0.01%	
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	-0.01%	
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%	
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	-0.01%	DUIRSNZD1993
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	-0.01%	DUIRSCBA2011
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	-0.01%	DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-0.01%	DUWC89284092
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	-0.01%	
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-0.01%	DUIRSNZD1811
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	-0.02%	
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	-0.02%	
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.02%	
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.02%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	-0.02%	
FUT SEP 24 ICE SONIA SO3	-0.02%	
FUT MAR 25 ICE SONIA SO3	-0.02%	
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	-0.02%	
STATE STREET	-0.02%	
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-0.02%	DUIRSNZD1241
Outstanding Settlement Payments - JPY	-0.02%	
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.02%	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.02%	
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	-0.02%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.02%	
Outstanding Settlement Payments - EUR	-0.02%	
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%	
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	-0.02%	
FUT DEC 22 CBT UL T-BONDS	-0.02%	
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-0.02%	DUIRSNZD2538
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.02%	
UBS COLLATERAL A/C	-0.02%	
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	-0.02%	
RBS COLLATERAL AC	-0.02%	
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	-0.02%	
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	-0.02%	
CCP DUE TO/FROM MORGAN STANLEY	-0.02%	
MSCI INDIA 2212 F	-0.02%	GB00HDK53C29
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.03%	
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.03%	
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-0.03%	DUIRSNZD1472
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.03%	
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.03%	
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.03%	
ANZ COLLATERAL	-0.03%	
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.03%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.03%	
LCH_OIS BOFAGB2U 03/19/2028 USD P 1DSOFR / R 2.706% ARC	-0.03%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.04%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS:	-0.04%	
S&P 500 EMINI 2212 F	-0.04%	DU00SPM22121

STANDARD CHARTERED C	-0.04%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.05%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.05%
NT Passive FX overlay 139% (ZMTLIP)	-0.06%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.06%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.06%
NT PASSIVE FX 100% overlay (ZMTSTB)	-0.06%
BNZ NZD COLL	-0.07%
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.08%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.08%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.09%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.09%
MORGAN STANLEY COLAT	-0.11%
JP MORGAN COLAT	-0.11%
NT Passive FX overlay 139% (ZMTHSR)	-0.11%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.11%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.12%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.13%
Outstanding Settlement Payments - USD	-0.13%
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.13% DUIRSNZD3544
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.13%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.13%
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.16%
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.17%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.17%
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	-0.18%
NT Passive FX overlay 139% (ZMTSHO)	-0.20%
Outstanding Settlement Payments - NZD	-0.28%
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	-0.66%
FX positions	-0.84%