

	1	2	3	4
Offer name	New Zealand Defence Force FlexiSaver Sch	Offer number	OFR10288	
Fund name	FND57	Fund number	FND57	
Period disclosure applies [dd/mm/yyyy]	30/09/2022 0:00			
Asset name	% of fund net assets	Security code		
First State Investments Global Listed Infrastructure Fund	2.15%			
Westpac Business Interest Account	2.03%			
Robeco Global Credit Fund	1.46%			
BNP Paribas US Dollar Account	1.41%			
Fisher & Paykel Healthcare Corporation Limited	1.36%	NZFAPE0001S2		
KKR Global Infrastructure Investors II L.P. (& NT overlay)	1.21%			
Microsoft Corporation	1.14%	US5949181045		
Auckland International Airport Limited	1.02%	NZAIAE0002S6		
SPARK NEW ZEALAND LIMITED	0.98%	NZTELE0001S4		
EBOS GROUP LIMITED	0.97%	NZEBOE0001S6		
MAINFREIGHT LIMITED	0.96%	NZMFTE0001S9		
Charter Hall Core Plus Industrial Fund (CPIF)	0.93%			
CONTACT ENERGY LIMITED	0.92%	NZCENE0001S6		
INFRATIL LIMITED	0.84%	NZIFTE0003S3		
Investa Commercial Property Fund	0.81%			
BNP Paribas New Zealand Dollar Account	0.73%			
Meridian Energy Limited	0.73%	NZMELE0002S7		
APPLE INC	0.62%	US0378331005		
Fletcher Building Limited	0.57%	NZFBUE0001S0		
Dexus Wholesale Property Fund	0.54%			
SCHWAB (CHARLES) CORP	0.50%	US8085131055		
Goodman Australia Industrial Fund	0.50%			
IFM Australian Infrastructure Wholesale Fund	0.49%			
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.46%	NZGOVDT429C7		
ALPHABET INC CAP STK USD0.001 CL A	0.45%	US02079K3059		
Charter Hall Retail Partnership	0.45%			
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.44%	NZGOVDT532C8		
THE A2 MILK COMPANY LIMITED	0.44%	NZATME0002S8		
CSL LIMITED	0.43%	AU000000CSL8		
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.43%	NZGOVDT541C9		
AMAZON COM INC	0.41%	US0231351067		
KKR Diversified Core Infrastructure	0.39%			
INTACT FINANCIAL CORPORATION	0.39%	CA45823T1066		
SUMMERSET GROUP HOLDINGS LTD	0.39%	NZSUME0001S0		
UNITEDHEALTH GROUP INC COM STK US0.01	0.38%	US91324P1021		
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.37%	CH0012032048		
Investa SPV Aust Property Fund	0.37%			
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.37%	NZGOVDT528C6		
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.37%	NZHNZD0625L3		
MERCURY NZ LIMITED	0.36%	NZMRPE0001S2		
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	0.35%	NZGOVDT423C0		
AUTOMATIC DATA PROC.	0.33%	US0530151036		
AIA GROUP LTD	0.33%	HK0000069689		
RYMAN HEALTHCARE LTD	0.33%	NZRYME0001S4		
TAIWAN SEMICON MANUFACTURING CO LTD	0.32%	TW0002330008		
SKYCITY ENTERTAINMENT GROUP LIMITED	0.32%	NZSKCE0001S2		
PROCTER & GAMBLE COMPANY	0.32%	US7427181091		
LOWE'S COS INC	0.32%	US5486611073		
FACEBOOK INC COM USD CL A	0.32%	US30303M1027		
JP Morgan Infrastructure Investments Fund	0.31%			
TENCENT HLDGS LIMITED	0.29%	KYG875721634		
MASTERCARD INC - CLASS A	0.28%	US57636Q1040		
SAMSUNG ELECTRONICS CO LTD	0.27%	KR7005930003		
CONSTELLATION SOFTWARE COM	0.27%	CA21037X1006		
United States dollar	0.27%			
Outstanding Settlement Receipts - USD	0.27%			
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.27%			
NOVARTIS AG - CHF0.50 (REGD)	0.27%	CH0012005267		
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.27%			
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.26%	NZGOVDT433C9		
PORT OF TAURANGA LTD	0.26%	NZPOTE0003S0		
PEPSICO INC CAP US\$0.01 2/3	0.26%	US7134481081		
ISHARES MSCI SAUDI ARABIA ETF	0.26%	US46434V4234		
FREIGHTWAYS LIMITED	0.26%	NZFREE0001S0		
DANAHER CORP	0.25%	US2358511028		
MERCK & CO INC NEW COM	0.25%	US58933Y1055		
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.25%	NZGOVDT531C0		

Australian dollar	0.24%
TESLA INC	0.23% US88160R1014
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.23% NZGOVDT524C5
NESTLE SA	0.23% CH0038863350
UNION PACIFIC CORP	0.22% US9078181081
ASML HOLDING NV	0.22% NL0010273215
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.21% AU000XCLWAW9
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.21% NZAPTE0001S3
GILEAD SCIENCES INC	0.21% US3755581036
Stonepeak Infrastructure Fund II	0.21%
HCA HEALTHCARE INC	0.21% US40412C1018
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.21% NZLGFD008C2
GLOBE LIFE INC COM USD1.00	0.20% US37959E1029
CONSTELLATION BRANDS INC-A	0.20% US21036P1084
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.20% NZGOVDT526C0
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.20% US7960508882
WASTE CONNECTIONS COM NPV	0.20% CA94106B1013
RESMED INC	0.20% AU000000RMD6
CISCO SYSTEMS INC	0.19% US17275R1023
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.19% NZGOVDT437C0
HUMANA INC	0.19% US4448591028
GPT Wholesale Office Fund	0.19%
PROLOGIS INC COM	0.19% US74340W1036
Igneo Infra Partners Co-Invest	0.19%
GOODMAN GROUP	0.19% AU000000GMG2
ALIBABA GROUP HOLDING LTD	0.19% KYG017191142
Macquarie Asian Investment Fund LP (& NT overlay)	0.18%
AMDOCS LIMITED	0.18% GB0022569080
ORACLE CORP USD0.01	0.18% US68389X1054
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.18% NZGOVDT551C8
Macquarie Specialised Asset Management IMA	0.18%
EBAY INC	0.18% US2786421030
SHELL PLC ORD EUR0.07	0.18% GB00BP6MXD84
MEITUAN	0.18% KYG596691041
ALPHABET INC CAP USD0.001 CL C	0.17% US02079K1079
AMERICAN TWR REIT INC	0.17% US03027X1000
New Zealand Dollar Custodial Account â€” MITNZ Listed Proper	0.17%
NOVO NORDISK A S	0.17% DK0060534915
MOTOROLA SOLUTIONS INC	0.17% US6200763075
RAMSAY HEALTH CARE	0.17% AU000000RHC8
ARTHUR J GALLAGHER CO	0.16% US3635761097
HDFC BANK LTD	0.16% US40415F1012
AMERICAN EXPRESS USD	0.16% US0258161092
JOHNSON & JOHNSON COM US\$1	0.16% US4781601046
SONY CORP Y50	0.16% JP3435000009
SOFTBANK GROUP CORP	0.16% JP3436100006
GODADDY INC	0.16% US3802371076
Axium Infrastructure LP	0.16%
AUTOZONE INC	0.16% US0533321024
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.15% NZHNZD0623L8
FUTURE MARGINS-USD	0.15%
FIDELITY NATIONAL INFORMATION SERVICES I	0.15% US31620M1062
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.15% US91282CAZ41
VERIZON COMMUNICATIONS	0.15% US92343V1044
DigitalBridge Unlisted Infrastructure	0.15%
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022	0.15% NZF02DT335C0
APTIV PLC COM USD001	0.15% JE00B783TY65
VODAFONE GROUP ORD USD0.2095238	0.15% GB00BH4HKS39
CLEAN HARBORS INC	0.15% US1844961078
NVIDIA CORP	0.15% US67066G1040
E.ON SE	0.15% DE000ENAG999
GOLDMAN SACHS GROUP INC.	0.15% US38141G1040
TOTALENERGIES SE	0.15% FR0000120271
TAIWAN SEMICONDUCT MANUFACTURING USD	0.15% US8740391003
UNITED STATES TREAS NTS FIXED 4.25% DUE 09-30-2024	0.14% US91282CFN65
CANADIAN NATL RAILWAY CO	0.14% CA1363751027
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.14% NZGOVDT425C5
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.14% NZIIBDT002C2
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.14% NZHNZD0001L7
CHORUS LIMITED ORDINARY FULLY PAID	0.14% NZCNU0001S2
INVITATION HOMES INC	0.14% US46187W1071
KIWI PROPERTY GROUP LIMITED	0.14% NZKPG0001S9

MERCER MITNZ	0.14%
BANK OF AMERICA CORPORATION	0.14% US0605051046
IQVIA HOLDINGS INC	0.14% US46266C1053
DIF Capital Partners Co-Invest	0.14%
BRENNTAG SE	0.14% DE000A1DAHHO
FLOWERS FOODS INC	0.14% US3434981011
COLGATE PALMOLIVE USD1	0.14% US1941621039
Igneo Infra Partners Co-Inv 2	0.13%
TJX COS INC	0.13% US8725401090
NEW ZELAND GOVT 200935 2.50 INDEXED BOND	0.13% NZIIBDT004C8
BLACK KNIGHT INC COM USD	0.13% US09215C1053
MACQUARIE GROUP LTD	0.13% AU000000MQG1
OREILLY AUTO NEW COM	0.13% US67103H1077
KONINKLIJKE AHOLD DELHAIZE NV	0.13% NL0011794037
CFS Finerge & NT overlay	0.13%
CAPGEMINI SA	0.13% FR0000125338
AFLAC INC	0.13% US0010551028
New Zealand Dollar Custodial Account â€” MITNZ Sus Global Eq	0.13%
WOLTERS KLUWER	0.13% NL0000395903
PACKAGING CORP OF AMERICA	0.13% US6951561090
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2022	0.13% NZF08DT508C6
MCKESSON CORP	0.12% US58155Q1031
PACIFIC EDGE LTD NPV	0.12% NZPEBE0002S1
BARRICK GOLD CORPORATION	0.12% CA0679011084
IDP EDUCATION LTD	0.12% AU000000IEL5
BERKSHIRE HATHAWAY INC - CLASS B	0.12% US0846707026
EDENRED	0.12% FR0010908533
COMPASS GROUP ORD GBP0 1105	0.12% GB00BD6K4575
PERFORMANCE FOOD GROUP CO	0.12% US71377A1034
CHANGE HEALTHCARE COM	0.12% US15912K1007
ABBOTT LABS	0.12% US0028241000
ZOETIS INC	0.12% US98978V1035
VULCAN STEEL AUSTRALIA PTY LTD	0.11% AU0000181984
EQUINIX INC COM	0.11% US29444U7000
Ardian Infrastructure	0.11%
INTEL CORP USD0.001	0.11% US4581401001
JP MORGAN CHASE & CO	0.11% US46625H1005
LILLY (ELI) & CO USD	0.11% US5324571083
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.11%
BUREAU VERITAS SA	0.11% FR0006174348
SANOFI SA	0.11% FR0000120578
PARKER HANNIFIN CORP	0.11% US7010941042
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.11%
CHEMED CORPORATION	0.11% US16359R1032
PINDUODUO INC	0.11% US7223041028
NZ EXCHANGE LTD	0.11% NZNZXE0001S7
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.11%
KLA TENCOR CORPORATION COM USD 0.01	0.11% US4824801009
Energy Capital Partner Unlisted Infrastructure	0.11%
TRACTOR SUPPLY COMPANY	0.11% US8923561067
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.11% US58463J3041
BANK OF NEW ZEALAND RCD MATURING 15/11/2022	0.10% NZF01DT475C5
LKQ CORP COM USD 0.01	0.10% US5018892084
HOME DEPOT USD0.05	0.10% US4370761029
RELX PLC	0.10% GB00B2B0DG97
AMGEN INC	0.10% US0311621009
WELLTOWER INC	0.10% US95040Q1040
VERISK ANALYTICS I COM USD0.001 CLASS A	0.10% US92345Y1064
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.10% AU000XCLWAV1
THE HERSHEY COMPANY	0.10% US4278661081
XERO LIMITED ORDINARY FULLY PAID	0.10% NZXROE0001S2
MICRON TECHNOLOGY INC USD	0.10% US5951121038
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.10%
Outstanding Settlement Receipts - AUD	0.10%
T MOBILE US INC COM USD0.0001	0.10% US8725901040
KMD BRANDS LIMITED	0.10% NZKMDE0001S3
GENMAB AS	0.10% DK0010272202
New Zealand Dollar Custodial Account â€” MITNZ Hedged Over	0.10%
DIVERSIFIED MITNZ - NZDCASH	0.10%
ASHTAD GROUP PLC	0.10% GB0000536739
PUSHPAY HOLDINGS LTD	0.10% NZPPHE0001S6
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.10%

RECRUIT HLDGS CO LNPV	0.10%	JP3970300004
THE WALT DISNEY CO	0.10%	US2546871060
MITSUBISHI ESTATE JPY50	0.10%	JP3899600005
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.10%	DE0001030567
EQUITY RESIDENTIAL	0.10%	US29476L1070
COMCAST CORP	0.10%	US20030N1019
SAP AG	0.10%	DE0007164600
WMTALR Cash Sub-Acct	0.10%	
ALEXANDRIA REAL ESTATE EQUITIES	0.10%	US0152711091
QBE INSURANCE GROUP LTD	0.10%	AU000000QBE9
VISA INC - A	0.10%	US92826C8394
CITIBANK COLAT	0.09%	
SCALES CORP LTD	0.09%	NZSCLE0002S8
ICU MEDICAL INC	0.09%	US44930G1076
ENI SPA	0.09%	IT0003132476
OASIS PETROLEUM INC	0.09%	US6742152076
AERCAP HOLDINGS NV	0.09%	NL0000687663
TYSON FOODS INC CLASS A	0.09%	US9024941034
MONDELEZ INTERNATIONAL INC	0.09%	US6092071058
AUTONATION INC	0.09%	US05329W1027
ESSEX PROPERTY TRUST INC	0.09%	US2971781057
T&D HOLDINGS INC NPV	0.09%	JP3539220008
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.09%	GB00B855FQ54
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.09%	
NOMAD FOODS LTD	0.09%	VGG6564A1057
MARSH & MCLENNAN COM USD1.00	0.09%	US5717481023
ENEL SPA	0.09%	IT0003128367
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.09%	AU000000WOW2
NIPPON TEL AND TEL CP NPV	0.09%	JP3735400008
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.09%	US4592001014
BANK OF NEW ZEALAND RCD MATURING 18/11/2022	0.09%	NZF01DT458C1
GENERAL MILLS INC	0.09%	US3703341046
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.09%	US26441C2044
ADYEN NV	0.09%	NL0012969182
JAMES HARDIE INDUSTRIES PLC	0.09%	AU000000JHX1
ACCENTURE PLC	0.09%	IE00B4BNMY34
GENPACT LTD	0.09%	BMG3922B1072
JUNIPER NETWORK INC	0.09%	US48203R1041
THERMO FISHER SCIENTIFIC INC	0.09%	US8835561023
ILLUMINA INC	0.09%	US4523271090
KELLOGG COMPANY	0.09%	US4878361082
WMAFHS Cash Sub-Acct	0.09%	
MEDTRONIC PLC	0.09%	IE00BTN1Y115
CHURCH & DWIGHT CO	0.09%	US1713401024
GSK PLC	0.09%	GB00BN7SWP63
CIGNA CORP COM	0.09%	US1255231003
INTERCONTINENTAL EXCHANGE INC	0.09%	US45866F1049
UNITED UTILITIES GROUP PLC	0.09%	GB00B39J2M42
KIMBERLY CLARK CORP COM USD1.25	0.09%	US4943681035
UTD STATES TREAS 4.125% DUE 09-30-2027	0.08%	US91282CFM82
REXFORD INDUSTRIAL REALTY INC	0.08%	US76169C1009
DTE ENERGY CO USD	0.08%	US2333311072
ORSTED AS	0.08%	DK0060094928
LAM RESEARCH CORPORATION	0.08%	US5128071082
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.08%	NZLGFDT011C6
BHP GROUP LIMITED ORDINARY FULLY PAID	0.08%	AU000000BHP4
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.08%	CNE100003662
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.08%	
KERING	0.08%	FR0000121485
COCA COLA CO USD	0.08%	US1912161007
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426	0.08%	NZLGFDT014C0
KSL Capital Partners	0.08%	
HEARTLAND GROUP HLNPV	0.08%	NZHGHE0007S9
CRANE HOLDINGS CO COM USD1.00	0.08%	US2244411052
ALSTOM SA	0.08%	FR0010220475
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.08%	
KROGER CO COM USD1.00	0.08%	US5010441013
BP P.L.C	0.08%	GB0007980591
New Zealand Dollar Custodial Account "MITNZ Mercer Hedg	0.08%	
LONZA AG - REG	0.08%	CH0013841017
GENTEX CORPORATION	0.08%	US3719011096
NIKE INC CL B	0.08%	US6541061031

AVALONBAY COMMUNITIES INC	0.08%	US0534841012
MODERNA INC	0.08%	US60770K1079
ACTIVISION BLIZZARD INC	0.08%	US00507V1098
PUBLIC STORAGE	0.08%	US74460D1090
I-Squared capital Co-Investment	0.08%	
SCHNEIDER ELECTRIC SE	0.08%	FR0000121972
SANTOS LIMITED	0.08%	AU000000STO6
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.08%	JP14000117B7
HKT TRUST AND HKT SHARE STAPLED UNIT	0.08%	HK0000093390
FRAPORT AG	0.08%	DE0005773303
BANK RAKYAT INDONESIA	0.08%	ID1000118201
ROYAL GOLD INC COM USD0.01	0.08%	US7802871084
CLEANAWAY WASTE MANAGEMENT LIMITED	0.08%	AU000000CWY3
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.07%	US91282CCK53
SUN COMMUNITIES INC	0.07%	US8666741041
INCYTE CORP	0.07%	US45337C1027
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2027	0.07%	NZF08DT557C3
GERMANY(FED REP) 0% BDS 15/08/2031 EURO.01	0.07%	DE0001030732
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2	0.07%	NZLGBDT223C1
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2027	0.07%	NZF08DT562C3
AGILENT TECHNOLOGIES INC	0.07%	US00846U1016
SERKO LTD	0.07%	NZSKOE0001S7
LENNAR CORPORATION CLASS A	0.07%	US5260571048
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022	0.07%	NZBOCDT001C2
WMGUI2 Cash Sub-Acct	0.07%	
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.07%	AU3TB0000135
GOODMAN PROPERTY TRUST	0.07%	NZCPTE0001S9
SES FDR	0.07%	LU0088087324
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.07%	NZIIBDT003C0
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023	0.07%	NZBCBDT004C1
H & R BLOCK INCORPORATED	0.07%	US0936711052
PSP SWISS PROPERTY AG	0.07%	CH0018294154
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.07%	US91282CDY49
TOWER LIMITED	0.07%	NZTWRE0011S2
VITAL HEALTHCARE PROPERTY TRUST	0.07%	NZCHPE0001S4
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER	0.07%	US01F0406A02
Income Due - NZD	0.07%	
ATLASSIAN CORPORATION PLC	0.07%	GB00BZ09BD16
TOKYO ELECTRON LTD JPY	0.07%	JP3571400005
MURATA MANUFACTURING CO JPY50	0.07%	JP3914400001
NAPIER PORT HOLDINGS LTD	0.07%	NZNPHE0005S2
TREND MICRO INCORPORATED	0.07%	JP3637300009
KIMCO REALTY CORP	0.07%	US49446R1095
ING GROEP NV EURO	0.07%	NL0011821202
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.07%	US912810RQ31
DEXCOM INC	0.07%	US2521311074
INTUITIVE SURGICAL INC	0.07%	US46120E6023
VERTEX PHARMACEUTICALS INC	0.07%	US92532F1003
PNC FINANCIAL SERVICES GROUP	0.07%	US6934751057
BCE INC COM NPV	0.07%	CA05534B7604
EXTRA SPACE STORAGE INC	0.07%	US30225T1025
Japanese yen	0.07%	
MCDONALD'S CORP	0.07%	US5801351017
PFIZER INC COM	0.07%	US7170811035
RIO TINTO PLC ORD 10P GBP	0.07%	GB0007188757
CHECK POINT SOFTWARE TECH	0.07%	IL0010824113
FDX CORP COM USD0.10	0.07%	US31428X1063
ROYAL UNIBREW AS	0.07%	DK0060634707
GENUINE PARTS CO USD	0.07%	US3724601055
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.07%	US912810SQ22
MY FOOD BAG GROUP LTD	0.07%	NZMFBEO004S1
WELLS FORGO NA	0.07%	
SONOCO PRODUCTS CO	0.07%	US8354951027
SIKA AG CHF0.01	0.07%	CH0418792922
HON HAI PRECISION INDUSTRY	0.07%	TW0002317005
ELEVANCE HEALTH INC	0.07%	US0367521038
AEROPORTS DE PARIS (ADP)	0.07%	FR0010340141
MAPFRE SA	0.07%	ES0124244E34
ENSTAR GROUP LTD	0.07%	BMG3075P1014

FUTURES MARGIN-NZD	0.07%
TRADE DESK INC	0.07% US88339J1051
BAYER AG	0.06% DE000BAY0017
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.06%
NETFLIX INC	0.06% US64110L1061
NATWEST GROUP PLC ORD GBP1.0769	0.06% GB00BM8PJY71
BANK CENTRAL ASIA TBK PT	0.06% ID1000109507
CAPRI HOLDINGS LTD COM NPV	0.06% VGG1890L1076
TELENOR ASA	0.06% NO0010063308
ESTEE LAUDER COMPANIES	0.06% US5184391044
MEDIATEK INC	0.06% TW0002454006
PROSPERITY BANCSHARES INC	0.06% US7436061052
RADIAN GROUP INC	0.06% US7502361014
BEXEQ THE ISRAELI TELECOM CP	0.06% IL0002300114
PRESTIGE CONSUMER HEALTHCARE INC	0.06% US74112D1019
OLD NATIONAL BANCORP	0.06% US6800331075
Outstanding Settlement Receipts - NZD	0.06%
Vauban Infrastructure Partners	0.06%
AMETEK INC	0.06% US0311001004
REGENERON PHARMACEUTICALS INC	0.06% US75886F1075
AMERICAN WATER WORKS CO INC	0.06% US0304201033
COPART INC	0.06% US2172041061
LINDE PLC	0.06% IE00BZ12WP82
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/20	0.06% DU0TZ23118E0
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD	0.06% DU0TZ22025A4
ISHARES MSCI QATAR CAPPED ETF	0.06% US46434V7799
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD	0.06% DU0TZ23922A3
NORFOLK SOUTHERN CORP USD	0.06% US6558441084
Outstanding Settlement Receipts - JPY	0.06%
DELTA ELECTRONICS INC	0.06% TW0002308004
ASB BANK LTD 221122 RCD	0.06% NZF04DT491C9
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14122:	0.06% NZLGBDT227C2
VICI PROPERTIES INC	0.06% US9256521090
WESTPAC NEW ZEALAND 231222 RCD	0.06% NZF08DT570C6
ASB BANK LTD 281222 RCD	0.06% NZF04DT492C7
JACK HENRY & ASSOCIATES INC	0.06% US4262811015
ASB BANK 120123 RCD	0.06% NZF04DT493C5
WESTPAC NEW ZEALAND 160123 RCD	0.06% NZF08DT582C1
VALLEY NATIONAL BANCORP	0.06% US9197941076
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 200123 RCD	0.06% NZF10DT019C0
ASB BANK LTD 240123 RCD	0.06% NZF04DT499C2
WESTPAC NEW ZEALAND 230223 RCD	0.06% NZF08DT569C8
TOYO SUISAN KAISHA	0.06% JP3613000003
SOUTHERN CO COM USD	0.06% US8425871071
KOMMUNALBANKEN AS 140423 0.375 GB	0.06% NZKBNDT013C8
WESTPAC NEW ZEALAND 200323 RCD	0.06% NZF08DT586C2
ITALGAS SPA	0.06% IT0005211237
JEFFERIES FINL GRP COM USD0.0001	0.06% US47233W1099
CAMPBELL SOUP CO USD	0.06% US1344291091
ASTELLAS PHARMA NPV	0.06% JP3942400007
MITSUI & CO LTD JPY	0.06% JP3893600001
HF SINCLAIR CORP COM USD0.01	0.06% US4039491000
RECKITT BENCKISER GROUP PLC	0.06% GB00B24CGK77
AMERICAN HOMES 4 RENT	0.06% US02665T3068
EXELON CORPORATION	0.06% US30161N1019
PING AN INSURANCE GROUP OF CHINA LIMITED	0.06% CNE1000003X6
FISERV INC COM	0.06% US3377381088
VALE SA	0.06% BRVALEACNORO
EQUITY LIFESTYLE PROPERTIES INC	0.06% US29472R1086
BRISTOL MYERS SQUIBB COMPANY	0.06% US1101221083
BNP PARIBAS NOMINEES	0.06%
BIONTECH SE	0.06% US09075V1026
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.06% AU0000013559
BAWAG GROUP AG	0.06% AT0000BAWAG2
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.06% JP1120191EA0
HUBBELL INC COM USD0.001	0.05% US4435106079
HUGO BOSS AG NPV REGD	0.05% DE000A1PHFF7
IRSNZD354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.05% DUIRSNDZ3544
AENA SME S.A.	0.05% ES0105046009
CELLNEX TELECOM SA	0.05% ES0105066007
BYD CO LTD	0.05% CNE100000296
KONINKLIJKE DSM NV	0.05% NL0000009827

SERVICE CORPORATION INTERNATIONAL		0.05%	US8175651046
DAITO TRUST CONSTRUCTION COMPANY LTD JPY		0.05%	JP3486800000
WMGUI3 Cash Sub-Acct		0.05%	
TRANE TECHNOLOGIES PLC		0.05%	IE00BK9ZQ967
TERNA SPA		0.05%	IT0003242622
AMP Shopping Centre Fund		0.05%	
PENSKE AUTO GROUP INC		0.05%	US70959W1036
GQG PARTNERS INC		0.05%	AU0000180499
DEUTSCHE POST AG		0.05%	DE0005552004
EDISON INTERNATIONAL		0.05%	US2810201077
MURPHY USA INC		0.05%	US6267551025
CHIBA BANK LTD JPY		0.05%	JP3511800009
CHINA CONSTRUCTION BANK		0.05%	CNE1000002H1
NEXTERA ENERGY INC		0.05%	US65339F1012
SUMITOMO WAREHOUSE ORD SHS		0.05%	JP3407000003
FX POSITIONS		0.05%	
ALLETE INC		0.05%	US0185223007
JD.COM INC		0.05%	KYG8208B1014
ECOLAB LTD		0.05%	US2788651006
SHIMANO INC		0.05%	JP3358000002
EUR BNP PARIBAS A/C		0.05%	
SEVERN TRENT PLC		0.05%	GB00B1FH8J72
AVANGRID INC COM NPV		0.05%	US05351W1036
Lend Lease APPF Retail		0.05%	
LEGAL & GENERAL GROUP PLC		0.05%	GB0005603997
OMV AG		0.05%	AT0000743059
WORKDAY INC		0.05%	US98138H1014
AUSTRALIA(COMMONWEALTH OF)	3.75% BDS 21/04/20:	0.05%	AU3TB0000192
NIO INC		0.05%	US62914V1061
VENTAS INC		0.05%	US92276F1003
THE LINK REAL ESTATE INVESTMENT TRUST		0.05%	HK0823032773
RELIANCE STEEL & ALUMINUM CO		0.05%	US7595091023
KINDER MOR INC DEL COM USD0.01		0.05%	US49456B1017
COUPANG INC COM CL A SHS ORD		0.05%	US22266T1097
HERMES INTERNATIONAL		0.05%	FR0000052292
RABOBANK NEW ZEALAND LTD 221222 RCD		0.05%	NZF05DT181C5
CUBESMART COM		0.05%	US2296631094
MITSUI FUDOSAN CO Y50		0.05%	JP3893200000
SNAM SPA		0.05%	IT0003153415
AMCOR PLC COM USD		0.05%	JE00BJ1F3079
WASTE MANAGEMENT INC COM USD0.01		0.05%	US94106L1098
ADOBE INC COM USD0.0001		0.05%	US00724F1012
PAYCHEX INC		0.05%	US7043261079
FEDERAL REALTY INVESTMENT TRUST		0.05%	US3137451015
SOCIETE GENERALE SA		0.05%	FR0000130809
DOLBY LABORATORIES INC CL-A		0.05%	US25659T1079
ROPER TECHNOLOGIES INC		0.05%	US7766961061
SHERWIN WILLIAMS COM USD1		0.05%	US8243481061
INGREDION INC COM USD 0.01		0.05%	US4571871023
TOYOTA MOTOR CORP Y50		0.05%	JP3633400001
DEUTSCHE LUFTHANSA AG		0.05%	DE0008232125
NIELSEN HLDGS PLC COM EUR0.07		0.05%	GB00BWFY5505
CLOUDFLARE INC		0.05%	US18915M1071
SVB FINANCIAL GROUP		0.05%	US78486Q1013
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025		0.05%	US91282CDS70
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC		0.05%	
CAPITAL ONE FINANCIAL CORPORATION		0.05%	US14040H1059
MITSUBISHI CORP Y50		0.05%	JP3898400001
JAPAN POST HOLDINGS CO LTD		0.05%	JP3752900005
CITRIX SYSTEMS INC		0.05%	US1773761002
SANKYO CO LTD GUNMA		0.05%	JP3326410002
EVERGREEN MARINE C TWD10		0.05%	TW0002603008
PETROLEO BRASILEIRO PETROBRAS SA		0.05%	BRPETRACNPR6
BIOHAVEN PHARMACEUTICAL HOLDING CO LTD		0.05%	VGG111961055
MTU AERO ENGINES AG		0.05%	DE000A0D9PT0
DEERE & CO		0.05%	US2441991054
IBERDROLA SA		0.05%	ES0144580Y14
VESTAS WIND SYSTEM DKK0.20		0.05%	DK0061539921
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/		0.05%	NZVHTE000156
EMCOR GROUP INC		0.05%	US29084Q1004
AT & T INC		0.05%	US00206R1023
RABOBANK NEW ZEALAND LTD 071022 RCD		0.05%	NZF05DT225C0

INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD	0.05%	NZF03DT053C8
BLACKSTONE INC	0.05%	US09260D1072
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.05%	NZF03DT054C6
HAMILTON CITY COUNCIL 071122 PNOTE	0.04%	NZHCCDT265C1
HK ELECTRIC INVESTMENTS LTD	0.04%	HK0000179108
ANZ BANK NEW ZEALAND 301122 RCD	0.04%	NZF02DT303C8
ASB BANK LTD 011222 RCD	0.04%	NZF04DT500C7
GBP BNP PARIBAS A/C	0.04%	
WESTPAC NEW ZEALAND 201222 RCD	0.04%	NZF08DT558C1
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.04%	AU3CB0249811
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLE	0.04%	AU0000016875
NIPPON YUSEN KK NPV TEMP	0.04%	DU06643960D8
US BANCORP	0.04%	US9029733048
SALESFORCE INC	0.04%	US79466L3024
JIZHONG ENERGY RESOURCES CO LTD	0.04%	CNE0000010H6
EUTELSAT COMMUNICATIONS	0.04%	FR0010221234
MERLIN PROPERTIES SOCIMI SA	0.04%	ES0105025003
DOLLAR TREE INC	0.04%	US2567461080
COSMO ENERGY HOLDINGS CO LTD	0.04%	JP3298000005
TEXAS INSTRUMENTS USD1	0.04%	US8825081040
NVENT ELECTRIC PLC COM USD0.01	0.04%	IE00BDVJJQ56
NIPPON KAYAKU CO LTD	0.04%	JP3694400007
BOSTON SCIENTIFIC CORP COM USD	0.04%	US1011371077
FUT MAR 25 EURO DOLLARS	0.04%	
AMPOL LIMITED ORDINARY FULLY PAID	0.04%	AU0000088338
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.04%	JP1400021950
PROPERTY FOR INDUSTRY LTD	0.04%	NZPFIE0001S5
BANCO BICAYA ARGENTARIA SA	0.04%	ES0113211835
CRODA INTL ORD GBP0.10609756	0.04%	GB00BJFFLV09
BARCLAYS PLC	0.04%	GB0031348658
GUANGHUI ENERGY CO LTD	0.04%	CNE0000012G4
ONEMAIN HOLDINGS INC	0.04%	US68268W1036
ORION OYJ	0.04%	FI0009014377
WALGREENS BOOTS AL COM USD0.01	0.04%	US9314271084
HEWLETT PACKARD ENTERPRISE CO	0.04%	US42824C1099
Income Due - JPY	0.04%	
PG AND E CORP	0.04%	US69331C1080
THE ISRAEL CORPORATION LIMITED	0.04%	IL0005760173
LAMAR ADVERTISING COM USD0.001 CL A	0.04%	US5128161099
AIR NEW ZEALAND LTD	0.04%	NZAIRE0001S2
AIR LIQUIDE	0.04%	FR0000120073
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.04%	IL0005930388
CVS HEALTH CORP	0.04%	US1266501006
RYDER SYS INC USD	0.04%	US7835491082
TELIUS PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.04%	AU000000TLX2
CHINA MERCHANTS BANK CO LIMITED	0.04%	CNE1000002M1
SEGRO PLC	0.04%	GB00B5ZN1N88
MITSUBISHI MOTORS CORPORATION	0.04%	JP3899800001
FAR EASTERN NEW CENTURY CORPORATION	0.04%	TW0001402006
VERITIV CORP	0.04%	US9234541020
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.04%	JP1740941N77
Income Due - USD	0.04%	
NISSHINBO HOLDINGS INC	0.04%	JP3678000005
PROSUS NV	0.04%	NL0013654783
APPLE HOSPITALITY REIT INC	0.04%	US03784Y2000
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.04%	
AMANO CORP	0.04%	JP3124400007
HEALTHCARE REALTY TRUST INC	0.04%	US42226K1051
FIRST REPUBLIC BANK	0.04%	US33616C1009
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	0.04%	
FINECOBANK BANCO FINECO SPA	0.04%	IT0000072170
SIGNIFY NV EURO.01	0.04%	NL0011821392
POSTS ITALIANE SPA	0.04%	IT0003796171
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTO	0.04%	US01F0206A20
HEALTHPEAK PROPERTIES INC	0.04%	US42250P1030
QUEBEC PROV 2.75% 01/09/2025	0.04%	CA74814ZEV19
SYMRISE AG	0.04%	DE000SYM9999
NOS SGPS SA	0.04%	PTZON0AM0006
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.04%	NZHNZD0008L2
BRIXMOR PROPERTY GROUP INC	0.04%	US11120U1051
LITHIA MOTORS INC	0.04%	US5367971034
EQUINOR ASA	0.04%	NO0010096985

PCCW LTD	0.04%	HK0008011667
PUT BONDOPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1 92	0.04%	
Ardian Americas Infra Fund	0.04%	
SUN HUNG KAI PROPERTY HKD	0.04%	HK0016000132
SHOPIFY INC COM NPV CL A	0.04%	CA82509L1076
MARATHON PETROL COM	0.04%	US56585A1025
TREASURY WINE ESTATES LIMITED	0.04%	AU000000TWE9
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.04%	AU3CB0234029
HUB24 LIMITED ORDINARY FULLY PAID	0.04%	AU000000HUB4
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB	0.04%	NZCCHDT839C3
L'OREAL	0.04%	FR0000120321
EXPEDITORS INTL WASH INC	0.04%	US3021301094
ARVIDA GROUP LIMITED	0.04%	NZARVE0001S5
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.04%	AU000000SYR9
PORSCHE AUTOMOBIL HOLDING SE	0.04%	DE000PAH0038
POST HOLDINGS INC	0.04%	US7374461041
TRAVELERS COS INC / THE	0.04%	US89417E1091
GEA GROUP AG	0.04%	DE0006602006
FAIR ISAAC CORPORATION	0.04%	US3032501047
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE	0.04%	NZTFSDT814C1
EIFFAGE INC	0.04%	FR0000130452
MAXIMUS INC COM NPV	0.04%	US5779331041
GROUP 1 AUTOMOTIVE INC	0.04%	US3989051095
UNITED BANKSHARES INC	0.04%	US9099071071
AXA	0.04%	FR0000120628
ARGOSY PROPERTY LIMITED	0.04%	NZARGE0010S7
BANCA POPOL EMILIA ROMAGNA	0.04%	IT0000066123
HERA SPA	0.04%	IT0001250932
ORIENTAL LAND CO LTD	0.04%	JP3198900007
PUT BONDOPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1 92	0.04%	
VECTOR LIMITED	0.04%	NZVCTE0001S7
SCENTRE GROUP	0.04%	AU000000SCG8
PPL CORPORATION	0.04%	US69351T1060
CSX CORP COM USD1	0.04%	US1264081035
SKELLERUP HOLDINGS LIMITED	0.03%	NZSKXE0001S8
XYLEM INC COM USD0.01	0.03%	US98419M1009
SKY PERFECT JSAT HOLDINGS	0.03%	JP3396350005
COSTCO WHOLESALE CORP	0.03%	US22160K1051
CANADIAN APARTMENT PROPERTIES REITS	0.03%	CA1349211054
SPOTIFY TECHNOLOGY COM	0.03%	LU1778762911
SS AND C TECHNOLOGIES HOLDINGS	0.03%	US78467J1007
VEOLIA ENVIRONMENT	0.03%	FR0000124141
BAIDU INC	0.03%	KYG070341048
ANGLO AMERICAN PLC	0.03%	GB00B1XZS820
SOJITZ CORPORATION	0.03%	JP3663900003
TERADYNE INC	0.03%	US8807701029
REPUBLIC SERVICES INC	0.03%	US7607591002
VONOVIA SE NPV	0.03%	DE000A1ML7J1
KILROY REALTY CORP	0.03%	US49427F1084
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.03%	JP1051411KA2
COLUMBIA SPORTSWEAR CO	0.03%	US1985161066
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.03%	SG7U32949426
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.03%	US01F0326B57
BEIGENE LTD	0.03%	US07725L1026
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.03%	SE0002829192
GETLINK SE EUR 0.40	0.03%	FR0010533075
AUSTRALIAN CAP TTY 1.75% SNR 17/05/2030 AUD	0.03%	AU3SG0002512
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC	0.03%	
DTD 604 2.375% DUE 08-15-2024 REG	0.03%	US912828D564
IHI CORP	0.03%	JP3134800006
PUBLIC BANK BERHAD	0.03%	MYL12950O0004
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.03%	AU3CB0227460
REN REDES ENERGETICAS NACIONAIS SGPS SA	0.03%	PTRELOAM0008
FIRST INDUSTRIAL REALTY TRUST	0.03%	US32054K1034
MOLINA HEALTHCARE INC	0.03%	US60855R1005
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.03%	US46647PCK03
AUTODESK INC	0.03%	US0527691069
JAPAN(GOVT OF) 0% T-BILL 28/11/2022 JPY	0.03%	JP1741041N82
COMMVAULT SYSTEMS INC	0.03%	US2041661024
SIEMENS AG NPV EUR	0.03%	DE0007236101
TAKEDA PHARMACEUTICAL CO LTD	0.03%	JP3463000004
MERCADOLIBRE INC	0.03%	US58733R1023

JAPAN(GOVT OF) 0% T-BILL 21/11/2022 JPY	0.03%	JP1741031N84
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.03%	NZARXE000151
TAMRON CO LTD	0.03%	JP3471800007
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.03%	
STRIDE STAPLED GRP NPV UNITS	0.03%	NZSPGE000152
ELISA CORPORATION OYJ-A S	0.03%	FI0009007884
CORNING INC	0.03%	US2193501051
Outstanding Settlement Receipts - EUR	0.03%	
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.03%	US912810RP57
BANK HAPOALIM LTD	0.03%	IL0006625771
NICHICON CORP	0.03%	JP3661800007
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.03%	US91282CAJ09
NETEASE INC	0.03%	KYG6427A1022
CHINA CONSTRUCT NZ 301122 2.25 TD	0.03%	DU0T222N30B4
UNITED STATES TREAS NTS FLTGT RT DUE 01-31-2024 REG	0.03%	US91282CDU27
NIDEC CORPORATION	0.03%	JP3734800000
WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.03%	DU0T223531A2
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.03%	US912828UH11
IDEX CORP	0.03%	US45167R1041
WABTEC CORP	0.03%	US9297401088
ANZ BANK NEW ZEALAND 281122 3.59 TD	0.03%	DU0T222N28B8
STORE CAPITAL CORP	0.03%	US8621211007
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.03%	
CASEY'S GENERAL STORES INC	0.03%	US1475281036
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.03%	BMG162581083
JPY BNP PARIBAS A/C	0.03%	
CREDIT AGRICOLE SA	0.03%	FR0000045072
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 18102	0.03%	NZLGBDT218C1
TOYOTA FINANCE NEW ZEALAND 201022 PNOTE	0.03%	NZTFSDT810C9
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.03%	NZTFSDT811C7
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.03%	JP1201691K75
WESTPAC NEW ZEALAND 281122 RCD	0.03%	NZF08DT478C2
WESTPAC NEW ZEALAND LTD 090123 RCD	0.03%	NZF08DT575C5
WATERS CORPORATION	0.03%	US9418481035
INTERCONTINENTAL HOTELS GROUP PLC	0.03%	GB00BHJYC057
PROGRESSIVE CORP	0.03%	US7433151039
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.03%	NZF02DT342C6
JAPAN(GOVT OF) 0% T-BILL 06/01/2023 JPY	0.03%	JP1741101N97
KIWIBANK LTD 240123 RCD	0.03%	NZKIWDN024L4
CYBERARK SOFTWARE LTD	0.03%	IL0011334468
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.03%	NZF02DT341C8
FUJICCO CO LTD	0.03%	JP3818700001
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.03%	NZF03DT056C1
MERCEDES-BENZ GROUP AG	0.03%	DE0007100000
SEKISUI HOUSE Y50	0.03%	JP3420600003
HARBOUR ENERGY PLC ORD GBP0.00002	0.03%	GB00BMBVGQ36
ROBLOX CORPORATION COM CL A ORD SHS	0.03%	US7710491033
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.03%	IDG000013707
SAMSUNG SDI CO LTD	0.03%	KR7006400006
PENTAIR PLC COM	0.03%	IE00BLS09M33
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.03%	CA135087WV25
KIWIBANK LTD 181022 RCD	0.03%	NZKIWDM291L0
REPSOL SA	0.03%	ES0173516115
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.03%	FR0010870956
NOKIA OYJ	0.03%	FI0009000681
INTESA SANPAOLO SPA	0.03%	IT0000072618
ANZ BANK NEW ZEALAND 150623 RCD	0.03%	NZF02DT307C9
AMERICAN ELECTRIC POWER COMPANY INC	0.03%	US0255371017
MURPHY OIL CORP	0.03%	US6267171022
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
ENCOMPASS HLTH CRP COM USD	0.03%	US29261A1007
ENBRIDGE INC	0.03%	CA29250N1050
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.03%	AU000000TCL6
JAPAN PETROLEUM EXPLORATION	0.03%	JP3421100003
WESTPAC BANKING CORPORATION	0.03%	AU000000WBC1
HOST HOTELS & RESORTS INC	0.03%	US44107P1049
HAREL INSURANCE INVESTMENTS AND FINANCIAL SERVICES LTI	0.03%	IL0005850180
FIRST SOLAR INC	0.03%	US3364331070
POPULAR INC COM USD6 POST REV SPLIT	0.03%	PR7331747001
HEINEKEN HOLDING NV	0.03%	NL0000008977

BANK OF CHINA LTD HK	0.03% CNE1000001Z5
KUBOTA CORPORATION	0.03% JP3266400005
SUMMIT INDUSTRIAL INCOME REIT	0.03% CA8661201167
STANDARD BANK GROUP	0.03% ZAE000109815
ZURICH FINANCIAL SERVICES	0.03% CH0011075394
Outstanding Settlement Receipts - GBP	0.03%
UNILEVER PLC	0.03% GB00B10RZP78
VISHAY INTERTECHNOLOGY INC	0.03% US9282981086
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.03% JP3580200008
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.03% DUIRSNDZ1787
FRANCE(GOVT OF) 2.5% 25/05/2030	0.03% FR0011883966
ANSYS INC	0.03% US03662Q1058
FIRSTRAND LTD	0.03% ZAE000066304
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.03% US9128284H06
REGENCY CENTERS CORPORATION	0.03% US7588491032
JAPAN METROPOLITAN FUND INVEST	0.03% JP3039710003
VISTA GROUP INTERNATIONAL LTD	0.03% NZVGLE000351
APPLIED MATERIALS US	0.03% US0382221051
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.03% NZWRCDT231C7
HYUNDAI MOBIS	0.03% KR7012330007
TOURISM HOLDINGS LTD	0.03% NZHELE0001S9
SUMITOMO RUBBER INDUSTRIES	0.03% JP3404200002
DBS GROUP HOLDINGS LTD	0.03% SG1L01001701
ABBVIE INC COM USD0.01	0.03% US00287Y1091
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.03% XS2283340060
ESSILORLUXOTTICA EURO.18	0.03% FR0000121667
CHROMA ATE INC	0.03% TW0002360005
ONO PHARMACEUTICAL CO LTD	0.03% JP3197600004
WATTS WATER TECHNOLOGIES INC	0.03% US9427491025
GUIZHOU PANJIANG REFINED COAL CO LTD	0.03% CNE0000017V2
XCEL ENERGY INC	0.03% US98389B1008
BANGCHAK CORPORATI THB1NVDR	0.03% TH0420010R18
BOX INX	0.03% US10316T1043
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.03% FR0014000MR3
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR	0.02%
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.02% US91282CBV28
UNITED STATES TREAS BILLS DTD 0% 11-10-2022	0.02% US912796W548
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.02% US912810SX72
ACCIONA SA	0.02% ES0125220311
PINNACLE INVESTMENT MANAGEMENT GROUP LTD	0.02% AU000000PNI7
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.02% CNE1000003G1
INTUIT INC	0.02% US4612021034
CAPITALAND INTEGRATED COMMERCI	0.02% SG1M51904654
UNITED STATES TREAS BDS 2.125 2-15-2041	0.02% US912810QP66
NIPPON PROLOGIS REIT INC	0.02% JP3047550003
CANADIAN NATURAL RESOURCES	0.02% CA1363851017
AMADA CO LTD	0.02% JP3122800000
JAPAN(GOVT OF) 0% T-BILL 10/03/2023 JPY	0.02% JP1741061N95
DUNEDIN CITY TREASURY 091122 PNOTE	0.02% NZDCTDT227C6
DEXUS	0.02% AU000000DXS1
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.02% IL0011401937
PETROCHINA CO LTD	0.02% CNE1000007Q1
BANCO BRADESCO SA-PREF	0.02% BRBBDACNPR8
APARTMENT INCOME R COM USD0.01 WI	0.02% US03750L1098
CTCI CORP	0.02% TW0009933002
ASR NEDERLAND NV	0.02% NL0011872643
VALERO ENERGY CORP	0.02% US91913Y1001
BIG YELLOW GROUP PLC	0.02% GB0002869419
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.02% AU000000ANZ3
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.02% FR0014007L00
MARRIOTT VACATIONS WORLDWIDE CORP	0.02% US57164Y1073
GLANBIA PLC	0.02% IE0000669501
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.02% IDG000015207
UNITE GROUP PLC	0.02% GB0006928617
COMERICA INC USD5.00	0.02% US2003401070
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.02%
CK ASSET HOLDINGS HK	0.02% KYG2177B1014
CSPC PHARMACEUTICAL GROUP	0.02% HK1093012172
ALLIANCE DATA SYSTEMS CORP	0.02% US0185811082
EUROPEAN BANK FOR REC & DEV 5.02% 04/08/202!	0.02% XS2512033189
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.02% CNE100003G67
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.02% AU000000VCX7

OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02%	NZOCAE0002S0
ORACLE CORP 1.65% 03-25-2026	0.02%	US68389XCC74
TRAVEL PLUS LEISUR CO	0.02%	US8941641024
SHURGARD SELF STORAGE EUROPE SARL	0.02%	LU1883301340
ITAU UNIBANCO HOLDING SA	0.02%	BRITUBACNPR1
EQUINIX INC 1.8% DUE 07-15-2027	0.02%	US29444UBG04
HOME BANCSHARES INC	0.02%	US4368932004
CIBC SYDNEY 4.4% 15/07/2025	0.02%	AU3CB0290781
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.02%	NZCCBDT010C7
SHANXI XISHAN COAL AND ELECTRICITY POWER CO LTD	0.02%	CNE0000013Y5
INTERNATIONAL FINANCE CORP 4.25% SNR NTS 21/08/2	0.02%	AU0000IFXHK9
OLD REPUBLIC INTL CORP	0.02%	US6802231042
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK50I	0.02%	SE0004517290
SOC GEN COLLATERAL	0.02%	
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.02%	
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.02%	US912828XB14
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.02%	AU3CB0223402
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.02%	AU3FN0036984
BOSTON PROPERTIES INC	0.02%	US1011211018
ENCORE WIRE CORP	0.02%	US2925621052
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.02%	AU3CB0223774
EURO INV BANK 0% SNR 15/11/2027 EUR1000	0.02%	XS2419364653
TRIMBLE INC COM NPV	0.02%	US8962391004
TE CONNECTIVITY LTD	0.02%	CH0102993182
SYNOPSIS INC	0.02%	US8716071076
PVH CORP COM USD1.00	0.02%	US6936561009
TERUMO CORP	0.02%	JP3546800008
AGREE REALTY CORP	0.02%	US0084921008
MITSUBISHI GAS CHEMICAL CO	0.02%	JP3896800004
FUT DEC 22 US 2YR T-NOTE	0.02%	
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.02%	XS1785147098
ENPLAS CORP	0.02%	JP3169800004
AOFRIO LTD	0.02%	NZWDTE0002S1
TOHOKU ELECTRIC POWER JPY	0.02%	JP3605400005
BNG BANK N.V. 0.0% 31/08/2028	0.02%	XS2381566616
EURO INV BANK 0.5% SNR 10/08/23 AUD10000	0.02%	XS0650754822
ZOOM VIDEO COMMUNICATIONS INC	0.02%	US98980L1017
BANGKOK DUSIT MEDICAL SERVICES PCL	0.02%	TH0264010R10
ASE TECHNOLOGY HOLDING CO LTD	0.02%	TW0003711008
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.02%	IE00B4613386
FUT JUN 24 ICE SONIA SO3	0.02%	
MAKALOT INDUSTRIAL	0.02%	TW0001477008
WMGUI3 Collateral Account	0.02%	
DARLING INGREDIENTS INC	0.02%	US2372661015
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02%	CA0194561027
CHENIERE ENERGY INC	0.02%	US16411R2085
US TREASURY N/B 2.25% 11-15-2024	0.02%	US912828G385
GAZTRANSPORT ET TECHNIGAZ SA	0.02%	FR0011726835
EVOQUA WATER TECHNOLOGIES CORP	0.02%	US30057T1051
WILLIAMS COMPANIES INC	0.02%	US9694571004
SHENG SIONG GROUP LTD	0.02%	SG2D54973185
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.02%	MXP370711014
CANADIAN PACIFIC RAILWAY LTD	0.02%	CA13645T1003
TOBU RAILWAY CO LTD	0.02%	JP3597800006
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.02%	SG7S30941627
JAPAN(GOVT OF) 0% T-BILL 11/01/2023 JPY	0.02%	JP1741111NA8
NIPRO CORP	0.02%	JP3673600007
YOKOREI CO LTD	0.02%	JP3957000007
CONCORDIA FINANCIAL GROUP LTD	0.02%	JP3305990008
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.02%	XS2126058168
MARINEMAX INC	0.02%	US5679081084
PRUDENTIAL PLC	0.02%	GB0007099541
DT MIDSTREAM INC COM USD0.01	0.02%	US23345M1071
COMCAST CORP NEW 3.95% 10-15-2025	0.02%	US20030NCS80
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.02%	CNE0000001D4
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.02%	US36179WQA98
CHARTER 4.908% DUE 07-23-2025	0.02%	US161175AY09
TIANDI SCIENCE TECHNOLOGY CO LTD	0.02%	CNE000001B90
CROWN HOLDINGS INC	0.02%	US2283681060
ROCKWELL AUTOMATION INC	0.02%	US7739031091
SHIONOGI & CO LTD	0.02%	JP3347200002
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.02%	

ORKLA ASA	0.02%	NO0003733800
FERGUSON PLC NEW ORD GBP 0.10	0.02%	JE00BJVNS543
MITAC HOLDINGS CORP	0.02%	TW0003706008
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.02%	NZGOVDT551C8
CHESAPEAKE ENERGY COM USD0.01	0.02%	US1651677353
HORMEL FOODS CORPORATION	0.02%	US4404521001
CAPITALAND INVE NPV	0.02%	SGXE62145532
GPT GROUP	0.02%	AU000000GPT8
NORTONLIFELOCK INCCOM USD0.01	0.02%	US6687711084
Outstanding Settlement Receipts - SGD	0.02%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM AUSTRALIA	0.02%	
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.02%	US87973RAE09
KERRY GROUP PLC	0.02%	IE0004906560
PGT INNOVATIONS INC	0.02%	US69336V1017
YAMAGUCHI FINANCIAL GROUP INC	0.02%	JP3935300008
POWERSCHOOL HOLDINGS INC	0.02%	US73939C1062
SPRINT CORP 7.125% DUE 06-15-2024	0.02%	US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.02%	US404280CW70
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
WEICHOW MOUTAI CO LTD	0.02%	CNE0000018R8
BROADCOM CORP COM USD1.00	0.02%	US11135F1012
OTSUKA HLDGS CO NPV	0.02%	JP3188220002
UNITED MICROELECTRONICS CORP	0.02%	TW0002303005
EXLSERVICE HOLDINGS INC	0.02%	US3020811044
F5 NETWORKS INC	0.02%	US3156161024
NGK SPARK PLUG CO JPY	0.02%	JP3738600000
SAMCHULLY CO LTD	0.02%	KR7004690004
CHEMOCENTRYX INC	0.02%	US16383L1061
CHINA PETROLEUM & CHEMICAL	0.02%	CNE1000002Q2
PETROCHINA CO LTD H	0.02%	CNE1000003W8
FORD MOTOR COMPANY	0.02%	US3453708600
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR	0.02%	XS1721423462
HONDA MOTOR CO LTD ADR	0.02%	US4381283088
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.02%	AU3CB0284677
S F HOLDINGS CO LTD	0.02%	CNE100000L63
HIWIN TECHNOLOGIES CORP	0.02%	TW0002049004
PRIMAX ELECTRONICS LTD	0.02%	TW0004915004
INSULET CORP	0.02%	US45784P1012
TELEFONICA BRASIL SA	0.02%	BRVIVTACNOR0
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.02%	US749775DR04
HANKYU HANSHIN HOLDINGS NPV	0.02%	JP3774200004
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.02%	USP1507SAH06
Charter Hall Core Plus Office Fund	0.02%	
FRESENIUS FINANCE BV 4.0% 01/02/2024	0.02%	XS1026109204
SHINHAN FINANCIAL GROUP	0.02%	KR7055550008
STANTEC INC	0.02%	CA85472N1096
SIGNATURE BANK	0.02%	US82669G1040
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.02%	CH1169151003
UNITED RENTALS INC	0.02%	US9113631090
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.02%	
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.02%	MX0MGO0000D8
Outstanding Settlement Receipts - CAD	0.02%	
KLEPIERRE- EUR4	0.02%	FR0000121964
CAPITEC BANK HOLDINGS LTD	0.02%	ZAE000035861
WISTRON NEWEB CORP	0.02%	TW0006285000
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.02%	XS2356317177
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.02%	AU00000024044
ANGLO AMERICAN PLATINUM LIMITED	0.02%	ZAE000013181
AGILON HEALTH INC	0.02%	US00857U1079
BK MANDIRI IDR500	0.02%	ID1000095003
METLIFE INC	0.02%	US59156R1086
PTC INC	0.02%	US69370C1009
SITEMINDER LTD	0.02%	AU0000183543
BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	0.02%	US06418BAC28
PVTPPL CDP FINL INC DISC COML PAPER 144A 3C7 YRS 3&4 04-1	0.02%	US12509TRH22
ALPS ALPINE CO LTD	0.02%	JP3126400005
MARKETAXESS HLDGS COM	0.02%	US57060D1081
JAPAN (30 YR 0.4% .4% 20/12/2049	0.02%	JP1300651L15
CITIGROUP INC 4.3% DUE 11-20-2026	0.02%	US172967JC62
MARUBENI CORPORATION	0.02%	JP3877600001
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.02%	JP1400081F45
KIWI BANK LTD 141122 FRN	0.02%	NZKIWD1122L1

KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.02% XS2367816076
DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR	0.02% XS2412105533
PTT EXPLOR AND PROD PCL NVDR	0.02% TH0355010R16
EVE ENERGY CO LTD	0.02% CNE100000GS4
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.02% NZCCHDT040C8
NASPERS LTD	0.02% ZAE000015889
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 07122	0.02% NZLGBDT211C6
WESTROCK CO COM USD 0.01	0.02% US96145D1054
KYB CORP	0.02% JP3220200004
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.02% NZHNZD0001L7
RAMI LEVI	0.02% IL0011042491
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.02%
MACYS INC	0.02% US55616P1049
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.02% AU3FN0069209
SOUTHERN COPPER CORPORATION	0.02% US84265V1052
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 20042	0.02% NZLGFDT012C4
CHUGOKU ELECTRIC POWER CO	0.02% JP3522200009
NIPPON STEEL TRADING CORPORATION	0.02% JP3681000000
AMBEV SA COM NPV	0.02% BRABEVACNOR1
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.02% XS1648298559
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.02% NZF03DT057C9
ANTA SPORTS PRODUCTS LTD	0.02% KYG040111059
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.02% US911365BM59
EDWARDS LIFESCIENCES CORP	0.02% US28176E1082
KEYENCE CORP NPV	0.02% JP3236200006
UTD STATES TREAS .25% DUE 06-30-2025	0.02% US912828ZW33
ALFRESA HOLDINGS CORP	0.02% JP3126340003
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.02% NZLGFDT014C0
CMST DEVELOPMENT CO LTD	0.02% CNE000000NS1
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02% US45950VEM46
MITSUI MINING AND SMELTING CO LTD	0.02% JP3888400003
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.02% US071813CE75
INCHCAPE PLC NEW	0.02% GB00B61TVQ02
LG CHEM LTD	0.02% KR7051910008
MTN GROUP LTD	0.02% ZAE000042164
HCA INC 5% DUE 03-15-2024	0.02% US404119BN87
TELEKOM AUSTRIA AG	0.02% AT0000720008
FUT JUN 24 EURO DOLLARS	0.02%
ASSURA PROPERTIES PLC	0.02% GB00BVGBWW93
WUXI BIOLOGICS CAYMAN INC	0.02% KYG970081173
PTT PUBLIC COMPANY THB10	0.02% TH0646010R18
BROADSTONE NET LEA COM USD0.00025	0.02% US11135E2037
ASTRAZENECA PLC	0.02% GB0009895292
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.02% US38869PAP99
EZAKI GLICO CO LTD	0.02% JP3161200005
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.02% US05253JAL52
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.02%
JAPAN(GOVT OF) 0% T-BILL 05/12/2022 JPY	0.02% JP1741051N97
DA OFFICE INVESTMENT CORPORATION	0.02% JP3046310003
XIAN LONGI SILICON MATERIALS CORP	0.02% CNE100001FR6
TERRENO REALTY COR COM	0.02% US88146M1018
ZIM INTEGRATED SHIPPING LTD	0.02% IL0065100930
DAIWA HOUSE REIT I REIT	0.02% JP3046390005
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.02% AU0000097495
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.02% USU10517AC12
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.02% US14040HCQ65
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.02% AU000XCLWAS7
GRAND CANYON EDU	0.02% US38526M1062
SPRINT NEXTEL CORP 6 DUE 11-15-2022	0.02% US852061AS99
HOKUTO CORP	0.02% JP3843250006
OSK MITSUI OSK LINES LTD	0.02% JP3362700001
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.02% USQ04578AD42
ETSY INC	0.02% US29786A1060
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.02% AU0000217101
GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER	0.02% US21H0306A72
YUM CHINA HOLDINGS INC	0.02% US98850P1093
TETRA TECH INC	0.02% US88162G1031
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.02% NZTDCDM286L0
MUFG BANK LTD 011122 RCD	0.02% NZMUFDMM305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.02% NZTDCDM307L4
RENGO CO LTD	0.02% JP3981400009
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.02% USW8454EAR90

BANCA MEDIOLANUM SPA	0.02%	IT0004776628
POHANG IRON & STEEL COMPANY LIMITED	0.02%	KR7005490008
MIGROS TICARET AS	0.02%	TREMGTI00012
MORINAGA MILK INDUSTRY CO LTD	0.02%	JP3926800008
DERWENT LONDON PLC	0.02%	GB0002652740
CORPORATE OFFICE PROPERTIES	0.02%	US22002T1088
VIAMI SOLUTIONS INC	0.02%	US9255501051
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.02%	US91282CBA80
ENPHASE ENERGY INC	0.02%	US29355A1079
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.02%	JP1103431G66
METTLER TOLEDO INTL	0.02%	US5926881054
PVTPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.02%	US63859UBG76
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.02%	US87264ABD63
BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.02%	ES0313307219
WORLD CO LTD	0.02%	JP3990210001
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
WELLS FARGO & COMPANY	0.02%	US9497461015
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.02%	XS2180510732
TAV HAVALIMANLARI HOLDING AS	0.02%	TRETAVH00018
TRIP DOT COM GROUP LTD	0.02%	US89677Q1076
NEWMARKET CORPORATION	0.02%	US6515871076
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.02%	US61747YEA91
HELLENIC TELECOMMUNICATIONS	0.02%	GRS260333000
INVESTORE PROPERTY LTD	0.02%	NZIPLE0001S3
W P CAREY INC	0.02%	US92936U1097
US TREASURY N/B 2% DUE 02-15-2050 REG	0.02%	US912810SL35
UNITED STATES TREAS BILLS 12-01-2022 UNITED STATES TREA	0.02%	US912796P948
COMWLTH BK 2.552% DUE 03-14-2027	0.02%	US2027A1KK25
NATIONAL VISION HOLDINGS INC	0.02%	US63845R1077
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.02%	
JAPAN(GOVT OF) 0% T-BILL 03/10/2022 JPY	0.02%	JP1740911N73
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OC	0.02%	US01F0226A83
RADWARE LTD	0.02%	IL0010834765
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.02%	
HANKOOK TIRE & TEC 3.5% SNR 30/01/23 USD200000	0.02%	XS1760764966
INDUSTRIAL AND INFRAREIT	0.02%	JP3046500009
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	0.02%	US21H0426A28
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.02%	US44891ABX46
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.02%	GB00BK5CVX03
KATITAS CO LTD	0.02%	JP3932950003
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.02%	US912810RJ97
FNMA POOL #MA4281 2% 03-01-2051 BEO	0.02%	US31418DXK35
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.02%	DUIRS1211255
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.02%	NO0010875230
LAUREATE EDUCATION INC	0.02%	US5186132032
GERMANY(FEDERAL 0.0% 15/08/2052	0.02%	DE0001102572
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.02%	US50066GRAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.02%	US92343VGG32
HALMA PLC	0.02%	GB0004052071
RPM INTERNATIONAL INC	0.02%	US7496851038
HOLOGIC INC	0.02%	US4364401012
GOVT NATL MTG 2% DUE 10-15-2046	0.02%	US21H0206A81
JAPAN(GOVT OF) 0% T-BILL 14/11/2022 JPY	0.02%	JP1741011N88
SUNSTONE HOTEL INVESTORS INC REITS	0.02%	US8678921011
COCA COLA FEMSA SAB DE CV	0.02%	US1912411089
INABATA & CO LTD	0.02%	JP3146000009
TEGNA INC	0.02%	US87901J1051
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.02%	XS1883878966
COUSINS PROPERTIES INC	0.02%	US2227955026
AMERICA MOVIL SA DE CV - SER L	0.02%	MXP001691213
TELKOM INDONESIA PERSERO TBK PT	0.02%	ID1000129000
INTEL CORP FIXED 3.4% DUE 03-25-2025	0.02%	US458140BP43
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE O	0.02%	US82620KAZ66
TC ENERGY CORP	0.02%	CA87807B1076
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.01%	US912828XT22
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	0.01%	XS2226916133
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.01%	US15089QAL86
KAKEN PHARMACEUTICAL CO LTD	0.01%	JP3207000005
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.01%	ZAG000016320
ALLSTATE CORP	0.01%	US0200021014
VERINT SYSTEMS INC	0.01%	US92343X1000

QINGHAI SALT LAKE INDUSTRY CO LTD	0.01% CNE000000SW2
RABOBANK NEW ZEALAND 120123 RCD	0.01% NZF05DT235C9
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	0.01%
INTL BUSINESS 3.45% DUE 02-19-2026	0.01% US459200JG74
ADVANCED DRAINAGE SYTEMS INC	0.01% US00790R1041
KLOECKNER & CO	0.01% DE000KC01000
SAFESTORE HOLDINGS PLC	0.01% GB00B1N7Z094
NIPPON SHOKUBAI JP50	0.01% JP3715200006
SHAFTESBURY PLC	0.01% GB0007990962
EFSF 0.00% 0.0% 13/10/2027	0.01% EU000A1G0EK7
PUT BOND OPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	0.01%
NESTE OYJ	0.01% FI0009013296
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01% MXP320321310
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%
CHINA RESOURCES BE NPV	0.01% HK0291001490
LANDIS AND GYR GROUP AG	0.01% CH0371153492
PILGRIMS PRIDE CORP	0.01% US72147K1088
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.01% SG3260987684
SHINSEGAE CO LTD	0.01% KR7004170007
ENN ENERGY HOLDINGS LTD	0.01% KYG3066L1014
ST JAMESS PLACE PLC	0.01% GB0007669376
ROYAL BANK OF CANADA	0.01% CA7800871021
CHINA DESIGN GROUP CO LTD	0.01% CNE100001W51
FMC CORP	0.01% US3024913036
JAPAN (10 YR 0.1% .1% 20/12/2029	0.01% JP1103571L10
Omnes Capital Co-Investment	0.01%
New Zealand Dollar Custodial Account â€“ MITNZ Trans Tasmar	0.01%
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.01% CH0224397346
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.01% GB00BL68HG94
BAYERISCHE MOTOREN WERKE AG	0.01% DE0005190003
TOKIO MARINE HLDG NPV TEMP	0.01% DU06513126D3
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	0.01% HK0000311099
BUMRUNGRAD INTERNATIONAL HOSPITAL PCL	0.01% TH0168010R13
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.01% US912828ZQ64
KIA CORP 1.75% 10-16-2026	0.01% USY4760JAA17
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.01% DE0001102564
THE WAREHOUSE GROUP LIMITED	0.01% NZWHSE0001S6
SHOPRITE HOLDINGS LIMITED	0.01% ZAE000012084
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.01% DE000NRWOLQ9
TOYO SEIKAN GROUP HOLDINGS LTD	0.01% JP3613400005
MANAWA ENERGY LTD	0.01% NZTPXE0001S5
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.01%
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052	0.01% US3132DWD598
YUM! BRANDS INC	0.01% US9884981013
PHILLIPS 66 COM USD0.01	0.01% US7185461040
MAXVALU TOKAI CO LTD	0.01% JP3930400001
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.01% DE0001030559
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.01% US459058JF11
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.01% XS2155365641
NETAPP INC	0.01% US64110D1046
NAVER CORP	0.01% KR7035420009
AZIMUT HOLDING SPA	0.01% IT0003261697
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.01% DE0001102580
GINKGO BIOWORKS HOLDINGS INC	0.01% US37611X1000
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.01% NZTDCDM341L3
CARVANA CO	0.01% US1468691027
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026	0.01% US233853AF73
WELLINGTON CITY COUNCIL 161222 RCD	0.01% NZWCCDT461C7
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.01% US83368TAT51
QUALCOMM INC	0.01% US7475251036
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.01% US78013XZU52
HYUDAI GLOVIS CO LTD	0.01% KR7086280005
BARCLAYS PLC 5.501% DUE 08-09-2028	0.01% US06738EBY05
GEICHA	0.01% FR0010040865
WESTPAC NZD COLL	0.01%
CATCHER TECHNOLOGY CO LTD	0.01% TW0002474004
ITOCHU ENEX CO LTD	0.01% JP3144000001
OVERSEA-CHINESE BANKING CORP	0.01% SG1S04926220
SINGAPORE EXCHANGE LTD SGD0.01	0.01% SG1J26887955
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.01% US928668BE16
ZTE CORP	0.01% CNE000000TK5
CRACKER BARREL OLD COUNTRY STORE INC	0.01% US22410J1060

INDONESIA(REP OF) 1.45% SNR 18/09/26	EUR1000	0.01% XS2012546714
CHAILEASE HOLDING CO LTD		0.01% KYG202881093
FUJI OIL CO LTD		0.01% JP3160300004
KOREAN AIR LINES CO LTD		0.01% KR7003490000
AERCAP IRELAND CAP/GLOBA 2.45% DUE	10-29-2026 BEO	0.01% US00774MAV72
COGNIZANT TECH SOLUTIONS A		0.01% US1924461023
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI		0.01%
KERUR HOLDINGS LTD		0.01% IL0006210111
JABIL INC		0.01% US4663131039
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025		0.01% USY0889VAA80
SKY NETWORK TELEVISION LTD		0.01% NZSKTE0001S6
UNITED PARCEL SERVICE - B		0.01% US9113121068
CITIGROUP INC 3.29% 03-17-2026		0.01% US172967NL16
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21		0.01% US55608RBE99
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD		0.01% FR0013405362
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR		0.01% AU3CB0234581
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD		0.01% NZIIBDT003C0
PACCAR INC		0.01% US6937181088
FLEXIUM INTERCONNET		0.01% TW0006269004
SVENSKA HANDELSBKN 1% SNR EMTN	15/04/2025 EUR	0.01% XS2156510021
BANCO DE SABADELL 1.75% 10/05/2024		0.01% XS1991397545
TOKUYAMA CORP		0.01% JP3625000009
FUT DEC 22 CBT ULT TNOTE		0.01%
SEA LTD		0.01% US81141R1005
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030	EUR1000	0.01% ES0000012F76
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN		0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI		0.01%
BANCO SANTANDER S FIXED 2.746% DUE	05-28-2025	0.01% US05971KAE91
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023	MYR	0.01% MYBML1600014
BANQUE POPULAIRE .625% 28/04/2025		0.01% FR0013509726
OLD MUTUAL LTD NPV		0.01% ZAE000255360
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR		0.01% FR0014006UI2
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026		0.01% USG2182GAA16
BANK AMER CORP 3.248% DUE 10-21-2027		0.01% US06051GGA13
THE TORONTO DOMINION BANK		0.01% CA8911605092
GRUPO BIMBO SA DE CV		0.01% MXP495211262
SOCIETE GENERALE 4.351% DUE 06-13-2025		0.01% US83368TBN72
DDI Y5000		0.01% JP3496400007
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO		0.01%
NATIONAL GRID PLC DISC COML PAPER 4/2 YRS 3&4 10-13-202		0.01% US63627UKD53
SOLAREEDGE TECHNOLOGIES INC		0.01% US83417M1045
SANTOS FINANCE LTD 4.125% GTD SNR	14/09/27 USD	0.01% XS1681539539
SABRA HEALTHCARE REIT INC		0.01% US78573L1061
KEYSIGHT TECHNOLOGCOM USD		0.01% US49338L1035
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR		0.01% MYBMS1900047
TRINET GROUP INC		0.01% US8962881079
CONCENTRIX CORP		0.01% US20602D1019
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FI		0.01% US05964HAQ83
NRW BANK 0.25% GTD SNR 26/01/32 EUR		0.01% DE000NWB0AQ0
KE HOLDINGS INC ADR		0.01% US4824971042
LUXSHARE PRECISION INDUSTRY CO LTD		0.01% CNE100000TP3
ENEL FIN INTL NV FIXED 4.25% DUE	06-15-2025	0.01% USN30707AN87
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020		0.01% US64952WDQ33
SPIRAX SARCO ENG ORD		0.01% GB00BWFGQN14
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS		0.01% NO0006390301
PEMBINA PIPELINE		0.01% CA7063271034
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR		0.01% XS2106056653
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023		0.01% AU3CB0253235
GLP JREIT REIT		0.01% JP3047510007
HALEON PLC		0.01% GB00BMX86B70
CJ CHEIKJEDANG CORP		0.01% KR7097950000
JAPAN .1% 20/12/2023		0.01% JP1051381K12
ARISTA NETWORKS IN COM USD0.0001		0.01% US0404131064
CHINA MENGNIU DAIRY CO		0.01% KYG210961051
HONGKONG LAND HOLDINGS LTD		0.01% BMG4587L1090
CUMMINS INC		0.01% US2310211063
SAMSUNG SDS CO LTD		0.01% KR7018260000
SHENZHEN INOVANCE TECHNOLOGY LTD		0.01% CNE100000V46
KOREA GAS CORPORATION		0.01% KR7036460004
CANADIAN IMPERIAL BK COMM TORONTO BRH	1.25% 06-22-2	0.01% US13607HVE97
ONEOK INC		0.01% US6826801036
TOKYO OHKA KOGYO CO LTD		0.01% JP3571800006

IHH HEALTHCARE BHD	0.01%	MYL522500007
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.01%	US912810SW99
New Zealand dollar	0.01%	
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.01%	DK0009924102
DEUTZ AG	0.01%	DE0006305006
3SBIO INC	0.01%	KYG8875G1029
FRANCE (GOVT OF) 1.5% 25/05/2031	0.01%	FR0012993103
AMBEV SA ADR EACH REPR ORD SPONS	0.01%	US02319V1035
SIMPLO TECHNOLOGY CO LTD	0.01%	TW0006121007
KBC GROUP NV	0.01%	BE0003565737
ANHUI GUJING DISTILLERY CO LTD	0.01%	CNE000000MD5
SUNRUN INC	0.01%	US86771W1053
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.01%	JP1300441E92
LI AUTO INC	0.01%	US50202M1027
BNP PARIBAS SA	0.01%	FR0000131104
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.01%	US92343VDY74
FUT SEP 24 EURO DOLLARS	0.01%	
KB FINANCIAL GROUP INC	0.01%	KR7105560007
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
POSCO HOLDINGS INC	0.01%	US6934831099
New Zealand Dollar Custodial Account â€” MITNZ Overseas Low	0.01%	
CHICONY ELECTRONICS CO LTD	0.01%	TW0002385002
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
ORIX CORPORATION JPY50	0.01%	JP3200450009
HEWLETT PACKARD CO	0.01%	US40434L1052
WENDYS COMPANY COM CLASS A	0.01%	US95058W1009
REALTEK SEMICONDUCTOR CORP	0.01%	TW0002379005
STELLANTIS N V EURO0.01	0.01%	NL00150001Q9
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.01%	XS1082471423
FSF MANAGEMENT COMPANY LTD	0.01%	NZFSFE0001S5
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.01%	US21H0406A63
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01%	XS2048709427
BPCE SR NON PFD FLTGT RT 1.652% DUE 10-06-2026	0.01%	US05584KAH14
S AND P GLOBAL INC COM USD1	0.01%	US78409V1044
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.01%	
HIKMA PHARMACEUTICALS PLC	0.01%	GB00B0LCW083
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.01%	NO0010821598
CEZ AS	0.01%	CZ0005112300
INTEL CORP MTN 4.0% 01/12/2022	0.01%	AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023	0.01%	AU3CB0213429
New Zealand Dollar Custodial Account â€” MITNZ Mercer NZ Sh	0.01%	
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSOIA AR	0.01%	
COMMONWEALTH BANK OF	0.01%	
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.01%	AU3CB0221232
TARGA RESOURCES IN COM	0.01%	US87612G1013
CIA SANEAMENTO MIN COM NPV	0.01%	BRCSMGACNORS
TRUWORTHS INTERNATIONAL LIMITED	0.01%	ZAE000028296
TRANSURBAN QUEENSL 3.75% NTS 12/10/23 AUD10000	0.01%	AU3CB0239929
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.01%	AU3CB0291078
PVPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .4% DL	0.01%	US59217GGV59
NATL AUSTRALIA BK 6.322% 03/08/2032	0.01%	AU3CB0291284
AIRSERVICES AUST 2.75% SNR MTN 15/05/23 AUD	0.01%	AU3CB0237436
CNH INDUS CAP AUST 2.1% SNR MTN 12/12/2022 AUD	0.01%	AU3CB0267474
TORONTO DOMINION BANK FLTGT RT 28/07/2025	0.01%	AU3FN0070173
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.01%	AU3CB0253581
DBS BK 2.370714% 16/06/2025	0.01%	AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.01%	AU3CB0233856
AMEDISYS INC	0.01%	US0234361089
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.01%	AU3FN0055695
MIZUHO BK LTD CD FLTGT RT 22/08/2025	0.01%	AU3FN0070918
PARKLAND CORP	0.01%	CA70137W1086
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01%	US1273871087
MANITOBA (PROVINCE 4.25% 03/03/2025	0.01%	AU3CB0223584
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.01%	AU3CB0247971
SYNLAIT MILK LTD	0.01%	NZSMLE0001S9
MAPLETREE INDUSTRIAL TRUST	0.01%	SG2C32962814
B3 SA BRASIL BOLSA BALCAO	0.01%	BRB3SAACNOR6
CAD BNP PARIBAS A/C	0.01%	
GREAT WALL MOTOR COMPANY H	0.01%	CNE100000338
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
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	0.01% AU3CB0253417
PACCAR FINL PTY LTD 4.05% 02/06/2025	0.01% AU3CB0289932
NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD	0.01% AU3CB0292597
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.01% US91282CBJ99
AFFIRM HOLDINGS INC	0.01% US00827B1061
TBEA CO LTD	0.01% CNE000000RB8
AEDIFICA SA	0.01% BE0003851681
DIAGEO ORD 28 101/108P	0.01% GB0002374006
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	0.01% AU3CB0249209
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.01% AU3FN0064739
AUST & NZ BANK GRP 6.405%-FRN LT2 20/09/34 AUD	0.01% AU3CB0292472
ESM 0.01% SNR 04/03/30 EUR0.01	0.01% EU000A1299L8
AT&T INC .9% DUE 03-25-2024 BEO	0.01% US00206RMJ85
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.01% AU3CB0246544
GENUS PLC	0.01% GB0002074580
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.01% AU3CB0247393
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.01% AU3CB0244168
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 BE	0.01% USP7S81YAB11
SIMON PROPERTY GROUP INC USD	0.01% US8288061091
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.01% MYBMI1900030
ADVANCED MICRO DEV	0.01% US0079031078
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.01% AU3FN0060729
CLEANAWAY CO LTD	0.01% TW0008422007
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.01% AU300ENL0021
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.01% US912828J272
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.01% IDG000013509
KOREA DEV BK BDS .8325% 25/08/2023	0.01% AU3CB0273985
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.01% MX0MGO000102
ESTACIO PARTICIPACOES SA	0.01% BRYDUQACNOR3
New Zealand Dollar Custodial Account â€œ MITNZ Emerging Ma	0.01%
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.01% AU3CB0278653
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.01% US25160PAJ66
BARCLAYS BANK PLC 20/05/2027	0.01% AU3FN0060448
NATIONAL RETAIL PROPERTIES	0.01% US6374171063
GEELY AUTOMOBILE HOLDINGS LT	0.01% KYG3777B1032
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.01% NZGOVDT437C0
MORGAN STANLEY	0.01% US6174464486
UNITED MEXICAN STATES 7.75% 29/05/31	0.01% MX0MGO0000P2
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.01% AU3CB0261576
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.01% DU0244927801
A P MOLLER MAERSK AS	0.01% DK0010244425
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.01% AU3CB0242139
WHARF REAL ESTATE HKD	0.01% KYG9593A1040
New Zealand Dollar Custodial Account â€œ MITNZ Mercer Socia	0.01%
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
PIRELLI AND C SPA	0.01% IT0005278236
OPAP SA	0.01% GRS419003009
PERUSAHAAN GAS NEGARA PT	0.01% ID1000111602
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01% AU3CB0237949
HSBC HOLDINGS PLC	0.01% GB0005405286
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
HOUSING NEW ZEALAND 181022 PNOTE	0.01% NZHNZDM291L5
T ROWE PRICE GROUP	0.01% US74144T1088
INM COLONIAL SOCIM EUR	0.01% ES0139140174
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.01% AU3CB0273365
PACCAR FINL PTY MTN .75% 24/05/2024	0.01% AU3CB0280402
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.01% AU3TB0000143
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
STARBUCKS CORP	0.01% US8552441094
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.01% GB00BM8Z2V59
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.01% XS2460043743
NEXTGEN HEALTHCARE COM USD0.01	0.01% US65343C1027
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.01% US03027XBV10
FLEURY SA	0.01% BRFLRYACNOR5
URBAN EDGE PPTYS COM USD	0.01% US91704F1049

SEKISUI HOUSE REIT INC	0.01%	JP3047820000
KUAISHOU TECHNOLOGY	0.01%	KYG532631028
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.01%	XS1523028436
AALBERTS INDUSTRIES NV	0.01%	NL0000852564
COMMONWEALTH BANK OF AUSTRALIA	0.01%	AU000000CBA7
PAYPAL HOLDINGS INC	0.01%	US70450Y1038
AT&T INC FIXED 2.9% DUE 12-04-2026	0.01%	XS1879223565
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.01%	US91282CCR07
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-30-2025	0.01%	US40052VAC81
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU221	0.01%	
SEALED AIR CORP	0.01%	US81211K1007
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.01%	
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.01%	US87031CAF05
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.01%	NO0010930522
GRAINGER W W INC	0.01%	US3848021040
AUSTRALIA(COMWLTH 2.0% 21/08/2035	0.01%	AU000XCLWAF4
AIR WATER INC	0.01%	JP3160670000
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.01%	XS1757394322
AVARY HOLDING SHENZHEN CO LTD	0.01%	CNE100003GF5
SANFORD LTD	0.01%	NZSANE000150
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.01%	
JAPAN (10 YR 0.1% .1% 20/03/2030	0.01%	JP1103581L42
BLOCK INC	0.01%	US8522341036
EBARA FOODS INDUSTRY INC	0.01%	JP3165930003
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.01%	AU3CB0268035
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.01%	
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.01%	XS1316569638
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.01%	XS2408621238
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.01%	MX0MGO0000J5
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.01%	TW0005880009
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01%	CNE1000012B3
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
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC	0.01%	US01F0324A92
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.01%	US29874QEN07
VMWARE INC-CLASS A	0.01%	US9285634021
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.01%	US025816CV93
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.01%	MX0MGO0000Y4
MISUMI GROUP INC	0.01%	JP3885400006
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.01%	US026874DQ70
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
BANCO SANTANDER CENTRAL HISP	0.01%	ES0113900J37
Outstanding Settlement Receipts - CHF	0.01%	
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.01%	AU3CB0285310
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.01%	US04517PBG63
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.01%	US459058KD44
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.01%	MX0MGO0000H9
CATERPILLAR INC	0.01%	US1491231015
EURO INV BANK FR SNR 01/26 USD2000000'REGS	0.01%	XS2289587862
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052	0.01%	US3132DWES89
BILIBILI INC ORD SHS	0.01%	KYG1098A1013
M & T BANK CORPORATION	0.01%	US55261F1049
CBRE GROUP INC CLASS A	0.01%	US12504L1098
NEXITY	0.01%	FR0010112524
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
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.01%	US96043FAG81
TSY INFL IX N/B TII O 1/8 04/15/27 04-15-2027	0.01%	US91282CEJ62
CANON INC	0.01%	JP3242800005
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%	
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.01%	AU3CB0281145
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.01%	HK0688002218
CARDINAL HEALTH INC	0.01%	US14149Y1082
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.01%	ES0224244089
BNP PARIBAS 3.625% 01/09/2029	0.01%	FR001400CFW8
COFINIMMO	0.01%	BE0003593044
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.01%	US958102AQ89
CIMB GROUP HOLDINGS BERHAD	0.01%	MYL10230O0000
RAPID7 INC	0.01%	US7534221046
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.01%	SG31A9000002
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.01%	XS2020670779
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.01%	US195325BZ79

BANK OF COMMUNICATION LTD	0.01%	CNE100000205
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.01%	MX0MGO00000R8
KBC GROUP NV 1.625% 18/09/2029	0.01%	BE0002290592
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.01%	ES00000121S7
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.01%	US03522AAH32
HOME PRODUCT CENTER PCL NVDR	0.01%	TH0661010R17
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.01%	US912810QB70
PRESIDENT CHAIN STORE CORP	0.01%	TW0002912003
HKD BNP PARIBAS A/C	0.01%	
HUGEL INC	0.01%	KR7145020004
SHIBAURA MECHATRONICS CORP	0.01%	JP3355000005
COCA-COLA FEMSA S.UNITS	0.01%	MX01KO000002
FUT DEC 22 U.S. T-BONDS	0.01%	
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.01%	XS2434710799
JAPAN(GOVT OF) 0% T-BILL 19/12/2022 JPY	0.01%	JP1741091N99
RALPH LAUREN CORP COM	0.01%	US7512121010
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.01%	AU3CB0283034
ULTA BEAUTY INC COM	0.01%	US9038453031
Australian Dollar Custodial Account â€” MMF Short Term Depo:	0.01%	
GS RETAIL CO LTD	0.01%	KR7007070006
DIGITAL REALTY TRUST INC	0.01%	US2538681030
CELLNEX FIN CO SAU 2.25% GTD SNR 12/04/26 EUR	0.01%	XS2465792294
YTO EXPRESS GROUP CO LTD	0.01%	CNE0000012J8
CHUBU STEEL PLATE CO LTD	0.01%	JP3524600008
FNMA POOL #CA9381 2% DUE 03-01-2051 REG	0.01%	US3140QHM770
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.01%	IDG000009507
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
KEYERA CORP COM	0.01%	CA4932711001
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.01%	US21H0326A37
NEXTDC LIMITED ORDINARY FULLY PAID	0.01%	AU000000NXT8
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.01%	XS1312953596
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.01%	USP3579EAY34
HARTFORD FINANCIAL SERVICES GROUP INC	0.01%	US4165151048
COGNA EDUCACAO SA NPV	0.01%	BRCOGNACNOR2
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	0.01%	
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01%	TW0001216000
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI	0.01%	
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01%	CNE100000593
ALSEA SAB DE CV	0.01%	MXP001391012
YANG MING MARINE TRANSPORT	0.01%	TW0002609005
AVI LTD	0.01%	ZAE000049433
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	0.01%	CNE100000NN1
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.01%	US08182BAL27
BANCO DO BRASIL SA	0.01%	BRBBASACNOR3
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.01%	JP1201631HC6
WESTLAKE CHEMICAL PARTNERS LP	0.01%	US9604171036
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.01%	AU3CB0283646
NEW CHINA LIFE INSURANCE CO LTD	0.01%	CNE100001922
FUT DEC 22 SFE 3Y T-BOND	0.01%	
LI NING CO LTD	0.01%	KYG5496K1242
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.01%	GB00BMGR2916
BANK AMER CORP 3.974% 02-07-2030	0.01%	US06051GHQ55
FOOT LOCKER INC	0.01%	US3448491049
COMWLTH BK 3.214% DUE 05-27-2025	0.01%	US20271AAJ60
CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD	0.01%	AU3CB0280956
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
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR	0.01%	XS2082969655
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.01%	USP37878AC26
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.01%	XS2167007249
AMERISOURCEBERGEN CORP	0.01%	US03073E1055
CENTRAIS ELETRICAS BRASILEIRAS SA	0.01%	BRELETACNPB7
NEXTERA ENERGY CAP HLDGS INC FLTG DUE 02-22-2023	0.01%	US65339KBT60
INVESTOR AB SER B NPV	0.01%	SE0015811963
BLACKROCK INC	0.01%	US09247X1019
CHINA LIFE INSURANCE CO LTD	0.01%	CNE1000002L3
FUT SEP 25 ICE SONIA SO3	0.01%	
FNMA POOL #FS0377 2.5% 02-01-2052 BEO	0.01%	US3140XFM325
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01%	CNE100000JG3
New Zealand Dollar Custodial Account â€” MITNZ SR Overseas	0.01%	

IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	0.01% DUIRSBZN3488
TESCO ORD GBP0.06333	0.01% GB00BLGZ9862
LCH_IRS BOFAGB2U 14/10/2033 EUR P 2.235% / R 6MEURIB AR	0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.712% / R 3MBBSW AR	0.01%
BANK OF CHINA NZ LTD 190423 4.02 CB	0.01% NZBOCDT003C8
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.01% XS2416563901
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.01% JP3046470005
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.01% FR0014007PV3
YANKUANG ENERGY GROUP CO LTD	0.01% CNE000000WV6
MONDELEZ INTL 2.25% DUE 09-19-2024	0.01% US60920LAF13
BEIJING ENTERPRISES HOLDINGS LIMITED	0.01% HK0392044647
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.01% US87264ABV61
FUT SEP 23 90 DAY B-BILLS	0.01%
USANA HELATH SCIENCES INC	0.01% US90328M1071
GNMA II JUMBOS 2.5% 30 YEARS SETTLES OCTOBER	0.01% US21H0226A46
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.01% US045054AN37
BELLUNA CO LTD	0.01% JP3835650007
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW	0.01% DUIRSWBC3591
SIBANYE STILLWATER LTD	0.01% ZAE000259701
AGRICULTURAL BANK OF CHINA	0.01% CNE100000Q43
RESTAURANT BRANDS NEW ZEALAND LTD	0.01% NZRBDE0001S1
British pound sterling	0.01%
BPCE SA FIXED 2.375% DUE 01-14-2025	0.01% US05584KAG31
CITIGROUP INC USD	0.01% US1729674242
IMPALA PLATINUM HOLDINGS LIMITED	0.01% ZAE000083648
SM INVESTMENTS CORPORATION	0.01% PHY806761029
JOHNSON CTLS INTL 1% SNR 15/09/2023 EUR100000	0.01% XS1580476759
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01% PHY411571011
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.01% XS1584122763
SERVICENOW INC	0.01% US81762P1021
ALLIANZ SE-REG	0.01% DE0008404005
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.01% US41068X1000
RHB BANK BHD MYR1.00	0.01% MYL106600009
CENTRAL EXCHANGE LIMITED	0.01% AU0000017840
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%
ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	0.01% XS2027400063
ANTHEM INC 3.35% DUE 12-01-2024	0.01% US036752AC75
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%
FIRST HORIZON CORP	0.01% US3205171057
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.01% US36179VZS23
UTD STATES TREAS 1.375% DUE 02-15-2023	0.01% US912828Z864
CHUBB LIMITED ORD CHF24.15	0.01% CH0044328745
PRINCIPAL FINANCIAL GROUP	0.01% US74251V1026
PELTON INTERACTIVE INC	0.01% US70614W1009
AMERN TOWER CORP 2.1% DUE 06-15-2030	0.01% US03027XBC39
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.01% DK0009522062
FIDELITY NATIONAL 2.25% DUE 03-01-2031	0.01% US31620MBT27
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.01% US898324AA61
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.01% KR103502GAC2
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.01% USF1R15XK938
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.01% MX0MGO0000U2
DEUTSCHE BANK AG MTN 1.875% 23/02/2028	0.01% DE000DL19WL7
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01% CNE1000029W3
COOPERATIEVE 5.25% DUE 05-24-2041	0.01% US21685WCJ45
TARGET CORPORATION	0.01% US87612E1064
CHUNGHWA TELECOM CO LTD	0.01% TW0002412004
PENSKE TRUCK FIXED 1.7% DUE 06-15-2026	0.01% USU71000BD16
ANALOG DEVICES INCORPORATED COM USD 0.16	0.01% US0326541051
INTEGRA LIFESCIENCES HOLDINGS CORP	0.01% US4579852082
LCH_IRS BOFAGB2U 02/12/2028 EUR P 1.103% / R 6MEURIB AR	0.01%
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766% SO230614US2	0.01%
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.01% XS1513739760
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-20	0.01% US46647PBK12
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.01% US38141GWZ35
REGIONS FINANCIAL CORP	0.01% US7591EP1005
KIMBERLY CLARK DE MEXICO S A B DE C V FO2.431% DUE 07-01	0.01% USP60694AF68
SHELL PLC SPON ADS EA REP 2 ORD SHS	0.01% US7802593050
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	0.01% US86562MBP41
SINOPHARM GROUP CO-H	0.01% CNE100000FN7
BP PLC -SPONS ADR	0.01% US0556221044
ABU DHABI PORTS CO 2.5% SNR EMTN 06/05/31 USD	0.01% XS2338173680

NATL RURAL UTILS 3.4% DUE 02-07-2028	0.01% US637432NP60
INVESTEC 6.75%-FRN PERP GBP200000	0.01% XS1692045864
CVS CAREMARK CORP 4 DUE 12-05-2023	0.01% US126650CC26
OREILLY AUTOMOTIVE INC NEW 4.7% 06-15-2032	0.01% US67103HAL15
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
BRIGHTHOUSE FINL INC 5.625% DUE 05-15-2030 REG	0.01% US10922NAG88
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE1.55% DUE 01-C	0.01% US59217HEP82
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.01% AU3CB0279289
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	0.01% US3140QKP280
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.01% FR0013341682
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 R	0.01% US133131AZ59
HANGZHOU TIGERMED CONSULTING CO LTD	0.01% CNE1000040M1
STRYKER CORP	0.01% US8636671013
SACI FALABELLA 3.75% 10-30-2027	0.01% USP82290AR17
TELEFONICA DE ESPA SPPT50	0.01% ES0178430E18
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.01% XS1558450745
CATHAY FINANCIAL HOLDING CO	0.01% TW0002882008
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.01% US91282CCC38
DENTSPLY SIRONA FIXED 3.25% 06-01-2030	0.01% US24906PAA75
NIPPON EXPRESS HLD NPV	0.01% JP3688370000
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.01% XS1499724638
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.01% MX0MGO0000B2
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.01% US3696043013
CELLTRION INC	0.01% KR7068270008
SAFARICOM PLC	0.01% KE1000001402
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.01% US91282CCT62
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.01% US91324PCQ37
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.01% NZWRCDT230C9
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025	0.01% US37045XCV64
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	0.01% US345397ZC07
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.01% US66989HAH12
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	0.01% US31620MBV72
COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.01% US74977SDJ87
SWCC SHOWA HOLDINGS CO LTD	0.01% JP3368400002
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.01% XS1909177625
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.01% US912828ZL77
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2045	0.01% US35564RBF01
CTP N.V .75% 18/02/2027	0.01% XS2303052695
CHRISTCHURCH CITY HOLDINGS LIMITED 201222 PNOTE	0.01% NZCCHDT048C1
GENERAL MTRS FINL CO INC DISC COML PAPER4/2 YRS 3&4 11-12	0.01% US37046ULW98
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.01% USQ8053LAA28
HCP INC 3.25% DUE 07-15-2026	0.01% US40414LAQ23
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.01% US084670BK32
WAREHOUSES DE PAUWNPV	0.01% BE0974349814
XEROX HLDGS CORP COM USD1.00	0.01% US98421M1062
TOHO ZINC CO LTD	0.01% JP3599000001
ZTE CORP-H	0.01% CNE1000004Y2
ATHENE GLOBAL FDG MEDIUM TERM SR SECD NTBOOK ENTRY I	0.01% US04686E3L49
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.75% / R 6MBBSW AR	0.01%
FERGUSON FIN PLC FIXED 4.25% DUE 04-20-2027	0.01% USG33760AE23
GILEAD SCIENCES INC .75% DUE 09-29-2023	0.01% US375558BW29
FNMA POOL #FM9499 2.5% 11-01-2051 BEO	0.01% US3140XDRV05
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.01% CA135087B451
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.01% US22536PAH47
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	0.01% USC0219CAH00
KOMATSU LTD JPY	0.01% JP3304200003
GOLD FIELDS LTD	0.01% ZAE000018123
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.01% GB00BMBL1F74
ERP OPER LTD 3.25% DUE 08-01-2027	0.01% US26884ABG76
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.01% IT0005323032
HOKKAIDO GAS CO LTD	0.01% JP3847000001
HANSOI PAPER CO LTD	0.01% KR7213500002
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.01% XS2333299324
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.01% FR0013448859
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.01% FR0013408960
CN LT & PWR CO 4.3% DUE 04-15-2044	0.01% US207597EG65
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051	0.01% US3132DWB512
SEM CORP INDUSTRIES LIMITED	0.01% SG1R50925390
SIEMENS 3.3% DUE 09-15-2046	0.01% US82620KAM53
LOGICOR FINANCING 3.25% GTD SNR 13/11/28EUR	0.01% XS1909057645

CAP 1 FINL CORP FLTG RT 5.247% DUE 07-26-2030	0.01% US14040HCV50
KERRY GROUP PLC-A	0.01% IE0004906560
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.01% US58013MFC38
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.01% US911312AJ59
EURO BK RECON&DEV 6.45% CURR/LKD 13/12/22 IDR	0.01% XS1734550897
BOOKING HLDGS INC COM USD0.008	0.01% US09857L1089
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.01% US14149YBJ64
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.01% US26874RAE80
FABEGE AB NPV POST SPLIT	0.01% SE0011166974
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR	0.01%
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.01% ES0000012411
UIE PLC USD1	0.01% MT0002400118
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI	0.01%
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.01% US91282CCF68
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%
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.01% CA135087D507
CANON INC ADR	0.01% US1380063099
TAIWAN UNION TECHNOLOGY CORP	0.01% TW0006274004
ZTO EXPRESS CAYMAN INC	0.01% US98980A1051
HYUNDAI DEPT STORE CO	0.01% KR7069960003
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	0.01% US90265EAR18
LARGAN PRECISION CO LTD	0.01% TW0003008009
RELX CAP INC 4.0% 03-18-2029	0.01% US74949LAC63
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.01% US377372AE71
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.01% US3444191064
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.01% XS2102507600
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.01% COL17CT02625
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.01% USQ04578AG72
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01% AU000000NSR2
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.01% US767201AL06
HILTON WORLDWIDE H COM USD 0.01	0.01% US43300A2033
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR	0.01% XS1508450688
CME GROUP INC COM	0.01% US12572Q1058
ASPEN PHARMACARE HOLDINGS LTD	0.01% ZAE000066692
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01% CA46071W2058
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24	0.01%
BECTON DICKINSON AND COMPANY	0.01% US0758871091
BRL BNP PARIBAS A/C	0.01%
NISSHIN SEIFUN GROUP INC	0.01% JP3676800000
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.01% USN30706VD93
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	0.01% US89681LAA08
ALLIANCE PHARMA PLC	0.01% GB0031030819
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01% XS2169281131
SUNWODA ELECTRONIC CO LTD	0.01% CNE100001260
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.01% US25156PAC77
FUT DEC 22 SFE 10Y T-BOND	0.01%
MEGA LIFESCIENCES PCL	0.01% TH4984010R19
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.01% US1091941005
RYDER SYSTEM INC 2.85% 03-01-2027	0.01% US78355HKT58
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.01% US404280AM17
COVENTRY BS 6.875%-FRN PERP GBP200000	0.01% XS1961836712
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01% XS2294155739
SHINHAN FINANCIAL GROUP CO LTD ADR	0.01% US8245961003
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.01% XS1918887156
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323% 01-13-21	0.01% US09659X2N16
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD	0.01% CNE100002TX3
CROWN CASTLE INTL CORP	0.01% US22822V1017
HCA INC 5.25% DUE 04-15-2025	0.01% US404119BQ19
JOSHIN DENKI CO LTD	0.01% JP3393000009
MALAYSIA 4.232% BDS 30/06/31 MYR	0.01% MYBMX1100044
CHINA RESOURCES LAND LIMITED	0.01% KYG2108Y1052
CHARTER HALL GROUP	0.01% AU000000CHCO
SHINKIN CENTRAL BANK	0.01% JP3429200003
DISNEY WALT CO 3% DUE 07-30-2046	0.01% US25468PDN33
UNITED STATES TREASURY 2.25% 11-15-2027	0.01% US9128283F58
WISTRON CORP	0.01% TW0003231007
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.01% US20030NBK63
LOWES COS INC 4.0% 04-01-2032	0.01% US548661EH62
MSTB03 WEST PAC	0.01%
ANGANG STEEL CO LTD	0.01% CNE1000001V4
VERIZON 5.5% DUE 03-16-2047	0.01% US92343VDV36

PVTPL DANONE NT 144A 2.589% DUE	11-02-2023/11-02-20	0.01%	US23636TAD28
UNITED STATES OF AMER TREAS NOTES 2.875%DUE	05-15-2032	0.01%	US91282CEP23
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027	EUR	0.01%	XS2343340852
TELEFONICA 7.045% DUE 06-20-2036		0.01%	US87938WAC73
CELANESE US HLDGS 4.777% 19/07/2026		0.01%	XS2497520705
BANCO SANTANDER S FIXED 5.179% DUE	11-19-2025	0.01%	US05971KAA79
BOISE CASCADE CO		0.01%	US09739D1000
FRANCE(GOVT OF) 0% SNR 25/11/2029	EUR1'REGS	0.01%	FR0013451507
LG HOUSEHOLD HEALTH CARE		0.01%	KR7051900009
SANTANDER UK GROUP HLDGS PLC 3.823%	11-03-2028	0.01%	US80281LAG05
NOMURA REAL EST MA REIT		0.01%	JP3048110005
3M CO 4.0% 09-14-2048		0.01%	US88579YBD22
SARAS SPA		0.01%	IT0000433307
CHINA VANKE CO RES		0.01%	CNE100001SR9
ANZ NAT INT LONDON 0.2% GTD SNR	23/09/2027 EUR	0.01%	XS2389757944
CISCO SYS INC SR NT 5.9 DUE 02-15-2039	REG	0.01%	US17275RAD44
LITE ON TECHNOLOGY CORP		0.01%	TW0002301009
SAUL CENTERS INC		0.01%	US8043951016
TRAVELERS COS INC 4.05% DUE 03-07-2048		0.01%	US89417EAN94
KOREA(REPUBLIC OF) 2.0% 10/06/2031		0.01%	KR103502GB66
EUROPEAN UNION .45% 04/07/2041		0.01%	EU000A3KT6B1
BARCLAYS PLC 5.2% DUE 05-12-2026		0.01%	US06738EAP07
ASSICURAZIONI GENERALI SPA		0.01%	IT0000062072
FRANCE(GOVT OF) 5.75% OAT 25/10/32	EUR1	0.01%	FR0000187635
PPG INDUSTRIES 1.2% DUE 03-15-2026		0.01%	US693506BU04
COLGATE-PALMOLIVE CO 4% DUE	08-15-2045	0.01%	US19416QEJ58
M&G PLC 6.5%-FRN LT2 20/10/2048 USD		0.01%	XS1888930150
EQUITY COMMONWEALTH		0.01%	US2946281027
NORFOLK SOUTHN 3.4% DUE 11-01-2049		0.01%	US655844CD87
GREAT EASTERN HOLDINGS LTD		0.01%	SG1I55882803
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086% / R 6MBSW AR		0.01%	
CHINA YONGDA AUTOMOBILES SERVICES HOLDINGS LTD		0.01%	KYG2162W1024
THE AARONS COMPAN COM USD0.5 WI		0.01%	US00258W1080
AIB GROUP PLC 6.25%-FRN PERP EUR200000		0.01%	XS2010031057
VEOLIA ENVIRONNEME 0.892% SNR 14/01/2024EUR		0.01%	FR0013394681
UNITED STATES TREAS NTS 1.375% 11-15-2031		0.01%	US91282CDJ71
MERCK & CO INC 1.875% SNR 15/10/2026 EUR		0.01%	XS1028941117
RUBIS EUR1.25		0.01%	FR0013269123
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD		0.01%	US852060AT99
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR		0.01%	DE000DL19VB0
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS		0.01%	IE00BDR5HM97
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026	NOK1000	0.01%	NO0010757925
CMO TRITON TRUST SER 21-1 CL A1 FLTG	22/10/2052	0.01%	AU3FN0058145
GSK CONSUMER HEALTHCARE	3.625% 03-24-2032	0.01%	USU04020AD22
QNB FIN LTD 2.625% 12/05/2025		0.01%	XS2162033729
PUT BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.		0.01%	
ARES CAPITAL CORP 2.875% DUE 06-15-2027 BEO		0.01%	US04010LBD47
Australian Dollar Custodial Account â€” MMF Australian Direct		0.01%	
BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR		0.01%	XS2487770104
PRAXAIR INC NT 1.1% 08-10-2030		0.01%	US74005PBT03
SYDNEY AIRPORT FINANCE 3.375%	DUE 04-30-2025	0.01%	USQ8809VAG43
MONSTER BEV CORP COM		0.01%	US61174X1090
CLOVERIE 5.625%-FRN SUB 24/06/46 USD		0.01%	XS1385999492
STRAUSS GROUP LTD		0.01%	IL0007460160
UNITED STATES TREAS NTS WIT 1 1/2	05/15/31 1.625% DUE	0.01%	US91282CCB54
CANADA(GOVT OF) 2% SNR 01/12/2051	CAD1'H722	0.01%	CA135087H722
Australian Dollar Custodial Account â€” MMF Global Unlisted Ir		0.01%	
LOBLAW COMPANIES LTD		0.01%	CA5394811015
BLACKSTONE 1.0% 05/10/2026		0.01%	XS1499602289
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28GBP		0.01%	XS2303762475
ESM 0.01% SNR 15/10/31 EUR0.01		0.01%	EU000A1Z99P9
COLOMBIA(REP OF) 4.5% SNR 15/03/29	USD200000	0.01%	US195325DP79
3M CO		0.01%	US88579Y1010
CPFL ENERGIA SA		0.01%	BRCPFACNORO
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26	KRW10000	0.01%	KR103501GB34
BANK OF NOVA SCOTIA CAD		0.01%	CA0641491075
ZIJIN MINING GROUP CO LTD		0.01%	CNE100000502
NORDEA BK ABP MED .625% DUE 05-24-2024		0.01%	US65559D2C22
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35	EUR1000	0.01%	ES0000012E69
SOCIETE GENERALE 7.875% 29/12/2049		0.01%	USF8586CRW49
NETHERLANDS KING 2.5% SNR 15/01/2033	EUR1	0.01%	NL0010071189
SOCIEDAD QUIMICA Y MINERA DE CHILE SA		0.01%	CLP8716X1082

FRANCE(GOVT OF) 1.75% SNR 25/06/2039	EUR1	0.01%	FR0013234333
JAPAN 1.5% T-BOND 20/03/2045		0.01%	JP1300461F39
MORGAN STANLEY 4.431%	01-23-2030	0.01%	US6174468G77
TRUIST FINL CORP COM USD5		0.01%	US89832Q1094
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARRC		0.01%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARRC		0.01%	
BANK OF CHENGDU CO LTD		0.01%	CNE100002SN6
WEG SA		0.01%	BRWEGEACNOR0
IRELAND(REP OF) 0.9% SNR 15/05/2028	EUR0.01	0.01%	IE00BDHDP44
SAMSUNG C AND T CORPORATION		0.01%	KR7028260008
GALP ENERGIA SGPS SA-B SHRS		0.01%	PTGALOAM0009
FUT DEC 24 EURO DOLLARS		0.01%	
ENEL CHILE SA 4.875% 06-12-2028		0.01%	US29278DAA37
CITIGROUP INC 4.65% DUE 07-30-2045		0.01%	US172967JU60
SOLVAY SA .5% 06/09/2029		0.01%	BE6315847804
BANK OF MONTREAL CAD		0.01%	CA0636711016
AON PLC IE COM USD0 1 CL A		0.01%	IE00BLP1HW54
JPMORGAN CHASE & CO 2.739% DUE	10-15-2030	0.01%	US46647PBE51
CARLISLE COS INC		0.01%	US1423391002
NIKE INC 2.75% DUE 03-27-2027		0.01%	US654106AJ22
PETROLEO BRASILEIRO SA - ADR		0.01%	US71654V1017
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030		0.01%	US09659W2H65
WARNERMEDIA HLDGS INC SR NT 3NC1 144A	3.788% 03-15-2C	0.01%	US55903VAU70
AMERICAN SOFTWARE INC		0.01%	US0296831094
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI		0.01%	
ORICA LIMITED		0.01%	AU000000ORI1
P T ASTRA INTL IDRS		0.01%	ID1000122807
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sha		0.01%	
CHANG HWA COMMERCIAL BANK		0.01%	TW0002801008
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000		0.01%	GB00BF0HZ991
JERONIMO MARTINS SGPS SA		0.01%	PTJMT0AE0001
GOLDMAN SACHS GROUP INC 4.482% DUE	08-23-2028 BEO	0.01%	US38141GZU11
VODAFONE GROUP PLC 4.375% 05-30-2028		0.01%	US92857W8K53
BANK OF IRELAND GR 1.875%-FRN SNR	05/06/26 EUR	0.01%	XS2465984289
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP		0.01%	XS1472663670
UNITED STATES OF AMER TREAS NOTES DTD	02/28/2022 1.875	0.01%	US91282CEC10
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032EUR		0.01%	FR0013521267
ILLINOIS TOOL WORKS		0.01%	US4523081093
MCKESSON CORP 3.125% SNR 17/02/2029 GBP		0.01%	XS1567174526
DOLLAR GENERAL		0.01%	US2566771059
MERCURY FINL CR CARD MASTER TR AST	BACKED NT SER 202	0.01%	US58940BAA44
CHF BNP PARIBAS A/C		0.01%	
KUNLUN ENERGY COMPANY LIMITED		0.01%	BMG5320C1082
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
TEKKEN CORP		0.01%	JP3545600003
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
RED ELECTRICA DE ES		0.01%	ES0173093024
US TREASURY N/B 1.25% DUE 08-15-2031 REG		0.01%	US91282CCS89
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030		0.01%	US8935774AP88
FACTSET RESEARCH SYSTEMS INC		0.01%	US3030751057
GERMANY(FED REP) 0% SNR 15/08/2029	EUR0.01	0.01%	DE0001102473
GOLD FIELDS LTD - SPONS ADR		0.01%	US38059T1060
SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026		0.01%	USP8674JAE93
ARGENTUM NETHERLAN 5.625%-FRN SUB	15/08/52 USD	0.01%	XS1423777215
GUANGGONG WENS FOODSTUFF GROUP CO LTD		0.01%	CNE100002508
PVTPL SABLE INTL FIN LTD FIXED	5.75% 09-07-2027	0.01%	US785712AG56
ALLSTATE CORP 4.5% DUE 06-15-2043		0.01%	US020002BA86
TOYOTA FIN .85% 09/09/2024		0.01%	AU3CB0282945
NATIONAL AUSTRALIA BANK LIMITED		0.01%	AU000000NAB4
TEIJIN LTD JPY50		0.01%	JP3544000007
CASTELLUM AB		0.01%	SE0000379190
MAPFRE SA 1.625% 19/05/2026		0.01%	ES0224244071
NATWEST MARKETS PL 2.875%-FRN SNR	19/09/26 GBP	0.01%	XS1795261822
TOTAL CAP INTL 3.455%	02-19-202	0.01%	US89153VAQ23
ENEL FIN INTL N V FIXED 3.625% DUE	05-25-2027	0.01%	USN30707AC23
KAWASAKI HEAVY INDUSTRIES LTD		0.01%	JP3224200000
FAR EASTONE CO LTD		0.01%	TW0004904008
BANCO SANTANDER 5.25%-FRN PERP EUR200000		0.01%	XS1692931121
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY		0.01%	JP1051501N14
DOMINION ENERGY INC		0.01%	US25746U1097

CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD1	0.01% CA136375CG50
UNITED STATES OF AMER TREAS NOTES 1.125% DUE 10-31-2026	0.01% US91282CDG33
NATL AUSTRALIA BK 3.5% DUE 06-09-2025	0.01% US63254ABD90
UNITED STS TREAS NTS .875% 06-30-2026	0.01% US91282CCJ80
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01% US0394831020
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.01%
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD	0.01% NZLGFDT011C6
ACCTON TECHNOLOGY CORPORATION	0.01% TW0002345006
GERDAU SA SPON ADR	0.01% US3737371050
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.01% US126650BR04
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.01% COL17CT02914
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI	0.01%
JPMORGAN CHASE & CO 4.08% 04-26-2026	0.01% US46647PCZ71
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.01% XS0974122516
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029	0.01% US63861VAB36
FUSHAN INTERNATIONAL ENERGY	0.01% HK0639031506
DEUTSCHE TELEKOM AG DEM	0.01% DE0005557508
VOLKSWAGEN NVP DEM50	0.01% DE0007664039
FUJI PHARMA CO LTD	0.01% JP3816200004
HIROSE TUSYO INC	0.01% JP3798800003
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.01% US04685A3J84
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.01% BE0000304130
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.01% US91282CBG50
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% CH0210483332
BERKLEY WR CORP COM USD0.20	0.01% US0844231029
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
MITSUBISHI UFJ FINANICAL	0.01% JP3902900004
WSP GLOBAL INC	0.01% CA92938W2022
GRUPO MEXICO SAB DE CV-SER B	0.01% MXP370841019
OTSUKA HOLDINGS CO LTD	0.01% US6891641010
EMERSON ELEC CO .875% DUE 10-15-2026	0.01% US291011BP85
SHELL PLC	0.01% GB00BP6MXD84
SHANGHAI TUNNEL ENGINEERING CO LTD	0.01% CNE000000B83
UNITED STS TREAS NTS 0.5% 08-31-2027	0.01% US91282CAH43
TITULOS DE TBOND 7.75% 18/09/2030	0.01% COL17CT03342
SK HYNIX INC	0.01% KR7000660001
KOHL'S CORPORATION	0.01% US5002551043
NIPPON BS BROADCASTING CORP	0.01% JP3746000003
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.01% XS1580239207
COMMERZBANK AG 1.5% 22/11/2024	0.01% XS2411541654
BBVA(BILB-VIZ-ARG) 0.125%-FRN SNR 24/03/27 EUR	0.01% XS2322289385
ANGLOGOLD ASHANTI LTD	0.01% ZAE000043485
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.01% SG7J60932174
UMBS TBA 15YR POOL #000000 1.5% DUE 10-15-2036 REG	0.01% US01F0124A11
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.01% XS1755428502
WIHLBORGS FAST. AB NPV	0.01% SE0018012635
NORITAKE CO LTD	0.01% JP3763000001
MONETARY AUTH OF SING 2.625% 01/05/2028	0.01% SG31B7000002
LINDT & SPRUENGLI AG-PC	0.01% CH0010570767
CJ LOGISTICS KRW5000	0.01% KR7000120006
UTD STATES TREAS .125% DUE 07-15-2023	0.01% US912828ZY98
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.01%
BANK LEUMI LE-ISRAEL	0.01% IL0006046119
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B"REGS	0.01% USP28769AA86
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.01% MX010R010004
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.01% SG31A8000003
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.01% US91282CBL46
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030	0.01% US06051GHX07
Income Due - AUD	0.01%
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.01% XS1936791612
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.01% AU0000013740
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.01%
JPMORGAN CHASE & 4.203% DUE 07-23-2029	0.01% US46647PAV85
SEAWORLD ENTERTAINMET INC	0.01% US81282V1008
FNMA POOL #BQ4491 2.0% 02-01-2051	0.01% US3140KP7D93
LCH_IRS BOFAGB2U 05/05/2036 EUR P 2.192% / R 6MEURIB AR	0.01%
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.01% JP3048590008
UPWORK INC	0.01% US91688F1049
VEIDEKKE ASA	0.01% NO0005806802
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.01% XS2131567138
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.01% US3128M7VS28

FUT PUT DEC 22 LIF 3M EURIBR 9987	0.01%
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	0.01% US65339KBW99
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.01% US91282CBM29
KIA CORPORATION	0.01% KR7000270009
BAIC MOTOR CORP LTD	0.01% CNE100001TJ4
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-20	0.01% US60687YBL20
METROPOLITAN BANK & TRUST COMPANY	0.01% PHY6028G1361
HITE JINRO CO LTD	0.01% KR7000080002
NATIONAL GRID ORD GBP0.12431289	0.01% GB00BDR05C01
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.01% US91282CCZ23
OTC DER CASH COLL REC FROM BARCLAYS	0.01%
NCSOFT CORPORATION	0.01% KR7036570000
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.01% XS0829324457
SOMPO HOLDINGS INC NPV	0.01% JP3165000005
AEON KYUSHU CO LTD	0.01% JP3245400001
UNITED STATES TREAS NTS .625% 11-15-2024	0.01% US91282CDH16
RAYONIER INC	0.01% US7549071030
BK OF IRELAND MTN .375% 10/05/2027	0.01% XS2311407352
LIGHT S.A. COM NPV	0.01% BRLIGTACNOR2
SOFTBANK CORP	0.01% JP3732000009
3I GROUP PLC	0.01% GB00B1YW4409
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.01% XS2121441856
WOLTERS KLUWERS .25% 30/03/2028	0.01% XS2324836878
BANCO BPM SPA	0.01% IT0005218380
CREDIT MUT. ARKEA 1.25%-FRN 11/06/2029 EUR	0.01% FR0013517307
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01% GRS426003000
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.01% ES0000012K46
E.ON INTL FINANCE BV 6.65% 04-30-2038	0.01% USN3033QAU69
DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.01% US912828VS66
GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR	0.01% XS2100788780
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.01% JP1051491MA0
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01% ZAE000145892
GENTING MALAYSIA BHD	0.01% MYL47150O008
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.01% US912828ZP81
UBS GROUP AG	0.01% CH0244767585
IRON MTN INC NEW COM NPV	0.01% US46284V1017
NIKON CORPORATION JPY	0.01% JP3657400002
BEST BUY CO INC	0.01% US0865161014
TOYOCO CO LTD	0.01% JP3619800000
Australian Dollar Custodial Account â€” Absolute Return Bond f	0.01%
DNB BANK ASA 4%-FRN SNR NPF 17/08/27 GBP	0.01% XS2521025408
PROLOGIS L P 2.25% 30/06/2029	0.01% XS1577961862
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI	0.01%
CIELO SA	0.01% BRCIELACNOR3
LS CORP	0.01% KR7006260004
PUT SWO EUR BNPAGB22 P 1.567% / R 6MEURIB SO221114EU:	0.01%
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.01% XS0252367775
OMNICOM GROUP	0.01% US6819191064
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2	0.01% US853254AX89
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.01% US91282CAV37
FEDERAL HOME LN MTG CORP SER WIK151 CL A2 3.799999952	0.01% US3137H8WB34
NEW WORLD DEVELOPMENT CO LTD	0.01% HK0000608585
RAIA DROGASIL SA COM NPV	0.01% BRRADLACNOR0
SHENZHOU INTERNATIONAL GROUP	0.01% KYG8087W1015
CHINA GAS HOLDINGS LIMITED	0.01% BMG2109G1033
DAIICHI SANKYO COMPANY LIMITED	0.01% JP3475350009
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.01% PTBCPHOM0066
ESM 1% SNR 23/06/27 EUR0.01'287	0.01% EU000A1Z99Q7
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.01% US912828YB05
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.01% XS1751004232
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
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.01% US91282CAE12
MS & AD INSURANCE GROUP HOLDINGS	0.01% JP3890310000
FOSUN INTERNATIONAL	0.01% HK0656038673
RELIANCE INDS 3.667% SNR 30/11/2027 USD	0.01% USY72570AN72
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.01% US91282CBE03
FUT DEC 23 90 DAY B-BILLS	0.01%
SWISSCOM AG - CHF17 REGISTERED SHARES	0.01% CH0008742519
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.01%
JONJEE HI TECH INDUSTRIAL AND COMMERCIAL HOLDINGS CO I	0.01% CNE000000HK0
AIR PROD & CHEMS INC COM USD	0.01% US0091581068

HENKEL AG & CO KGAA NON VTG PREF	0.01%	DE0006048432
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.01%	GB00BN65R313
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.01%	US35177PAL13
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
EROAD LTD NPV	0.01%	NZERDE0001S5
NEWMONT CORP	0.01%	US6516391066
BSTN PPTYS LTD 3.4% DUE 06-21-2029	0.01%	US10112RBB96
NIKE INC 3.375% DUE 11-01-2046	0.01%	US654106AG82
TANSEISHA CO LTD	0.01%	JP3472200009
AVIVA ORD GBP0.328947368	0.01%	GB00BPQY8M80
YAKO CO LTD	0.01%	JP3930200005
CCP DUE RECEIVABLE FROM CITIBANK	0.01%	
PING AN BANK CO LTD	0.01%	CNE000000040
PVTP L SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01%	US85208NAE04
PUT BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.01%	
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.01%	US9128286B18
WOORI FINANCIAL GR KRW5000	0.01%	KR7316140003
AXIATA GROUP BERHAD	0.01%	MYL68880O001
GREAT PORTLAND EST ORD	0.01%	GB00BF5H9P87
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.01%	US912828WE61
PALO ALTO NETWORKS INC	0.01%	US6974351057
SECOM CO LTD	0.01%	JP3421800008
BANK AMER CORP 3.705% BNDS 04-24-2028	0.01%	US06051GGL77
KIMBERLY-CLARK 6.625% DUE 08-01-2037	0.01%	US494368BC63
AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR	0.01%	XS2356311139
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.01%	US918367AC71
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.01%	CA135087XG49
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.01%	XS2240463674
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 49	0.01%	US808513BJ38
EMERSON ELECTRIC CO	0.01%	US2910111044
GUANGZHOU AUTOMOBILE GROUP	0.01%	CNE100000Q35
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.01%	JP1300631K78
SEMPRA ENERGY USD	0.01%	US8168511090
NUTRIEN LTD COM NPV	0.01%	CA67077M1086
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.01%	US49456BAF85
FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050	0.01%	US01F0126A92
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.01%	US025816AZ26
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927% / R 6MBBSW AR	0.01%	
MERCK & CO INC NEW 4.0% 03-07-2049	0.01%	US58933YAW57
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125%	0.01%	US91282CCN92
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR AR	0.01%	
PVTP L ROCHE HLDGS INC 1.882% 03-08-2024	0.01%	US771196BU52
FOSCHINI GP ZAR	0.01%	ZAE000148466
STEP CO LTD	0.01%	JP3399700008
GLENCORE PLC	0.01%	JE00B4T3BW64
LOCALIZA RENT A CAR	0.01%	BRRENTACNOR4
JAPAN(GOVT OF) 0% T-BILL 07/11/2022 JPY	0.01%	JP1740991N84
FERROTEC HOLDINGS CORP	0.01%	JP3802720007
NN GROUP NV	0.01%	NL0010773842
LONGFOR GROUP HOLDINGS LTD	0.01%	KYG5635P1090
LX INTERNATIONAL CORP	0.01%	KR7001120005
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR	0.01%	XS2209023402
MOROZOFF LIMITED NPV	0.01%	JP3927600001
UNITED STS TREAS NTS .5% 10-31-2027	0.01%	US91282CAU53
CENTENE CORPORATION	0.01%	US15135B1017
LA Z BOY IN	0.01%	US5053361078
LENDLEASE CORPORATION LIMITED	0.01%	AU000000LLC3
BOC HONG KONG (HOLDINGS) LIMITED	0.01%	HK2388011192
MASTERCARD INC NT 1.9% 03-15-2031	0.01%	US57636QAS30
UTD STATES TREAS 1.75% DUE 12-31-2024	0.01%	US912828YY08
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01%	US1696561059
US TREASURY N/B 2.375% 05-15-2029	0.00%	US9128286T26
LPL FINANCIAL HOLDINGS INC	0.00%	US50212V1008
ROCHE HLDGS INC 2.132% 03-10-2025	0.00%	US771196BT89
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-;	0.00%	US91282CBN02
UNIVERSAL ROBINA CORPORATION	0.00%	PHY9297P1004
BANK AMER CORP FIXED 2.496% DUE 02-13-2031	0.00%	US06051GHZ54
PLAINS GP HLDGS LP LTD PARTNER	0.00%	US72651A2078
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
GERDAU SA	0.00%	BRGGBRACNPR8
ROCHE HOLDING AG	0.00%	CH0012032113

GRAHAM HOLDINGS CO COM	0.00%	US3846371041
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	US9128284V99
BUNZL PLC	0.00%	GB00B0744B38
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.00%	US91282CDZ14
IREN SPA 1% SNR EMTN 01/07/2030 EUR	0.00%	XS2197356186
MACQUARIE BANK 1.125% SNR 15/12/25 GBP1000	0.00%	XS2329146539
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.00%	
COSCO SHIPPING HOLDINGS CO LIMITED	0.00%	CNE1000002J7
ABBVIE INC 2.3% DUE 11-21-2022 REG	0.00%	US00287YBM03
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00%	US251526CJ68
DATANG INTL POWER GEN CO-H	0.00%	CNE1000002Z3
BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR	0.00%	XS2101349723
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00%	XS2527421668
NEDBANK GROUP LTD	0.00%	ZAE000004875
ALIMENTATION COUCHE TARD INC	0.00%	CA01626P1484
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	0.00%	US1248EPBR37
VOLKSWGN FIN SV NV 2.125% GTD SNR 18/01/28 GBP	0.00%	XS2433140113
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR ARI	0.00%	
PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00%	US22615MAW29
TWD BNP PARIBAS A/C	0.00%	
CITIGROUP INC NT 6NC5 FIXED / FLTG RATE 3.07% 02-24-2028	0.00%	US172967NG21
CREDIT SUISSE GP 2.875%-FRN SNR 02/04/32EUR	0.00%	CH1174335740
HEIWADO CO LTD	0.00%	JP3834400008
OXFORD INDUSTRIES INC	0.00%	US6914973093
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.00%	XS2070192591
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
PVTPL GSK CONSUMER HEALTHCARE CAPITAL LL3.125% 03-24-2	0.00%	US36264NAA28
ZHONGSHENG GROUP H	0.00%	KYG9894K1085
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.00%	COL17CT03615
NEXI SPA 1.625% 30/04/2026	0.00%	XS2332589972
GENERAL MOTORS CO	0.00%	US37045V1008
SYSO CORPORATION COM USD1.00	0.00%	US8718291078
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.00%	
UNITED STS TREAS 0.625% 12-31-2027	0.00%	US91282CBB63
NINTENDO CO LTD NPV TEMP	0.00%	DU06639550D3
UNITED STATES TREAS 2.75% 02-15-2028	0.00%	US9128283W81
ANGLOGOLD ASHANTI SPON ADR	0.00%	US0351282068
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00%	USL6388GHX18
CIGNA CORP 2.375% DUE 03-15-2031 BEO	0.00%	US125523CM05
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD	0.00%	CNE100000N79
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.00%	US912828W713
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.00%	US071813CH07
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	0.00%	US12592BAM63
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.00%	US912828U246
SEAGATE TECH HLDGS COM USD0.00001	0.00%	IE00BKVD2N49
FNMA POOL #CA6902 2.0% DUE 09-01-2050	0.00%	US3140QEU424
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1.06% / R 1DTONAR ARO	0.00%	
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.028% / R 6MEURIB AR	0.00%	
HL MANDO CO LTD	0.00%	KR7204320006
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00%	XS1933828433
FUT DEC 22 EURX EUR-BOBL	0.00%	
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR	0.00%	
PUBLICIS GROUPE	0.00%	FR0000130577
SRA HOLDINGS INC	0.00%	JP3161450006
WYNDHAM HOTELS R COM USD	0.00%	US98311A1051
ASTRAZENCA PLC 6.45% DUE 09-15-2037	0.00%	US046353AD01
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.00%	US9128284N73
KAKAO CORP	0.00%	KR7035720002
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.00%	US92763W1036
Outstanding Settlement Receipts - SEK	0.00%	
CCSW BNPA GB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
BT GROUP PLC	0.00%	GB0030913577
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.00%	MYBMX0700034
MARRIOTT INTL INCUSD	0.00%	US5719032022
Cross currency swap	0.00%	
Outstanding Settlement Receipts - HKD	0.00%	
MFC ISHARES TR IBOX USD INVT GRADE CORPBD ETF	0.00%	US4642872422
BEIERSDORF AG	0.00%	DE0005200000
KROGER CO 5.4% DUE 01-15-2049	0.00%	US501044DM06
OTP BANK RT	0.00%	HU0000061726
CSN MINERACAO ORD SHARES	0.00%	BRCMINACNOR2

UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	0.00%	US9128286L99
LDC EURO.80		0.00%	FR0013204336
HITACHI Y50		0.00%	JP3788600009
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBSBW AR		0.00%	
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027		0.00%	US22535WAB37
AUSTRALIA AND NEW ZEALAND BANKING GROUP		0.00%	AU0000000ANZ3
AIRBNB INC		0.00%	US0090661010
UNITED STS TREAS 1.125%	02-29-2028	0.00%	US91282CBP59
GRAUBUNDNER KANTOALBANK PAR SHS		0.00%	CH0001340204
ALLSCRIPTS HEALTHCARE SOLUT		0.00%	US01988P1084
SANLAM LIMITED		0.00%	ZAE000070660
FUT DEC 24 ICE SONIA SO3		0.00%	
STUDIO DRAGON CORP		0.00%	KR7253450001
MOODYS CORPORATION		0.00%	US6153691059
ZHONGMIN BAIHUI RETAIL GROUP LTD		0.00%	SG2C76966531
PVTPL IRON MTN INC NEW 4.5% DUE	02-15-2031/08-18-20	0.00%	US46284VAN10
CORTEVA INC		0.00%	US22052L1044
ORSTED A/S 4.875% SNR 12/01/2032 GBP		0.00%	XS0730243150
WARTECK INVEST AG		0.00%	CH0002619481
SPRINT CORPORATION 7.875% DUE 09-15-2023		0.00%	US85207UAF21
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE	03-02-2028	0.00%	US606822AV60
PVTPL LCPR SR SECD FING DESIGNATED	ACTIVITY CO 5.125%	0.00%	US50201DAD57
FNMA FLTG SER 18-C06 CL 2M2	03-25-2031	0.00%	US30711X5R11
DANA FINANCING LUX 3% GTD SNR 15/07/29	EUR1000	0.00%	XS2345050251
UNIVERSAL MUSIC GR 3% SNR EMTN	30/06/2027 EUR	0.00%	XS2496288593
ENTERPRISE PRODS 2.8% DUE 01-31-2030		0.00%	US29379VBX01
FUJISHOJI CO LTD		0.00%	JP3814600007
TENCENT HLDGS LTD 3.975%	04-11-2029	0.00%	US88032XAN49
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047	EURO.01	0.00%	BE0000338476
KITO CORP		0.00%	JP3240800007
PVTPL BPCE SR NON PFD 4.625%	09-12-2028	0.00%	US05583JAE29
AMPHENOL CORP CL A		0.00%	US0320951017
VINCI SA		0.00%	FR0000125486
DAIKIN INDUSTRIES		0.00%	JP3481800005
SINGAPORE(GOVT OF) 2.375% 01/06/2025		0.00%	SG31A0000001
AT&T INC 3.85% DUE 06-01-2060		0.00%	US00206RKB77
UNITED KINGDOM(GOVERNMENT OF) 1.75%	07/09/2037	0.00%	GB008ZB26Y51
CANADIAN IMP BANK COM NPV		0.00%	CA1360691010
ARKEMA		0.00%	FR0010313833
BANCO BRADESCO ADR SPONSORED		0.00%	US0594603039
PEOPLES INSURANCE COMPANY OF CHINA		0.00%	CNE100001MK7
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT	11-15-2036	0.00%	US36262TAA16
SUBARU CORP		0.00%	JP3814800003
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027		0.00%	US912828Z781
FNMA POOL #FS0434 2.5% 11-01-2051 BEO		0.00%	US3140XFPU97
MASCO CORP 2% DUE 02-15-2031		0.00%	US574599BQ83
FEDERAL NATIONAL MORTGAGE ASSOC 2%	03-01-2051	0.00%	US3132DWBB81
Mexican peso		0.00%	
CARREFOUR SA		0.00%	FR0000120172
TISCO FINANCIAL GROUP PCL		0.00%	TH0999010R11
ABB LTD		0.00%	CH0012221716
CREDIT AGRICOLE HM 0.75% BDS 05/05/27	EUR10000	0.00%	FR0013254273
PERU(REPUBLIC OF) 144A TBOND 6.95%	08-12-2031 REG	0.00%	US715638BD31
UBER TECHNOLOGIES INC		0.00%	US90353T1007
HARUYAMA HOLDINGS INC		0.00%	JP3773600006
FUT DEC 22 EUX EURO-BTP		0.00%	
UNITED STATES TREAS BDS 00203 5% DUE	05-15-2037 REG	0.00%	US912810PU60
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM HS	0.00%	
VODAFONE GROUP 4.875%-FRN SUB 03/10/78	GBP	0.00%	XS1888180996
WILLIAMS COMPANIES INC 2.6%	03-15-2031	0.00%	US969457BY52
ULTRAPAR PARTICIPACOM NPV		0.00%	BRUGPAACNOR8
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'		0.00%	AU3FN0050126
NXP SEMICONDUCTORS		0.00%	NL0009538784
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG		0.00%	US91282CBQ33
POLAND(REP OF) 1.25% BDS 25/10/30	PLN1000	0.00%	PL0000112736
FREEPORT MCMORAN INC		0.00%	US35671D8570
HUAZHU GROUP LIMIT SPONSORED		0.00%	US44332N1063
PRAXAIR INC NT 2% 08-10-2050		0.00%	US74005PBS20
ECOLAB INC 2.625% SNR 08/07/2025 EUR		0.00%	XS1255433754
INFINEON 3.625% 31/12/2049		0.00%	XS2056730679
LENOVO GROUP LTD		0.00%	HK0992009065
TWITTER INC		0.00%	US90184L1026

EVERSOURCE ENERGY 3.8% DUE 12-01-2023	0.00%	US30040WAG33
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE	0.00%	US3132A9T641
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	0.00%	US30040WAS70
AKER BP ASA 1.125% SNR 12/05/2029 EUR	0.00%	XS2341269970
ORSERO SPA	0.00%	IT0005138703
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
FIRST FINANCIAL HOLDINGS CO LTD	0.00%	TW0002892007
BIOGEN INC	0.00%	US09062X1037
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB SO221104EU17	0.00%	
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	US912810PT97
HYUNDAI CAPITAL SERVICES 1.25% 08/02/2026 1.25% 02-0	0.00%	USY3815NBC49
JAPAN (20 YR .005% 20/03/2026	0.00%	JP1051471M45
JBS SA	0.00%	BRJBSSACNOR8
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00%	US9128282A70
XPENG INC	0.00%	US98422D1054
AMERICAN INTERNATIONAL GROUP	0.00%	US0268747849
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00%	US912828X885
SHIN-ETSU CHEM CO Y50	0.00%	JP3371200001
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.00%	US05348EBF51
HONG KONG EXCHANGE & CLEAR	0.00%	HK0388045442
KOWLOON DEVELOPMENT COMPANY LIMITED	0.00%	HK0034000254
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.00%	US46654EAN13
BPCE SFH 1.125%-FR EMTN 12/04/30 EUR	0.00%	FR0014009088
FINLAND(REP OF) 0.5% SNR 15/09/2029 EUR1000	0.00%	FI4000369467
UNION PAC CORP 3.375% DUE 02-01-2035	0.00%	US907818EB01
ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR	0.00%	XS2536431617
JAPAN (10 YR TBOND .1% 20/12/2031	0.00%	JP1103651N11
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00%	US694308JT56
New Zealand Dollar Custodial Account â€” MITNZ New Zealand	0.00%	
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBSV	0.00%	
HASBRO INC	0.00%	US4180561072
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.00%	US3132WEYZ93
A2A SPA 1% SNR EMTN 02/11/2033 EUR	0.00%	XS2403533263
PLAINS ALL AMERICAN PIPELINE LP	0.00%	US7265031051
WTB FINANCIAL CORP	0.00%	US9293342096
ASX LIMITED	0.00%	AU0000000ASX7
MICROCHIP TECH INC FIXED 4.333% DUE 06-01-2023	0.00%	US595017AP92
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00%	US912828YS30
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.00%	US3140XHG687
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
SNOWFLAKE INC	0.00%	US8334451098
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD	0.00%	CNE100000X85
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.00%	US9128283U26
PUT BONDOPT ROYCGB2L 17/10/2022 UNITED KINGDOM GIL 4%	0.00%	
UTD STATES TREAS 2.625% 02-28-2023	0.00%	US9128284A52
PVTPL MAGALLANES INC 3.755% 03-15-2027	0.00%	US55903VAG86
DTD 02/15/2013 2% DUE 02-15-2023 REG	0.00%	US912828UN88
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30	0.00%	US9128284U17
SCENTRE MGMT LTD 3.875% 16/07/2026	0.00%	XS1087821531
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.00%	US912810SZ21
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG	0.00%	US9128284D91
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	US20754JAC80
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.00%	US9128285P13
US TREASURY N/B USA TREAS NTS 2.75% DUE 07-31-2023 REG	0.00%	US912828Y610
DTD 04/30/2016 1.625% DUE 04-30-2023 REG	0.00%	US912828R283
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023	0.00%	US912828VB32
SASOL LTD	0.00%	ZAE000006896
MIPS AB	0.00%	SE0009216278
CINTAS CORP	0.00%	US1729081059
HONDA MOTOR CO LTD	0.00%	JP3854600008
SHINSEGAE INTERNATIONAL CO LTD	0.00%	KR7031430002
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.00%	JP1103611M11
UNITED STATES TREAS NTS DTD 09/30/2018 2.875% DUE 09-30	0.00%	US9128285D82
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.00%	US03040WAW55
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031	0.00%	US03040WAY12
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	XS2298381307
TMBTHANACHART BANK PCL	0.00%	TH0068010R15
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	0.00%	US912828B667
FNMA 2.5% 08-01-2051	0.00%	US3140QLRC23

S&P GLOBAL INC SR NT 144A 2.45%	03-01-2027	0.00%	US78409VBA17
DTD 05/15/2014 2.5% DUE 05-15-2024 REG		0.00%	US912828WJ58
ROBERT HALF INTL INC		0.00%	US7703231032
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025		0.00%	MYBMO1500010
US Treasury Notes/Bonds 1.5% 15/02/2030		0.00%	US912828Z948
UNITED STATES TREAS NTS 2.75%	04-30-2025	0.00%	US9128284M90
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%		0.00%	US91282CAM38
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024		0.00%	US9128286R69
UNITED STATES TREAS NTS 2.25%	01-31-2024	0.00%	US912828V806
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO		0.00%	US20753WAE66
FUT MAR 24 ICE SONIA SO3		0.00%	
CHINA RESOURCES GAS GROUP LTD		0.00%	BMG2113B1081
MUENCHENER RUECKVER RG-REG		0.00%	DE0008430026
UNITED STS TREAS	0.375% 12-31-2025	0.00%	US91282CBC47
SUNAC CHINA HLDGS		0.00%	KYG8569A1067
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025		0.00%	US91282CEQ06
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR		0.00%	XS1888179477
UTD STATES TREAS 1.375% DUE 09-30-2023		0.00%	US912828T263
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036		0.00%	US61747YEF88
AT&T INC FLTG RT 1.95% 09-15-2023		0.00%	XS1998902479
EMBRAER SA		0.00%	BREMBRACNOR4
SUMITOMO MITSUI FINANCIAL GROUP		0.00%	JP3890350006
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'		0.00%	XS2434797036
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1		0.00%	FR0010171975
CHINA PACIFIC INSURANCE GR H		0.00%	CNE1000009Q7
VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 14		0.00%	US92331AAU88
TENCENT MUSIC ENTERTAINMENT GROUP		0.00%	US88034P1093
UNITED STATES TREAS TNOTE 2.0% 06-30-2024		0.00%	US912828XX34
DELL TECHNOLOGIES INC		0.00%	US24703L2025
KONINKLIJKE KPN NV		0.00%	NL0000009082
UTD STATES TREAS 2.125% DUE 07-31-2024		0.00%	US9128282N91
MARVELL TECHNOLOGY COM USD0.002		0.00%	US5738741041
GENERAL MOTORS FIN 1% SNR EMTN	24/02/2025 EUR	0.00%	XS2444424639
UNITED STATES TREAS NTS 0.125%	15/08/2023 .125% DUE	0.00%	US91282CAF86
DTD 01/31/2018 2.5% DUE 01-31-2025 REG		0.00%	US9128283V09
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1		0.00%	US55821TAA51
JOHNSON CONTROLS INTERNATIONAL PLC		0.00%	IE00BY7QL619
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG		0.00%	US67401XAS09
INDONESIA(REP OF) 7% SNR 15/09/30	IDR50000000	0.00%	IDG000013806
WIND RIV 2019-3 CLO LTD / WIND RIV	1.16431% 04-15-2031	0.00%	US97314JAA34
NASDAQ INC		0.00%	US6311031081
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%	US80317LAI26
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP		0.00%	XS0512401976
KANEMI CO LTD		0.00%	JP3217900004
STANDARD CHARTERED		0.00%	GB0004082847
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20		0.00%	US83609GBN43
WILLIAMS COS INC 4.65% DUE 08-15-2032		0.00%	US969457BZ28
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032		0.00%	US92558NAJ19
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG		0.00%	US30711X3H56
POLAND(REP OF) 2.75% SNR 25/04/28	PLN1000	0.00%	PL0000107611
ZIONS BANCORPORATION		0.00%	US9897011071
TOTAL SA		0.00%	US89151E1091
FED HOME LN MTG 2.5% DUE 07-01-2050		0.00%	US3133KJJW36
FNMA POOL #BF0219 3.5% 09-01-2057 BEO		0.00%	US3140FXG558
JPMORGAN CHASE & CO 2.301% DUE	10-15-2025	0.00%	US46647PBF27
SEVEN & I HOLDINGS CO LTD		0.00%	JP3422950000
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%	
DAI ICHI LIFE HOLD NPV		0.00%	JP3476480003
DTD 11/30/2019 1.5% DUE 11-30-2024 REG		0.00%	US912828YV68
UTD STATES TREAS 1.5% DUE 09-30-2024		0.00%	US912828YH74
PETRONAS DAGANGAN BHD		0.00%	MYL5681OO001
CHARTER COMMUN INC COM		0.00%	US16119P1084
BOLIDEN AB		0.00%	SE0017768716
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-		0.00%	US55316VAL80
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202		0.00%	US912828K742
AZUL SA		0.00%	BRAZULACNPR4
SUNTORY BEVERAGE AND FOOD LTD		0.00%	JP3336560002
CR SUISSE GROUP AG FLTG RT 3.869% DUE	01-12-2029	0.00%	US225401AF50
UNITED STATES TREAS NTS 1.375% DUE	01-31-2025	0.00%	US912828Z526
MSCI INC		0.00%	US55354G1004

UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.00%	US91282CCL37
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00%	US03880RAA77
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.00%	US91282CCV19
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
MGIC INVESTMENT CORP	0.00%	US5528481030
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.00%	US91282CCX74
FNMA POOL #FM8535 4% 06-01-2048 BEO	0.00%	US3140XCPV40
FUTURES MARGIN-GBP	0.00%	
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.00%	US912828V988
CENTRAL PLAZA HOTEL PCL	0.00%	TH0176010R16
UNITED STS TREAS NTS .625% 11-30-2027	0.00%	US91282CAY75
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
BASF SE	0.00%	DE000BA5F111
LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSOIA SWUC	0.00%	
HOME DEPOT INC 3.125% DUE 12-15-2049	0.00%	US437076BZ43
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL5014OQ005
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	US9128282R06
STATE GRID OVERSEAS INV (BVI) MTN 1.303%DUE 05/08/2032	0.00%	XS2152935214
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 6.56	0.00%	US53947XAN21
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.00%	US912828P469
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00%	US912828R366
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00%	XS2361342889
FORTINET INC COM USD0.001	0.00%	US34959E1091
NONGFU SPRING CO LTD	0.00%	CNE100004272
YAMAZAWA CO LTD	0.00%	JP3935800007
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.00%	XS1196517434
REALTY INCOME CORPORATION	0.00%	US7561091049
AMCOR FIN USA INC 3.625% DUE 04-28-2026 REG	0.00%	US02343UAG04
BNP PARIBAS 0.875%-FRN 11/07/2030 EUR	0.00%	FR0014007LK5
BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR	0.00%	XS2496028924
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00%	US3137GOVA44
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.00%	US912828YQ73
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-21	0.00%	US912810FT08
CITIC LIMITED NPV	0.00%	HK0267001375
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.00%	AU0000018442
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00%	XS2112340679
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00%	US912828YU85
ATLAS COPCO AB SER 'B' NPV (POST SPLIT)	0.00%	SE0017486897
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.00%	US3140XGJS98
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	0.00%	US45866FAW41
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.021% / R 1DSOFR ARC	0.00%	
GUANGZHOU AUTOMOBILE GROUP CO LTD	0.00%	CNE100001NQ2
VONOVIA SE 1.0% 16/06/2033	0.00%	DE000A3E5MJ2
MICROCHIP TECHNOLOGY INC	0.00%	US5950171042
RCI BANQUE 4.875% SNR 21/09/2028 EUR	0.00%	FR001400CRG6
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00%	US78485WAE93
NEW ORIENTAL EDUCA USD0.001	0.00%	KYG6470A1168
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00%	JP1051461M13
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.00%	JP1051441L76
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.00%	JP1051391K44
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00%	XS2263535853
SUEZ SA 1.875% SNR 24/05/2027 EUR	0.00%	FR001400AFL5
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00%	CA135087K940
CROWDSTRIKE HOLDINGS INC	0.00%	US22788C1053
HOUSE FOODS GROUP INC	0.00%	JP3765400001
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	0.00%	XS2149207354
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	0.00%	AU000000SCP9
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.00%	US91282CDQ15
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00%	XS2051106073
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.00%	US91282CBW01
FABBRICA ITALIANA 5.625% 01/08/2027	0.00%	XS2436585355
MONDELEZ INTL INC 1.5% DUE 05-04-2025	0.00%	US609207AU94
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00%	XS1975699569
NTT DATA CORPORATION	0.00%	JP3165700000
ELECTRONIC ARTS INC	0.00%	US2855121099
PRUDENTIAL FINANCIAL INC	0.00%	US7443201022
WISDOM MARINE LINES CO LTD	0.00%	KYG9721M1033
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	0.00%	MX01GA000004
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00%	US037833DT41

FUT MAR 25 LIF 3M EURIBOR	0.00%
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	0.00% US828807DF17
FAST RETAILING CO LTD	0.00% JP3802300008
AT&T INC 3.5% DUE 06-01-2041	0.00% US00206RJZ64
KINSUS INTERCONNECT TECH	0.00% TW0003189007
LULULEMON ATHLETIC	0.00% US5500211090
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029	0.00% US62482BAA08
US TREASURY N/B .125% DUE 05-31-2023 REG	0.00% US91282CCD11
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.00% US91282CDW82
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00% GB00B3KJDS62
AON CORP/AON FIXED 5% DUE 09-12-2032	0.00% US03740LAF94
APTITUDE SOFTWARE ORD	0.00% GB00BJV2F804
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.00% US912810TD00
BEST WORLD INTL NPV	0.00% SG1DG3000004
PVTPL HYUNDAI CAPITAL SERVICES 3.625% 08-29-2027	0.00% US44920UAL26
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB SO221104EU17	0.00%
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00% NO0010705536
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00% JP1103291D68
CHINA MOLYBDENUM LUOYANG CO LTD	0.00% CNE100000114
IQVIA INC 2.875% 15/06/2028	0.00% XS2189947505
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.00% US912810TB44
UNITED STATES TREAS BDS 2% 11-15-2041	0.00% US912810TC27
LUZHOU LAOJIAO CO LTD	0.00% CNE000000GF2
DELTA ELECTRONICS THAILAND PCL	0.00% TH0528010R18
MAXIS BHD	0.00% MYL60120O0008
NOMURA RESEARCH INSTITUTE LTD	0.00% JP3762800005
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.00% US91282CBZ32
UNITED STS TREAS 1.25% 05-31-2028	0.00% US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.00% US91282CDF59
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00% US91282CBS98
UNITED STS TREAS NTS 0.25% 11-15-2023	0.00% US91282CAW10
DOW INC	0.00% US2605571031
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.00% US91282CDP32
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	0.00% US974153AB40
CARRIER GLOBAL COR COM USD0.01 WI	0.00% US14448C1045
HAIER SMART HOME C CNY1 H	0.00% CNE1000048K8
SIME DARBY PLANTAT	0.00% MYL52850O0001
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	0.00% US59217GEX34
UTD STATES TREAS .625% DUE 03-31-2027	0.00% US912828ZE35
Income Due - GBP	0.00%
COSTAR GROUP INC COM USD0.01	0.00% US22160N1090
FNMA POOL #MA4045 2% 06-01-2040 BEO	0.00% US31418DP710
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.00% US037411BE40
SIME DARBY BERHAD	0.00% MYL41970O0009
DANONE	0.00% FR0000120644
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.00% US00287YCA55
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
APACHE CORP 4.375% 10-15-2028	0.00% US037411BE40
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-1C	0.00% US65364UAQ94
USINAS SIDER MINAS GERAIS SA	0.00% BRUSIMACNPA6
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.00% US912810TG31
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.00% US20753QAF63
AKELIUS RESIDENT P 2.249%-FRN SUB 17/05/81 EUR	0.00% XS2110077299
SBA COMMUNICATIONS COM	0.00% US78410G1040
LOGITECH INTERNATIONAL SA	0.00% CH0025751329
ALBERMARLE CORP	0.00% US0126531013
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	0.00% XS2051660509
KAO CORPORATION JPY50	0.00% JP3205800000
CBRE GI OPEN END FUND .5% 27/01/2028	0.00% XS2286044024
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00% US912810SH23
WEC ENERGY GROUP INC	0.00% US92939U1060
MANULIFE FINANCIAL CORP	0.00% CA56501R1064
HENRY SCHEIN CORP COM	0.00% US8064071025
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.911% / R 3MBBSW AR	0.00%
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00% US912810SY55
KLEPIERRE 1.625% 13/12/2032	0.00% FR0013300605
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-	0.00% US91282CAD39
PPB GROUP BHD	0.00% MYL40650O0008
KROGER CO 1.7% DUE 01-15-2031 BEO	0.00% US501044DQ10
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00% XS2351480996
RIAL 2022-FL8 FLTG RT 6.26842% DUE 01-19-2037	0.00% US76243NAE67

NEC CORPORATION	0.00%	JP3733000008
COCA COLA HBC AG ORD	0.00%	CH0198251305
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00%	FR0010466938
CHROME BIDCO S A S 3.5% 31/05/2028	0.00%	XS2343000241
GLOBAL PAYMENTS INC	0.00%	US37940X1028
TELIA COMPANY AB	0.00%	SE0000667925
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FLT	0.00%	US61691LAQ23
SUMITOMO ELECTRIC	0.00%	JP3407400005
MOODYS CORP 4.25% DUE 08-08-2032 BEO	0.00%	US615369AZ82
CONSOLIDATED EDISON INC COM USD0.10	0.00%	US2091151041
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	0.00%	US25470DAQ25
SAGE GROUP GBPO.01051948	0.00%	GB00B8C3BL03
WESTLAKE 5.48% DUE 09-15-2027	0.00%	US96042VAG41
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.00%	DUIRSNZD3858
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
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD	0.00%	CNE1000000B8
DEXCO SA COM NPV	0.00%	BRDXCOACNOR8
APTARGROUP INC	0.00%	US0383361039
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBBSW AR	0.00%	
CHINA RAILWAY GROUP	0.00%	CNE1000007Z2
GAKKYUSHA CO LTD	0.00%	JP3235400003
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.00%	US74251VAS16
EVERSOURCE ENERGY COM	0.00%	US30040W1080
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC SR 20-A CL C-R	0.00%	US50188WAG33
BARRICK GOLD CORP	0.00%	CA0679011084
HERA SPA CB 2.5% 2.5% 25/05/2029	0.00%	XS2485360981
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.00%	ES0414970204
ROSS STORES INC	0.00%	US7782961038
AJINOMOTO CO INC JPY	0.00%	JP3119600009
JIANGXI GANFENG LITHIUM CO LTD	0.00%	CNE100000SF6
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.00%	KR103502G594
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00%	US9128285M81
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
JAPAN (10 YR TBOND) .1% 20/06/2031	0.00%	JP1103631M74
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 10	0.00%	US22823QKB67
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	0.00%	XAG7739PAM23
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.00%	XS0276103156
COCA-COLA CO FIXED 1% DUE 03-09-2041	0.00%	XS2307864020
BOURBON CORP	0.00%	JP3831400001
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C	0.00%	US39809LAJ35
LCH_OIS BOFAGB2U 11/23/2027 USD P 3.753% / R 1DSOFR ARC	0.00%	
ALCON AG	0.00%	CH0432492467
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00%	US28470RAH57
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	0.00%	USG65335AJ88
CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000	0.00%	XS2345190263
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.00%	US36179WNF13
BOSIDENG INTERNATIONAL HOLDING	0.00%	KYG126521064
GREEN CROSS CORPORTION	0.00%	KR7006280002
NITTOC CONSTRUCTION CO LTD	0.00%	JP3684800000
TELEKOM MALAYSIA BERHAD	0.00%	MYL48630O0006
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027	0.00%	US89236TJZ93
MORGAN STANLEY 4.21% 04-20-2028	0.00%	US61747YER27
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.00%	US912828M565
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO	0.00%	US21871XAA72
MMIT Midtown Holdings, LLC (â€œMidtownâ€)	0.00%	
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR	0.00%	XS2125914833
BANK OF NEW YORK MELLON CORP	0.00%	US0640581007
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31	0.00%	US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.00%	PL00001111498
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.00%	
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	US780099CK11
HAITONG SECURITIES	0.00%	CNE1000019K9
GUANGDONG INVESTMENT LIMITED	0.00%	HK0270001396
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO	0.00%	US87240UAR14
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.00%	US55819GAL32
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.00%	IDG000015108
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00%	US313317V795
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.00%	US91282CBT71
AT&T INC 4.8% DUE 06-15-2044	0.00%	US00206RCG56
SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD	0.00%	CNE100001M79

T-MOBILE USA INC 3.5% 04-15-2025	0.00%	US87264ABB08
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
OZLM IX LTD / OZLM IX LLC 3.80986% 10-20-2031	0.00%	US67109KBC71
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEC	0.00%	US67590QBK22
Outstanding Settlement Receipts - ILS	0.00%	
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-202:	0.00%	US11135FBF71
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 4.18	0.00%	US30326MAA36
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00%	JP1051401K75
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 3	0.00%	US87229WAQ42
WESFARMERS LIMITED	0.00%	AU000000WES1
XIAMEN FARATRONIC CO LTD	0.00%	CNE000001D72
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00%	US912828ZB95
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR	0.00%	
QUALICORP SA COM NPV	0.00%	BRQUALACNOR6
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00%	FR0013415627
AEGON NV	0.00%	NL0000303709
FASTENAL CO	0.00%	US3119001044
CHINA MEIDONG AUTO HOLDINGS LTD	0.00%	KYG211921021
OAKTREE CLO 2019-4 LTD / OAKTREE 3.82986% 10-20-2032	0.00%	US67402CAQ96
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.00%	FR0011486067
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.00%	JP1103591L73
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	US34706CAC38
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
ITOCHU CORP JPY	0.00%	JP3143600009
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	0.00%	
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.00%	XS1558083652
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00%	XS2390844780
A P MOLLER-MAERSK B	0.00%	DK0010244508
FUT DEC 22 EURO DOLLARS	0.00%	
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	US647622AA79
INFINEON TECHNOLOGIES AG	0.00%	DE0006231004
TINC COMM VA	0.00%	BE0974282148
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00%	US3138WHWD01
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 3.504% 12	0.00%	US68389FJZ80
SMR 2022-IND MTG TR COML MTG PASS THRU CTF CL E 7.8453	0.00%	US78458MAJ36
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE	0.00%	US00253XAA90
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.00%	US91282CCH25
EDP-ENERGIAS DO BRASIL SA	0.00%	BRENBRACNOR2
WARNER BROS DISCOVERY INC	0.00%	US9344231041
GIVAUDAN - REG	0.00%	CH0010645932
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.00%	US9128285C00
MONDELEZ INTL INC 0.25% 03-17-2028	0.00%	XS2312722916
SEMIRARA MINING AN PHP1	0.00%	PHY7628G1124
ECOPETROL SA	0.00%	COC04PA00016
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR	0.00%	FR001400AY79
YAMATANE CORP	0.00%	JP3937600009
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%	
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00%	US91282CCY57
ATLAS COPCO AB	0.00%	SE0017486889
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
AMERIPRISE FINANCIAL INC	0.00%	US03076C1062
WELLS FARGO & CO 4.478% 04-04-2031	0.00%	US95000U2L65
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.00%	US3140QKVB11
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00%	JP1051421L13
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031	0.00%	US12552MAJ71
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC SWU01	0.00%	
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'	0.00%	XS2367217879
NORDEA BANK ABP	0.00%	FI4000297767
SUZANO PAPEL E CEL COM NPV	0.00%	BRSUZBACNORO
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
POLAND(REPUBLIC) .25% 25/10/2026	0.00%	PL0000113460
CITIGROUP INC 5.61% 09-29-2026	0.00%	US172967NX53
SUNNY OPTICAL TECHNOLOGY GROUP	0.00%	KYG8586D1097
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000	0.00%	PL0000114393
I MOBILE CO LTD	0.00%	JP3105210003

FANUC CORP	0.00%	JP3802400006
MIZUHO FINANCIAL GROUP INC	0.00%	JP3885780001
JAPANESE GOVT 10Y .1% 20/09/2029	0.00%	JP1103561KA2
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
FUT DEC 22 EURX E-SCHATZ	0.00%	
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.00%	US912810TA60
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00%	US912810SF66
Income Due - HKD	0.00%	
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
CHINA INTERNATIONAL CAPITAL CORP	0.00%	CNE1000048J0
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1	0.00%	US85236KAD46
CANADIAN GOVT 2.0% 01/09/2023	0.00%	CA135087H987
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029	0.00%	US67105HBA23
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
DEUTSCHE BOERSE AG	0.00%	DE0005810055
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	0.00%	XS2418730995
LONGDA CONSTRUCTION AND DEVELOPMENT CORP	0.00%	TW0005519003
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.00%	JP1103641MA8
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M	0.00%	US35565LAH96
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.883% / R 3MCDOR ARI	0.00%	
FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	0.00%	US3140KYBS24
PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO	0.00%	US902613AT52
KEURIG DR PEPPER INC	0.00%	US49271V1008
BANK OF AMERICA CORP 4.948% 07-22-2028	0.00%	US06051GKW86
LEADCORP INC	0.00%	KR7012700001
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBSW AR	0.00%	
UMICORE NPV	0.00%	BE0974320526
ENGIE AUGS	0.00%	FR0010208488
BIM BIRLESIK MAGAZALAR AS	0.00%	TREBIMM00018
RWE AG	0.00%	DE0007037129
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	0.00%	
ON SEMICONDUCTOR CORPORATION	0.00%	US6821891057
PEGATRON CORP	0.00%	TW0004938006
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%	
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.00%	US05548WAG24
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.00%	US91282CFF32
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.00%	US912810QL52
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.00%	FR0000571218
STONECO LTD	0.00%	KYG851581069
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
FEDERAL HOME LN MTG CORP SER WIK150 CL A2 3.71% 11-25-	0.00%	US3137H8U417
IDEXX LABORATORIES INC	0.00%	US45168D1046
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
IOCHPE MAXION SA	0.00%	BRMYPKACNOR7
COMP ENG CONSULT NPV	0.00%	JP3346200003
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.00%	US05609KAQ22
NATIONAL GRID 2.179% SNR 30/06/2026 EUR	0.00%	XS2486461010
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	0.00%	US3140QFB322
LA MONDIALE 0.75% T3 20/04/26 EUR100000	0.00%	FR0014000774
BANKINTER SA MTN .875% 08/07/2026	0.00%	ES0213679HN2
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
RHEINMETALL AG	0.00%	DE0007030009
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	0.00%	US3140XAUM20
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.00%	US25755TAL44
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	0.00%	US3133KLTH05
BOUYGUES	0.00%	FR0000120503
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	0.00%	US902613AK44
INTERSHOP HOLDING AG	0.00%	CH0273774791
SEKISUI JUSHI CORPORATION	0.00%	JP3420200002
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.00%	KR103501G893
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.00%	US912810SK51
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40

JAPAN(GOVT OF) 0.1% SNR 20/09/25	JPY50000	0.00%	JP1051451LA6
UNITED STATES TREAS NTS .25% DUE	05-31-2025 REG	0.00%	US912828ZT04
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR		0.00%	
ORSTED A/S 3.25% 3.25% 13/09/2031		0.00%	XS2531569965
NUCOR CORP		0.00%	US6703461052
MIZUHO FINL GROUP INC SUB NT 2.564%	09-13-2031	0.00%	US60687YBU29
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F		0.00%	US912810TH14
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG		0.00%	US912810QN19
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C		0.00%	
GOLDMAN SACHS MTN 4.0% 21/09/2029		0.00%	XS2536502227
UNITED STATES TREAS BDS	1.375% 11-15-2040	0.00%	US912810ST60
PPG INDUSTRIES INC		0.00%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC		0.00%	US7445731067
ENEL FIN INT NV 0.5% GTD SNR 17/06/2030 EUR		0.00%	XS2353182293
GUOXUAN HIGH TECH CO LTD		0.00%	CNE000001NY7
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS		0.00%	US35565WBD39
KRAFT HEINZ CO COM USD0.01		0.00%	US5007541064
WINTERSHALL DEA FI 0.84% GTD SNR	25/09/25 EUR	0.00%	XS2054209833
ALEXANDRIA REAL ESTATE E 2.0%	DUE 05-18-2032	0.00%	US015271AW93
CREDIT SUISSE GP 6.537%-FRN SNR 12/08/33USD		0.00%	USH3698DDS02
OTIS WORLDWIDE COR COM		0.00%	US68902V1070
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR SO221028US245		0.00%	
ENEL FIN INTL N V 2.25% DUE 07-12-2031		0.00%	US29278GAP37
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A		0.00%	US12510HAD26
HONG KONG FERRY HOLDINGS CO LTD		0.00%	HK0050000345
BERKSHIRE HATHAWAY FIN CORP 2.0%	03-18-2034	0.00%	XS2456839369
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37%		0.00%	US91282CBH34
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029		0.00%	US46593CAA71
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
BK OF AMERICA CORP 1.667%-FRN SNR	02/06/29 GBP	0.00%	XS2348234936
MTR CORP		0.00%	HK0066009694
LIU CHONG HING INVESTMENT		0.00%	HK0194000995
SWISS RE AG		0.00%	CH0126881561
TELUS CORPORATION COM NPV		0.00%	CA87971M1032
TENCENT HLDGS LTD 3.8% DUE 02-11-2025		0.00%	US88032XAD66
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI		0.00%	
EXELON CORP SR NT 144A 3.35% 03-15-2032		0.00%	US30161NBC48
UNITED STATES TREAS BDS 1.875%	DUE 02-15-2051 REG	0.00%	US912810SU34
KIMURA UNITY CO LTD		0.00%	JP3242500001
FNMA POOL #FM3801 3.5% 12-01-2046 BEO		0.00%	US3140X7GK92
MOTOROLA SOLUTIONS INC 2.75% DUE	05-24-2031 BEO	0.00%	US620076BU23
MANULIFE FINL CORP 4.15% DUE 03-04-2026		0.00%	US56501RAC07
FRANCE(GOVT OF) 2.25% SNR 25/05/2024	EUR1	0.00%	FR0011619436
FRANCE(GOVT OF) 0.5% SNR 25/05/26	EUR1'REGS	0.00%	FR0013131877
VERBUND AG		0.00%	AT0000746409
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-		0.00%	US89179XAL91
POWER CONSTRUCTION CORPORATION OF CHINA LTD		0.00%	CNE1000017G1
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036		0.00%	US12653VAL09
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY		0.00%	JP1051481M76
TRANSURBAN FINANCE 1.45% SNR SEC	16/05/29 EUR	0.00%	XS1997077364
JPMORGAN CHASE & .991% 28/04/2026		0.00%	XS2335966631
OOREDOO INT FIN 3.75% GTD SNR 22/06/26	USD	0.00%	XS1435374126
SAO MARTINHO SA		0.00%	BRSMTOACNOR3
THE NAVIGATOR COMP		0.00%	PTPTIOAM0006
ING GROEP N.V. 1.75%-FRN SNR 16/02/31	EUR	0.00%	XS2443920751
BSTN PPTYS LTD FIXED 2.45% DUE	10-01-2033	0.00%	US10112RBF01
FRANCE(GOVT OF) 0.0% 25/02/2026		0.00%	FR0013508470
FRANCE(GOVT OF)	4.5% 25/04/2041	0.00%	FR0010773192
USQ RAIL II LLC / 2.21% DUE 06-28-2051		0.00%	US90354PAA57
FNMA POOL #BQ7737 2.0% 03-01-2051		0.00%	US3140KTS304
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4		0.00%	US78449MAB28
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046		0.00%	US50077LAB27
FUTURES MARGIN-EURO		0.00%	
NATIONAL GRID 0.25% SNR EMTN 01/09/28	EUR	0.00%	XS2381853279
ICOM INC		0.00%	JP3101400004
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO		0.00%	US025816CS64
FNMA NT CL 2B-1 144A 01-25-2040		0.00%	US20754WAC91
MOWI ASA		0.00%	NO0003054108
FRANCO NEVADA CORP		0.00%	CA3518581051
GNMAII POOL #MA7313 3.0% DUE 04-20-2051		0.00%	US36179WDS44
EUROBANK ERGASIAS SERVICES AND		0.00%	GRS323003012

UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00%	US912810SN90
HOYA CORPORATION JPY	0.00%	JP3837800006
REALTY INCOME CORP 1.625% 12-15-2030	0.00%	XS2238341080
PEARSON PLC ORD 25P GBP	0.00%	GB0006776081
TRANSDIGM GROUP INC	0.00%	US8936411003
EIZO CORP	0.00%	JP3651080008
LONDON STOCK EXCHANG	0.00%	GB00B0SWJX34
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00%	US35565RBD44
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.00%	US3140XJAR46
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.00%	US91282CAK71
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.00%	XS1189263400
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	US05492KAC36
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	US01751EAC21
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	0.00%	US89115A2H42
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.00%	US31418DU678
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00%	US05492QAE61
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.00%	US91282CAP68
NAGASE BROTHERS INC	0.00%	JP3647600000
MCCORMICK AND COMPANY INC	0.00%	US5797802064
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	0.00%	XS2046595836
SMC CORP JPY50	0.00%	JP3162600005
CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.619	0.00%	US14686MAC73
MANILA ELECTRIC CO	0.00%	PHY5764J1483
INVESTIS HOLDING SA	0.00%	CH0325094297
DUKE ENERGY CORP 4.3% DUE 03-15-2028	0.00%	US26441CBS35
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00%	US68268VAA35
LAFARGEHOLCIM LTD	0.00%	CH0012214059
SSY GROUP LTD	0.00%	KYG8406X1034
OLD DOMINION FREIGHT LINE INC	0.00%	US6795801009
ARROW ELECTRONICS INC	0.00%	US0427351004
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
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00%	ES00000120N0
OCEAN WILSONS HOLDINGS LTD	0.00%	BMG6699D1074
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
PEPSICO INC 3.9% DUE 07-18-2032	0.00%	US713448FM56
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565	0.00%	US69640GAG01
THERMO FISHER SC.F 0.8% GTD SNR 18/10/2030 EUR	0.00%	XS2366407018
DENSO CO	0.00%	JP3551500006
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00%	FR0012517027
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	0.00%	US11135FBL40
FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R	0.00%	US3132DNF736
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	0.00%	US95000U3C57
FRANKLIN RESOURCES INC	0.00%	US3546131018
EDP RENOVAVEIS SA	0.00%	ES0127797019
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.00%	US91282CCP41
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00%	US05492QAL05
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO	0.00%	US55903VAC72
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA SO221118GB19	0.00%	
WELLS FARGO & CO FLTG RT 4.808% DUE 07-25-2028	0.00%	US95000U3A91
AMERN TOWER CORP .45% 15/01/2027	0.00%	XS2346206902
WELLTOWER INC 4.125% DUE 03-15-2029	0.00%	US95040QAH74
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	0.00%	
FERRARI NV COM EUR 0.01	0.00%	NL0011585146
VIA S.A. COM NPV	0.00%	BRVIAACNOR7
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB SO221216EU2	0.00%	
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	0.00%	US10373QBT67
WILLIS TOWERS WATS COM USD0.000304635	0.00%	IE00BDB6Q211
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	0.00%	US31418DZW54
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%	
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00%	US912810QW18
BUPA FINANCE 1.75% 14/06/2027	0.00%	XS2183141717
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.00%	US912828Y958
TORII PHARMACEUTICAL CO LTD	0.00%	JP3635800000
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
NATIONAL BANK OF CANADA	0.00%	CA6330671034
UTD STATES TREAS 1.5% DUE 03-31-2023	0.00%	US912828Q293
MONGOLIA (GOVT OF) 8.75% SNR 09/03/2024 USD	0.00%	USY6142NAA64

PVTPL TRIUMPH RAIL LLC GREEN SECD	RAILCAR EQUIP NT 14	0.00%	US89683LAB62
PVTPL STANDARD CHARTERED PLC CORP	4.305%05-21-2030	0.00%	US853254BP47
AFREECATV CO LTD		0.00%	KR7067160002
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION		0.00%	FR0014003TT8
US TREAS BDS 4.375 DUE 05-15-2040 REG		0.00%	US912810QH41
JAPAN (GOVERNMENT OF) .1% 20/12/2028		0.00%	JP1103531K10
UNITED STATES TREAS NTS .5% DUE	04-30-2027 REG	0.00%	US912828ZN34
KKR AND CO INC		0.00%	US48251W1045
CRH PLC		0.00%	IE0001827041
OLYMPUS WTR US HLD 3.875% 01/10/2028	DUAL CURR	0.00%	XS2391351454
PVTPL BX TR SER 2018-GW CL F FLTG	05-15-2025	0.00%	US12433UAQ85
US TREAS BDS DTD 05-16-2011 4.375 DUE	05-15-2041 REG	0.00%	US912810QQ40
ZIMMER BIOMET HOLDINGS INC		0.00%	US98956P1021
DAQO NEW ENERGY CO SPON ADS EACH REP 5 ORD SHS		0.00%	US23703Q2030
UNITED STATES TREAS NTS .5% DUE	05-31-2027 REG	0.00%	US912828ZS21
TIS INC		0.00%	JP3104890003
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
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023		0.00%	US91282CBX83
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR		0.00%	XS2321466133
JANE STR GROUP LLC TERM LN DUE	01-26-2028 BEO	0.00%	US47077DAG51
CDN IMPERIAL BK .95% 23/10/2025		0.00%	US13607GRR73
MPLX LP 4.25% DUE 12-01-2027 BEO		0.00%	US55336VBN91
\$ GEN CORP NEW FIXED 4.625% DUE	11-01-2027	0.00%	US256677AK14
NESTLE MALAYSIA BERHAD		0.00%	MYL4707OO005
RIO TINTO LIMITED		0.00%	AU000000RIO1
INTL FLAVORS & FRAGRANCES USD		0.00%	US4595061015
CENTRAL PATTANA PCL		0.00%	TH0481010R10
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62		0.00%	
TEXTAINER MARINE CONTAINERS VII LTD	2.82% 04-20-2046	0.00%	US88315LAR96
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'		0.00%	XS2459127739
WANT WANT CHINA HOLDINGS LTD		0.00%	KYG9431R1039
INDITEX EUR0.03 POST SUBD		0.00%	ES0148396007
BAHAMAS CMNWLT 8.95% SNR 15/10/2032 USD		0.00%	USP06518AH06
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 6.1		0.00%	US193051AS82
HENKEL AG & CO KGAA		0.00%	DE0006048408
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'		0.00%	XS2402428770
YEALINK NETWORK TECHNOLOGY CO LTD		0.00%	CNE100002PCS
VEEVA SYSTEMS INC		0.00%	US9224751084
INFINEON 2.875% 31/12/2049		0.00%	XS2056730323
EUROGRID GMBH 1.5% GTD SNR 18/04/2028	EUR	0.00%	XS1396285279
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000		0.00%	GB00B24FF097
UNITED STATES TREAS BDS DTD 11/15/2020	1.625% 11-15-2051	0.00%	US912810SS87
WELLTOWER INC 3.85% DUE 06-15-2032		0.00%	US95040QAR56
PVTPL BNP PARIBAS 2.871%	04-19-2032	0.00%	US09659W2P81
UNITED STATES TREAS BDS 3.75 DUE	11-15-2043 REG	0.00%	US912810RD28
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR		0.00%	
FNMA POOL #BF0264 3.5% 05-01-2058 BEO		0.00%	US3140FXJJ25
CITIGROUP INC NT FXD/FLTG 2.014%	01-25-2026	0.00%	US17327CAN39
MERCK KGAA		0.00%	DE0006599905
INVESTOR AB SER A NPV		0.00%	SE0015811955
NATURA CO HDLS SA COM NPV		0.00%	BRNTCOACNOR5
K MAC HOLDINGS CORP. DUE 06-23-2028		0.00%	US55304PAB76
SMB PRIVATE ED LN TR 2021-D NT CL A-1A	144A 1.34% 03-17-2	0.00%	US78449MAA45
PVTPL CMO BX COML MTG TR 2019-XL COML	MTG PASSTHRU	0.00%	US056054AJ89
IRB HOLDING CORP TERM LOAN B 02-05-2025		0.00%	US44988LAF40
MATTIOLI WOODS PLC		0.00%	GB00B0MT3Y97
OLYMPUS CORP		0.00%	JP3201200007
FRANCE(GOVT OF) 0.75% SNR 25/05/2028	EUR1	0.00%	FR0013286192
BANK AMER CORP 3.194%	07-23-2030	0.00%	US06051GHV41
BANCO SANTANDER FRN SNR NPF 01/23	AUD200000	0.00%	XS1649192777
DISCOVERY 4.125% DUE 05-15-2029		0.00%	US25470DBF50
ITALY(REP OF) 3.5% SNR 01/03/2030	EUR1000	0.00%	IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025		0.00%	US9128283Z13
FNMA POOL #BF0202 4.5% 01-01-2051 BEO		0.00%	US3140FXGL08
F&G GLOBAL FDG .9% DUE 09-20-2024		0.00%	US30321L2B72
FRANCE(GOVT OF) 2.75% BDS 25/10/27	EUR1000	0.00%	FR0011317783
LIBERTY GLOBAL INC		0.00%	GB00B8W67B19
HOCHSCHILD MINING PLC		0.00%	GB00B1FW5029
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031		0.00%	US74834LBC37
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 404		0.00%	
BANCO BTG PACTUAL UNITS(1COM & 2PRF A) 02/17		0.00%	BRBPACUNT006

BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
GEORGE WESTON LTD	0.00%	CA9611485090
NEOENERGIA SA	0.00%	BRNEOEACNOR3
SERBIA (REPUBLIC) 1% SNR MTN 23/09/28 EUR1000	0.00%	XS2388561677
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 5.168%	0.00%	US53218CAL46
BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP	0.00%	XS2303071992
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.00%	JP1103551K72
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO	0.00%	US210518DP81
KANZHUN LTD	0.00%	US48553T1060
PRUDENTIAL PLC 3.125% DUE 04-14-2030	0.00%	US74435KAA34
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	0.00%	XS1492680902
BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR	0.00%	XS2373642102
STATE STREET CORP USD	0.00%	US8574771031
VOLVO AB - B	0.00%	SE0000115446
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00%	XS1785484178
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.00%	US91282CDL28
ROYALTY PHARMA PLC 2.15% 09-02-2031	0.00%	US78081BAN38
FNMA POOL #FS1386 3% 10-01-2051 BEO	0.00%	US3140XGRG68
PVTPL ENTEGRIS ESCROW CORP SR SECD NT 144A 4.75% DUE (	0.00%	US29365BAA17
GARTNER INC CL-A	0.00%	US3666511072
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
BAXTER INTL INC COM US\$1	0.00%	US0718131099
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	0.00%	XS1514149159
JPMORGAN CHASE & FIXED 3.702% 05-06-2030	0.00%	US46647PBD78
DSV A/S	0.00%	DK0060079531
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00%	US97382WAA18
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C	0.00%	US88240TAA97
FORTIS INC	0.00%	CA3495531079
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00%	US15033XAQ97
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00%	US912810QE10
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00%	US912810SE91
MVV ENERGIE AG	0.00%	DE000A0H52F5
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00%	JP1103541K42
GNMAII POOL #MA5077 3.5% DUE 03-20-2048	0.00%	US36179TUA14
FIFTH THIRD BANCORP	0.00%	US3167731005
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
HEXAGON AB	0.00%	SE0015961909
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.00%	US3620AC4K71
UNICREDIT SPA	0.00%	IT0005239360
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%	
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00%	FR0000187635
COUNTRY GARDEN HLDGS CO LTD	0.00%	KYG245241032
STMICROELECTRONICS NV	0.00%	NL0000226223
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00%	US91823ABA88
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00%	US912810QK79
FEDERAL HOME LN MTG CORP 2% 12-01-2041	0.00%	US3133KTYL87
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00%	US35564LBD82
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00%	XS2401704189
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.215% / R 3MCDOR AR	0.00%	
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00%	FR0013200813
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
UNITED OVERSEAS BANK	0.00%	SG1M31001969
PVTPL S&P GLOBAL INC 2.7% DUE 03-01-2029BEO	0.00%	US78409VBB99
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00%	US912810QD37
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-1	0.00%	US91116KAB17
KINGDEE INTERN SFTWR	0.00%	KYG525681477
GNMA REMIC SER 2014-012 CL ZB 3.0% 01-16-2044	0.00%	US38378PE790
FUJITSU JPY	0.00%	JP3818000006
SAMPO OYJ	0.00%	FI0009003305
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00%	SG3261987691
SEI INVESTMENTS COMPANY	0.00%	US7841171033
ESSO THAILAND PCL	0.00%	TH0975010R11
HURXLEY CORP	0.00%	JP3765100007
UNITED STATES T NOTE 3.0% 10-31-2025	0.00%	US9128285J52
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.00%	JP1103521JA8
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	0.00%	US9128286G05
PURE STORAGE INC	0.00%	US74624M1027
EPR PPTYS 4.95% DUE 04-15-2028	0.00%	US26884UAE91
AGNICO EAGLE MINES	0.00%	CA0084741085

UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00% US91282CAL54
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00% US912828X703
WEYERHAEUSER CO USD	0.00% US9621661043
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5	0.00% US877249AD49
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10	0.00%
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00% US9128283D01
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.00% XS1405783983
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00% US912828XZ81
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-205	0.00% US912810SP49
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	0.00% XS2265531181
TONGWEI CO LTD	0.00% CNE000001GS3
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-20	0.00% US3133AUDY11
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.00% US3140X53W14
KINGFISHER PLC GBPO.1571	0.00% GB0033195214
ANGLO AMERN CAP 4% DUE 09-11-2027	0.00% US034863AT77
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00% US9128283P31
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00% US225401AR98
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.00% US35177PAL13
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00% US9128282Y56
JPMORGAN CHASE & FLTG RT 4.851% DUE 07-25-2028	0.00% US46647PDG81
NOVAVEST REAL ESTATE AG	0.00% CH0212186248
ALNYLAM PHARMACEUTICALS INC	0.00% US02043Q1076
AKR CORPORINDO TBK PT	0.00% ID1000106701
ARGENX SE	0.00% NL0010832176
DAEWOO ENGINEERING & CONSTRUCTION	0.00% KR7047040001
MORGAN STANLEY 0.406%-FRN SNR 29/10/27 EUR	0.00% XS2338643740
DOLLARAMA INC	0.00% CA25675T1075
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.00% US126650DQ03
EQUIFAX INC	0.00% US2944291051
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00% US9128286A35
LEGRAND SA	0.00% FR0010307819
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00% CA19521DAJ06
BROOKFIELD FIN I UK PLC 2.34% 01-30-2032	0.00% US11272BAA17
FHLMC UMBS 30Y FXD 2% DUE 03-01-2051	0.00% US3133AG7H60
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E	0.00% US12592TAN54
SUZHOU MAXWELL TECHNOLOGIES CO LTD	0.00% CNE100003FS0
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00% XS1023626671
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00% US912828YE44
MICROCHIP TECHNOLOGY INC 2.67% DUE 09-01-2023	0.00% US595017AZ74
RENAULT SA	0.00% FR0000131906
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00% US912810RZ30
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00% US912810SA79
KUTXABANK SA 0.5%-FRN SNR 14/10/2027 EUR	0.00% ES0243307016
ORANGE SA	0.00% FR0000133308
INDONESIA(REP OF) 1.75% SNR 24/04/2025 EUR	0.00% XS1810775145
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00% US038779AB06
AMEREN CORP	0.00% US0236081024
LINCOLN NATL CORP 3.4% DUE 01-15-2031	0.00% US534187BK40
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00% FR0013407236
AMADEUS IT HLDGS	0.00% ES0109067019
COUNTRY GARDEN SVC USD0.0001	0.00% KYG2453A1085
EPAM SYSTEMS INC	0.00% US29414B1044
MINEJESA CAP BV 4.625% GTD 10/08/2030 USD	0.00% USN57445AA17
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00% XS2207976783
DANAHER CORP FIXED 1.7% 03-30-2024	0.00% XS2147994995
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00% US912810RC45
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	0.00% US65364UAS50
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.00% US31417VW330
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.00% FR0013250560
EPIROC AB SER B NPV POST SPLIT	0.00% SE0015658117
E INK HOLDINGS INC	0.00% TW0008069006
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00% US25265LAE02
AOKI SUPER CO LTD NPV	0.00% JP3105700003
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
ASTRAZENCA PLC FIXED 2.125% DUE 08-06-2050	0.00% US046353AX64
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00% NO0012423476
S B FOODS INC	0.00% JP3163600004
PARTNERS GROUP	0.00% CH0024608827
NOBEL BIO CARE AB 3.125% 15/06/2028	0.00% XS2355515516
YUNNAN ENERGY NEW MATERIAL CO LTD	0.00% CNE100002BR3
BONGRAIN	0.00% FR0000120107

JAPAN(GOVT OF) 0.1% SNR 20/06/28	JPY50000	0.00%	JP1103511J74
UNITED UTILS WAT F 0.875% GTD SNR	28/10/29 GBP	0.00%	XS2291328735
Income Due - TWD		0.00%	
SWISS PRIME SITE AG		0.00%	CH0008038389
CHINA SECURITIES CO LTD		0.00%	CNE100002B89
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO		0.00%	USQ8940FAA23
RANDSTAD NV		0.00%	NL0000379121
PVTPL MERITAGE HOMES CORP 3.875%	04-15-2029	0.00%	US59001ABD37
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26	USD1000	0.00%	USY6142NAC21
AMMC CLO 20 LTD / AMMC CLO 20 LLC	5.89029% 04-17-202	0.00%	US001777TAQ67
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857%	/ R 6MBBSW AR	0.00%	
CONTINENTAL AG 0% SNR 12/09/2023	EUR1000'7	0.00%	XS2051667181
SINGAPORE TECH ENG SGD		0.00%	SG1F60858221
GERMANY(FED REP) 0% SNR 15/08/2026	EUR0.01	0.00%	DE0001102408
DATADOG INC		0.00%	US23804L1035
Income Due - EUR		0.00%	
TAISEI CORP		0.00%	JP3443600006
KCC CORPORATION KRW5000		0.00%	KR7002380004
SANTANDER BK N A 5.281% DUE 05-15-2032		0.00%	US80290CAS35
PVTPL NEW ENGLAND PWR CO 2.807% DUE	10-06-2050/10-0	0.00%	US644188BG83
CF INDUSTRIES HOLDINGS INC		0.00%	US1252691001
CLI FDG VIII LLC 2.72% DUE 01-18-2047		0.00%	US12565KAE73
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000		0.00%	GB00BTHH2R79
ERIE INDEMNITY CO		0.00%	US29530P1021
UNITED KINGDOM(GOVERNMENT OF)	1.5% SNR GILT 22/C	0.00%	GB00BYZW3G56
CHOUISHIMARU CO LTD		0.00%	JP3527550002
UNITED STATES TREAS BDS 3.375 05-15-2044REG		0.00%	US912810RG58
DOVER CORPORATION COM USD1.00		0.00%	US2600031080
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%	
VMED O2 UK FING I 3.25% 31/01/2031		0.00%	XS2231188876
TRITON INTL LTD COM USD0.01 CL A		0.00%	BMG9078F1077
LYONDELLBASELL INDUSTRIES		0.00%	NL0009434992
JAPAN(GOVT OF) 0.1% SNR 20/03/25	JPY50000	0.00%	JP1051431L45
HISCOX 6.0% 22/09/2027		0.00%	XS2524678666
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR		0.00%	XS1995781546
FIRSTENERGY CORP USD		0.00%	US3379321074
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000		0.00%	GB00BJMHBS34
MARTIN MARIETTA MATERIALS		0.00%	US5732841060
SAUDI ARABIAN OIL 1.625% 24/11/2025		0.00%	XS2262853000
RAYMOND JAMES FINL COM USD0.01		0.00%	US7547301090
E SUN FINANCIAL HOLDINGS COMPANY LTD		0.00%	TW0002884004
DAIREI CO LTD		0.00%	JP3500150002
BROADCOM INC 4.3% DUE 11-15-2032 BEO		0.00%	US11135FAS02
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	0.00%	US912810RS96
ICON LUXEMBOURG S.A.R.L. TERM LOAN B	06-16-2028	0.00%	XAL5000DAC10
PVTPL NISSAN MTR LTD 4.81% DUE	09-17-2030 BEO	0.00%	US654744AD34
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP		0.00%	XS1175846580
DUPONT DE NEMOURS INC		0.00%	US26614N1028
EVERSOURCE ENERGY 4.6% DUE 07-01-2027		0.00%	US30040WAR97
ERICSSON LM - B SHS		0.00%	SE0000108656
WUXI APPTec CO LTD		0.00%	CNE100003F19
KOLON INDUSTRIES INC		0.00%	KR7120110002
JAPAN(GOVT OF) 0.1% SNR 20/09/23	JPY50000	0.00%	JP1051371JA0
ANCHORAGE CAP CLO 11 LTD / 6.209%	07-22-2032	0.00%	US03330NAM65
TOWA BANK LTD		0.00%	JP3622400004
AUTOHOME INC		0.00%	US05278C1071
JAPAN TBOND BDS .6% DUE 20/12/2023		0.00%	JP1103321DC2
FREEMPORT-MCMORAN FIXED 4.375% DUE	08-01-2028	0.00%	US35671DCG88
BERKELEY GP HLDGS ORD GBP0.054141		0.00%	GB00BLJNXL82
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE	12-25-2057	0.00%	US3136802D78
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.00%	JP1300521G93
ADIDAS AG		0.00%	DE000A1EWWW0
APOLLO GLOBAL MANA COM USD0.00001		0.00%	US03769M1062
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:		0.00%	US81375WGV28
FORTESCUE METALS GROUP LTD		0.00%	AU000000FMG4
NEUBERGER BERMAN LN ADVISERS CLO 37	8.45986% 07-20-2	0.00%	US64133HAL24
FNMA POOL #FS0956 2% 01-01-2042 BEO		0.00%	US3140XGB243
CDW CORP		0.00%	US12514G1085
KES BNP PARIBAS A/C		0.00%	
PUBLIC SERVICE ENTERPRISE GROUP INC	2.45% 11-15-2031	0.00%	US744573AU04
ASTRAZENCA PLC SPONS ADR		0.00%	US0463531089

COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P C	0.00%	US05526QAN60
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.00%	US3140FRH574
LCH_OIS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%	
THE HOME DEPOT INC 5YR NEW ISSUE 2.875% 04-15-2027	0.00%	US437076CN04
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137GOGZ69
AUTO TRADER GROUP PLC	0.00%	GB00BVMYVFW23
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	0.00%	US36179SEH67
STRYKER CORP 0% NTS 26/11/2027 EUR100000	0.00%	XS1914502304
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00%	USP3579ECP09
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.00%	US912810SJ88
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
INTESA SANPAOLO 3.25% SNR MTN 23/09/24 USD	0.00%	US46115HBJ59
BARCLAYS PLC .877% 28/01/2028	0.00%	XS2430951660
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00%	US3137GOPS26
ANTHEM INC 2.55% 03-15-2031	0.00%	US036752AP88
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	XS2272358024
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%	
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
NISHI NIPPON RAILROAD CO LTD	0.00%	JP3658800002
FHLMC GOLD Q45872 3.0% 01-01-2047	0.00%	US3132WKQ275
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00%	US912810QC53
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
EXPEDIA GROUP INC	0.00%	US30212P3038
SIEMENS GAMESA REN EUR0.17	0.00%	ES0143416115
OKINAWA CELLULAR NPV TEMP	0.00%	DU06147428D7
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00%	US20268JAG85
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US30212PAS48
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.00%	US36962G3P70
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BI	0.00%	US3128MJZF08
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00%	FR0010070060
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.00%	US27409LAC72
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	US92840VAL62
PVTPL SUMITOMO MITSUI TR BK LTD 4.8% DUE09-15-2025 BEO	0.00%	US86563VBC28
BANK AMER CORP FIXED 4.827% DUE 07-22-2026	0.00%	US06051GLA57
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	0.00%	US62954WAI45
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-2	0.00%	US69349LAS79
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
TARGA RES CORP 4.95% 04-15-2052	0.00%	US87612GAB77
HAGOROMO FOODS CORP	0.00%	JP3767600004
MORGAN STANLEY 4.679% 07-17-2026	0.00%	US61747YET82
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	IT0005217390
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.00%	US36179TZ403
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	0.00%	US668138AE03
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	GB00B52WS153
SUEZ SA 2.875% SNR 24/05/2034 EUR	0.00%	FR001400AFO9
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
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
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
BRITISH LAND CO GBP	0.00%	GB0001367019
FCA BANK S.P.A. NOTE .125% 16/11/2023	0.00%	XS2258558464
DUKE REALTY CORP	0.00%	US2644115055
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	0.00%	US110122DW58
U S BANCORP 4.967% DUE 07-22-2033	0.00%	US91159HJG65
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	US00489TAJ51
ASSA ABLOY AB	0.00%	SE0007100581
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21	0.00%	US912810QX90
UK TSY 2.75% 07/09/2024	0.00%	GB00BHBFBH458
TELE2 AB	0.00%	SE0005190238
AES CORP	0.00%	US00130H1059
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	JP1103351E98
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	FR001400CSG4
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	XS1568874983
MOSAIC CO COM	0.00%	US61945C1036
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79

DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US9128284R87
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	IT0001278511
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBBSW AR	0.00%	
Cash / Other	0.00%	
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
SP POWER ASSETS 3.25% 24/11/2025	0.00%	XS1323910254
FUT DEC 22 EURX EUR-BUND	0.00%	
SK INNOVATION	0.00%	KR7096770003
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.00%	IT0005240350
PVTPL GSK CONSMR HLTH 3.024% 03-24-2024	0.00%	US36264FAA93
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
CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO	0.00%	US209111GA54
BANQUE CENT DE TUNISIE 5.75% 30/01/2025	0.00%	XS1175223699
JAPAN .1% 01/03/2023	0.00%	JP1024221M37
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
BRIXMOR OPER 2.5% DUE 08-16-2031	0.00%	US11120VAL71
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.00%	FR0013313582
AUTOZONE INC 4.75% 08-01-2032	0.00%	US053332BB79
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
ENTERGY CORP NEW	0.00%	US29364G1031
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US466313AM58
GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01	0.00%	DE0001135275
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY	0.00%	JP1051531N75
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	XS2538440780
TAL EDUCATION GROUP ADR	0.00%	US8740801043
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	0.00%	US912810QS06
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15	0.00%	US912810QU51
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	US12565KAC18
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284Z04
FANNIE MAE FN BU7899 2.5% 01-01-2052	0.00%	US3140M9X516
ALUMINUM CORPORATION OF CHINA LTD	0.00%	CNE1000001T8
VERISIGN INC	0.00%	US92343E1029
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	ES0000011868
MACIF .625% 21/06/2027	0.00%	FR0014003Y09
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
GOLDMAN SACHS FLTGT RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
PERSIMMON PLC	0.00%	GB0006825383
NORTHEASTERN UNIV 2.894% 10-01-2050	0.00%	US664675AT20
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
MITSUBISHI ELECTRIC	0.00%	JP3902400005
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.00%	XS1252209249
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
FUJII FILM HOLDINGS CORP	0.00%	JP3814000000
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.00%	JP1201741LA9
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	0.00%	US94106BAD38
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
PUT BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL 1	0.00%	
BX COMLT 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
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
NIKE INC 3.875% SNR 01/11/2045 USD	0.00%	US654106AE35
CMO PVPTL BBCMS SER 2018-TALL CL B FLTGT 144A DUE 03-15-2	0.00%	US05548WAC10
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
SKANDINAVISKA ENSKIL SEK	0.00%	SE0000148884
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL /	0.00%	US88315LAL27
ESSITY AB SER B NPV	0.00%	SE0009922164
MED TR 2021-MDLN COMLT MTG PASS THRU CTF CL G 8.068% 1:	0.00%	US58403YBA38
PVTPL ACR COMLT MTG 2021-FL4 LTD/ACRE COMLT M SR SECD I	0.00%	US00489TAA43
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00%	DE0001141810
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
BX COMLT MTG TR FLTGT RT 5.56771% DUE 10-15-2037	0.00%	US12433YAQ08
UPM-KYMMENE FIM10	0.00%	FI0009005987
AF GRUPPEN ASA	0.00%	NO0003078107
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
JAPAN (30 YR TBOND) .7% 20/03/2051	0.00%	JP1300701M48
TOTO LTD JPY50	0.00%	JP3596200000

CGI INC	0.00%	CA12532H1047
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.00%	CA6174468D43
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC	0.00%	US59259YBY41
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.00%	XS1382791975
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	GB00BDRHNP05
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
OBAYASHI CORPORATION	0.00%	JP3190000004
GLOBAL UNICHIP CORP	0.00%	TW0003443008
VOLVO TREASURY AB 2% GTD SNR 19/08/2027 EUR	0.00%	XS2521820048
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00%	HK0285041858
PUBLIC STORAGE FIXED .5% DUE 09-09-2030	0.00%	XS2384697830
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026	0.00%	US404280BX62
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	US55951PBA49
PAYCOM SOFTWARE INC	0.00%	US70432V1026
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
EUROPEAN UNION 0.8% NTS 04/07/2025 EUR1'29	0.00%	EU000A3K4DJ5
DEUTSCHE BANK AG (REG)	0.00%	DE0005140008
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	0.00%	FR001400AJ45
CODELCO INC CORP 3.7% 01-30-2050	0.00%	USP3143NBF08
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
ANADOLU EFES BIRACILIK VE MALT SANA	0.00%	TRAAEFES91A9
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
Income Due - KRW	0.00%	
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.00%	US912810RB61
VULCAN MATERIALS CO	0.00%	US9291601097
SEKISUI CHEMICAL CO Y50	0.00%	JP3419400001
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.00%	US023551AJ38
ST. PAULS C III D. FRN CLO 01/2032 EUR 'B-1-R'	0.00%	XS1758464330
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
MARBLE PT CLO XX LTD 23/04/2034 0% 04-23-2034	0.00%	US566069AJ98
VIER GAS TRANSPORT 4.625% SNR 26/09/2032EUR	0.00%	XS2535725159
7ROAD HOLDINGS LTD	0.00%	KYG806101013
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
FUT MAR 23 ICE SONIA SO3	0.00%	
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	0.00%	
ENCANA CORP 6.5% DUE 02-01-2038	0.00%	US292505AG96
UTD STATES TREAS 1.75% DUE 12-31-2026	0.00%	US912828YX25
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-202	0.00%	US46647PCV67
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20	0.00%	US912828ZF00
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	0.00%	US46647PDK93
EQUINIX INC 1% 09-15-2025	0.00%	US29444UBK16
ABB FIN USA INC 3.8% DUE 04-03-2028	0.00%	US00037BAF94
BALLYROCK CLO 2019-1 LTD SR SECD DEFERRABLE NT CL 9.2	0.00%	US05875KAE64
TARGA RES CORP 4.2% 02-01-2033	0.00%	US87612GAA94
IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00%	DUIRSJAN2143
TRANSCANADA PIPELINES LIMITED 2.5% 10-12-2031	0.00%	US89352HBC25
CLOROX CO 4.6% 05-01-2032	0.00%	US189054AZ21
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 0	0.00%	US03328WAY49
SSE PLC 2.875% SNR 01/08/2029 EUR	0.00%	XS2510903862
RICOH CO JPY50	0.00%	JP3973400009
STERIS PLC	0.00%	IE00BFY8C754
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	IDG000014101
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
SHISEIDO COMPANY LIMITED JPY50	0.00%	JP3351600006
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	0.00%	
AROUNDTOWN SA	0.00%	LU1673108939
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00%	US912828Z294
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00%	DE0001102341
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.00%	IT0003934657
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00%	ES00000127G9
WIND RIV 2019-3 CLO LTD / WIND RIV 3.58431% 04-15-2031	0.00%	US97314JAG04
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE 07-15	0.00%	US14316EAU38
AVOLON HLDGS FDG 4.375% DUE 05-01-2026	0.00%	US05401AG67
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00%	JP3585800000
MAGNA INTERNATIONAL INC	0.00%	CA5592224011

GOLDMAN SACHS GROUP INC NT FXD/FLTG	3.615% 03-15-20:	0.00%	US38141GZR81
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR	SO250307JP26C	0.00%	
VICI PPTYS LP 4.95% DUE	02-15-2030 BEO	0.00%	US925650AC72
CARLYLE US CLO FLTG RT 9.183% DUE	01-25-2033	0.00%	US143124AA31
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
CERRO DEL AGUILA 4.125% BDS 16/08/27	USD1	0.00%	USP2400PAA77
UNITED STATES OF AMER TREAS NOTES DTD	10/31/2020 .25%	0.00%	US91282CAT80
TOSHIBA CORP Y50		0.00%	JP3592200004
FNMA POOL #BN3625 4.0% DUE 01-01-2049		0.00%	US3140JLA384
MAZDA MOTOR CORP Y50		0.00%	JP3868400007
INTERCONTINENTAL 2.1% DUE 06-15-2030		0.00%	US45866FAK03
AEON CO LTD		0.00%	JP3388200002
MEM 2.955% DUE 01-01-2050		0.00%	US586054AD08
BIZLINK HOLDING INC		0.00%	KYG114741062
DARDEN RESTAURANTS INC		0.00%	US2371941053
ITALY(REP OF) 6% SNR 01/05/2031	EUR1000	0.00%	IT0001444378
PVTPL ROCHE HOLDINGS INC 1.93% DUE	12-13-2028 BEO	0.00%	US771196BW19
UNITED STATES TREAS BDS .. 3.125% DUE	11-15-2041 REG	0.00%	US912810QT88
FNMA POOL #FS0043 3% 05-01-2051	BEO	0.00%	US3140XFBM28
DAI NIPPON PRINTING CO LTD		0.00%	JP3493800001
AMEREN CORP 1.95% 03-15-2027		0.00%	US023608AL60
RENESAS ELECTRONICS CORP 2.17%	11-25-2026	0.00%	US75972BAB71
UK(GOVT OF) 2.25% SNR 07/09/23	GBP1000	0.00%	GB00B7Z53659
DNB BANK ASA NOK12.50		0.00%	NO0010161896
MONOLITHIC POWER SYSTEMS INC		0.00%	US6098391054
FNMA POOL #FS1836 2.5% 05-01-2052	BEO	0.00%	US3140XHBE67
UNITED STATES TREAS BDS DTD	3.125% 05-15-2048	0.00%	US912810SC36
ALLSTATE CORP 6.125% DUE 12-15-2032		0.00%	US020002AP64
FRAPORT AG 2.125% SNR 09/07/27	EUR1000	0.00%	XS2198879145
JAPAN (20 YR TBOND .4% 20/06/2041		0.00%	JP1201771M76
TOTALENERGIES SE 1.491% GTD SNR	08/04/27 EUR	0.00%	XS2153406868
COLES GROUP LTD		0.00%	AU0000030678
NATWEST GROUP PLC 3.619%-FRN SNR	29/03/29 GBP	0.00%	XS2449910921
UNITED STATES OF AMER TREAS BONDS DTD	02/15/2015 2.5%	0.00%	US912810RK60
DR HORTON INC		0.00%	US23331A1097
NESTLE HLDGS INC 2.125% GTD SNR 04/04/27	GBP	0.00%	XS2464407514
TOYOTA MTR CR CORP 3.375% DUE 04-01-2030		0.00%	US892367GY55
CALL BOND OPT MSLNGB2X 15/08/2025	FRANCE (GOVT OF) 0 6:	0.00%	
GRESHAM HOUSE PLC		0.00%	GB0003887287
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26	EUR1000	0.00%	ES00000123C7
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
UNITED STATES TREAS BDS	2.25% DUE 08-15-2046	0.00%	US912810RT79
SINGAPORE GOVERNMENT 2.75% 01/03/2046		0.00%	SG31A7000004
ALBIS CO LTD		0.00%	JP3126300007
AMERN TOWER CORP FIXED 1.45% DUE	09-15-2026	0.00%	US03027XBR08
UNITED STATES TREAS BDS DTD 2.75%	08-15-2047	0.00%	US912810RY64
DIETEREN GROUP		0.00%	BE0974259880
COREBRIDGE FINL INC SR NT 144A 3.85%	04-05-2029	0.00%	US21871XAE94
TAYLOR MARITIME INVESTMENTS LTD		0.00%	GG00BP2NJT37
JAPAN REAL ESTATE INVESTMENT		0.00%	JP3027680002
GNMAII POOL #MA7535 3.0% 08-20-2051		0.00%	US36179WLQ95
KAJEMA CORP		0.00%	JP3210200006
UNITED STATES TREAS BDS BD 3.125% DUE	02-15-2043 REG	0.00%	US912810QZ49
SANTANDER DR AUTO 3.65% DUE 04-15-2025		0.00%	US80285HAG56
CHINA CONSTRUCUTION ENGINEERING CORP LTD		0.00%	CNE100000F46
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN		0.00%	CA45075E1043
UNITED MEXICAN STS 3.5% DUE 02-12-2034	REG	0.00%	US91087BAR15
CRITERIA CAIXACORP SA		0.00%	ES0140609019
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
LUFAX HOLDING LTD		0.00%	US54975P1021
MACQUARIE GROUP LTD SR MEDIUM TERM	TRANCHE # TR 0	0.00%	US55608JAX63
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29	USD	0.00%	US63861VAB36
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
WYNNSTAY GROUP PLC		0.00%	GB0034212331
HAPVIDA PARTICIPAC COM NPV 144A	REG S	0.00%	BRHAPVACNOR4
KONE CORPORATION NEW		0.00%	FI0009013403
ALIGN TECHNOLOGY INC		0.00%	US0162551016
LIVE NATION INC		0.00%	US5380341090

GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	US36181BKX72
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	US36179Q3K59
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
UNITED STATES TREAS BDS 3% DUE 05-15-2045	0.00%	US912810RM27
TOPPAN PRINTING CO LTD	0.00%	JP3629000005
GIVAUDAN FINANCE 1.0% 22/04/2027	0.00%	XS2126169742
HCA INC 5.375% DUE 02-01-2025	0.00%	US404119BR91
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00%	USP26064AA66
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.00%	JP1200631388
U MING MARINE TRANSPORT CORP	0.00%	TW0002606001
Indonesian rupiah	0.00%	
BANK AMER CORP 2.482% 09-21-2036	0.00%	US06051GKC23
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.00%	DE0001102507
KYOCERA CORP JPY50	0.00%	JP3249600002
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	0.00%	US904764BR72
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00%	GB00BMGR2809
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
SIHUAN PHARM HLDG	0.00%	BMG8162K1137
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	0.00%	DUIRSNZD3957
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
Income Due - ILS	0.00%	
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2	0.00%	US87166FAD50
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.00%	JP1103481H98
JAPAN(GOVT OF) 0.005% SNR 01/09/2023 JPY	0.00%	JP1024281M91
WHITBREAD PLC	0.00%	GB00B1KJJ408
FENG TAY ENTERPRISE CO LTD	0.00%	TW0009910000
IREN SPA	0.00%	IT0003027817
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
New Zealand Dollar Custodial Account â€œ MITNZ Global Credit	0.00%	
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
EPR PPTYS 3.75% DUE 08-15-2029	0.00%	US26884UAF66
CANADA GOVT 1.5% 01/12/2031	0.00%	CA135087N266
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00%	CA135087K379
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	GB0004893086
AT&T INC 2.55% DUE 12-01-2033	0.00%	US00206RMM15
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00%	DE0001102416
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00%	FR0011461037
NORDSON CORP	0.00%	US6556631025
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-;	0.00%	US912810QY73
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
SUMITOMO CORP JPY	0.00%	JP3404600003
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	0.00%	IT0001174611
EDP FINANCE BV 1.875% SNR 21/09/2029 EUR	0.00%	XS2459544339
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
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	0.00%	ES00000124W3
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71	0.00%	DUOISNZD2713
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00%	IT0005321325
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00%	JP1300361C33
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
KEYCORP	0.00%	US4932671088
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	IT0005413171
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00%	ES00000126B2
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
SUN ART RETAIL GROUP	0.00%	HK0000083920
MARKEL CORPORATION	0.00%	US5705351048
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
THE JM SMUCKER COMPANY	0.00%	US8326964058
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271

PERKINELMER INC	0.00%	US7140461093
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.00%	FR0013201134
FNMA 3.5% 09-01-2047	0.00%	US3140Q7QD28
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%	
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	GB00BMBL1G81
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.00%	IT0004356843
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
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.00%	US3140XFX710
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.00%	US29446MAK80
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	0.00%	US928668AU66
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.00%	US3140QG4T11
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
GEBERIT AG-REG	0.00%	CH0030170408
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205	0.00%	US3132DVLW36
GENERAC HOLDINGS INC	0.00%	US3687361044
TELEPERFORMANCE	0.00%	FR0000051807
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	US75885WBA80
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	US126650CX62
PANCANADIAN PETE 7.2% DUE 11-01-2031	0.00%	US698900AG20
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00%	IT0005001547
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87
COOPER COS INC	0.00%	US2166484020
NVR INC	0.00%	US62944T1051
CONAGRA BRANDS INC	0.00%	US2058871029
GIJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
BROWN BROWN INC	0.00%	US1152361010
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09	0.00%	US25470DAS80
ECOLAB INC 2.7% DUE 11-01-2026	0.00%	US278865AV25
FNMA POOL #BR1035 2% 05-01-2051 BEO	0.00%	US3140KYE32
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR	0.00%	
BEIJING ENTERPRISES WATER GROUP LTD	0.00%	BMG0957L1090
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
FHLMC GOLD G67702 4 01-01-2047	0.00%	US3132XCRX53
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00%	JP1201451D66
ELI LILLY AND COMPANY .625% 11-01-2031	0.00%	XS2075937370
ATMOS ENERGY CORP	0.00%	US0495601058
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00%	JP12011419C6
KLABIN SA UNITS	0.00%	BRKLBNCDA18
ESB FINANCE DAC 1% GTD SNR 19/07/2034 EUR	0.00%	XS2432544349
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.00%	IT0003535157
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00%	JP1300371C98
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15	0.00%	US57164PAH91
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	GB00B16NNR78
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00%	US527298BQ51
SWISS LIFE HOLDING AG	0.00%	CH0014852781
CENTERPOINT ENERGY INC	0.00%	US15189T1079
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
JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000	0.00%	JP1201121975
USS CO LTD	0.00%	JP3944130008
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.00%	IT0005045270
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00%	JP1201131990
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.00%	CA135087L518
ST CORPORATION	0.00%	JP3162800001
SANDVIK AB	0.00%	SE0000667891
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	US31418BU797
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00%	US912810SD19
ALINCO INC	0.00%	JP3126100001
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	0.00%	US571903BG74
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
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%	
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00%	US912810FP85
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	XS2242979719
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037

SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.00%	FR0014002WK3
HORIZON THERAPEUTI COM USD 0.0001	0.00%	IE00BQPVPQZ61
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00%	MYBMO2000028
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.00%	ES00000126Z1
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00%	GB00BL68HJ26
TRANSUNION	0.00%	US89400J1079
KLEPIERRE 2% SNR EMTN 12/05/2029 EUR	0.00%	FR0013512233
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00%	GB00BFX0ZL78
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	0.00%	US09261HAB33
JPMORGAN CHASE & CO 2.58% 04-22-2032	0.00%	US46647PCC86
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00%	JP1201051891
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
NISSIN SUGAR HLDG NPV	0.00%	JP3676600004
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG	0.00%	US36179TEZ49
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-	0.00%	US162665AQ61
EXELON CORP 4.45% DUE 04-15-2046	0.00%	US30161NAV38
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00%	US912810RN00
ELECTRICITE DE FRANCE	0.00%	FR0010242511
HYPOTHEKARBANK LENZBURG AG	0.00%	CH0001341608
STANLEY BLACK & DECKER INC	0.00%	US8545021011
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00%	FR0010371401
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	USY9384RAA87
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00%	US38141GYB49
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042 REG	0.00%	US912810TF57
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00%	FR0013154044
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00%	US4456581077
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	0.00%	
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00%	JP1200951760
COMCAST CORP NEW 2.887% 11-01-2051 BEO	0.00%	US20030NDS71
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00%	US9128285T35
INGERSOLL RAND INC	0.00%	US45687V1061
VERISIGN INC FIXED 2.7% 06-15-2031	0.00%	US92343EAM49
IRSNZD369 IRS BNZ NZD 200525 RFLT 3ZBSW PFXD 3.6975	0.00%	DUIRSNZD3692
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00%	CA135087M276
MPT OPER 2.5% 24/03/2026	0.00%	XS2322419776
ARCELORMITTAL NPV POST STK SPLIT	0.00%	LU1598757687
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00%	DE0001135176
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.00%	FR0014001N46
JUROKU FINANCIAL G NPV	0.00%	JP3392650002
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00%	DE0001102374
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00%	JP1300321A34
UNI CHARM CORPORATION	0.00%	JP3951600000
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	JP1201721L45
HEATHROW FUNDING 2.625% SNR SEC 16/03/28GBP	0.00%	XS2317082787
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
JAPAN (20 YR TBOND .5% 20/12/2041	0.00%	JP1201791N14
PARAMOUNT GLOBAL	0.00%	US92556H2067
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.00%	CA135087L690
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034	0.00%	US92918YAA10
FNMA POOL #FM1580 4% 09-01-2049 BEO	0.00%	US3140X4XJ06
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.00%	GB00B1VWPJ53
QUANTA SERVICES INC	0.00%	US74762E1029
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.00%	GB00BNNGP668
ZSCALER INC	0.00%	US98980G1022
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.00%	ES00000128H5
PINTEREST INC	0.00%	US72352L1061
Income Due - CAD	0.00%	
HYATT HOTELS CORP STEP CPN 5.75% DUE 04-23-2030	0.00%	US448579AJ19
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	0.00%	US25389JAV89
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.00%	CA135087L369
EISAI CO LTD JPY	0.00%	JP3160400002
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	0.00%	USP5015VAM83
DKK BNP PARIBAS A/C	0.00%	
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00%	JP12009216C0
ZAI LAB LTD	0.00%	US98887Q1040
BURBERRY GROUP PLC	0.00%	GB0031743007
SNAM SPA 0.75% SNR EMTN 17/06/30 EUR	0.00%	XS2190256706
HUNTINGTON BANCSHARES INC	0.00%	US4461501045

JAPAN(GOVT OF) 2% SNR 20/03/27	JPY50000'93	0.00%	JP1200931739
JAPAN(GOVT OF) 2.2% SNR 20/06/26	JPY50000	0.00%	JP1200891685
FNMA POOL #MA2371 4% 08-01-2045 BEO		0.00%	US31418BT559
AKZO NOBEL NV EURO.50		0.00%	NL0013267909
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025		0.00%	XS1180063056
BRANDYWINE REALTY TRUST		0.00%	US1053682035
GNMAII POOL #MA6930 2.0%	10-20-2050	0.00%	US36179VX53
VOLVO AB		0.00%	SE0000115420
JAPAN(GOVT OF) 2.3% SNR 20/03/26	JPY50000	0.00%	JP1200861647
AEVIS VICTORIA SA		0.00%	CH0478634105
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01		0.00%	GB00B54QLM75
STEEL DYNAMICS INC		0.00%	US8581191009
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204		0.00%	US35564WAA18
BONOS Y 0.0% 31/01/2025		0.00%	ES0000012F92
GNMA POOL #782565 5 DUE	02-15-2039 BEO	0.00%	US36241KZ681
CITIZENS FINANCIAL GROUP INC		0.00%	US1746101054
NOVOZYMES A/S SER 'B' DKK2		0.00%	DK0060336014
EVERGY INC COM NPV		0.00%	US30034W1062
JAPAN(GOVT OF) 2.1% SNR 20/03/26	JPY50000	0.00%	JP1200851630
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000		0.00%	IT0005365165
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-:		0.00%	US03330TAA97
PVTPL GSK CONSUMER HEALTH INC 3.375% 03-24-2027		0.00%	US36264FAB76
JAPAN(GOVT OF) 2% SNR 20/12/25	JPY50000'84	0.00%	JP1200841615
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU		0.00%	US53946JAC80
MATCH GRP INC NEW COM USD0.001		0.00%	US57667L1070
CLOROX CO DEL		0.00%	US1890541097
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50		0.00%	NO0006000801
CATALENT INC		0.00%	US1488061029
VARIA US PROPERTIES AG		0.00%	CH0305285295
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28	EUR1000	0.00%	XS2393001891
NATWEST GROUP PLC 2.105%-FRN LT2 28/11/31 GBP		0.00%	XS2346516250
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28	EUR1000	0.00%	ES00000124C5
SODEXO		0.00%	FR0000121220
FNMA POOL #BM1257 2.5% DUE 04-01-2037	REG	0.00%	US3140J5MF35
SKYWORKS SOLUTIONS INC		0.00%	US83088M1027
PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-21		0.00%	US034863AU41
GERMANY(FED REP) 0.5% SNR 15/08/2027	EUR0.01	0.00%	DE0001102424
STELLANTIS N.V 0.75% SNR EMTN 18/01/29	EUR	0.00%	XS2356040357
QUEST DIAGNOSTICS		0.00%	US74834L1008
OCP CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 9.20986% 1		0.00%	US670884AE54
GE CAP INTL FDG CO 4.418% DUE 11-15-2035		0.00%	US36164QNA21
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR ARI		0.00%	
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	0.00%	JP1200781563
WOLTERS KLUWER 1.5% SNR 22/03/27	EUR100000	0.00%	XS1575992596
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E		0.00%	US46653KAA60
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP		0.00%	XS2297626645
PVTPL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO		0.00%	US034863BB50
MONGODB INC		0.00%	US60937P1066
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
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO		0.00%	US824348BR69
GEORGIA PWR CO 4.75% DUE 09-01-2040		0.00%	US373334JS15
SANKYO FRONTIER CO LTD		0.00%	JP3328200005
VAIL RESORTS INC		0.00%	US91879Q1094
UK(GOVT OF) 4.25% SNR 07/12/55	GBP1000	0.00%	GB00B06YGN05
GERMANY(FEDERAL) 0.0% 09/10/2026		0.00%	DE0001141844
CINCINNATI FINANCIAL CORP		0.00%	US1720621010
PNC FINL SVCS GROUP INC 4.85%	06-06-2033	0.00%	US693475BE43
DOMINOS PIZZA INC		0.00%	US25754A2015
PBF HLDG CO LLC 6.0% DUE 02-15-2028	REG	0.00%	US69318FAJ75
SHIMIZU CORPORATION		0.00%	JP3358800005
FLEETCOR TECHNOLOGIES INC		0.00%	US3390411052
TAURUS 2021-1 UK FRN M/BKD 05/2031	GBP 'B'	0.00%	XS2303819176
FNMA POOL #FM2892 3.5% 07-01-2048 BEO		0.00%	US3140X6GA38
KATAKURA & CO OP AGRI CORP		0.00%	JP3211800002
HOKKAN HOLDINGS LTD		0.00%	JP3846600009
CME_OIS SBSIUS33 12/21/2052	USD P 1.75% / R 1DSOFR SWUO	0.00%	
M3 INC NPV		0.00%	JP3435750009
SUZUKI MOTOR CORP		0.00%	JP3397200001
RENTOKIL INITIAL PLC		0.00%	GB00B082RF11
ITALY(REP OF) 1.25% SNR 01/12/26	EUR1000	0.00%	IT0005210650
ITALY(REP OF) 5% SNR 01/03/2025	EUR1000	0.00%	IT0004513641

BIOMERIEUX NPV	0.00%	FR0013280286
SYNCHRONY FINANCIAL	0.00%	US87165B1035
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBSI	0.00%	
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.00%	JP1300331A99
ORANGE SA 1.25% 07/07/2027	0.00%	FR0013506292
FHLMC GOLD G60765 3 11-01-2046	0.00%	US31335AZ687
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	0.00%	US361841AL38
SEAGEN INC COM USD0.001	0.00%	US81181C1045
DUKE ENERGY CORP 4.5% DUE 08-15-2032	0.00%	US26441CBT18
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00%	DE0001135481
ORANGE 2.375% SNR 18/05/2032 EUR	0.00%	FR001400AF72
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
SONOVA HOLDING AG - REG	0.00%	CH0012549785
GERMANY(FED REP) 1% SNR 15/08/2025 EUR0.01	0.00%	DE0001102382
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI	0.00%	US3128M94W97
ASM INTERNATIONAL NV	0.00%	NL0000334118
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00%	XS2417673022
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
DANAHER CORP SR NT 2.8% 12-10-2051	0.00%	US235851AW20
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00%	IT0004953417
ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR	0.00%	XS2176621170
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00%	US36297CTN91
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE	0.00%	US65364UAH95
CVS HEALTH CORP 4.78% DUE 03-25-2038	0.00%	US126650CY46
PLUG POWER INC	0.00%	US72919P2020
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	0.00%	US00774MAW55
BLACKSTONE 1.6% DUE 03-30-2031	0.00%	USU0925BAA27
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00%	BE0000291972
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.00%	JP1300731N17
CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000	0.00%	USP3R94GAY57
VERIZON COMMUNICATIONS 1.875% 09-19-2030	0.00%	XS2052321176
LCH_IRS BOFAGB2U 12/06/2024 CAD P 4.064% / R 3MCDOR ARI	0.00%	
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
VISA INC 2.375% 15/06/2034	0.00%	XS2479942034
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
Income Due - CNY	0.00%	
OMNICOM GROUP INC SR NT 2.6% 08-01-2031	0.00%	US681919BD76
WORKDAY INC 3.7% 04-01-2029	0.00%	US98138HAH49
POWER CORP OF CANADA CAD	0.00%	CA7392391016
TERNA SPA 1% SNR EMTN 10/04/2026 EUR	0.00%	XS1980270810
RED ELECTRICA FIN 0.5% GTD SNR 24/05/2033 EUR	0.00%	XS2343540519
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.00%	DE0001102556
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	0.00%	US67021CAT45
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53
GARMIN ORD	0.00%	CH0114405324
PULTE GROUP INC	0.00%	US7458671010
ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01	0.00%	IT0001086567
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00%	IT0004286966
JAPAN .1% 20/03/2023	0.00%	JP1051351J37
HOME DEPOT INC 4.0% DUE 09-15-2025 BEO	0.00%	US437076CR18
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00%	XS2496028502
AMAZON.COM INC 3.95% 04-13-2052	0.00%	US023135CJ31
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
TWILIO INC	0.00%	US90138F1021
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	CA135087K528
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	0.00%	US035240AG57
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.00%	BE0000320292
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90

JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	0.00%	JP1201591GC4
ARCH CAPITAL GROUPCOM		0.00%	BMG0450A1053
CARMAX INC		0.00%	US1431301027
WASHINGTON MUT MTG PASS-THROUGH CTF5	WMALT SERS	0.00%	US93936HAA41
ANTOFAGASTA PLC		0.00%	GB0000456144
BNP PARIBAS 2.5%-FRN LT2 31/03/2032	EUR	0.00%	FR0014009HA0
ORACLE CORP 3.6% DUE 04-01-2040	REG	0.00%	US68389XBW48
SUEZ SA 2.375% SNR 24/05/2030	EUR	0.00%	FR001400AFN1
FRANCE(GOVT OF) 2% SNR 25/05/2048	EUR1	0.00%	FR0013257524
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026	AUD1000	0.00%	AU0000106411
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26	EUR1000	0.00%	ES0000012729
LCH_OIS BOFAGB2U 12/05/2043	GBP P 3.115% / R 1DSONIA AR	0.00%	
IPSEN PROMESSES SA		0.00%	FR0010259150
ABC ARBITRAGE SA		0.00%	FR0004040608
HOME DEPOT INC 3.9% DUE 06-15-2047		0.00%	US437076BS00
UK(GOVT OF) 4.25% SNR 07/03/36	GBP1000	0.00%	GB0032452392
BILL COM HOLDINGS INC		0.00%	US0900431000
FUT DEC 22 CBT UL T-BONDS		0.00%	
JAPAN(GOVT OF) 0.5% SNR 20/09/36	JPY50000	0.00%	JP1201581G90
ITALY(REP OF) 1.75% SNR 01/07/24	EUR1000	0.00%	IT0005367492
PVTPL UNITED NAT FOODS INC SR NT 6.75%	DUE 10-15-2028 BI	0.00%	US911163AA17
SARTORIUS STEDIM B	EURO.1666	0.00%	FR0013154002
AVALONBAY CMNTYS 3.35% DUE 05-15-2027		0.00%	US05348EBA64
ITALY(REP OF) 2.5% SNR 15/11/2025	EUR1000	0.00%	IT0005345183
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043		0.00%	US91324PCD24
DAH SING BANKING GRP LTD		0.00%	HK2356013600
UDR INC		0.00%	US9026531049
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	0.00%	GB00B39R3707
ANHEUSER-BUSCH 4% DUE 01-17-2043		0.00%	US035242AB27
SANTANDER UK GR 6.75%-FRN PERP	GBP200000	0.00%	XS1592884123
Income Due - BRL		0.00%	
CR AGRICOLE 2.625% 29/01/2048		0.00%	FR0013312154
NBM US HLDGS INC FIXED 7% 05-14-2026		0.00%	USU63768AA01
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027		0.00%	XS2122485845
HUBSPOT INC		0.00%	US4435731009
FERROVIAL SA		0.00%	ES0118900010
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.00%	JP1300341B39
UNITED STATES TREAS BDS DTD 00209 3.5%	DUE 02-15-2039 RI	0.00%	US912810QA97
ITALY(REP OF) 5% SNR 01/09/2040	EUR1000	0.00%	IT0004532559
METRO INC - A		0.00%	CA59162N1096
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 16/04/26	EUR	0.00%	XS1807306300
NORTHERN TRUST CORP		0.00%	US6658591044
NICE LTD		0.00%	IL0002730112
SVENSKA HANDELSBKN SER A NPV		0.00%	SE0007100599
BUNGE LIMITED		0.00%	BMG169621056
ADVANCE AUTO PARTS		0.00%	US00751Y1064
COMCAST CORP NEW 4.25% DUE 01-15-2033		0.00%	US20030NBH35
BUONI POLIENNALI 1.5 1.5% 01/06/2025		0.00%	IT0005090318
SWEDBANK AB		0.00%	SE0000242455
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041	BEO	0.00%	US92343VGK44
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029	AUD100	0.00%	AU3TB0000150
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68	GBP	0.00%	GB00BBJNQY21
TAKARA LEBEN INFRASTRUCTURE FUND INC		0.00%	JP3048210003
ITALY(REP OF) 4.75% SNR 01/09/28	EUR1000	0.00%	IT0004889033
FHLMC MULTICLASS SER 3889 CL KZ 4	07-15-2041	0.00%	US3137ADSQ11
VOLVO CAR AB		0.00%	SE0016844831
ITALY(REP OF) 2.1% SNR 15/07/2026	EUR1000	0.00%	IT0005370306
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27	EUR1000	0.00%	ES0000012A89
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031	AUD1000	0.00%	AU0000101792
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023	REG	0.00%	US60937LAB18
GERMANY(FED REP) 4.75% SNR 04/07/34	EUR0.01	0.00%	DE0001135226
JPMORGAN CHASE & FLTG RT 4.912% DUE 07-25-2033		0.00%	US46647PDH64
ITALY(REP OF) 2.8% SNR 01/12/2028	EUR1000	0.00%	IT0005340929
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045		0.00%	US3132QRB902
CROCS, INC. TERM LOAN B 01-26-2029	BEO	0.00%	
UK(GOVT OF) 1.75% SNR 22/01/49	GBP1000	0.00%	GB00BFWFPP71
GERMANY(FED REP) 0.25% SNR 15/02/29	EUR0.01	0.00%	DE0001102465
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032	GBP	0.00%	XS2464407860
Colombian peso		0.00%	

GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US36179TG585
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
THURGAUER KANTONALBANK	0.00%	CH0231351104
JULIUS BAER GROUP LTD	0.00%	CH0102484968
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00%	AU3TB0000168
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00%	IT0005170839
LOEWS CORP	0.00%	US5404241086
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00%	IT0005433690
MONDI PLC	0.00%	GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
Australian Dollar Custodial Account â€“ MMF Global Sovereign	0.00%	
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
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
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00%	JP1201251B37
VOLKSWAGEN FINL MTN 1.375% 14/09/2028	0.00%	XS2386886803
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
FTGROUP CO LTD	0.00%	JP3166940001
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00%	US35565LBD73
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00%	US3133KJGF30
SPLUNK INC COM	0.00%	US8486371045
WORLDLINE SA	0.00%	FR0011981968
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00%	ES0000012B88
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06	0.00%	US45866FAX24
SMITH & NEPHEW PLC	0.00%	GB0009223206
ROGERS COMMUNICATIONS INC-B	0.00%	CA7751092007
AVANTOR INC	0.00%	US05352A1007
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	ES0000012E51
PVTPL TENET HEALTHCARE CORP 6.125% DUE 06-15-2030	0.00%	US88033GDP28
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 F	0.00%	US375558BT99
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	0.00%	DE0001102432
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
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 SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00%	US83368RBM34
FNMA POOL #FS2380 4% 08-01-2051 BEO	0.00%	US3140XHUE56
GLP CAP L P / GLP 4% DUE 01-15-2030	0.00%	US361841AP42
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00%	AU000XCLWAI8
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00%	US3133KYT901
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.00%	GB00B84Z9V04
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR10	0.00%	ES00000121G2
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
CMS ENERGY CORP	0.00%	US1258961002
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00%	JP1201761M45
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAAQ13
FISERV INC FIXED 2.25% DUE 06-01-2027	0.00%	US337738BB35
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
COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR	0.00%	XS2534984716
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO	0.00%	US55903VAJ26
FS KKR CAP CORP 1.65% 10-12-2024	0.00%	US302635AJ69
SENSIENT TECHNOLOGIES CORP	0.00%	US81725T1007
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00%	JP1201431D38
GERMANY(FED REP) 5.625% SNR 04/01/28 EURO.01	0.00%	DE0001135069
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
LCH_OIS BOFAGB2U 09/15/2029 USD P 2.366% / R 1DSOFR ARC	0.00%	
AZBIL CORP	0.00%	JP3937200008
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%	
New Zealand Dollar Custodial Account â€“ MITNZ Unlisted Prop	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
Australian Dollar Custodial Account â€“ MMF Global Credit Fun	0.00%	
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00%	JP1201481E36
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.00%	XS2441552192

PRYSMIAN SPA	0.00%	IT0004176001
VERISURE HOLDINGS 3.875% GTD 15/07/2026 EUR	0.00%	XS2204842384
HANNOVER RUECK SE	0.00%	DE0008402215
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00%	AU000XCLWAU3
JAPAN POST BANK CO LTD	0.00%	JP3946750001
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
TDK CORPORATION	0.00%	JP3538800008
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00%	US85172FAN96
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	US36179MVR86
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.00%	US02364WBH79
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	0.00%	US845467AT68
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	IT0004644735
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
NIPPON STEEL CORPORATION	0.00%	JP3381000003
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	CA3039011026
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12
LIBERTY MEDIA CORP COM	0.00%	US5312298541
TELSTRA CORPORATION LIMITED	0.00%	AU000000TLS2
PVTPL FMG RES AUGUST 2006 PTY LTD 5.875%04-15-2030	0.00%	US30251GBD88
SWATCH GROUP AG	0.00%	CH0012255144
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	0.00%	XS1910826996
MARTIN MARIETTA 2.4% DUE 07-15-2031	0.00%	US573284AW62
LIBERTY GLOBAL INC USD0.01 A	0.00%	GB00B8W67662
BCE INC	0.00%	CA05534B7604
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
ALLEGHANY CORPORATION	0.00%	US0171751003
ING GROEP N.V. 0.875%-FRN SNR 29/11/30 EUR	0.00%	XS2413697140
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00%	GB00BLPK7110
GAMING AND LEISURE P COM USD0.01	0.00%	US36467J1088
DH EUROPE FINANCE2 0.75% 18/09/2031 DUALCURR	0.00%	XS2050406094
BASELLANDSCHAFTLICHE KANTONALBANK	0.00%	CH0001473559
HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026	0.00%	US404280DA42
EPIROC AB	0.00%	SE0015658109
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
ITOCHU-SHOKUHIN CO LTD	0.00%	JP3143700007
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00%	US48254CAN56
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
WORKDAY INC SR NT 3.8% 04-01-2032	0.00%	US98138HAJ05
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%	
ZOOMINFO TECHNOLOGIES INC	0.00%	US98980F1049
ENTEGRIS INC	0.00%	US29362U1043
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00%	US91087BAT70
JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
APA GROUP	0.00%	AU0000000APA1
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748
BANK OF NEW ZEALAND	0.00%	
GILEAD SCIENCES 5.65% DUE 12-01-2041	0.00%	US375558AS26
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	JP1201401C92
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%	
ABIOMED INC	0.00%	US0036541003
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
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
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
GERMANY(FED REP) 0% SNR 15/05/2035 EUR0.01	0.00%	DE0001102515
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00%	US12513GBG38
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
AMER MED SYS EUR B 1.375% GTD SNR 08/03/28 EUR	0.00%	XS2452433910
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00%	DE0001102325
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00%	XS1577961862
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00%	US3133KMYL35
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	ES0000012932
POOL CORPORATION	0.00%	US73278L1052
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	ES0000012F43
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00%	AU000XCLWAR9

FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 5.08	0.00%	US35566AAH23
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
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%	US36179TSL523
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	0.00%	US23291KAJ43
ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031	0.00%	IT0005449969
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
CDN NATL RY CO 2.45% DUE 05-01-2050	0.00%	US136375CZ30
JAPAN (30 YR TBOND .7% 20/06/2051	0.00%	JP1300711M79
ATLANTIA SPA	0.00%	IT0003506190
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00%	US084664CQ25
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
ALLIANT ENERGY CORP	0.00%	US0188021085
DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	0.00%	XS2225893630
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
EQUITABLE HLDGS IN COM USD0.01	0.00%	US29452E1010
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B00NY175
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00%	US437076CM21
DOCUSIGN INC	0.00%	US2561631068
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00%	XS2229875989
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	0.00%	NL0009446418
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
PALMER SQ E LN21-2 FRN CLO 07/2031 EUR 'A'	0.00%	XS2397057402
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU0000095457
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.00%	XS2286041947
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
New Zealand Dollar Custodial Account â€“ MITNZ Absolute Reti	0.00%	
GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178	0.00%	DE0001141786
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
KEPPEL CORP LTD	0.00%	SG1U68934629
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
FREEPORT INDONESIA PT 5.315% 14/04/2032	0.00%	USY7141BAB90
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000	0.00%	IT0005282527
STRAUMANN HLDG CHF0.01 REGD POST SPLIT	0.00%	CH1175448666
ALFA LAVAL AB	0.00%	SE0000695876
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	0.00%	XS2260426288
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	0.00%	FR0013344751
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
KESKO OYJ-B SHS	0.00%	FI0009000202
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	US12510HAJ95
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
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
NORTHLAND POWER INC	0.00%	CA6665111002
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	0.00%	DE000DL19VT2
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.00%	US14448CAP95
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
AUTOSTRADA 2.25% SNR EMTN 25/01/32 EUR	0.00%	XS2434702853
PUBLIC STORAGE 1.95% 11-09-2028	0.00%	US74460DAH26
BATH AND BODY WORKS INC	0.00%	US0708301041
BONOS Y OBLIG DEL .25% 30/07/2024	0.00%	ES0000012E85
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.00%	XS0410370919
GERMANY(FED REP) 0% GTD SNR 18/10/24 EURO.01	0.00%	DE0001141802
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	0.00%	ES0000012H33
NISSAN MOTOR CO Y50	0.00%	JP3672400003
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	GB00BJQWYH73
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00%	US31556TAA79
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00%	US03523TBT43
FHLMC GOLD G08721 3 09-01-2046	0.00%	US3128MJYT11
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00%	US87264ABL89
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00%	DK0009922320
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	ES00000128P8
BUONI POLIENNALI 0.0% 15/04/2024	0.00%	IT0005439275

ROYAL BANK OF CANADA 1.2% DUE 04-27-2026	REG	0.00%	US78016EZQ33
NEXT PLC GBPO.10		0.00%	GB0032089863
NISSAN MTR LTD 4.345% DUE 09-17-2027		0.00%	US654744AC50
NETHERLANDS GOVT NETH GOVT 0.25%	DUE 15/07/2025	0.00%	NL0011220108
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625%	10-15-21	0.00%	US20914UAF30
STORA ENSO OYJ-R SHS		0.00%	FI0009005961
KOSMOS ENERGY LTD 7.75% 05-01-2027		0.00%	USU5007TAD73
T-MOBILE USA INC FIXED 5.8% DUE	09-15-2062	0.00%	US87264ACX19
WING TAI PROPERTIES LTD		0.00%	BMG9716V1000
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
NOMURA REAL ESTATE HOLDINGS INC		0.00%	JP3762900003
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000		0.00%	AU000XCLWAX7
OCEAN SYSTEM CORP		0.00%	JP3172260006
NEW ISSUE HOME DEPOT 30YR USD 3.625%	04-15-2052	0.00%	US437076CQ35
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
POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000		0.00%	PL0000108866
RESONA HOLDINGS INC		0.00%	JP3500610005
WESTERN DIGITAL CORP		0.00%	US9581021055
DAIOHS CORP		0.00%	JP3480520000
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS		0.00%	NL0011819040
CENTENE CORP DEL 3.375% DUE	02-15-2030/05-06-2020	0.00%	US15135BAV36
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000		0.00%	IT0005240830
SK TELECOM ADR EA REP 0.55555 SHS P/S		0.00%	US78440P3064
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000		0.00%	JP1201601H38
T-MOBILE USA INC 2.4% 03-15-2029		0.00%	US87264AC524
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000		0.00%	JP1103491HC4
CHEVRON CORP NEW 2.236% DUE 05-11-2030		0.00%	US166764BY53
TOYOTA INDUSTRIES CORPORATION		0.00%	JP3634600005
CONSUMERS ENERGY 3.95% DUE 07-15-2047		0.00%	US210518DA13
FIRST QUANTUM MINERALS LTD		0.00%	CA3359341052
AMERICAN HOMES 4 RENT 3.625%	04-15-2032	0.00%	US02666TAE73
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR		0.00%	XS2198580271
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.00%	NL0010721999
HOME DEPOT CANADA INC 3.25%	04-15-2032	0.00%	US437076CP51
BONOS Y OBLIG DE 144A .5% 31/10/2031		0.00%	ES0000012I32
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI		0.00%	US912810PX00
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000		0.00%	XS2258827034
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000		0.00%	IT0003256820
NATL AUSTRALIA BK 1.375% SNR MTN	30/08/28 EUR	0.00%	XS1872032799
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000		0.00%	JP1300641KA3
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000		0.00%	GB00B128DP45
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
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000		0.00%	JP1201611H69
VERIZON FIXED 1.125% DUE 09-19-2035		0.00%	XS2320760114
DTD 09/30/2019 1.625% DUE 09-30-2026 REG		0.00%	US912828YG91
FNMA POOL #BF0237 4% 06-01-2041 BEO		0.00%	US3140FXHP03
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE		0.00%	US3128M84A95
JAPAN (40 YR TBOND .5% 20/03/2059		0.00%	JP1400121K57
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
FUT DEC 23 ICE SONIA SO3		0.00%	
NETHERLANDS KING 4% SNR 15/01/2037 EUR1		0.00%	NL0000102234
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-		0.00%	US3138EA5Z64
FUT DEC 23 CME 3MO SOFR		0.00%	
SPAIN(KINGDOM OF) .8% 30/07/2027		0.00%	ES0000012G26
CHARLES RIVER LABORATORIES INTERNATIONAL INC		0.00%	US1598641074
NITTO DENKO CORPORATION		0.00%	JP3684000007
GNMA POOL #MA4586 3.5% 07-20-2047 BEO		0.00%	US36179TCX19
SMURFIT KAPPA GROUP PLC		0.00%	IE00B1RR8406
FNMA POOL #MA4446 2% 10-01-2041 BEO		0.00%	US31418D5G33
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A		0.00%	NL0015031501
ITO EN LTD		0.00%	JP3143000002
BIO TECHNE CORP COM USD0.01		0.00%	US09073M1045
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000		0.00%	JP12009917C3
WILLIAMS COS INC 3.5% DUE 11-15-2030		0.00%	US969457BX79
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000		0.00%	IT0005419848
EUROPEAN INVT BK MTN .375% 15/09/2027		0.00%	XS2446841657
MELROSE INDUSTRIES PLC		0.00%	GB00BNR5MZ78

FRANCE(GOVT OF) 0% BDS 25/02/2027	EUR1'REGS	0.00%	FR0014003513
NIHON CHOUZAI CO LTD		0.00%	JP3729200000
GERMANY(FED REP) 0% GTD SNR 15/11/27	EUR0.01	0.00%	DE0001102523
GERMANY(FED REP) 0.25% SNR 15/08/28	EUR0.01	0.00%	DE0001102457
SPAIN(KINGDOM OF) BDS 5.15%	31/10/2044	0.00%	ES00000124H4
OMRON CORP Y50		0.00%	JP3197800000
NEC ELECTRONICS CORP		0.00%	JP3164720009
JAPAN(GOVT OF) 0.5% SNR 20/06/38	JPY50000	0.00%	JP1201651J76
COCA-COLA FEMSA S A B DE C V 1.85% DUE	09-01-2032/09-01-	0.00%	US191241AJ70
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP	'D'	0.00%	XS2241610000
UK(GOVT OF) 0.125% BDS 31/01/24	GBP1000	0.00%	GB00BMGR2791
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051		0.00%	US771196BY74
BORGWARNER INC		0.00%	US0997241064
JAPAN(GOVT OF) 0.5% SNR 20/12/38	JPY50000	0.00%	JP1201671K12
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23	EUR1	0.00%	FR0000571085
SIRIUS REAL ESTATE 1.125% 22/06/2026		0.00%	XS2356076625
ITALY(REP OF) 0.85% SNR 15/01/27	EUR1000	0.00%	IT0005390874
HUARONG FIN 2017 4.75% 27/04/2027		0.00%	XS1596795358
TD SYNnex CORP 2.375% 08-09-2028		0.00%	US87162WAH34
ALGONQUIN POWER AND UTILITIES CORP		0.00%	CA0158571053
AMERICAN FINANCIAL GROUP INC		0.00%	US0259321042
COLOMBIA(REP OF) 9.25% GTD 28/05/2042	COP	0.00%	COL17CT03813
UNIBAIL RODAMCO WESTFIELD		0.00%	FR0013326246
EXPERIAN FIN PLC MTN .739% 29/10/2025		0.00%	XS2237991240
JAPAN(GOVT OF) 0.2% SNR 20/06/36	JPY50000	0.00%	JP1201571G68
GNMAII POOL #MA2679 SER 2045 4% DUE	03-20-2045 REG	0.00%	US36179Q6Q92
JAPAN(GOVT OF) 1.2% SNR 20/09/35	JPY50000	0.00%	JP1201541F90
TECHTRONIC INDUSTRIES CO		0.00%	HK0669013440
GERMANY(FED REP) 6.25% BDS 4/1/2030	EUR0.01 SER '00'	0.00%	DE0001135143
UNION CHIMIQUE UCB SA		0.00%	BE0003739530
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
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR		0.00%	XS2289877941
JAPAN(GOVT OF) 2.5% SNR 20/03/38	JPY50000	0.00%	JP1300281845
New Zealand Dollar Custodial Account â€“ MITNZ Short Term D		0.00%	
JAPAN(GOVT OF) 2.5% SNR 20/06/36	JPY50000	0.00%	JP1300231675
FIDELITY NATL FINL FNF GROUP COM USD0.0001		0.00%	US31620R3030
GERMANY(FED REP) 0% SNR 05/04/24	EUR0.01'179	0.00%	DE0001141794
DOORDASH INC		0.00%	US25809K1051
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42	SGD1000	0.00%	SG3254976487
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046		0.00%	US88315LAQ14
WHIRLPOOL CORP USD		0.00%	US9633201069
JAPAN (20 YEAR ISSUE) 0.3%	20/12/2039	0.00%	JP1201711L13
FORD MTR CR CO LLC 2.9% DUE 02-16-2028	BEO	0.00%	US345397B512
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
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41	EUR	0.00%	XS2388557998
GAME CARD JOYCO HOLDINGS INC		0.00%	JP3282270002
BRAMBLES LIMITED		0.00%	AU000000BxB1
GILDAN ACTIVEWEAR INC		0.00%	CA3759161035
SMITHS GROUP PLC		0.00%	GB00B1WY2338
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28	GBP	0.00%	XS2106589471
JAPAN 1% BDS 20/12/2035	JPY50000 '155'	0.00%	JP1201551FC0
ZENDESK INC		0.00%	US98936J1016
GERMANY(FED REP) 0% SNR 15/02/2030	EUR0.01	0.00%	DE0001102499
JAPAN (20 YR .5% 20/09/2041		0.00%	JP1201781MA3
PVTPL BROADCOM INC 3.419% DUE 04-15-2033	BEO	0.00%	US11135FBK66
FRANCE(GOVT OF) 1% SNR 25/11/2025	EUR1'REGS	0.00%	FR0012938116
Malaysian ringgit		0.00%	
BUPA FINANCE 2% GTD SNR 05/04/2024	GBP	0.00%	XS1592647264
JAPAN(GOVT OF) 0.9% SNR 20/09/48	JPY50000	0.00%	JP1300601JA9
INV LA CONSTRUCCIO 4.75% BDS 07/02/32	USD1000	0.00%	USP5817RAG04
GERMANY(FED REP) 0% SNR 15/08/2050	EUR0.01	0.00%	DE0001102481
EPR PPTYS 4.75% DUE 12-15-2026		0.00%	US26884UAC36
ISRAEL DISCOUNT BANK		0.00%	IL0006912120
ISRAEL(STATE OF) 3.8% 13/05/2060		0.00%	XS2167193015
INSURANCE AUSTRALIA GROUP LIMITED		0.00%	AU000000IAG3
JAPAN(GOVT OF) 1.7% SNR 20/09/33	JPY50000	0.00%	JP1201461D98
JAPAN(GOVT OF) 2.1% BDS 20/03/30	JPY100000	0.00%	JP1201171A43
JAPAN(GOVT OF) 2.2% BDS 20/09/39	JPY100000	0.00%	JP13003119A4
OWL ROCK CAP CORP 2.875%	06-11-2028	0.00%	US69121KAG94

WILLIAMS PARTNERS 6.3% DUE 04-15-2040	0.00%	US96950FAF18
TELEFLEX INC	0.00%	US8793691069
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	0.00%	US071813CS61
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	JP1300671L78
VISTRA CORP	0.00%	US92840M1027
COMCAST CORP NEW 3.75% DUE 04-01-2040	0.00%	US20030NDH17
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	0.00%	US36179TV519
CARNIVAL CORP USD	0.00%	PA1436583006
COMPUTERSHARE LTD	0.00%	AU000000CPU5
NISOURCE INC	0.00%	US65473P1057
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00%	XS2431964001
GERMANY(FED REP) 0% SNR 15/02/2031 EURO.01	0.00%	DE0001102531
GILEAD SCIENCES 1.65% DUE 10-01-2030	0.00%	US375558BY84
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
NOMURA SECURITIES Y50	0.00%	JP3762600009
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00%	AU0000083768
HYATT HOTELS CORP 1.3% 10-01-2023	0.00%	US448579AL64
CUBESMART L P SR NT 2.25% 12-15-2028	0.00%	US22966RAH93
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	0.00%	XS2243322976
TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00%	US912828V236
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00%	US62482BAB80
SNAP ON INC	0.00%	US8330341012
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00%	XS1659112616
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
TEVA 2.95% DUE 12-18-2022	0.00%	US88165FAG72
MPLX LP 2.65% DUE 08-15-2030	0.00%	US55336VBQ23
JAPAN (40 YR TBOND .7% 20/03/2061	0.00%	JP1400141M51
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052	0.00%	US68233JCG76
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
TOYOTA TSUSHO CORP	0.00%	JP3635000007
EASTMAN CHEMICAL COM	0.00%	US2774321002
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
FOX CORP COM USD0.01 CL A	0.00%	US35137L1052
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2051	0.00%	US3140M2FC18
INGERSOLL-RAND LUXEMBOURG FIN S A 3.8% 03-21-2029	0.00%	US456873AD03
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
DISNEY WALT CO 2.75% DUE 09-01-2049	0.00%	US254687FM36
HEIDELBERGCEMENT AG	0.00%	DE0006047004
COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032	0.00%	US21871XAG43
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
ALIAxis FINANCE SA .875% 08/11/2028	0.00%	BE6331562817
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR	0.00%	XS2294495838
KIMCO REALTY CORP 2.25% 12-01-2031	0.00%	US49446RAY53
EVEREST RE GROUP LTD	0.00%	BMG3223R1088
FNMA POOL #FS1108 2.5% 09-01-2051 BEO	0.00%	US3140XGGS26
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	0.00%	US55903VAN38
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00%	US90932JAA07
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00%	AU0000047003
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00%	JP1201491E67
BELGIUM KINGDOM 2.6% 22/06/2024	0.00%	BE0000332412
ASSURANT INC	0.00%	US04621X1081
AZRIELI GROUP	0.00%	IL0011194789
LEAR CORP	0.00%	US5218652049
AT&T INC FIXED 2.6% DUE 05-19-2038	0.00%	XS2180009081
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00%	JP1201421D22
EMERA INC	0.00%	CA2908761018
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	GB00BYYMZX75
GREAT WEST LIFECO	0.00%	CA39138C1068
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00%	IT0005127086
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%	
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00%	DE0001135366
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00%	JP1201341C38
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00%	JP1201111968

TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00%	US02377LAA26
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00%	IT0005436693
AGEAS NPV POST SPLIT	0.00%	BE0974264930
FNMA POOL #FM3914 3.5% 05-01-2047 BEO	0.00%	US3140X7K407
New Zealand Dollar Custodial Account â€“ MITNZ Unlisted Infra	0.00%	
FRANCE(GOVT OF) .75% 25/02/2028	0.00%	FR001400AIN5
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
JAPAN (30 YR TBOND .7% 20/12/2050	0.00%	JP1300691M16
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00%	US912810FM54
QIAGEN NV	0.00%	NL0012169213
ENTERPRISE PRODS 4.45 DUE 02-15-2043	0.00%	US29379VAY92
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00%	JP1201321BC7
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00%	XS2122174415
FUT MAR 26 EURO DOLLARS	0.00%	
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00%	JP1201471DC6
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00%	ES00000128C6
SARTORIUS AG VORZUG	0.00%	DE0007165631
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%	
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.00%	JP1400131L54
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00%	JP1201101944
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00%	JP1201361C58
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00%	FR0014004L86
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
REGATTA XXI FDG LTD 9.45986% 10-20-2034	0.00%	US75889KAA16
OLYMPUS WTR US HLDG CORP 3.875% 10-01-2028	0.00%	XS2391351454
LCH_IRS BOFAGB2U 21/09/2042 EUR P 1.796% / R 6MEURIB AR	0.00%	
PUMA SE	0.00%	DE0006969603
UNION PAC CORP 3.55% DUE 08-15-2039	0.00%	US907818FD57
HYATT HOTELS CORP 5.375% DUE 04-23-2025	0.00%	US448579AH52
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
COLOPLAST DKK 1 B	0.00%	DK0060448595
ADVANTEST CORP	0.00%	JP3122400009
ROYALTY PHARMA PLC 3.35% 09-02-2051	0.00%	US78081BAP85
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00%	IT0005386245
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183	0.00%	DE0001141836
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00%	JP1103301D90
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00%	GB00B6RNH572
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
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
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	FR0000571150
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBSWSW AR	0.00%	
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
NE PROPERTY B.V. 2.0% 20/01/2030	0.00%	XS2434763483
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
VALEO SA	0.00%	FR0013176526
KYOWA KIRIN CO LTD	0.00%	JP3256000005
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.00%	XS1109950755
GERMANY(FED REP) 0.5% SNR 15/02/2028 EURO.01	0.00%	DE0001102440
ASAHI KASEI CORPORATION	0.00%	JP3111200006
MONCLER SPA	0.00%	IT0004965148
ERSTE GROUP BANK AG	0.00%	AT0000652011
NEXON CO LTD	0.00%	JP3758190007
PRESS KOGYO CO	0.00%	JP3833600004
JAPAN (30 YR TBOND .5% 20/03/2049	0.00%	JP1300621K47
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EL	0.00%	DE0001102317
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00%	NL0012818504
NEWELL BRANDS INC	0.00%	US6512291062
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	DE0001102358
COMCAST CORP NEW 3.45% DUE 02-01-2050	0.00%	US20030NCZ24
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
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
ENDESA SA		0.00%	ES0130670112
ASSOCIATED BRITISH FOODS PLC		0.00%	GB0006731235
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR		0.00%	XS1641623381
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-		0.00%	US205768AT12
SENSATA TECHNO PLC COM EURO		0.00%	GB00BFMBMT84
WOOLWORTHS HOLDINGS LTD		0.00%	ZAE000063863
INTERTEK GROUP INC		0.00%	GB0031638363
PVTPL TRANSOCEAN INC 7.5% DUE	01-15-2026 BEO	0.00%	US893830BF55
JAPAN(GOVT OF) 0.4% SNR 20/06/25	JPY50000	0.00%	JP1103391F65
BERKELEY GROUP PLC 2.5% GTD SNR	11/08/2031 GBP	0.00%	XS2370445921
PEPSICO INC 4.2% DUE 07-18-2052		0.00%	US713448FN30
FEDERAL HOME LOAN BANKS 3% 01-01-2052		0.00%	US3132DVL869
SANTANDER HLDGS USA INC 2.49%	01-06-2028	0.00%	US80282KBC99
INTERPUBLIC GROUP COS INC USD		0.00%	US4606901001
HEATHROW FUNDING 1.125% SNR SEC 08/10/32EUR		0.00%	XS2328823104
IGM FINANCIAL INC		0.00%	CA4495861060
JAPAN(GOVERNMENT OF) .6% 20/09/2050		0.00%	JP1300681LA7
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR		0.00%	XS2288925568
OBIC CO LTD		0.00%	JP3173400007
SNAP INC		0.00%	US83304A1060
FRESENIUS SE CO KGAA		0.00%	DE0005785604
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
BARRY CALLEBAUT AG - REG		0.00%	CH0009002962
AVALARA INC		0.00%	US05338G1067
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%		0.00%	US3133KJQ67
NETHERLANDS KING 0% BDS 15/01/2024 EUR1		0.00%	NL0012650469
MICROSOFT CORP 5.2% DUE 06-01-2039		0.00%	US594918AD65
ELIA GROUP SA/NV		0.00%	BE0003822393
ABBVIE INC 4.25% DUE 11-21-2049 REG		0.00%	US00287YCB39
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031		0.00%	JP1201301B94
AGC INC		0.00%	JP3112000009
GERMANY(FED REP) 0% SNR 15/05/2036	EUR0.01	0.00%	DE0001102549
LENDINGPOINT 2021-B AST 1.11% 02-15-2029		0.00%	US52607HAA86
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27	AUD1000	0.00%	AU000XCCLWAQ1
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO		0.00%	US437076CT73
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026	EUR0.01	0.00%	BE0000324336
BELGIUM(KINGDOM) 1% BDS 22/06/31	EUR0.01	0.00%	BE0000335449
JAPAN(GOVT OF) 1.5% SNR 20/03/33	JPY50000	0.00%	JP1201441D44
SAGAX AB 1.0% 1.0% 17/05/2029		0.00%	XS2342227837
FNMA POOL #CA5224 3% DUE 02-01-2050 REG		0.00%	US3140QCYW05
GENERAL MOTORS FIN 1.55% SNR EMTN	30/07/27 GBP	0.00%	XS2384288747
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW	SO240402AU	0.00%	
JAPAN(GOVT OF) 0.9% SNR 20/03/57	JPY50000	0.00%	JP1400101H56
INFORMA PLC		0.00%	GB00BMJ6DW54
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029	EUR0.01	0.00%	BE0000347568
FHLMC SUPER 30Y FIXED 2.5% 04-01-2052		0.00%	US3132DNDQ34
FHLMC MULTICLASS SER 20-HQA1 CLS M2	01-25-2050	0.00%	US35565JAH41
UK(GOVT OF) 1.625% SNR 22/10/71	GBP1000	0.00%	GB00BFMCN652
DUKE REALTY CORPORATION 2.25%	01-15-2032	0.00%	US264414AX11
NATIONAL RETAIL PROPERTIES INC NT 3.5%	04-15-2051	0.00%	US637417AQ97
AMERICAN WTR CAP CORP SR NT 3.25%	06-01-2051	0.00%	US03040WAZ86
JAPAN (20 YR TBOND .5% 20/03/2038		0.00%	JP1201641J38
TELEFONICA DEUTSCHLAND HOLDING AG		0.00%	DE000A1J5RX9
KNIGHT SWIFT TRANS CL A COM STK		0.00%	US4990491049
INGERSOLL-RAND 5.75% DUE 06-15-2043		0.00%	US45687AAG76
Futures Margin - AUD		0.00%	
FEDERAL NATIONAL MORTGAGE ASSOC 3%	12-01-2051	0.00%	US3140QMV680
COCHLEAR LIMITED		0.00%	AU000000COH5
CHR HANSEN HOLDING A S		0.00%	DK0060227585
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD		0.00%	CA135087J397
Income Due - THB		0.00%	
LASERTEC CORP NPV		0.00%	JP3979200007
ISUZU MOTORS JPY50		0.00%	JP3137200006
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO		0.00%	US05565ASK06
JAPAN 1.9% BDS 20/06/43	JPY100000	0.00%	JP1300391D69
REALTY INCOME CORP 1.75% DUE 07-13-2033		0.00%	XS2364124664
MITSUBISHI CHEMICAL GROUP CORPORATION		0.00%	JP3897700005
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
HANG SENG BANK HKD5		0.00%	HK0011000095

UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00% GB00BJLR0J16
TRADEWEB MARKETS INC	0.00% US8926721064
TFI INTERNATIONAL INC	0.00% CA87241L1094
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.00% JP1400051C51
VAT GROUP AG	0.00% CH0311864901
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00% XS2290544068
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00% US13645RBH66
SCHLOSS WACHENHEIM AG	0.00% DE0007229007
CK HUTCHISON HOLDINGS LTD	0.00% KYG217651051
EQT AB	0.00% SE0012853455
TYLER TECHNOLOGIES INC	0.00% US9022521051
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00% US3137G0SN02
CAMDEN PROPERTY TRUST	0.00% US1331311027
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20	0.00% USG8650YAG91
JAPAN-38 1.8% BDS 20/03/2043	0.00% JP1300381D38
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00% US31418DWR96
FOX CORP COM USD0.01 CL B	0.00% US35137L2043
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
WILMAR INTERNATIONAL LTD	0.00% SG1T56930848
GERMANY(FED REP) 0% SNR 14/04/23 EURO.01'177	0.00% DE0001141778
COMMERZBANK AG NPV	0.00% DE000CBK1001
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	0.00% US110122DV75
JFE HOLDINGS INC	0.00% JP3386030005
UNUM GROUP SR NT 4.125% 06-15-2051	0.00% US91529YAR71
DYNATRACE INC	0.00% US2681501092
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00% IT0005215246
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 B	0.00% US3132M9BZ64
NATWEST GROUP PLC 0.78% .78% 26/02/2030	0.00% XS2307853098
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00% JP1103331E36
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
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00% CA008911BJ76
OKTA INC	0.00% US6792951054
MASCO CORP USD	0.00% US5745991068
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00% US059165EP12
HYDRO ONE LTD	0.00% CA4488112083
AEON CREDIT SERVICES (ASIA) COMPANY LIMITE	0.00% HK0900002681
GLENCORE FDG LLC NT 144A 2.85% 04-27-2031	0.00% US378272BE79
Z HOLDINGS CORPORATION	0.00% JP3933800009
NORSK HYDRO ASA	0.00% NO0005052605
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
PROXIMUS	0.00% BE0003810273
DELIVERY HERO SE	0.00% DE000A2E4K43
DAIWA SECURITIES GROUP INC.	0.00% JP3502200003
AURIZON HOLDINGS LIMITED	0.00% AU000000AZ11
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00% GB0002404191
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00% JP1201331C14
AUTOSTRADA 1.875% SNR MTN 26/09/29 EUR	0.00% XS1688199949
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00% JP1201531F68
ENTEGRIS ESCROW CORP 5.95% 06-15-2030	0.00% US29365BAB99
EXOR NV EURO.01	0.00% NL0012059018
NOVOCURE LTD	0.00% JE00BYSS4X48
ANALOG DEVICES INC 2.1% 10-01-2031	0.00% US032654AV70
ABN AMRO BANK N V DR EACH REP SHS	0.00% NL0011540547
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
LUCID GROUP INC	0.00% US5494981039
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00% ES0000012I08
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR	0.00%
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00% US31416XHP87
UDR INC 2.1% DUE 06-15-2033 REG	0.00% US90265EAV20
YAMAHA MOTOR CO	0.00% JP3942800008
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
CLEVELAND CLIFFS COM USD	0.00% US1858991011
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	0.00% US65339KCI79
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00% FR0013515806
ALLY FINANCIAL INC	0.00% US02005N1000
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00% IT0005403396
YAKULT HONSHA	0.00% JP3931600005

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
MAMMY MART CORP	0.00%	JP3870200007
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00%	JP1201751M13
DTD 822 2.625% DUE 03-31-2025 REG	0.00%	US9128284F40
COGNEX CORP COM USD	0.00%	US1924221039
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2S53
YAMAHA CORP JPY50	0.00%	JP3942600002
ARAMARK COM	0.00%	US03852U1060
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00%	US3137GOVC00
EMPIRE CO LIMITED	0.00%	CA2918434077
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00%	IT0005177909
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00%	BE0000334434
ILS BNP PARIBAS A/C	0.00%	
MINEBEA MITSUMI INC	0.00%	JP3906000009
CHINA MINSHENG BAN H CNY1	0.00%	CNE100000HF9
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.00%	XS2020670852
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00%	XS2239067379
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEC	0.00%	FR0010461053
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	JP3409000001
EBIQUITY PLC	0.00%	GB0004126057
SAPUTO INC	0.00%	CA8029121057
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
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	US3140X6MR98
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	US92857WBQ24
CSX CORP 4.5% 11-15-2052	0.00%	US126408HV80
UGI CORP COM	0.00%	US9026811052
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/201	0.00%	FR0014004J31
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
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	0.00%	IT0005452989
CARLYLE GROUP INC	0.00%	US14316J1088
BPCE 0.625% GTD SNR 26/09/24 EUR	0.00%	FR0013429073
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00%	US20268JAB98
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00%	IT0005405318
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00%	ES0000012K38
DISCO CORP	0.00%	JP3548600000
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBSW SO320401AU	0.00%	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.058% / R 3MCDOR ARI	0.00%	
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR	0.00%	XS2171713006
TOKYO GAS CO LTD	0.00%	JP3573000001
PECO ENERGY CO 2.8% DUE 06-15-2050	0.00%	US693304AY39
NIPPON BUILDING FUND INC	0.00%	JP3027670003
TORAY INDS INC Y50	0.00%	JP3621000003
IMCD NV	0.00%	NL0010801007
DROPBOX INC	0.00%	US26210C1045
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00%	US3140X6WG24
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR	0.00%	XS2342060360
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
CITY DEVELOPMENTS SGDO.50	0.00%	SG1R89002252
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
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
SUNCORP GROUP LTD	0.00%	AU000000SUN6

JAPAN(GOVT OF) 1.9% SNR 20/09/30	JPY50000	0.00%	JP1201211A94
EXACT SCIENCES CORP		0.00%	US30063P1057
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)		0.00%	US0357108390
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR		0.00%	XS2178857954
GFL ENVIRONMENTAL INC		0.00%	CA36168Q1046
AT&T INC 2.35% DUE 09-05-2029 BEO		0.00%	XS1907120791
CITIGROUP INC FIXED 3.98% 03-20-2030		0.00%	US172967ME81
JAPAN(GOVT OF) 1.7% SNR 20/03/44	JPY50000	0.00%	JP1300421E39
VF CORPORATION		0.00%	US9182041080
NORTHERN STAR RESOURCES LTD		0.00%	AU000000NST8
AMERICAN TOWER CORP NEW 2.3%	09-15-2031	0.00%	US03027XBS80
JAPAN(GOVT OF) 0.4% SNR 20/03/56	JPY50000	0.00%	JP1400091G59
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66	EUR1000	0.00%	ES00000128E2
MOHAWK INDUSTRIES INC		0.00%	US6081901042
FNMA POOL #BE7213 4% 04-01-2047 BEO		0.00%	US3140FTAP63
CCL INDUSTRIES INC		0.00%	CA1249003098
CONTINENTAL AG		0.00%	DE0005439004
HENNES & MAURITZ		0.00%	SE0000106270
NITORI CO LTD		0.00%	JP3756100008
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
CCP DUE FROM GOLDMAN SACHS		0.00%	
NEXI SPA ORD		0.00%	IT0005366767
LIFCO AB SER B NPV		0.00%	SE0015949201
CAIRN CLO III B.V. FRN CLO 20/10/2028	EUR 'A'	0.00%	XS1692485326
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052		0.00%	US912810TJ79
QORVO INC		0.00%	US74736K1016
GNMAII POOL #MA3106 4.0% DUE	09-20-2045 REG	0.00%	US36179RNX34
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI		0.00%	
PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028		0.00%	US00775PAA57
CANADA(GOVT OF) 1.75% BDS 01/12/2053	CAD1	0.00%	CA135087M680
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUC		0.00%	AU000XCLWAG2
CARL ZEISS MEDITEC NPV		0.00%	DE0005313704
TEMENOS AG		0.00%	CH0012453913
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
FED HOME LN MTG 2% DUE 11-01-2051		0.00%	US3133KNA946
ABBVIE INC 4.45% DUE 05-14-2046		0.00%	US00287YAW93
SOLVAY SA BELGIAN BEF		0.00%	BE0003470755
BNP PARIBAS 1.25% SNR NPF 13/07/31 GBP		0.00%	FR0014001GJ0
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040		0.00%	ES0000012G42
ALCOA CORP		0.00%	US0138721065
ADLER GROUP S.A 1.875% 14/01/2026		0.00%	XS2283224231
COMCAST CORP NEW FIXED 3.3% DUE	04-01-2027	0.00%	US20030NDK46
MEDIOBANCA BANCA DI ITL		0.00%	IT0000062957
GNMA POOL #AD4590 3 DUE	05-15-2043	0.00%	US36180GC324
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09		0.00%	US86361GAA40
DENMARK(KINGDOM) 0.5% SNR 15/11/2027	DKK0.01	0.00%	DK0009923567
AEROSPACE INDUSTRIAL DEVELOPMENT CORP		0.00%	TW0002634003
BELGIUM(KINGDOM) 2.25% SNR 22/06/23	EUR0.01	0.00%	BE0000328378
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI		0.00%	
RIVIAN AUTOMOTIVE INC		0.00%	US76954A1034
VANTAGE TOWERS AG .375% 31/03/2027		0.00%	DE000A3H3J22
HESS CORP 5.6% DUE 02-15-2041		0.00%	US42809HAD98
KINGSPAN GROUP PLC		0.00%	IE0004927939
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 Bf		0.00%	US3128P8A840
YASKAWA ELECTRIC CORP		0.00%	JP3932000007
UNITY SOFTWARE INC		0.00%	US91332U1016
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%		0.00%	US3133KMML71
EMS CHEMIE HLDS REG		0.00%	CH0016440353
SGD BNP PARIBAS A/C		0.00%	
BUONI POLIENNALI DEL TE 3.35% 01/03/2035		0.00%	IT0005358806
NETHERLANDS KING 0.75% BDS 15/07/2027	EUR1	0.00%	NL0012171458
EURONEXT NV		0.00%	NL0006294274
TOKYU CORP NPV		0.00%	JP3574200006
NETHERLANDS KING 0% BDS 15/01/2038 EUR1		0.00%	NL0015000B11
NETHERLANDS KING 5.5% SNR 15/01/28	EUR1'REGS	0.00%	NL0000102317
KLEPIERRE 0.875% SNR 17/02/2031 EUR		0.00%	FR0014000KT3
HONG KONG CHINA GA		0.00%	HK0003000038
ESSENTIAL UTILS IN COM USD0.50		0.00%	US29670G1022
CANADA(GOVT OF) 1% DEB 01/06/2027	CAD1'F825	0.00%	CA135087F825
PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-20		0.00%	US46115HBJ59

HYATT HOTELS CORP HYATT HOTELS CORP	10-01-2023	0.00%	US448579AM48
MASIMO CORP		0.00%	US5747951003
FRANCE(GOVT OF) 1.75% SNR 25/05/2066	EUR1	0.00%	FR0013154028
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
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000		0.00%	GB00BD0XH204
FEDERAL HOME LN MTG CORP POOL #QC-5983	2.5% DUE 08-01	0.00%	US3133AQUG00
MINERAL RESOURCES LTD		0.00%	AU000000MIN4
PETROLEOS MEXICANO FRN GTD SNR MTN	08/2023 EUR	0.00%	XS1824425265
T-MOBILE USA INC FIXED 5.65% DUE	01-15-2053	0.00%	US87264ACW36
PERSOL HOLDINGS CO NPV		0.00%	JP3547670004
UNIVERSAL HEALTH SERVICES - CLASS B		0.00%	US9139031002
SALMAR ASA		0.00%	NO0010310956
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 PTYS INC SR NT 3%	04-15-2052	0.00%	US637417AR70
NETHERLANDS KING 0% BDS 15/07/2031	EUR1	0.00%	NL00150006U0
ITALY(REPUBLIC OF) 0% TBOND 3.45%	01/03/2048	0.00%	IT0005273013
BECTON DICKINSON .334% 13/08/2028		0.00%	XS2375844144
HAMAMATSU PHOTONICS KK		0.00%	JP3771800004
KANSAI ELECTRIC POWER JPY		0.00%	JP3228600007
YARA INTERNATIONAL ASA		0.00%	NO0010208051
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32	AUD1000	0.00%	AU0000143901
APPLE INC 3.45% DUE 02-09-2045		0.00%	US037833BA77
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000		0.00%	GB00BM8Z2S21
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
FORTUM OYJ		0.00%	FI0009007132
FNMA POOL #MA0659 4.5% 02-01-2031 BEO		0.00%	US31417YVV54
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
PANDORA		0.00%	DK0060252690
LINCOLN FING S A R L 3.625% 01/04/2024		0.00%	XS1974797364
ICL GROUP LTD		0.00%	IL0002810146
PAC GAS & ELEC CO 1.7% DUE 11-15-2023		0.00%	US694308JY42
ITALY(REP OF) 1.8% SNR 01/03/2041	EUR1000	0.00%	IT0005421703
SEK BNP PARIBAS A/C		0.00%	
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
OSAKA GAS CO LTD JPY		0.00%	JP3180400008
M&G PRUDENTIAL PLC ORD GBP0.05		0.00%	GB00BKFB1C65
ONEX CORP		0.00%	CA68272K1030
PETROLEOS MEXICANOS 6.75% DUE	09-21-2047	0.00%	US71654QCC42
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032	EUR1000	0.00%	ES0000012K20
BELGIUM(KINGDOM) .35% 22/06/2032		0.00%	BE0000354630
JAPAN(GOVT OF) 2.3% SNR 20/06/28	JPY50000	0.00%	JP1201031877
South African rand		0.00%	
BUONI POLIENNALI CORPBOND .95%	01/03/2037	0.00%	IT0005433195
BENTLEY SYSTEMS INC		0.00%	US08265T2087
FNMA POOL #AV0022 4% 11-01-2043 BEO		0.00%	US3138XBAY07
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW	SO240402AU3	0.00%	
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031		0.00%	BE0000352618
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595%	SO221216EU	0.00%	
BECTON DICKINSON & CO 1.213% DUE	02-12-2036 BEO	0.00%	XS2298459426
ICE_CD_X GOLDUS33 12/20/2027 BUY CDX.NA.HY.39	SPKKO9R1	0.00%	
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI		0.00%	
GOLDMAN SACHS GROUP INC 3.814% DUE	04-23-2029	0.00%	US38141GWV21
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K		0.00%	
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE		0.00%	US12769LAB53
ITALY(REP OF) 2.45% SNR 01/09/50	EUR1000	0.00%	IT0005398406
DCC PLC		0.00%	IE0002424939
INVESTMENT AB LATOUR		0.00%	SE0010100958
PVTP L MILEAGE PLUS HLDGS LLC/MILEAGE	PLUS IN 6.5% DUE	0.00%	US599191AA16
FNMA POOL #872759 6.5% DUE 06-01-2036	REG	0.00%	US31409JTG30
FNMA POOL #MA0667 4% 03-01-2031 BEO		0.00%	US31417YV524
JAPAN(GOVT OF) 2.1% SNR 20/09/24	JPY50000	0.00%	JP1200721494
JAPAN EXCHANGE GROUP INC		0.00%	JP3183200009
ENAGAS		0.00%	ES0130960018
NIPPON SAN SO HOLDINGS CORP		0.00%	JP3711600001
PVTP L CHARTER COMMUNICATIONS OPER	3.75% 02-15-2028	0.00%	US161175BJ23

UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	US91324PDT66
PVTPL TENET HEALTHCARE CORP 4.625% DUE 06-15-2028 BEO	0.00%	US88033GDG29
TRYG AS DKK5	0.00%	DK0060636678
JSR CORP	0.00%	JP3385980002
ADOBE INC 2.3% DUE 02-01-2030	0.00%	US00724PAD15
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
GLP CAP L P / GLP 4% DUE 01-15-2031	0.00%	US361841AQ25
CLARIANT AG REG	0.00%	CH0012142631
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
SAINSBURY (J) PLC	0.00%	GB00B019KW72
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	IT0005083057
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
UNION PAC CORP 3.5% 02-14-2053	0.00%	US907818FZ69
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	0.00%	JP1300491FC9
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	0.00%	US91324PEL22
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	0.00%	US797440CA05
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	0.00%	JP1300151485
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	0.00%	US059165EM80
WH GROUP LTD	0.00%	KYG960071028
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	0.00%	US3140X63P45
THAI OIL PCL	0.00%	TH0796010R11
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00%	CA135087H490
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	0.00%	US50077LAZ94
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00%	GB00BLPK7334
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
ALTAGAS INCOME LTD	0.00%	CA0213611001
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP	0.00%	XS2284250441
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087ZS68
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%	
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
SHIZUOKA BANK LTD JPY	0.00%	JP3351200005
AMPLIFON SPA	0.00%	IT0004056880
MICROSOFT CORP 3.041% 03-17-2062	0.00%	US594918CF95
BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'	0.00%	BE0000337460
SHAW COMMUNICATIONS INC-B	0.00%	CA82028K2002
SAGAX AB	0.00%	SE0005127818
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
CALL SWO USD BOFAGB22 P 3MLIBOR / R 1.27% SO230620US1	0.00%	
New Zealand Dollar Custodial Account â€“ MITNZ Listed Infrast	0.00%	
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	0.00%	US69318FAG37
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPCL57
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	0.00%	US04364VAR42
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
RECORDATI SPA - NEW	0.00%	IT0003828271
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	JP1300431E60
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	IT0005377152
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	0.00%	US824348BP04
BLOCK INC CDI	0.00%	AU0000187353
COVESTRO AG	0.00%	DE0006062144
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032	0.00%	BE0000326356
KINTETSU GROUP HOLDINGS CO LTD	0.00%	JP3260800002
DUKE ENERGY CORP 5% DUE 08-15-2052	0.00%	US26441CBU80
CLARIVATE PLC	0.00%	JE00BJJN4441
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
DENTSPLY SIRONA INC	0.00%	US24906P1093
SINO LAND CO LTD HKG	0.00%	HK0083000502
MAKITA CORPORATION JPY50	0.00%	JP3862400003
BP CAP MARKETS PLC .933% 04/12/2040	0.00%	XS2270147924

HAMBURG COMML BANK 0.5%-FRN 22/09/2026	EUR	0.00%	DE000HCB0A86
SKANSKA AB SEK12 SER		0.00%	SE0000113250
BELGIUM(KINGDOM) 3.75% 22/6/2045	EUR	0.00%	BE0000331406
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037		0.00%	ES0000012124
EVONIK INDUSTRIES AG		0.00%	DE000EVNK013
VIATRIS INC		0.00%	US92556V1061
BELGIUM(KINGDOM) 0.8% BDS 22/06/28	EUR'REGS'	0.00%	BE0000345547
EGYPT(ARAB REP OF) 4.75% SNR MTN 11/04/25	EUR	0.00%	XS1980065301
AMERICAN TOWER CORP .4% DUE 02-15-2027	BEO	0.00%	XS2393701284
MICROSOFT CORP 2.675% DUE 06-01-2060	BEO	0.00%	US594918CD48
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035	BF	0.00%	US3128P8BL47
LCH_IRS BOFAGB2U 05/05/2051	EUR P 1.198% / R 6MEURIB AR	0.00%	
NATURGY ENERGY GROUP SA		0.00%	ES0116870314
COUPA SOFTWARE INC		0.00%	US22266L1061
THERMO FISHER SC.F 1.625% GTD SNR 18/10/41	EUR	0.00%	XS2366415201
PVTPL ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052		0.00%	US68233JCL61
LCH_IRS BOFAGB2U 05/07/2032	EUR P 2.81% / R 6MEURIB ARIF	0.00%	
INDUSTRIVARDEN AB		0.00%	SE0000190126
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028		0.00%	XAL5000DAD92
ELANCO ANIMAL HEALTH INC		0.00%	US28414H1032
SHELL INTL FIN B V 3.875% DUE 11-13-2028		0.00%	US822582CB65
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031	GBP	0.00%	XS2358483332
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053		0.00%	US29379VCB71
LCH_OIS BOFAGB2U 16/02/2033	JPY P 0.281% / R 1DTONAR AR	0.00%	
UTD PARCEL SERV 6.2% SNR 15/01/2038	USD2000	0.00%	US911312AJ59
LCH_OIS BOFAGB2U 14/02/2033	JPY P 0.281% / R 1DTONAR AR	0.00%	
SKF AB		0.00%	SE0000108227
COLOMBIA(REP OF) 7% GTD 26/03/2031	COP100000	0.00%	COL17CT03771
FNMA POOL #FS1621 2% 07-01-2051	BEO	0.00%	US3140XGYT07
DENTSU GROUP INC		0.00%	JP3551520004
VOLKSWAGEN AG		0.00%	DE0007664005
EPR PPTYS 4.5% DUE 04-01-2025		0.00%	US26884UAB52
FNMA POOL #FM9210 3% 10-01-2051	BEO	0.00%	US3140XDGU41
MEIJI HOLDINGS CO		0.00%	JP3918000005
NIHON M&A CENTER HOLDINGS INC		0.00%	JP3689050007
CTP N.V 0.625% SNR 27/09/2026	EUR	0.00%	XS2390530330
BELGIUM(KINGDOM) 1.25% SNR 22/04/33	EUR0.01	0.00%	BE0000346552
HENDERSON LAND DEVELOPMENT CO		0.00%	HK0012000102
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029		0.00%	US74965LAB71
DISNEY WALT CO 3.6% DUE 01-13-2051	REG	0.00%	US254687FZ49
NETHERLANDS KING 0% BDS 15/01/2029	EUR1	0.00%	NL0015000LS8
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029	DKK	0.00%	DK0009923807
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC		0.00%	
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		0.00%	DE0001135432
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023	SEK5000	0.00%	SE0004869071
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031		0.00%	US55953HAQ65
SCHROEDERS PLC ORD GB		0.00%	GB00BP9LHF23
CHINA PETROLEUM AND CHEMICAL CORP		0.00%	US16941R1086
LCH_IRS BOFAGB2U 17/06/2028	CAD P 3.251% / R 3MCDOR AR	0.00%	
COINBASE GLOBAL INC		0.00%	US19260Q1076
FNMA POOL #AO3400 3% DUE 05-01-2027	BEO	0.00%	US3138LTX603
HCA INC 3.5% DUE 07-15-2051	BEO	0.00%	US404119CB31
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29	EUR	0.00%	XS2383901761
SINGAPORE AIRLINES LTD		0.00%	SG1V61937297
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029	BEC	0.00%	US806851AH43
IBIDEN CO LTD		0.00%	JP3148800000
JAPAN(GOVT OF) 1.9% SNR 20/03/53	JPY50000	0.00%	JP1400061D58
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28	GBP	0.00%	XS2409096349
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036		0.00%	IT0005402117
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM		0.00%	US5312296073
HOLDING D INF DES 0.625% SNR 16/09/2028	EUR	0.00%	XS2385390724
CANADA(GOVT OF) 5% DEB 01/06/2037	CAD1000	0.00%	CA135087XW98
CABLE ONE INC COM USD1		0.00%	US12685J1051
STANDARD LIFE ABERDEEN PLC		0.00%	GB00BF8Q6K64
UNIVISION 7.375% DUE 06-30-2030		0.00%	US914906AX08
LYFT INC		0.00%	US55087P1049
JAPAN(GOVT OF) 1.4% SNR 20/09/45	JPY50000	0.00%	JP1300481F92
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32	GBP	0.00%	XS2393618389
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030	EUR0.01	0.00%	BE0000349580
UNION PACIFIC CORP 3.375% 02-14-2042		0.00%	US907818FY94
BLUESCOPE STEEL LIMITED		0.00%	AU000000BSL0
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046	BI	0.00%	US3128MJYY06

JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00% JP1201201A88
WEST FRASER TIMBER CO	0.00% CA9528451052
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%
SITIOS LATINOAMERI COM SER `B-1` NPV	0.00% MX01LA080009
GLP CAPITAL LP/FIN II 3.25% 01-15-2032	0.00% US361841AR08
VIVENDI SE	0.00% FR0000127771
NEWS CORP	0.00% US65249B1098
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sov	0.00%
WIX COM LTD	0.00% IL0011301780
ROLLINS INC COM USD1	0.00% US7757111049
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-	0.00% US026874DF16
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	0.00% US404119CG28
FORTUNE BRANDS HOME AND SECURITY	0.00% US34964C1062
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	0.00% XS2383508590
TRANSOCEAN INC 8% DUE 02-01-2027	0.00% US893830BL24
WESTERN UNION CO	0.00% US9598021098
ANTHEM INC FIXED 4.625% DUE 05-15-2042	0.00% US94973VAY39
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00% FR0014002JM6
SHIMADZU CORP	0.00% JP3357200009
GETINGE AB-B	0.00% SE0000202624
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.983% / R 1DSOFR ARC	0.00%
ADMIRAL GROUP PLC	0.00% GB00B02J6398
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	0.00% DE0001135044
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00% CA135087WL43
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00% COL17CT03490
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00% COL17CT03748
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00% US210518DJ22
BELGIUM KINGDOM 1.9% 22/06/2038	0.00% BE0000336454
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00% IT0005425233
Income Due - ZAR	0.00%
DAIFUKU CO LTD	0.00% JP3497400006
STOCKLAND	0.00% AU0000000SGP0
PHOENIX GP HLDGS ORD	0.00% GB00BGXQNP29
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00% CA135087D358
UNITED MIZRAHI BANK LIMITED	0.00% IL0006954379
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%
ZOZO INC	0.00% JP3399310006
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00% BE0002818996
DOMINOS PIZZA ENTERPRISES LTD	0.00% AU0000000DMP0
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00% US209111FY40
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00% GB00BMBL1D50
CAPCOM CO LTD	0.00% JP3218900003
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	0.00% US573284AX46
HELLOFRESH SE	0.00% DE000A161408
PVTPL ONCOR ELEC DELIVERY CO LLC 4.15% DUE 06-01-2032 BI	0.00% US68233JCE29
NRG ENERGY INC	0.00% US6293775085
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00% CA11284V1058
Australian Dollar Custodial Account â€“ MIF Global Unlisted Inf	0.00%
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051	0.00% US3133KME924
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00% US98954M2008
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00% US31418BMM53
AMERCO INC	0.00% US0235861004
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
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00% JP1400071E55
ZALANDO SE NPV	0.00% DE000ZAL1111
TELADOC HEALTH INC	0.00% US87918A1051
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00% NZHNZD0230L2
NAVIENT CORP 6.75% 06-15-2026	0.00% US63938CAJ71
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00% US59259YGF07
SAMSE SA	0.00% FR0000060071
MIRVAC GROUP PROPERTY TRUST	0.00% AU0000000MGR9
DAIMLER TRUCK HOLDING AG	0.00% DE000DTROCK8
WEBSTER FINANCIAL CORP	0.00% US9478901096
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	0.00%
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
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	0.00% XS2214239175

CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	0.00%	US13645RBG83
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%	
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202	0.00%	US12661PAD15
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00%	XS2027596530
ACCOR SA	0.00%	FR0000120404
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%	
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
VORNADO REALTY TRUST	0.00%	US9290421091
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	0.00%	US30212PBH73
KEIO CORP	0.00%	JP3277800003
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
SUMITOMO CHEMICAL JPY50	0.00%	JP3401400001
DAMARTEX SA	0.00%	FR0000185423
OCADO GROUP PLC	0.00%	GB00B3MBS747
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR0014005E43
OWENS CORNING INC	0.00%	US6907421019
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	SE0005676608
BALOISE HOLDING-REG	0.00%	CH0012410517
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00%	US91324PBW14
OBERBANK AG	0.00%	AT0000625108
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
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
JD SPORTS FASHION ORD GBP0.0005	0.00%	GB00BM8Q5M07
Income Due - CZK	0.00%	
TARGET CORP 4% DUE 07-01-2042	0.00%	US87612EBA38
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
FUT MAR 24 CME 3MO SOFR	0.00%	
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00%	US649322AJ38
KOBE BUSSAN CO LTD	0.00%	JP3291200008
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
SHELL INTL FIN B V 2.875% DUE 11-26-2041	0.00%	US822582CK64
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 6MBBSV	0.00%	
HARGREAVES LANSDOWN PLC	0.00%	GB00B1VZ0M25
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	US3138X5QA80
RINGCENTRAL INC	0.00%	US76680R2067
FUT SEP 22 ICE SONIA SO3	0.00%	
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	0.00%	US11120VAK98
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
BOLLORE SE	0.00%	FR0000039299
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
CSL FINANCE PLC CSLAU 3.85 04/27/27 3.85% 04-27-2027	0.00%	US12661PAA75
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
PARK HOTELS & RESORTS INC	0.00%	US7005171050
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	US3132WJEV96
SOFINA SA	0.00%	BE0003717312
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	0.00%	
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00%	US209111GC11
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	0.00%	US35565CAH97
CANADIAN PACIFIC R COM NPV	0.00%	CA13645T1003
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
NOK BNP PARIBAS A/C	0.00%	

EXELON CORP SR NT 144A 4.1% 03-15-2052	0.00%	US30161NBF78
GNMA POOL 5.5 09-15-2035 BEO	0.00%	US3622A2BQ42
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00%	US36179TJX46
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%	
FUT JUN 23 90 DAY B-BILLS	0.00%	
COVIVIO	0.00%	FR0000064578
THERMO FISHER 2.6% DUE 10-01-2029	0.00%	US883556BZ47
OTSUKA CORPORATION	0.00%	JP3188200004
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	0.00%	
SEEK LIMITED	0.00%	AU000000SEK6
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	US3140GT7A21
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	0.00%	
SBI HOLDINGS INC NPV	0.00%	JP3436120004
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SE0007125927
MONOTARO CO LTD	0.00%	JP3922950005
DAVITA INC	0.00%	US23918K1088
KINNEVIK AB	0.00%	SE0015810247
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	0.00%	US035240AU42
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%	
IAC INTERACTIVECOR COM USD0.0001	0.00%	US44891N2080
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00%	AU000XCLWAP3
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	0.00%	US797440BX17
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
ESR CAYMAN LTD	0.00%	KYG319891092
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00%	US11135FBT75
RAKUTEN GROUP INC	0.00%	JP3967200001
KOSE CORP	0.00%	JP3283650004
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC905VK	0.00%	
SG HOLDINGS CO LTD	0.00%	JP3162770006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
AISIN SEIKI CO LTD	0.00%	JP3102000001
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	0.00%	US907818FN30
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512% / R 3MBBSW AR	0.00%	
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EUR0.01	0.00%	BE0000348574
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC2VY8LV	0.00%	
JUST EAT TAKEAWAY EURO.04	0.00%	NL0012015705
FHLMC GOLD C09063 4 08-01-2044	0.00%	US312925B824
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI	0.00%	US31335CAH79
CYBERAGENT INC	0.00%	JP3311400000
DISH NETWORK CORP - A	0.00%	US25470M1099
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EUR0.01	0.00%	BE0000343526
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	0.00%	US04364VAU70
EVOLUTION MINING LIMITED	0.00%	AU000000EVN4
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00%	SE0009496367
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	0.00%	DE0001030724
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	0.00%	NL0015000RP1
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00%	US36179TQP39
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	0.00%	
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI	0.00%	
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8%	0.00%	
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
SCOUT24 SE	0.00%	DE000A12DM80
SERVICENOW INC 1.4% DUE 09-01-2030	0.00%	US81762PAE25
MITSUI CHEMICALS INC	0.00%	JP3888300005
VENTURE CORPORATION LTD	0.00%	SG0531000230
CELANESE CORP SERIES A	0.00%	US1508701034
MAPLETREE LOGISTICS TRUST	0.00%	SG1S03926213
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EUR0.01	0.00%	BE0000344532
COLGATE-PALMOLIVE CO 3.25% DUE 08-15-2032 REG	0.00%	US194162AP89
REECE LIMITED	0.00%	AU000000REH4
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	US36297ETS45
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.00%	US035240AM26
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882% TC7NNCII	0.00%	

DR AUTO 4.3% DUE 09-16-2024	0.00%	US26208KAG58
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88% TC3VA2ZR(	0.00%	
CIE (Communications Investment Europe S.Ã r.l.)	0.00%	
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
SUMCO CORPORATION	0.00%	JP3322930003
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	US3128PXP595
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	0.00%	US27409LAE39
AMUNDI SA	0.00%	FR0004125920
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52% SO221107US25	0.00%	
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
NEMETSCHEK AG	0.00%	DE0006452907
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	US3140FFLC38
Income Due - MYR	0.00%	
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
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	CA135087C939
WESTPAC	0.00%	
JPMORGAN CHASE & CO 4.452% 12-05-2029	0.00%	US46647PAX42
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00%	ES0000012J15
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 Bf	0.00%	US3128P8CC39
SEB SA	0.00%	FR0000121709
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00%	US36179TG411
DEMANT A S	0.00%	DK0060738599
WAYFAIR INC	0.00%	US94419L1017
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
BLACKBERRY LTD NPV	0.00%	CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
ECOLAB INC 2.7% DUE 12-15-2051	0.00%	US278865BN99
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	0.00%	GB00BLPK7227
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	US3132WEDN92
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	0.00%	
FUT DEC 25 LIF 3M EURIBOR	0.00%	
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00%	GB00BLBDX619
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	US3140H23B24
HOSHIZAKI CORP	0.00%	JP3845770001
TOSOH CORPORATION	0.00%	JP3595200001
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	US31418CG406
EMBRACER GROUP AB SER`B`NPV	0.00%	SE0016828511
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00%	AU000XCLWAM0
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00%	SG2D18969584
DUKE RLTY LTD 1.75% DUE 02-01-2031	0.00%	US26441YBF34
ADEVINTA ASA NOK0.2	0.00%	NO0010844038
SHARP CORP	0.00%	JP3359600008
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	0.00%	US043436AX21
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00%	CA7669101031
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
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	0.00%	
BELGIUM(KINGDOM 144A 1.4% 22/06/2053	0.00%	BE0000355645
FUT CALL JUN 23 EURO DOLLARS 9925	0.00%	
BECHTLE AG	0.00%	DE0005158703
ANTHEM INC 3.6% DUE 03-15-2051	0.00%	US036752AS28
OUG HOLDINGS INC	0.00%	JP3180000006
JAPAN POST INSURANCE CO LTD	0.00%	JP3233250004
LIGHTSPEED COMMERCE INC	0.00%	CA53229C1077
KNORR BREMSE AG	0.00%	DE000KBX1006
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	IT0005274805
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	US3140H6C802
APPLOVIN CORP	0.00%	US03831W1080
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00%	SE0013935319
UOL GROUP LIMITED	0.00%	SG1S83002349
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	0.00%	ES0000012J07
JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	US36230NZR96
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00%	IT0005480980
HITACHI METALS LTD	0.00%	JP3786200000
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	US3140JGR800
SEIKO EPSON CORPORATION	0.00%	JP3414750004
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00%	US5312294094

OPEN TEXT CORP	0.00%	CA6837151068
OJI HOLDINGS CORP	0.00%	JP3174410005
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	0.00%	US46647PCR55
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
South Korean won	0.00%	
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	0.00%	BE0000340498
LIXIL CORPORATION	0.00%	JP3626800001
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	0.00%	US45866FAP99
CNY BNP PARIBAS A\C	0.00%	
EURAZEO	0.00%	FR0000121121
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032	0.00%	US03027XBW92
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNGP775
TOHO CO LTD JPY	0.00%	JP3598600009
KAWASAKI KISEN KAI NPV TEMP	0.00%	DU06484686D1
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	US31371NPJ80
DELTA AIR LINES INC	0.00%	US2473617023
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
VOESTALPINE AG	0.00%	AT0000937503
GRIFOLS SA EUR0.25 CLASS A POST SUBD	0.00%	ES0171996087
REA GROUP LTD	0.00%	AU000000REA9
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	US3138MOCZ10
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EUR0.01	0.00%	BE0000339482
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI	0.00%	
GN STORE NORD A/S	0.00%	DK0010272632
TELECOM ITALIA SPA	0.00%	IT0003497168
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
NGK INSULATORS LTD	0.00%	JP3695200000
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01	0.00%	DE0001135085
KOITO MFG CO LTD NPV	0.00%	DU06496324D5
LILLY ELI & CO 2.25% DUE 05-15-2050	0.00%	US532457BY33
CHOW TAI FOOK JEWELRY	0.00%	KYG211461085
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	US31418BQ902
NEUROCRINE BIOSCIENCES INC	0.00%	US64125C1099
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	US36179TCW36
FUTU HOLDINGS LTD	0.00%	US36118L1061
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YORK	0.00%	
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
NSTAR ELEC CO 1.95% DUE 08-15-2031 BEO	0.00%	US67021CAR88
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00%	CH1176493729
CK INFRASTRUCTURE	0.00%	BMG2178K1009
KION GROUP AG	0.00%	DE000KGX8881
SING INVESTMENTS FINANCE LTD	0.00%	SG1S02002305
CONS EDISON CO N Y 3.875% DUE 06-15-2047	0.00%	US209111FL29
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	US3132WJEU14
RATIONAL AG	0.00%	DE0007010803
UNITED INTERNET AG-REG SHARE	0.00%	DE0005089031
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
NETO ME HOLDINGS LTD	0.00%	IL0001680136
NUVEI CORP	0.00%	CA67079A1021
MINITUBISHI HC CAPITAL INC	0.00%	JP3499800005
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	ES0000012H58
FUT SEP 24 LIF 3M EURIBOR	0.00%	
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBSBW AR	0.00%	
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1	0.00%	NL0010418810
Income Due - SEK	0.00%	
SAN DIEGO GAS & 4.15% DUE 05-15-2048	0.00%	US797440BW34
HIKARI TSUSHIN INC	0.00%	JP3783420007
JOHNSON CONTROLS 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
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
FHLMC GOLD Q44452 3 11-01-2046	0.00%	US3132WH5N19
PVTP FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.00%	US35565RAH66
CONS EDISON CO N Y 4.625% DUE 12-01-2054	0.00%	US209111FF50
ANA HOLDINGS INC	0.00%	JP3429800000
WENDEL INVESTISSEMENT	0.00%	FR0000121204
HULIC CO LTD	0.00%	JP3360800001
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	0.00%	US20754FAK84
Australian Dollar Custodial Account "MIF Direct Property	0.00%	

FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	US3140F8BQ97
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	US31374CL534
DIASORIN SPA	0.00%	IT0003492391
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742% 4276982C	0.00%	
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
SYSMEX CORP	0.00%	JP3351100007
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	US3140F4UB04
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.00%	US126650CN80
SMITH A.O CORP	0.00%	US8318652091
GUIDEWIRE SOFTWARE INC	0.00%	US40171V1008
JDE PEETS BV	0.00%	NL0014332678
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01	0.00%	BE0000353624
NIPPON SHINYAKU CO LTD	0.00%	JP3717600005
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00%	GB00B669WX96
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	0.00%	US209111FD03
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI	0.00%	
KOEI TECMO HOLDING NPV TEMP	0.00%	DU0B60DR09D0
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	US31418BQL35
MYR BNP PARIBAS A/C	0.00%	
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR	0.00%	
Outstanding Settlement Receipts - NOK	0.00%	
ITOCHU TECHNO SOLUTIONS CORP	0.00%	JP3143900003
NAVIENT CORP 5.5% 03-15-2029	0.00%	US63938CAM01
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	US3140FHLI47
FHLMC GOLD Q45094 3 12-01-2046	0.00%	US3132WJUJ30
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
FUT PUT DEC 22 IMM EOM M S&P 3300	0.00%	
Norwegian krone	0.00%	
MPLX LP 4% 03-15-2028	0.00%	US55336VAR15
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	US31417Y6Q53
SECURITAS AB SEK2 'B'	0.00%	SE0000163594
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO	0.00%	US60855RAK68
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	0.00%	US902104AC24
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.00%	NZGOVDT427C1
AIR CANADA VAR VTG SHS NPV	0.00%	CA0089118776
KAKAKU.COM INC	0.00%	JP3206000006
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
SAN DIEGO GAS & 4.5% DUE 08-15-2040	0.00%	US797440BM51
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	0.00%	US451102CC97
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875% 42769821	0.00%	
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
THB BNP PARIBAS A/C	0.00%	
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	US31417CRL18
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00%	JP1300551H61
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	0.00%	
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	US31418AD548
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	US36179RXF18
SITC INTERNATIONAL	0.00%	KYG8187G1055
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	XS2214239506
CALL BONDOPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERNMENT	0.00%	
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B	0.00%	US3132Y2HF64
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00%	IT0005441883
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
SOUTHWEST AIRLINES CO USD	0.00%	US8447411088
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	0.00%	
FUTURES MARGIN-HKD	0.00%	
AEON STORES HK CO HKD0.20	0.00%	HK0000084183
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO	0.00%	US05875CAB00
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	US3138XW4S43
Swiss franc	0.00%	
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78	0.00%	
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	0.00%	US66989HAR93
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	9.63E-07	US209111FV01
ELECTROLUX AB SER B NPV	9.61E-07	SE0016589188
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	9.54E-07	US36180CRC54
TRY BNP PARIBAS A/C	9.51E-07	
UNIPER SE	9.46E-07	DE000UNSE018
CONS EDISON CO N Y 3.85% DUE 06-15-2046	9.34E-07	US209111FH17
ORACLE CORPORATION JAPAN	8.94E-07	JP3689500001
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	8.26E-07	US66989HAS76

Outstanding Settlement Receipts - DKK	8.12E-07
ROCKWOOL A/S	7.99E-07 DK0010219153
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	7.85E-07 US36180HSP46
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU	7.45E-07
PUT SWO_CDX BARCGB22 16/11/2022 ITRAXX EUROPE SERIES 3	7.25E-07
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42	7.18E-07
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	7.15E-07 US31417YW607
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42	7.07E-07
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	6.76E-07
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	6.49E-07
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 421	6.44E-07
SAN DIEGO GAS & 3.75% DUE 06-01-2047	6.16E-07 US797440BV50
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	6.14E-07 US35565XAH35
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	6.13E-07
Outstanding Settlement Payments - TWD	5.74E-07
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	5.69E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	5.39E-07
GNMA POOL #644862 5.5% 06-15-2035 BEO	5.24E-07 US36292CMK70
MXN BNP PARIBAS A/C	5.03E-07
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65	4.90E-07
CLP BNP PARIBAS	4.82E-07
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	4.48E-07
WYNYARD GROUP LTD TEMP	4.47E-07 DU00WYNNZDZ1
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42	3.78E-07
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	3.63E-07 US36296KPB25
SECURITAS SER'B'NPV (S/R 11/10/2022) RTS	3.51E-07 SE0018689226
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	3.45E-07
FUT CALL SEP 23 EURO DOLLARS 9937	3.43E-07
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	3.38E-07
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	3.24E-07 US373334JW27
JQW PLC ORD NPV	3.14E-07 JE00BGCZHC53
INVESCO LIMITED	2.95E-07 BMG491BT1088
FUTURES MARGIN-JPY	2.89E-07
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO	2.73E-07 US893830BK41
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	2.65E-07 SE0015193313
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69% SO230208EU69	2.64E-07
FINABLR PLC	2.47E-07 GB00BJ7HMMW26
SWEDISH GOVERNMENT 1.375% 23/06/2071	2.39E-07 SE0016102115
PLN BNP PARIBAS A/C	2.36E-07
BAIDU INC 2.375% 10-09-2030	2.34E-07 US056752AT58
Australian Dollar Custodial Account "MIF Global Unlisted Inf	2.32E-07
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	2.09E-07
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	1.85E-07
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	1.76E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	1.64E-07
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	1.40E-07 US25460HAB87
FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE C	1.22E-07 US3138ALKA40
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	1.19E-07
REDUCED INPUT TAX CREDIT (RITC) FE	1.07E-07
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	9.99E-08 US525ESC2W88
FEDEX CORP 2.4% 05-15-2031	7.62E-08 US31428XCD66
GNMA POOL #634399 5.5% 10-15-2034 BEO	5.20E-08 US36291PX433
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 42	4.98E-08
FUT DEC 22 OSE 10Y JGB	4.78E-08
New Israeli shekel	2.91E-08
LOCALIZA RENT A CA NPV (SUB RTS 31/10/2022)	2.74E-08 BRRENTD01OR9
Income Due - CHF	2.39E-08
Danish krone	1.99E-08
Swedish krona	1.97E-08
CALL SWO GBP MSLNGB2X P 1DSONIA / R 2.313% SO221019GE	1.45E-08
Polish zloty	5.64E-09
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-	2.99E-09 US67109WAJ71
Singapore dollar	2.13E-09
CZK BNP PARIBAS A/C	5.80E-10
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	6.79E-11 US20754JAA25
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2	5.99E-11 US83405RAB33
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	5.82E-11 US35563KAA88
GAZPROM PJSC-SPON ADR	5.72E-11 US3682872078
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	5.26E-11 US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-	5.00E-11 US75907PAA84
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	4.85E-11 US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	4.72E-11 US35564XAA90

FANNIE MAE SER 2017-C07 CL1M1 FLTG	DUE 05-25-2030	4.67E-11	US30711XUS16
PVTPL MARLETTE FDG TR ASSET BACKED NT	SER 18-1A CL B 3.1	4.07E-11	US57109TAB26
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR	15-10	3.23E-11	US38137PAN06
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT		2.38E-11	US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1		1.98E-11	US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER	19-HAQ2 CL M1 04-2	1.98E-11	US35564MAA36
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R		1.93E-11	US38137MAF41
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 9C		1.84E-11	
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A		1.72E-11	US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF		1.45E-11	US61975FAG46
HUF BNP PARIBAS A/C		1.34E-11	
SBERBANK OF RUSSIA DEPOSITARY RECEIPT		1.34E-11	US80585Y3080
NK LUKOIL PAO		1.34E-11	US69343P1057
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1. 77		8.62E-12	
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY		7.63E-12	US6074091090
PHOSAGRO PJSC GDR EACH 3 REPR 1 ORD SPON		7.63E-12	US71922G3083
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG	07-25	7.49E-12	US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE		6.17E-12	US00162LCN55
NOVATEK PJSC		3.82E-12	US6698881090
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066		1.84E-12	
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066		1.84E-12	
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202		1.32E-12	US02208HAB42
FNMA POOL #MA3521 FIXED 4.0% DUE	11-01-2048	1.04E-12	US31418C4F86
GNMAII POOL #MA7881 SER 2052 2.5%	02-20-2052	1.04E-12	US36179WXJ25
ONEMAIN FINL ISSU SRS	18-1A CLS A 3.3% 03-14-202	1.04E-12	US68267BAA89
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64		1.04E-12	US30166EAC03
WESTLAKE 4% DUE 10-16-2023		8.81E-13	US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER	2021-1 1.64% 02-18-204	8.81E-13	US12565KAA51
PVTPL FNMA FLTG	01-25-2040 BEO	8.81E-13	US20754WAB19
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 90.		-1.84E-11	
KRW BNP PARIBAS A/C		-6.47E-11	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2		-1.13E-10	
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23	EUR1000	-1.52E-10	ES0000012B62
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.0		-4.29E-10	
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000		-1.25E-09	IT0005172322
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000		-1.66E-09	IT0005325946
ZAR BNP PARIBAS A/C		-1.81E-09	
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PA0 26,		-1.84E-09	
JAPAN(GOVT OF) 0.6% BDS 20/03/2023	JPY5000	-2.58E-09	JP1103281D37
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023		-4.65E-09	AU3TB0000101
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL		-5.07E-09	
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023	EUR1000	-6.12E-09	ES00000123X3
PALMER SQUARE LN FDG 2021-3 LTD / SR	SECD NT CL A-1 FLTG	-6.90E-09	US69702BAA98
VOLVO TREASURY AB 2.625% GTD SNR	20/02/26 EUR	-1.23E-08	XS2534276717
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1		-1.60E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1		-2.74E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1		-3.10E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1		-3.18E-08	
CALL SWO_CD_X BARCGB33 16/11/2022 ITRAXX EUROPE SERIES		-3.19E-08	
CALL SWO_CD_X GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3		-3.31E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,		-3.60E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,		-3.78E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1		-3.90E-08	
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR		-4.85E-08	
CALL SWO_CD_X BARCGB33 21/12/2022 ITRAXX EUROPE SERIES		-4.95E-08	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/(		-6.41E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,		-8.34E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,		-1.07E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW		-1.08E-07	
ANZ BANK NZ 11AM A/C		-1.18E-07	
MINI TPX IDX 2212 F		-1.37E-07	DU00JTM22122
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1		-1.48E-07	
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/		-1.51E-07	
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/		-1.56E-07	
FUT CALL DEC 23 CME 3M SOFR O 9800		-1.62E-07	
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10		-1.67E-07	
HANG MINI 2210 FUT		-1.69E-07	DU00HMI22103
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10		-1.71E-07	
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 10		-1.83E-07	
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 26		-2.57E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW		-2.85E-07	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/		-3.39E-07	

PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-4.54E-07
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-5.34E-07
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 4276981	-6.14E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-6.23E-07
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-7.97E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-8.96E-07
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	-9.29E-07
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	-9.34E-07
PUT BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	-9.76E-07
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	-9.94E-07
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%
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR	0.00%
FUT PUT DEC 23 CME 3M SOFR O 9650	0.00%
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 S1	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIE / R 5.66% SWU0	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	0.00%
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	0.00%
FUT DEC 22 ME 10Y CDN BND	0.00%
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	0.00%
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	0.00%
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	0.00%
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 3.27% ARIF	0.00%
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 3.237% ARI	0.00%
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	0.00%
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	0.00%
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	0.00%
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	0.00%
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
Outstanding Settlement Payments - NOK	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	0.00%
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSONIA / R 0.5% SWU01	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3L	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6I	0.00%
FUT SEP 23 CME 3MO SOFR	0.00%
FUT MAR 24 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% ARI	0.00%
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	0.00%
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	0.00%
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO RBC	0.00%
SPI 200 2212 FUT	0.00% DU00SPI22129
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	0.00%
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	0.00%
CALL BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77	0.00%
FUT JUN 24 LIF 3M EURIBOR	0.00%
FUT JUN 26 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	0.00%
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	0.00%
LCH_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%
New Zealand Dollar Custodial Account à€“ MITNZ Overseas Smi	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%

LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	0.00%
CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00% DUIRSNZD3395
FUT DEC 22 SFE 5YR BONDLT	0.00%
FUT SEP 26 EURO DOLLARS	0.00%
FUT CALL DEC 22 LIF 3M EURIBR 9987	0.00%
FUT DEC 22 ME 5Y CDN BOND	0.00%
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% AR	0.00%
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR	0.00%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 4.072% AR	0.00%
PUT BONDOPT ROYCGB2L 30/09/2022 AUSTRALIAN GOVERN	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%
FUT DEC 24 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 19/12/2032 GBP P 1DSONIA / R 3.012% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% ARO	0.00%
LCH_IRS SBSIUS33 15/03/2033 EUR P 6MEURIB / R 1.75% SWU	0.00%
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEUR	0.00%
FUT MAR 24 LIF 3M EURIBOR	0.00%
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	0.00%
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00% DUIRSNZD3593
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%
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%
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00% DUIRSWBC3724
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%
TOKIO MARINE HOLDINGS INC	0.00% JP3910660004
Outstanding Settlement Payments - DKK	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%
DJ EUR ST50 2212 FU	0.00% DE000C52VJW3
PUT BONDOPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERN	0.00%
LCH_IRS BOFAGB2U 19/01/2072 EUR P 6MEURIB / R 0.091% AR	0.00%
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.119% ARC	0.00%
FUT JUN 23 LIF 3M EURIBOR	0.00%
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%
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00% DUIRSNZD3635
CCSW BARCGB22 03/17/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
CCSW BARCGB22 03/14/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 3.021% ARC	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.215% ARC	0.00%
PUT BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN 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%
IRSNZD399 IRS BNZ NZD 020525 RFXD 3.9925 PFLT 3ZBSW	0.00% DUIRSNZD3999
IRSNZD436 IRS WBC NZD 230925 PFLT 3ZBSW RFXD 4.3625	0.00% DUIRSNZD4369
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%
FTSE 100 IDX 2212 FU	0.00% GB00JSZ47G93
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%
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	0.00%
FUT DEC 22 LIF 3M EURIBOR	0.00%
FUT DEC 22 90 DAY B-BILLS	0.00%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	0.00%
FUT DEC 22 CBT 5Y T-NOTE	0.00%
FUT DEC 22 EUR FOAT	0.00% DE000C6R05A8
FUT DEC 25 CME 3MO SOFR	0.00%
NYL MSCI EMER 2212 F	0.00% DU00MES22125
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%
Outstanding Settlement Payments - SEK	0.00%
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3MBBSW / R 3.911% AR	0.00%
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR	0.00%
LCH_OIS SBSIUS33 15/03/2033 GBP P 1DSOIA / R 2% SWU01K	0.00%
LCH_OIS BOFAGB2U 17/12/2027 GBP P 1DSOIA / R 3.252% AR	0.00%
IRSNZD394 IRS CBA NZD 030625 RFXD 3.9475 PFLT 3ZBSW	0.00% DUIRSNZD3940
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.988% AR	0.00%
IRS MSLNGB2X 15/12/2031 THB P 6MTHBFX / R 1.5% SWU01CC	0.00%
LCH_IRS BOFAGB2U 09/12/2028 AUD P 6MBBSW / R 2.195% AR	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 2.89% ARIF	0.00%
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9% ARIR2	0.00%
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 2.635% AR	0.00%
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	0.00% DUIRSNZD3718
LCH_IRS BOFAGB2U 22/11/2051 EUR P 1.596% / R 6MEURIB AR	0.00%
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 317U81310 07/C	0.00%
FUT JUN 23 EURO DOLLARS	0.00%
LCH_IRS SBSIUS33 15/12/2026 KRW P 3MKWCDC / R 2% SWU01	0.00%
LCH_IRS BOFAGB2U 31/05/2025 AUD P 6MBBSW / R 3.625% AR	0.00%
PUT BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65.	0.00%
FUT JUN 25 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.498% ARC	0.00%
FUT DEC 22 10 YR T-NOTES	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.251% ARC	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% AR	0.00%
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.064% AR	0.00%
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	0.00% DUIRSNZD4054
LCH_IRS BOFAGB2U 12/12/2052 EUR P 6MEURIB / R 1.909% AR	0.00%
LCH_OIS BOFAGB2U 11/01/2052 USD P 1DSOFR / R 2.45% AROI	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.272% AR	0.00%
Outstanding Settlement Payments - HKD	0.00%
LCH_IRS BOFAGB2U 21/09/2034 EUR P 6MEURIB / R 2.677% AR	0.00%
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1DTONAR / R 1.06% ARO	0.00%
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 3.69% ARII	0.00%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 3.728% AR	0.00%
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 23 EURO DOLLARS	-0.01%
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	-0.01% DUIRSNZD1993
FUT MAR 23 CME 3MO SOFR	-0.01%
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	-0.01% DUIRSCBA2011
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	-0.01% DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-0.01% DUWC89284092
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.617% AR	-0.01%
FUT DEC 22 SFE 20Y BONDLT	-0.01%
OTC DER CASH COLL PAY TO BARCLAYS	-0.01%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 3.146% AR	-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%
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-0.01% DUIRSNZD1811
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	-0.01%
FUT MAR 23 EURO DOLLARS	-0.01%
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-0.01%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-0.01%
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.01%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	-0.01%
FUT MAR 23 LIF 3M EURIBOR	-0.01%
FUT JUN 23 ICE SONIA SO3	-0.01%
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-0.01% DUIRSNZD1241
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%
FUT DEC 22 BANK ACCEPT 3M	-0.01%
FUT DEC 25 EURO DOLLARS	-0.01%
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	-0.01%
CCP DUE TO/FROM MORGAN STANLEY	-0.01%

LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	-0.01%
FUT DEC 22 LIF LONG GILT	-0.01% GB00K0SMMS05
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BAN	-0.01%
Canadian dollar	-0.01%
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS\	-0.01%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	-0.01%
LCH_IRS BOFAGB2U 02/12/2028 EUR P 6MEURIB / R 1.103% AR	-0.01%
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%
FUT DEC 22 EURO BUXL BND	-0.01% DE000C6R0494
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-0.01% DUIRSZNZD2538
FUT DEC 22 CME 3MO SOFR	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	-0.01%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	-0.01%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-0.01%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	-0.01%
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-0.01%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	-0.01%
FUT JUN 25 EURO DOLLARS	-0.01%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	-0.01%
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%
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-0.01% DUIRSZNZD1472
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS:	-0.01%
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	-0.01%
FUT DEC 25 ICE SONIA SO3	-0.01%
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.517% AR	-0.01%
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	-0.01%
ANZ COLLATERAL	-0.01%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	-0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	-0.01%
FUT SEP 24 ICE SONIA SO3	-0.01%
FUT MAR 25 ICE SONIA SO3	-0.01%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	-0.01%
Euro	-0.01%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.01%
BNY USD COLLATERAL	-0.01%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	-0.01%
Outstanding Settlement Payments - CAD	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.02%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	-0.02%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	-0.02%
Outstanding Settlement Payments - AUD	-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%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.02%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.02%
Outstanding Settlement Payments - SGD	-0.02%
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.02%
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.02%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.03%
Outstanding Settlement Payments - GBP	-0.03%
BNZ NZD COLL	-0.03%
Outstanding Settlement Payments - CHF	-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	-0.03%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.03%
STATE STREET	-0.04%
Outstanding Settlement Payments - JPY	-0.04%
UBS COLLATERAL A/C	-0.04%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.04%
Outstanding Settlement Payments - EUR	-0.04%

LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.05%	
NT Passive FX overlay 100% (Absolute Return Bond)	-0.05%	
RBS COLLATERAL AC	-0.05%	
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	-0.05%	
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.05%	DUIRSNZD3544
NT PASSIVE FX 100% overlay (ZMTSTB)	-0.05%	
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.06%	
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.06%	
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.06%	
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.07%	
MSCI INDIA 2212 F	-0.07%	GB00HDK53C29
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.07%	
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.08%	
S&P 500 EMINI 2212 F	-0.08%	DU00SPM22121
STANDARD CHARTERED C	-0.09%	
NT Passive FX overlay 139% (ZMTLIP)	-0.10%	
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.10%	
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.10%	
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.11%	
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.11%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.14%	
Outstanding Settlement Payments - NZD	-0.21%	
JP MORGAN COLAT	-0.25%	
MORGAN STANLEY COLAT	-0.27%	
Outstanding Settlement Payments - USD	-0.28%	
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.32%	
NT Passive FX overlay 139% (ZMTHSR)	-0.35%	
NT Passive FX overlay 139% (ZMTSHO)	-0.49%	
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	-1.53%	