

	1	2	3	4
Offer name	New Zealand Defence Force FlexiSaver Sch	Offer number	OFR10288	
Fund name	FND58	Fund number	FND58	
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	2.32%			
Fisher & Paykel Healthcare Corporation Limited	1.78%	NZFAPE0001S2		
BNP Paribas US Dollar Account	1.73%			
Microsoft Corporation	1.42%	US5949181045		
Auckland International Airport Limited	1.34%	NZAIAE0002S6		
SPARK NEW ZEALAND LIMITED	1.28%	NZTELE0001S4		
EBOS GROUP LIMITED	1.26%	NZEBOE0001S6		
MAINFREIGHT LIMITED	1.26%	NZMFTE0001S9		
CONTACT ENERGY LIMITED	1.21%	NZCENE0001S6		
KKR Global Infrastructure Investors II L.P. (& NT overlay)	1.19%			
INFRATIL LIMITED	1.10%	NZIFTE0003S3		
Meridian Energy Limited	0.96%	NZMELE0002S7		
Charter Hall Core Plus Industrial Fund (CPIF)	0.94%			
Westpac Business Interest Account	0.90%			
BNP Paribas New Zealand Dollar Account	0.89%			
Investa Commercial Property Fund	0.82%			
APPLE INC	0.77%	US0378331005		
Fletcher Building Limited	0.74%	NZFBUE0001S0		
SCHWAB (CHARLES) CORP	0.62%	US8085131055		
THE A2 MILK COMPANY LIMITED	0.57%	NZATME0002S8		
FX POSITIONS	0.57%			
CSL LIMITED	0.56%	AU000000CSL8		
ALPHABET INC CAP STK USD0.001 CL A	0.56%	US02079K3059		
Dexus Wholesale Property Fund	0.54%			
AMAZON COM INC	0.51%	US0231351067		
SUMMERSET GROUP HOLDINGS LTD	0.51%	NZSUME0001S0		
Goodman Australia Industrial Fund	0.50%			
IFM Australian Infrastructure Wholesale Fund	0.49%			
INTACT FINANCIAL CORPORATION	0.48%	CA45823T1066		
MERCURY NZ LIMITED	0.47%	NZMRPE0001S2		
UNITEDHEALTH GROUP INC COM STK US0.01	0.47%	US91324P1021		
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.46%	CH0012032048		
Charter Hall Retail Partnership	0.45%			
Robeco Global Credit Fund	0.44%			
RYMAN HEALTHCARE LTD	0.43%	NZRYME0001S4		
SKYCITY ENTERTAINMENT GROUP LIMITED	0.42%	NZSKCE0001S2		
AIA GROUP LTD	0.41%	HK0000069689		
AUTOMATIC DATA PROC.	0.41%	US0530151036		
TAIWAN SEMICON MANUFACTURING CO LTD	0.40%	TW0002330008		
PROCTER & GAMBLE COMPANY	0.39%	US7427181091		
LOWE'S COS INC	0.39%	US5486611073		
FACEBOOK INC COM USD CL A	0.39%	US30303M1027		
KKR Diversified Core Infrastructure	0.39%			
Investa SPV Aust Property Fund	0.37%			
TENCENT HLDGS LIMITED	0.35%	KYG875721634		
MASTERCARD INC - CLASS A	0.35%	US57636Q1040		
PORT OF TAURANGA LTD	0.34%	NZPOTE0003S0		
FREIGHTWAYS LIMITED	0.34%	NZFREE0001S0		
Outstanding Settlement Receipts - USD	0.34%			
CONSTELLATION SOFTWARE COM	0.33%	CA21037X1006		
SAMSUNG ELECTRONICS CO LTD	0.33%	KR7005930003		
NOVARTIS AG - CHF0.50 (REGD)	0.33%	CH0012005267		
PEPSICO INC CAP US\$0.01 2/3	0.32%	US7134481081		
ISHARES MSCI SAUDI ARABIA ETF	0.32%	US46434V4234		
DANAHER CORP	0.32%	US2358511028		
MERCK & CO INC NEW COM	0.31%	US58933Y1055		
JP Morgan Infrastructure Investments Fund	0.31%			
TESLA INC	0.29%	US88160R1014		
NESTLE SA	0.29%	CH0038863350		
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.28%	NZAPTE0001S3		
UNION PACIFIC CORP	0.27%	US9078181081		
ASML HOLDING NV	0.27%	NL0010273215		
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.26%			
GILEAD SCIENCES INC	0.26%	US3755581036		
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.26%			
HCA HEALTHCARE INC	0.26%	US40412C1018		
RESMED INC	0.26%	AU000000RMD6		

GLOBE LIFE INC COM USD1.00	0.25% US37959E1029
CONSTELLATION BRANDS INC-A	0.25% US21036P1084
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.25% US7960508882
WASTE CONNECTIONS COM NPV	0.25% CA94106B1013
CISCO SYSTEMS INC	0.24% US17275R1023
GOODMAN GROUP	0.24% AU000000GMG2
HUMANA INC	0.24% US4448591028
AMDOCS LIMITED	0.23% GB0022569080
ALIBABA GROUP HOLDING LTD	0.23% KYG017191142
ORACLE CORP USD0.01	0.22% US68389X1054
EBAY INC	0.22% US2786421030
SHELL PLC ORD EUR0.07	0.22% GB00BP6MXD84
RAMSAY HEALTH CARE	0.22% AU000000RHC8
MEITUAN	0.22% KYG596691041
ALPHABET INC CAP USD0.001 CL C	0.22% US02079K1079
NOVO NORDISK A S	0.21% DK0060534915
Stonepeak Infrastructure Fund II	0.21%
AMERICAN TWR REIT INC	0.21% US03027X1000
MOTOROLA SOLUTIONS INC	0.21% US6200763075
ARTHUR J GALLAGHER CO	0.20% US3635761097
PROLOGIS INC COM	0.20% US74340W1036
AMERICAN EXPRESS USD	0.20% US0258161092
HDFC BANK LTD	0.20% US40415F1012
JOHNSON & JOHNSON COM US\$1	0.20% US4781601046
SONY CORP Y50	0.20% JP3435000009
SOFTBANK GROUP CORP	0.20% JP3436100006
GODADDY INC	0.19% US3802371076
AUTOZONE INC	0.19% US0533321024
GPT Wholesale Office Fund	0.19%
VERIZON COMMUNICATIONS	0.19% US92343V1044
FIDELITY NATIONAL INFORMATION SERVICES I	0.19% US31620M1062
FUTURE MARGINS-USD	0.19%
Igneo Infra Partners Co-Invest	0.19%
APTIV PLC COM USD001	0.19% JE00B783TY65
CHORUS LIMITED ORDINARY FULLY PAID	0.18% NZCNU0001S2
VODAFONE GROUP ORD USD0.2095238	0.18% GB00BH4HKS39
CLEAN HARBORS INC	0.18% US1844961078
NVIDIA CORP	0.18% US67066G1040
Macquarie Asian Investment Fund LP (& NT overlay)	0.18%
KIWI PROPERTY GROUP LIMITED	0.18% NZKPGE0001S9
TAIWAN SEMICONDUCT MANUFACTURING USD	0.18% US8740391003
GOLDMAN SACHS GROUP INC.	0.18% US38141G1040
TOTALENERGIES SE	0.18% FR0000120271
CANADIAN NATL RAILWAY CO	0.18% CA1363751027
Macquarie Specialised Asset Management IMA	0.18%
New Zealand Dollar Custodial Account â€” MITNZ Listed Proper	0.18%
E.ON SE	0.17% DE000ENAG999
MACQUARIE GROUP LTD	0.17% AU000000MQG1
BANK OF AMERICA CORPORATION	0.17% US0605051046
IQVIA HOLDINGS INC	0.17% US46266C1053
DIVERSIFIED MITNZ - NZDCASH	0.17%
BRENNTAG SE	0.17% DE000A1DAH00
FLOWERS FOODS INC	0.17% US3434981011
TIJX COS INC	0.17% US8725401090
COLGATE PALMOLIVE USD1	0.17% US1941621039
BLACK KNIGHT INC COM USD	0.17% US09215C1053
New Zealand Dollar Custodial Account â€” MITNZ Sus Global Eq	0.16%
OREILLY AUTO NEW COM	0.16% US67103H1077
KONINKLIJKE AHOLD DELHAIZE NV	0.16% NL0011794037
PACIFIC EDGE LTD NPV	0.16% NZPEBE0002S1
CAPGEMINI SA	0.16% FR0000125338
IDP EDUCATION LTD	0.16% AU000000IEL5
AFLAC INC	0.16% US0010551028
WOLTERS KLUWER	0.16% NL0000395903
PACKAGING CORP OF AMERICA	0.16% US6951561090
Axium Infrastructure LP	0.15%
BARRICK GOLD CORPORATION	0.15% CA0679011084
MCKESSON CORP	0.15% US58155Q1031
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022	0.15% NZF02DT335C0
BERKSHIRE HATHAWAY INC - CLASS B	0.15% US0846707026
EDENRED	0.15% FR0010908533
VULCAN STEEL AUSTRALIA PTY LTD	0.15% AU0000181984

DigitalBridge Unlisted Infrastructure	0.15%
COMPASS GROUP ORD GBP0 1105	0.15% GB00BD6K4575
PERFORMANCE FOOD GROUP CO	0.15% US71377A1034
CHANGE HEALTHCARE COM	0.15% US15912K1007
ABBOTT LABS	0.14% US0028241000
INVITATION HOMES INC	0.14% US46187W1071
ZOETIS INC	0.14% US98978V1035
NZ EXCHANGE LTD	0.14% NZNZXE0001S7
LILLY (ELI) & CO USD	0.14% US5324571083
JP MORGAN CHASE & CO	0.14% US46625H1005
INTEL CORP USD0.001	0.14% US4581401001
BUREAU VERITAS SA	0.14% FR0006174348
DIF Capital Partners Co-Invest	0.14%
SANOFI SA	0.14% FR0000120578
PARKER HANNIFIN CORP	0.14% US7010941042
XERO LIMITED ORDINARY FULLY PAID	0.13% NZXROE0001S2
Igneo Infra Partners Co-Inv 2	0.13%
CHEMED CORPORATION	0.13% US16359R1032
PINDUODUO INC	0.13% US7223041028
Outstanding Settlement Receipts - AUD	0.13%
KLA TENCOR CORPORATION COM USD 0.01	0.13% US4824801009
KMD BRANDS LIMITED	0.13% NZKMDE0001S3
TRACTOR SUPPLY COMPANY	0.13% US8923561067
PUSHPAY HOLDINGS LTD	0.13% NZPPHE0001S6
LKQ CORP COM USD 0.01	0.13% US5018892084
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2021	0.13% NZF08DT508C6
CFS Finerge & NT overlay	0.13%
HOME DEPOT USD0.05	0.13% US4370761029
RELX PLC	0.13% GB00B2B0DG97
MEDICAL PROPERTIES TRUST INC - REAL ESTA	0.13% US58463J3041
VERISK ANALYTICS I COM USD0.001 CLASS A	0.13% US92345Y1064
AMGEN INC	0.13% US0311621009
T MOBILE US INC COM USD0.0001	0.13% US8725901040
QBE INSURANCE GROUP LTD	0.13% AU000000QBE9
THE HERSHEY COMPANY	0.13% US4278661081
MICRON TECHNOLOGY INC USD	0.12% US5951121038
GENMAB AS	0.12% DK0010272202
SCALES CORP LTD	0.12% NZSCLE0002S8
ASHTED GROUP PLC	0.12% GB0000536739
New Zealand Dollar Custodial Account â€” MITNZ Hedged Over	0.12%
EQUINIX INC COM	0.12% US29444U7000
RECRUIT HLDGS CO LNPV	0.12% JP3970300004
THE WALT DISNEY CO	0.12% US2546871060
COMCAST CORP	0.12% US20030N1019
SAP AG	0.12% DE0007164600
VISA INC - A	0.12% US92826C8394
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.12% AU000000WOW2
CITIBANK COLAT	0.12%
OASIS PETROLEUM INC	0.12% US6742152076
ICU MEDICAL INC	0.12% US44930G1076
ENI SPA	0.12% IT0003132476
JAMES HARDIE INDUSTRIES PLC	0.12% AU000000JHX1
AERCAP HOLDINGS NV	0.12% NL0000687663
AUTONATION INC	0.12% US05329W1027
TYSON FOODS INC CLASS A	0.11% US9024941034
T&D HOLDINGS INC NPV	0.11% JP3539220008
MONDELEZ INTERNATIONAL INC	0.11% US6092071058
MERCER MITNZ	0.11%
NOMAD FOODS LTD	0.11% VGG6564A1057
MARSH & MCLENNAN COM USD1.00	0.11% US5717481023
Ardian Infrastructure	0.11%
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.11% US4592001014
ADYEN NV	0.11% NL0012969182
NIPPON TEL AND TEL CP NPV	0.11% JP3735400008
GENPACT LTD	0.11% BMG3922B1072
ACCENTURE PLC	0.11% IE00B4BNMY34
THERMO FISHER SCIENTIFIC INC	0.11% US8835561023
GENERAL MILLS INC	0.11% US3703341046
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.11% US26441C2044
ILLUMINA INC	0.11% US4523271090
JUNIPER NETWORK INC	0.11% US48203R1041
KELLOGG COMPANY	0.11% US4878361082

BHP GROUP LIMITED ORDINARY FULLY PAID	0.11%	AU000000BHP4
MEDTRONIC PLC	0.11%	IE008BTN1Y115
ORSTED AS	0.11%	DK0060094928
CIGNA CORP COM	0.11%	US1255231003
CHURCH & DWIGHT CO	0.11%	US1713401024
GSK PLC	0.11%	GB00BN7SWP63
BANK OF NEW ZEALAND RCD MATURING 15/11/2022	0.11%	NZF01DT475C5
HEARTLAND GROUP HLNPV	0.11%	NZHGHE0007S9
WELLTOWER INC	0.10%	US95040Q1040
INTERCONTINENTAL EXCHANGE INC	0.10%	US45866F1049
KIMBERLY CLARK CORP COM USD1.25	0.10%	US4943681035
DTE ENERGY CO USD	0.10%	US2333311072
LAM RESEARCH CORPORATION	0.10%	US5128071082
ALEXANDRIA REAL ESTATE EQUITIES	0.10%	US0152711091
Energy Capital Partner Unlisted Infrastructure	0.10%	
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.10%	CNE100003662
KERING	0.10%	FR0000121485
COCA COLA CO USD	0.10%	US1912161007
MITSUBISHI ESTATE JPY50	0.10%	JP3899600005
EQUITY RESIDENTIAL	0.10%	US29476L1070
ALSTOM SA	0.10%	FR0010220475
KROGER CO COM USD1.00	0.10%	US5010441013
BP P.L.C	0.10%	GB0007980591
ENEL SPA	0.10%	IT0003128367
CRANE HOLDINGS CO COM USD1.00	0.10%	US2244411052
CLEANAWAY WASTE MANAGEMENT LIMITED	0.10%	AU000000CWY3
SERKO LTD	0.10%	NZSKOE0001S7
GENTEX CORPORATION	0.10%	US3719011096
LONZA AG - REG	0.10%	CH0013841017
SANTOS LIMITED	0.10%	AU000000STO6
NIKE INC CL B	0.10%	US6541061031
New Zealand Dollar Custodial Account â€œ MITNZ Mercer Hedg	0.10%	
SCHNEIDER ELECTRIC SE	0.10%	FR0000121972
GOODMAN PROPERTY TRUST	0.10%	NZCPT0001S9
MODERNA INC	0.10%	US60770K1079
ACTIVISION BLIZZARD INC	0.10%	US00507V1098
ESSEX PROPERTY TRUST INC	0.09%	US2971781057
WMTALR Cash Sub-Acct	0.09%	
TOWER LIMITED	0.09%	NZTWRE0011S2
VITAL HEALTHCARE PROPERTY TRUST	0.09%	NZCHPE0001S4
AGILENT TECHNOLOGIES INC	0.09%	US00846U1016
BANK RAKYAT INDONESIA	0.09%	ID1000118201
HKT TRUST AND HKT SHARE STAPLED UNIT	0.09%	HK0000093390
INCYTE CORP	0.09%	US45337C1027
UNITED UTILITIES GROUP PLC	0.09%	GB00B39J2M42
ROYAL GOLD INC COM USD0.01	0.09%	US7802871084
NAPIER PORT HOLDINGS LTD	0.09%	NZNPHE0005S2
LENNAR CORPORATION CLASS A	0.09%	US5260571048
Income Due - NZD	0.09%	
H & R BLOCK INCORPORATED	0.09%	US0936711052
BANK OF NEW ZEALAND RCD MATURING 18/11/2022	0.09%	NZF01DT458C1
PSP SWISS PROPERTY AG	0.09%	CH0018294154
WMAFHS Cash Sub-Acct	0.09%	
ATLASSIAN CORPORATION PLC	0.09%	GB00BZ09BD16
TOKYO ELECTRON LTD JPY	0.09%	JP3571400005
MURATA MANUFACTURING CO JPY50	0.09%	JP3914400001
MY FOOD BAG GROUP LTD	0.09%	NZMFBE0004S1
ING GROEP NV EURO	0.09%	NL0011821202
REXFORD INDUSTRIAL REALTY INC	0.09%	US76169C1009
TREND MICRO INCORPORATED	0.09%	JP3637300009
INTUITIVE SURGICAL INC	0.09%	US46120E6023
DEXCOM INC	0.09%	US2521311074
VERTEX PHARMACEUTICALS INC	0.09%	US92532F1003
FRAPORT AG	0.09%	DE0005773303
PNC FINANCIAL SERVICES GROUP	0.09%	US6934751057
BCE INC COM NPV	0.09%	CA05534B7604
PFIZER INC COM	0.08%	US7170811035
MCDONALD'S CORP	0.08%	US5801351017
ROYAL UNIBREW AS	0.08%	DK0060634707
SUN COMMUNITIES INC	0.08%	US8666741041
RIO TINTO PLC ORD 10P GBP	0.08%	GB0007188757
FDX CORP COM USD0.10	0.08%	US31428X1063

CHECK POINT SOFTWARE TECH	0.08%	IL0010824113
GENUINE PARTS CO USD	0.08%	US3724601055
ELEVANCE HEALTH INC	0.08%	US0367521038
MAPFRE SA	0.08%	ES0124244E34
SIKA AG CHF0.01	0.08%	CH0418792922
WELLS FORGO NA	0.08%	
SONOCO PRODUCTS CO	0.08%	US8354951027
AVALONBAY COMMUNITIES INC	0.08%	US0534841012
ENSTAR GROUP LTD	0.08%	BMG3075P1014
FUTURES MARGIN-NZD	0.08%	
HON HAI PRECISION INDUSTRY	0.08%	TW0002317005
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.08%	NZGOVDT429C7
TRADE DESK INC	0.08%	US88339J1051
BAYER AG	0.08%	DE000BAY0017
ESTEE LAUDER COMPANIES	0.08%	US5184391044
NETFLIX INC	0.08%	US64110L1061
PUBLIC STORAGE	0.08%	US74460D1090
CAPRI HOLDINGS LTD COM NPV	0.08%	VGG1890L1076
KSL Capital Partners	0.08%	
SES FDR	0.08%	LU0088087324
NATWEST GROUP PLC ORD GBP1.0769	0.08%	GB00BM8PJY71
PROSPERITY BANCSHARES INC	0.08%	US7436061052
MEDIATEK INC	0.08%	TW0002454006
RADIAN GROUP INC	0.08%	US7502361014
BEXEQ THE ISRAELI TELECOM CP	0.08%	IL0002300114
TELENOR ASA	0.08%	NO0010063308
BANK CENTRAL ASIA TBK PT	0.08%	ID1000109507
PRESTIGE CONSUMER HEALTHCARE INC	0.08%	US74112D1019
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.08%	NZGOVDT532C8
OLD NATIONAL BANCORP	0.08%	US6800331075
AMERICAN WATER WORKS CO INC	0.08%	US0304201033
LINDE PLC	0.08%	IE00BZ12WP82
I-Squared capital Co-Investment	0.08%	
AMETEK INC	0.08%	US0311001004
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2022	0.08%	NZF08DT557C3
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2	0.08%	NZLGBDT223C1
REGENERON PHARMACEUTICALS INC	0.08%	US75886F1075
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2022	0.08%	NZF08DT562C3
COPART INC	0.08%	US2172041061
Outstanding Settlement Receipts - JPY	0.08%	
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022	0.07%	NZBOCDT001C2
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.07%	NZGOVDT541C9
DELTA ELECTRONICS INC	0.07%	TW0002308004
VALLEY NATIONAL BANCORP	0.07%	US9197941076
ISHARES MSCI QATAR CAPPED ETF	0.07%	US46434V7799
JACK HENRY & ASSOCIATES INC	0.07%	US4262811015
TOYO SUISAN KAISHA	0.07%	JP3613000003
WMGUI2 Cash Sub-Acct	0.07%	
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023	0.07%	NZBCBDT004C1
JEFFERIES FINL GRP COM USD0.0001	0.07%	US47233W1099
SOUTHERN CO COM USD	0.07%	US8425871071
ASTELLAS PHARMA NPV	0.07%	JP3942400007
ITALGAS SPA	0.07%	IT0005211237
KIMCO REALTY CORP	0.07%	US49446R1095
MITSUI & CO LTD JPY	0.07%	JP3893600001
CAMPBELL SOUP CO USD	0.07%	US1344291091
AEROPORTS DE PARIS (ADP)	0.07%	FR0010340141
HF SINCLAIR CORPOR COM USD0.01	0.07%	US4039491000
BNP PARIBAS NOMINEES	0.07%	
RECKITT BENCKISER GROUP PLC	0.07%	GB00B24CGK77
FISERV INC COM	0.07%	US3377381088
EXTRA SPACE STORAGE INC	0.07%	US30225T1025
EXELON CORPORATION	0.07%	US30161N1019
GQG PARTNERS INC	0.07%	AU0000180499
PING AN INSURANCE GROUP OF CHINA LIMITED	0.07%	CNE1000003X6
VALE SA	0.07%	BRVALEACNORO
BAWAG GROUP AG	0.07%	AT0000BAWAG2
BIONTECH SE	0.07%	US09075V1026
HUBBELL INC COM USD0.001	0.07%	US4435106079
BRISTOL MYERS SQUIBB COMPANY	0.07%	US1101221083
HUGO BOSS AG NPV REGD	0.07%	DE000A1PHFF7
KONINKLIJKE DSM NV	0.07%	NL0000009827

TRANE TECHNOLOGIES PLC	0.07%	IE00BK9ZQ967
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.07%	JP3486800000
SERVICE CORPORATION INTERNATIONAL	0.07%	US8175651046
PENSKE AUTO GROUP INC	0.07%	US70959W1036
DEUTSCHE POST AG	0.07%	DE0005552004
BYD CO LTD	0.07%	CNE100000296
NORFOLK SOUTHERN CORP USD	0.07%	US6558441084
MURPHY USA INC	0.07%	US6267551025
NEXTERA ENERGY INC	0.07%	US65339F1012
CHIBA BANK LTD JPY	0.07%	JP3511800009
SUMITOMO WAREHOUSE ORD SHS	0.06%	JP3407000003
CHINA CONSTRUCTION BANK	0.06%	CNE1000002H1
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.06%	NZGOVDT528C6
ECOLAB LTD	0.06%	US2788651006
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.06%	NZHNZD0625L3
LEGAL & GENERAL GROUP PLC	0.06%	GB0005603997
SHIMANO INC	0.06%	JP3358000002
JD.COM INC	0.06%	KYG8208B1014
OMV AG	0.06%	AT0000743059
WORKDAY INC	0.06%	US98138H1014
NIO INC	0.06%	US62914V1061
EUR BNP PARIBAS A/C	0.06%	
VICI PROPERTIES INC	0.06%	US9256521090
WASTE MANAGEMENT INC COM USD0.01	0.06%	US94106L1098
KINDER MOR INC DEL COM USD0.01	0.06%	US49456B1017
RELIANCE STEEL & ALUMINUM CO	0.06%	US7595091023
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/20	0.06%	DU0TZ23118E0
COUPANG INC COM CL A SHS ORD	0.06%	US22266T1097
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD	0.06%	DU0TZ22O25A4
HERMES INTERNATIONAL	0.06%	FR0000052292
ADOBE INC COM USD0.0001	0.06%	US00724F1012
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.06%	AU0000013559
United States dollar	0.06%	
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD	0.06%	DU0TZ23922A3
Vauban Infrastructure Partners	0.06%	
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	0.06%	NZGOVDT423C0
ASB BANK LTD 221122 RCD	0.06%	NZF04DT491C9
AMCOR PLC COM USD	0.06%	JE00BJ1F3079
ROPER TECHNOLOGIES INC	0.06%	US7766961061
PAYCHEX INC	0.06%	US7043261079
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14122	0.06%	NZLGBDT227C2
WESTPAC NEW ZEALAND 231222 RCD	0.06%	NZF08DT570C6
ASB BANK LTD 281222 RCD	0.06%	NZF04DT492C7
ASB BANK 120123 RCD	0.06%	NZF04DT493C5
WESTPAC NEW ZEALAND 160123 RCD	0.06%	NZF08DT582C1
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
SOCIETE GENERALE SA	0.06%	FR0000130809
DOLBY LABORATORIES INC CL-A	0.06%	US25659T1079
KOMMUNALBANKEN AS 140423 0.375 GB	0.06%	NZKBNDT013C8
WESTPAC NEW ZEALAND 200323 RCD	0.06%	NZF08DT586C2
SVB FINANCIAL GROUP	0.06%	US78486Q1013
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/	0.06%	NZVHTE000156
AENA SME S.A.	0.06%	ES0105046009
TOYOTA MOTOR CORP Y50	0.06%	JP3633400001
NIELSEN HLDGS PLC COM EURO.07	0.06%	GB00BWFY5505
INGREDION INC COM USD 0.01	0.06%	US4571871023
CELLNEX TELECOM SA	0.06%	ES0105066007
DEUTSCHE LUFTHANSA AG	0.06%	DE0008232125
SHERWIN WILLIAMS COM USD1	0.06%	US8243481061
TERNA SPA	0.06%	IT0003242622
CLOUDFLARE INC	0.06%	US18915M1071
AMERICAN HOMES 4 RENT	0.06%	US02665T3068
CAPITAL ONE FINANCIAL CORPORATION	0.06%	US14040H1059
MITSUBISHI CORP Y50	0.06%	JP3898400001
JAPAN POST HOLDINGS CO LTD	0.06%	JP3752900005
EDISON INTERNATIONAL	0.06%	US2810201077
EQUITY LIFESTYLE PROPERTIES INC	0.06%	US29472R1086
CITRIX SYSTEMS INC	0.06%	US1773761002
BIOHAVEN PHARMACEUTICAL HOLDING CO LTD	0.06%	VGG111961055
EVERGREEN MARINE C TWD10	0.06%	TW0002603008

IBERDROLA SA	0.06%	ES0144580Y14
DEERE & CO	0.06%	US2441991054
SANKYO CO LTD GUNMA	0.06%	JP3326410002
VESTAS WIND SYSTEM DKK0.20	0.06%	DK0061539921
PETROLEO BRASILEIRO PETROBRAS SA	0.06%	BRPETRACNPR6
MTU AERO ENGINES AG	0.06%	DE000A0D9PT0
AT & T INC	0.06%	US00206R1023
Australian dollar	0.06%	
BLACKSTONE INC	0.06%	US09260D1072
EMCOR GROUP INC	0.06%	US29084Q1004
PROPERTY FOR INDUSTRY LTD	0.06%	NZPFIE0001S5
ALLETE INC	0.06%	US0185223007
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLEI	0.06%	AU0000016875
SEVERN TRENT PLC	0.06%	GB00B1FH8J72
JIZHONG ENERGY RESOURCES CO LTD	0.06%	CNE0000010H6
HK ELECTRIC INVESTMENTS LTD	0.06%	HK0000179108
NIPPON YUSEN KK NPV TEMP	0.06%	DU06643960D8
AVANGRID INC COM NPV	0.06%	US05351W1036
US BANCORP	0.06%	US9029733048
COSMO ENERGY HOLDINGS CO LTD	0.06%	JP3298000005
TEXAS INSTRUMENTS USD1	0.06%	US8825081040
SALESFORCE INC	0.05%	US79466L3024
BOSTON SCIENTIFIC CORP COM USD	0.05%	US1011371077
NVENT ELECTRIC PLC COM USD0.01	0.05%	IE00BDVJJQ56
NIPPON KAYAKU CO LTD	0.05%	JP3694400007
DOLLAR TREE INC	0.05%	US2567461080
AMP Shopping Centre Fund	0.05%	
AIR NEW ZEALAND LTD	0.05%	NZAIRE0001S2
CRODA INTL ORD GBP0.10609756	0.05%	GB00BJFFLV09
GBP BNP PARIBAS A/C	0.05%	
WMGUI3 Cash Sub-Acct	0.05%	
SNAM SPA	0.05%	IT0003153415
AMPOL LIMITED ORDINARY FULLY PAID	0.05%	AU00000088338
ONEMAIN HOLDINGS INC	0.05%	US68268W1036
BANCO BICAYA ARGENTARIA SA	0.05%	ES0113211835
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.05%	AU000000TLX2
BARCLAYS PLC	0.05%	GB0031348658
GUANGHUI ENERGY CO LTD	0.05%	CNE0000012G4
HEWLETT PACKARD ENTERPRISE CO	0.05%	US42824C1099
THE ISRAEL CORPORATION LIMITED	0.05%	IL0005760173
WALGREENS BOOTS AL COM USD0.01	0.05%	US9314271084
ORION OYJ	0.05%	FI0009014377
MERLIN PROPERTIES SOCIMI SA	0.05%	ES0105025003
VENTAS INC	0.05%	US92276F1003
Income Due - JPY	0.05%	
LAMAR ADVERTISING COM USD0.001 CL A	0.05%	US5128161099
Lend Lease APPF Retail	0.05%	
THE LINK REAL ESTATE INVESTMENT TRUST	0.05%	HK0823032773
AIR LIQUIDE	0.05%	FR0000120073
CVS HEALTH CORP	0.05%	US1266501006
RYDER SYS INC USD	0.05%	US7835491082
MITSUI FUDOSAN CO Y50	0.05%	JP3893200000
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.05%	IL0005930388
CUBESMART COM	0.05%	US2296631094
MITSUBISHI MOTORS CORPORATION	0.05%	JP3899800001
VERITIV CORP	0.05%	US9234541020
RABOBANK NEW ZEALAND LTD 221222 RCD	0.05%	NZF05DT181C5
NISSHINBO HOLDINGS INC	0.05%	JP3678000005
FAR EASTERN NEW CENTURY CORPORATION	0.05%	TW0001402006
CHINA MERCHANTS BANK CO LIMITED	0.05%	CNE1000002M1
APPLE HOSPITALITY REIT INC	0.05%	US03784Y2000
FEDERAL REALTY INVESTMENT TRUST	0.05%	US3137451015
PROSUS NV	0.05%	NL0013654783
FIRST REPUBLIC BANK	0.05%	US33616C1009
AMANO CORP	0.05%	JP3124400007
TREASURY WINE ESTATES LIMITED	0.05%	AU000000TWE9
SIGNIFY NV EURO.01	0.05%	NL0011821392
HUB24 LIMITED ORDINARY FULLY PAID	0.05%	AU000000HUB4
SYMRISE AG	0.05%	DE000SYM9999
EUTELSAT COMMUNICATIONS	0.05%	FR0010221234
FINECOBANK BANCO FINECO SPA	0.05%	IT0000072170
ARVIDA GROUP LIMITED	0.05%	NZARVE0001S5

SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.05% AU000000SYR9
POSTS ITALIANE SPA	0.05% IT0003796171
BRIXMOR PROPERTY GROUP INC	0.05% US11120U1051
LITHIA MOTORS INC	0.05% US5367971034
Income Due - USD	0.05%
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.05% AU000XCLWAW9
NOS SGPS SA	0.05% PTZON0AM0006
EQUINOR ASA	0.05% NO0010096985
ARGOSY PROPERTY LIMITED	0.05% NZARGE0010S7
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.05% NZGOVDT433C9
PCCW LTD	0.05% HK0008011667
VECTOR LIMITED	0.05% NZVCTE0001S7
SHOPIFY INC COM NPV CL A	0.05% CA82509L1076
L'OREAL	0.05% FR0000120321
MARATHON PETROL COM	0.05% US56585A1025
PG AND E CORP	0.05% US69331C1080
SKELLERUP HOLDINGS LIMITED	0.05% NZSKXE0001S8
GEA GROUP AG	0.05% DE0006602006
RABOBANK NEW ZEALAND LTD 071022 RCD	0.05% NZF05DT225C0
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD	0.05% NZF03DT053C8
POST HOLDINGS INC	0.05% US7374461041
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD	0.05% NZF03DT054C6
HAMILTON CITY COUNCIL 071122 PNOTE	0.05% NZHCCDT265C1
ANZ BANK NEW ZEALAND 301122 RCD	0.05% NZF02DT303C8
ASB BANK LTD 011222 RCD	0.05% NZF04DT500C7
WESTPAC NEW ZEALAND 201222 RCD	0.04% NZF08DT558C1
PORSCHE AUTOMOBIL HOLDING SE	0.04% DE000PAH0038
EXPEDITORS INTL WASH INC	0.04% US3021301094
TRAVELERS COS INC / THE	0.04% US89417E1091
GROUP 1 AUTOMOTIVE INC	0.04% US3989051095
UNITED BANKSHARES INC	0.04% US9099071071
ORIENTAL LAND CO LTD	0.04% JP3198900007
MAXIMUS INC COM NPV	0.04% US5779331041
BANCA POPOL EMILIA ROMAGNA	0.04% IT0000066123
FAIR ISAAC CORPORATION	0.04% US3032501047
AXA	0.04% FR0000120628
XYLEM INC COM USD0.01	0.04% US98419M1009
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.04% NZGOVDT531C0
CSX CORP COM USD1	0.04% US1264081035
PPL CORPORATION	0.04% US69351T1060
VEOLIA ENVIRONMENT	0.04% FR0000124141
REPUBLIC SERVICES INC	0.04% US7607591002
SOJITZ CORPORATION	0.04% JP3663900003
SKY PERFECT JSAT HOLDINGS	0.04% JP3396350005
SPOTIFY TECHNOLOGY COM	0.04% LU1778762911
SS AND C TECHNOLOGIES HOLDINGS	0.04% US78467J1007
COSTCO WHOLESALE CORP	0.04% US22160K1051
ANGLO AMERICAN PLC	0.04% GB00B1XZS820
SEGRO PLC	0.04% GB00B5ZN1N88
TERADYNE INC	0.04% US8807701029
BAIDU INC	0.04% KYG070341048
COLUMBIA SPORTSWEAR CO	0.04% US1985161066
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.04% NZARXE0001S1
STRIDE STAPLED GRP NPV UNITS	0.04% NZSPGE0001S2
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.04% NZGOVDT524C5
BEIGENE LTD	0.04% US07725L1026
IHI CORP	0.04% JP3134800006
REN REDES ENERGETICAS NACIONAIS SGPS SA	0.04% PTRELOAM0008
AUTODESK INC	0.04% US0527691069
TAKEDA PHARMACEUTICAL CO LTD	0.04% JP3463000004
SIEMENS AG NPV EUR	0.04% DE0007236101
MERCADOLIBRE INC	0.04% US58733R1023
PUBLIC BANK BERHAD	0.04% MYL12950O004
HEALTHCARE REALTY TRUST INC	0.04% US42226K1051
MOLINA HEALTHCARE INC	0.04% US60855R1005
HEALTHPEAK PROPERTIES INC	0.04% US42250P1030
TAMRON CO LTD	0.04% JP3471800007
COMMVAULT SYSTEMS INC	0.04% US2041661024
EIFFAGE INC	0.04% FR0000130452
ELISA CORPORATION OYJ-A S	0.04% FI0009007884
CORNING INC	0.04% US2193501051
NIDEC CORPORATION	0.04% JP3734800000

NICHICON CORP	0.04%	JP3661800007
SUN HUNG KAI PROPERTY HKD	0.04%	HK0016000132
HERA SPA	0.04%	IT0001250932
BANK HAPOALIM LTD	0.04%	IL0006625771
IDEX CORP	0.04%	US45167R1041
WABTEC CORP	0.04%	US9297401088
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.04%	BMG162581083
NETEASE INC	0.04%	KYG6427A1022
WATERS CORPORATION	0.04%	US9418481035
INTERCONTINENTAL HOTELS GROUP PLC	0.04%	GB00BHJYC057
CREDIT AGRICOLE SA	0.04%	FR0000045072
CYBERARK SOFTWARE LTD	0.04%	IL0011334468
PROGRESSIVE CORP	0.04%	US7433151039
CASEY'S GENERAL STORES INC	0.04%	US1475281036
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB	0.04%	NZCCHDT839C3
Ardian Americas Infra Fund	0.04%	
SEKISUI HOUSE Y50	0.04%	JP3420600003
Outstanding Settlement Receipts - EUR	0.04%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.04%	NZLGFDT008C2
MERCEDES-BENZ GROUP AG	0.04%	DE0007100000
PENTAIR PLC COM	0.04%	IE00BLS09M33
FUJICCO CO LTD	0.04%	JP3818700001
SCENTRE GROUP	0.04%	AU000000SCG8
HARBOUR ENERGY PLC ORD GBP0.00002	0.04%	GB00BMBVQG36
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.04%	US91282CAZ41
GETLINK SE EUR 0.40	0.04%	FR0010533075
SAMSUNG SDI CO LTD	0.04%	KR7006400006
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE	0.04%	NZTFSDT814C1
ROBLOX CORPORATION COM CL A ORD SHS	0.04%	US7710491033
NOKIA OYJ	0.04%	FI0009000681
REPSOL SA	0.04%	ES0173516115
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.04%	NZGOVDT526C0
CANADIAN APARTMENT PROPERTIES REITS	0.04%	CA1349211054
WESTPAC BANKING CORPORATION	0.04%	AU000000WBC1
VONOVIA SE NPV	0.04%	DE000A1ML7J1
INTESA SANPAOLO SPA	0.03%	IT00000072618
MURPHY OIL CORP	0.03%	US6267171022
ENCOMPASS HLTH CRP COM USD	0.03%	US29261A1007
KILROY REALTY CORP	0.03%	US49427F1084
JPY BNP PARIBAS A/C	0.03%	
VISTA GROUP INTERNATIONAL LTD	0.03%	NZVGLE0003S1
AMERICAN ELECTRIC POWER COMPANY INC	0.03%	US0255371017
JAPAN PETROLEUM EXPLORATION	0.03%	JP3421100003
FIRST SOLAR INC	0.03%	US3364331070
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.03%	NZGOVDT437C0
POPULAR INC COM USD6 POST REV SPLIT	0.03%	PR7331747001
HAREL INSURANCE INVESTMENTS AND FINANCIAL SERVICES LTI	0.03%	IL0005850180
TOURISM HOLDINGS LTD	0.03%	NZHELE000159
ENBRIDGE INC	0.03%	CA29250N1050
KUBOTA CORPORATION	0.03%	JP3266400005
ZURICH FINANCIAL SERVICES	0.03%	CH0011075394
ANSYS INC	0.03%	US03662Q1058
HEINEKEN HOLDING NV	0.03%	NL0000008977
UNILEVER PLC	0.03%	GB00B10RZP78
VISHAY INTERTECHNOLOGY INC	0.03%	US9282981086
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.03%	JP3580200008
FIRST INDUSTRIAL REALTY TRUST	0.03%	US32054K1034
Outstanding Settlement Receipts - GBP	0.03%	
BANK OF CHINA LTD HK	0.03%	CNE1000001Z5
STANDARD BANK GROUP	0.03%	ZAE000109815
APPLIED MATERIALS US	0.03%	US0382221051
FIRSTSTRAND LTD	0.03%	ZAE000066304
DBS GROUP HOLDINGS LTD	0.03%	SG1L01001701
SUMITOMO RUBBER INDUSTRIES	0.03%	JP3404200002
PINNACLE INVESTMENT MANAGEMENT GROUP LTD	0.03%	AU000000PNI7
WATTS WATER TECHNOLOGIES INC	0.03%	US9427491025
ESSILORLUXOTTICA EURO.18	0.03%	FR0000121667
NEW ZEALAND GOVERNMENT 150551 2.75 GB	0.03%	NZGOVDT551C8
GUIZHOU PANJIANG REFINED COAL CO LTD	0.03%	CNE0000017V2
CHROMA ATE INC	0.03%	TW0002360005
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION	0.03%	FR0014000MR3
HYUNDAI MOBIS	0.03%	KR7012330007

ONO PHARMACEUTICAL CO LTD	0.03%	JP3197600004
ABBVIE INC COM USD0.01	0.03%	US00287Y1091
BOX INX	0.03%	US10316T1043
XCEL ENERGY INC	0.03%	US98389B1008
BANGCHAK CORPORATI THB1NVDR	0.03%	TH0420010R18
ACCIONA SA	0.03%	ES0125220311
STORE CAPITAL CORP	0.03%	US8621211007
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.03%	AU000000ANZ3
CHINA CONSTRUCT NZ 301122 2.25 TD	0.03%	DU0TZ22N30B4
WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.03%	DU0TZ23531A2
ANZ BANK NEW ZEALAND 281122 3.59 TD	0.03%	DU0TZ22N28B8
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.03%	
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
WESTPAC NEW ZEALAND 281122 RCD	0.03%	NZF08DT478C2
WESTPAC NEW ZEALAND LTD 090123 RCD	0.03%	NZF08DT575C5
INTUIT INC	0.03%	US4612021034
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.03%	NZF02DT342C6
KIWIBANK LTD 240123 RCD	0.03%	NZKIWDN024L4
CANADIAN NATURAL RESOURCES	0.03%	CA1363851017
AMADA CO LTD	0.03%	JP3122800000
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.03%	NZF02DT341C8
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUI	0.03%	AU000000TCL6
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03%	CNE1000003G1
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.03%	NZOCAE0002S0
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.03%	NZF03DT056C1
CTCI CORP	0.03%	TW0009933002
ASR NEDERLAND NV	0.03%	NL0011872643
PETROCHINA CO LTD	0.03%	CNE1000007Q1
GLANBIA PLC	0.03%	IE0000669501
BANCO BRADESCO SA-PREF	0.03%	BRBBDCACNPR8
VALERO ENERGY CORP	0.03%	US91913Y1001
COMERICA INC USD5.00	0.03%	US2003401070
KIWIBANK LTD 181022 RCD	0.03%	NZKIWDM291L0
ALLIANCE DATA SYSTEMS CORP	0.03%	US0185811082
CSPC PHARMACEUTICAL GROUP	0.03%	HK1093012172
AOFRIO LTD	0.03%	NZWDTE0002S1
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.03%	CNE100003G67
HOME BANCSHARES INC	0.03%	US4368932004
OLD REPUBLIC INTL CORP	0.03%	US6802231042
BOSTON PROPERTIES INC	0.03%	US1011211018
SOC GEN COLLATERAL	0.03%	
HOST HOTELS & RESORTS INC	0.03%	US44107P1049
ANZ BANK NEW ZEALAND 150623 RCD	0.03%	NZF02DT307C9
TRIMBLE INC COM NPV	0.03%	US8962391004
SHANXI XISHAN COAL AND ELECTRICITY POWER CO LTD	0.03%	CNE0000013Y5
ENCORE WIRE CORP	0.03%	US2925621052
ITAU UNIBANCO HOLDING SA	0.03%	BRITUBACNPR1
TE CONNECTIVITY LTD	0.03%	CH0102993182
TERUMO CORP	0.03%	JP3546800008
SYNOPSYS INC	0.03%	US8716071076
PVH CORP COM USD1.00	0.03%	US6936561009
TRAVEL PLUS LEISUR CO	0.03%	US8941641024
ENPLAS CORP	0.03%	JP3169800004
TOHOKU ELECTRIC POWER JPY	0.03%	JP3605400005
SUMMIT INDUSTRIAL INCOME REIT	0.03%	CA8661201167
MITSUBISHI GAS CHEMICAL CO	0.03%	JP3896800004
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.03%	
HOUSING NEW ZEALAND LTD 120623 2.97 CB	0.03%	NZHNZD0623L8
DARLING INGREDIENTS INC	0.03%	US2372661015
REGENCY CENTERS CORPORATION	0.03%	US7588491032
EVOQUA WATER TECHNOLOGIES CORP	0.03%	US30057T1051
ZOOM VIDEO COMMUNICATIONS INC	0.03%	US98980L1017
JAPAN METROPOLITAN FUND INVEST	0.03%	JP3039710003
GAZTRANSPORT ET TECHNIGAZ SA	0.03%	FR0011726835
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.03%	
BANGKOK DUSIT MEDICAL SERVICES PCL	0.03%	TH0264010R10
ASE TECHNOLOGY HOLDING CO LTD	0.03%	TW0003711008
CANADIAN PACIFIC RAILWAY LTD	0.03%	CA13645T1003
MAKALOT INDUSTRIAL	0.03%	TW0001477008
NIPRO CORP	0.03%	JP3673600007

CHENIERE ENERGY INC	0.03%	US16411R2085
WILLIAMS COMPANIES INC	0.03%	US9694571004
SHENG SIONG GROUP LTD	0.03%	SG2D54973185
TOBU RAILWAY CO LTD	0.03%	JP3597800006
MARRIOTT VACATIONS WORLDWIDE CORP	0.03%	US57164Y1073
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.03%	
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.03%	NZWRCDT231C7
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03%	MXP370711014
CONCORDIA FINANCIAL GROUP LTD	0.03%	JP3305990008
MARINEMAX INC	0.03%	US5679081084
PRUDENTIAL PLC	0.03%	GB0007099541
YOKOREI CO LTD	0.03%	JP3957000007
DT MIDSTREAM INC COM USD0.01	0.03%	US23345M1071
CROWN HOLDINGS INC	0.03%	US2283681060
ROCKWELL AUTOMATION INC	0.03%	US7739031091
FERGUSON PLC NEW ORD GBP 0.10	0.03%	JE00BJVNSS43
TIANDI SCIENCE TECHNOLOGY CO LTD	0.03%	CNE000001B90
MITAC HOLDINGS CORP	0.03%	TW0003706008
CHESAPEAKE ENERGY COM USD0.01	0.03%	US1651677353
SHIONOGI & CO LTD	0.03%	JP3347200002
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.03%	NZGOVDT425C5
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.03%	CNE0000001D4
KERRY GROUP PLC	0.02%	IE0004906560
ORKLA ASA	0.02%	NO0003733800
DEXUS	0.02%	AU000000DXS1
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.02%	NZIIBDT002C2
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.02%	NZHNZD0001L7
PGT INNOVATIONS INC	0.02%	US69336V1017
NORTONLIFELOCK INCCOM USD0.01	0.02%	US6687711084
CAPITALAND INTEGRATED COMMERCIAL	0.02%	SG1M51904654
POWERSCHOOL HOLDINGS INC	0.02%	US73939C1062
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.02%	AU000XCLWAV1
NIPPON PROLOGIS REIT INC	0.02%	JP3047550003
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
HORMEL FOODS CORPORATION	0.02%	US4404521001
YAMAGUCHI FINANCIAL GROUP INC	0.02%	JP3935300008
Outstanding Settlement Receipts - SGD	0.02%	
F5 NETWORKS INC	0.02%	US3156161024
EXLSERVICE HOLDINGS INC	0.02%	US3020811044
APARTMENT INCOME R COM USD0.01 WI	0.02%	US03750L1098
NGK SPARK PLUG CO JPY	0.02%	JP3738600000
SAMCHULLY CO LTD	0.02%	KR7004690004
CHEMOCENTRYX INC	0.02%	US16383L1061
SITEMINDER LTD	0.02%	AU0000183543
OTSUKA HLDGS CO NPV	0.02%	JP3188220002
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.02%	
DUNEDIN CITY TREASURY 091122 PNOTE	0.02%	NZDCTDT227C6
FORD MOTOR COMPANY	0.02%	US3453708600
BROADCOM CORP COM USD1.00	0.02%	US11135F1012
BIG YELLOW GROUP PLC	0.02%	GB0002869419
INSULET CORP	0.02%	US45784P1012
WEICHOW MOUTAI CO LTD	0.02%	CNE0000018R8
TELEFONICA BRASIL SA	0.02%	BRVIVTACNORO
UNITED MICROELECTRONICS CORP	0.02%	TW0002303005
CK ASSET HOLDINGS HK	0.02%	KYG2177B1014
HONDA MOTOR CO LTD ADR	0.02%	US4381283088
STANTEC INC	0.02%	CA85472N1096
CHINA PETROLEUM & CHEMICAL	0.02%	CNE1000002Q2
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.02%	CH1169151003
SIGNATURE BANK	0.02%	US82669G1040
UNITE GROUP PLC	0.02%	GB0006928617
UNITED RENTALS INC	0.02%	US9113631090
PETROCHINA CO LTD H	0.02%	CNE1000003W8
Outstanding Settlement Receipts - CAD	0.02%	
NEW ZELAND GOVT 200935 2.50 INDEXED BOND	0.02%	NZIIBDT004C8
S F HOLDINGS CO LTD	0.02%	CNE100000L63
HIWIN TECHNOLOGIES CORP	0.02%	TW0002049004
PRIMAX ELECTRONICS LTD	0.02%	TW0004915004
HANKYU HANSHIN HOLDINGS NPV	0.02%	JP3774200004
AGILON HEALTH INC	0.02%	US00857U1079
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.02%	AU000000VCX7
PTC INC	0.02%	US69370C1009

METLIFE INC	0.02%	US59156R1086
SHINHAN FINANCIAL GROUP	0.02%	KR7055550008
SHURGARD SELF STORAGE EUROPE SARL	0.02%	LU1883301340
MARKETAXESS HLDGS COM	0.02%	US57060D1081
ALPS ALPINE CO LTD	0.02%	JP3126400005
CAPITEC BANK HOLDINGS LTD	0.02%	ZAE000035861
WISTRON NEWEB CORP	0.02%	TW0006285000
ANGLO AMERICAN PLATINUM LIMITED	0.02%	ZAE000013181
BK MANDIRI IDR500	0.02%	ID1000095003
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.02%	NZCCBDT010C7
WESTROCK CO COM USD 0.01	0.02%	US96145D1054
MARUBENI CORPORATION	0.02%	JP3877600001
AGREE REALTY CORP	0.02%	US0084921008
KYB CORP	0.02%	JP3220200004
MACYS INC	0.02%	US55616P1049
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.02%	
NIPPON STEEL TRADING CORPORATION	0.02%	JP3681000000
PTT EXPLOR AND PROD PCL NVDR	0.02%	TH0355010R16
EVE ENERGY CO LTD	0.02%	CNE100000GS4
RAMI LEVI	0.02%	IL0011042491
NASPERS LTD	0.02%	ZAE000015889
CHUGOKU ELECTRIC POWER CO	0.02%	JP3522200009
EDWARDS LIFESCIENCES CORP	0.02%	US28176E1082
KEYENCE CORP NPV	0.02%	JP3236200006
ALFRESA HOLDINGS CORP	0.02%	JP3126340003
CMST DEVELOPMENT CO LTD	0.02%	CNE000000NS1
SOUTHERN COPPER CORPORATION	0.02%	US84265V1052
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOI	0.02%	US01F0406A02
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02%	CA0194561027
AMBEV SA COM NPV	0.02%	BRABEVACNOR1
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.02%	
ANTA SPORTS PRODUCTS LTD	0.02%	KYG040111059
INCHCAPE PLC NEW	0.02%	GB00B61TVQ02
mitsui MINING AND SMELTING CO LTD	0.02%	JP3888400003
LG CHEM LTD	0.02%	KR7051910008
WMGUI3 Collateral Account	0.02%	
TELEKOM AUSTRIA AG	0.02%	AT0000720008
MTN GROUP LTD	0.02%	ZAE000042164
ZIM INTEGRATED SHIPPING LTD	0.02%	IL0065100930
ASTRAZENECA PLC	0.02%	GB0009895292
WUXI BIOLOGICS CAYMAN INC	0.02%	KYG970081173
PTT PUBLIC COMPANY THB10	0.02%	TH0646010R18
EZAKI GLICO CO LTD	0.02%	JP3161200005
ETSY INC	0.02%	US29786A1060
TETRA TECH INC	0.02%	US88162G1031
INVESTORE PROPERTY LTD	0.02%	NZIPLE000153
XIAN LONGI SILICON MATERIALS CORP	0.02%	CNE100001FR6
CAPITALAND INVE NPV	0.02%	SGXE62145532
OSK MITSUI OSK LINES LTD	0.02%	JP3362700001
RENGO CO LTD	0.02%	JP3981400009
BANCA MEDIOLANUM SPA	0.02%	IT0004776628
GRAND CANYON EDU	0.02%	US38526M1062
GPT GROUP	0.02%	AU000000GPT8
HOKUTO CORP	0.02%	JP3843250006
MORINAGA MILK INDUSTRY CO LTD	0.02%	JP3926800008
METTLER TOLEDO INTL	0.02%	US5926881054
ENPHASE ENERGY INC	0.02%	US29355A1079
YUM CHINA HOLDINGS INC	0.02%	US98850P1093
WORLD CO LTD	0.02%	JP3990210001
POHANG IRON & STEEL COMPANY LIMITED	0.02%	KR7005490008
MIGROS TICARET AS	0.02%	TREMGTI00012
VIAVI SOLUTIONS INC	0.02%	US9255501051
TAV HAVALIMANLARI HOLDING AS	0.02%	TRETAVH00018
NATIONAL VISION HOLDINGS INC	0.02%	US63845R1077
WELLS FARGO & COMPANY	0.02%	US9497461015
NEWMARKET CORPORATION	0.02%	US6515871076
TRIP DOT COM GROUP LTD	0.02%	US89677Q1076
KLEPIERRE- EUR4	0.02%	FR0000121964
KATITAS CO LTD	0.02%	JP3932950003
HELLENIC TELECOMMUNICATIONS	0.02%	GRS260333000
LAUREATE EDUCATION INC	0.02%	US5186132032
HALMA PLC	0.02%	GB0004052071

RADWARE LTD	0.02%	IL0010834765
Charter Hall Core Plus Office Fund	0.02%	
INABATA & CO LTD	0.02%	JP3146000009
TEGNA INC	0.02%	US87901J1051
HOLOGIC INC	0.02%	US4364401012
Outstanding Settlement Receipts - NZD	0.02%	
RPM INTERNATIONAL INC	0.02%	US7496851038
ADVANCED DRAINAGE SYTEMS INC	0.02%	US00790R1041
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.02%	
ALLSTATE CORP	0.02%	US0200021014
COCA COLA FEMSA SAB DE CV	0.02%	US1912411089
New Zealand Dollar Custodial Account â€“ MITNZ Trans Tasmar	0.02%	
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.02%	JP14000117B7
KLOECKNER & CO	0.02%	DE000KC01000
AMERICA MOVIL SA DE CV - SER L	0.02%	MXP001691213
NIPPON SHOKUBAI JP50	0.02%	JP3715200006
TELKOM INDONESIA PERSERO TBK PT	0.02%	ID1000129000
TC ENERGY CORP	0.02%	CA87807B1076
KAKEN PHARMACEUTICAL CO LTD	0.02%	JP3207000005
LANDIS AND GYR GROUP AG	0.02%	CH0371153492
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.02%	
VERINT SYSTEMS INC	0.02%	US92343X1000
KIWI BANK LTD 141122 FRN	0.02%	NZKIWD1122L1
QINGHAI SALT LAKE INDUSTRY CO LTD	0.02%	CNE0000005SW2
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.02%	US91282CCK53
GERMANY(FED REP) 0% BDS 15/08/2031 EUR0.01	0.02%	DE0001030732
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.02%	NZCCHDT040C8
THE WAREHOUSE GROUP LIMITED	0.02%	NZWHSE0001S6
PILGRIMS PRIDE CORP	0.02%	US72147K1088
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.02%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.02%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.02%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 07122:	0.02%	NZLGBDT211C6
NESTE OYJ	0.02%	FI0009013296
MANAWA ENERGY LTD	0.02%	NZTPXE0001S5
ST JAMESS PLACE PLC	0.02%	GB0007669376
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.02%	MXP320321310
CHINA RESOURCES BE NPV	0.02%	HK0291001490
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.02%	NZF03DT057C9
CHINA DESIGN GROUP CO LTD	0.02%	CNE100001W51
SHINSEGAE CO LTD	0.02%	KR7004170007
FMC CORP	0.02%	US3024913036
ENN ENERGY HOLDINGS LTD	0.02%	KYG3066L1014
ROYAL BANK OF CANADA	0.02%	CA7800871021
ASSURA PROPERTIES PLC	0.02%	GB00BVG8WW93
TOKIO MARINE HLDG NPV TEMP	0.02%	DU06513126D3
BROADSTONE NET LEA COM USD0.00025	0.02%	US11135E2037
BAYERISCHE MOTOREN WERKE AG	0.02%	DE0005190003
DAIWA HOUSE REIT I REIT	0.02%	JP3046390005
DA OFFICE INVESTMENT CORPORATION	0.02%	JP3046310003
TOYO SEIKAN GROUP HOLDINGS LTD	0.02%	JP3613400005
TERRENO REALTY COR COM	0.02%	US88146M1018
SKY NETWORK TELEVISION LTD	0.02%	NZSKTE0001S6
YUM! BRANDS INC	0.02%	US9884981013
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	0.02%	HK0000311099
BUMRUNGRAD INTERNATIONAL HOSPITAL PCL	0.02%	TH0168010R13
SHOPRITE HOLDINGS LIMITED	0.02%	ZAE000012084
AZIMUT HOLDING SPA	0.02%	IT0003261697
PHILLIPS 66 COM USD0.01	0.02%	US7185461040
MAXVALU TOKAI CO LTD	0.02%	JP3930400001
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.02%	US912810RQ31
NETAPP INC	0.02%	US64110D1046
DERWENT LONDON PLC	0.02%	GB0002652740
CORPORATE OFFICE PROPERTIES	0.02%	US22002T1088
GINKGO BIOWORKS HOLDINGS INC	0.02%	US37611X1000
CARVANA CO	0.02%	US1468691027
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.02%	NZTDCDM286L0
ITOCHU ENEX CO LTD	0.02%	JP3144000001
MUFG BANK LTD 011122 RCD	0.02%	NZMUFD305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.02%	NZTDCDM307L4
Japanese yen	0.02%	
CRACKER BARREL OLD COUNTRY STORE INC	0.02%	US22410J1060

NAVER CORP	0.02%	KR7035420009
FUJI OIL CO LTD	0.02%	JP3160300004
COGNIZANT TECH SOLUTIONS A	0.02%	US1924461023
QUALCOMM INC	0.02%	US7475251036
CATCHER TECHNOLOGY CO LTD	0.02%	TW0002474004
HYUDAI GLOVIS CO LTD	0.02%	KR7086280005
JABIL INC	0.02%	US4663131039
W P CAREY INC	0.02%	US92936U1097
SINGAPORE EXCHANGE LTD SGD0.01	0.02%	SG1J26887955
PACCAR INC	0.02%	US6937181088
OVERSEA-CHINESE BANKING CORP	0.02%	SG1S04926220
ZTE CORP	0.02%	CNE000000TK5
TOKUYAMA CORP	0.02%	JP3625000009
CHAILEASE HOLDING CO LTD	0.02%	KYG202881093
KERUR HOLDINGS LTD	0.02%	IL0006210111
KOREAN AIR LINES CO LTD	0.02%	KR7003490000
UNITED PARCEL SERVICE - B	0.02%	US9113121068
OLD MUTUAL LTD NPV	0.02%	ZAE000255360
FLEXIUM INTERCONNET	0.02%	TW0006269004
SEA LTD	0.02%	US81141R1005
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.02%	US912810SQ22
INDUSTRIAL AND INFRAREIT	0.02%	JP3046500009
SOLAREdge TECHNOLOGIES INC	0.02%	US83417M1045
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.02%	
DDI Y5000	0.02%	JP3496400007
KEYSIGHT TECHNOLOGCOM USD	0.02%	US49338L1035
SPIRAX SARCO ENG ORD	0.02%	GB00BWFGQN14
TRINET GROUP INC	0.02%	US8962881079
CONCENTRIX CORP	0.02%	US20602D1019
SUNSTONE HOTEL INVESTORS INC REITS	0.02%	US8678921011
THE TORONTO DOMINION BANK	0.02%	CA8911605092
GRUPO BIMBO SA DE CV	0.02%	MXP495211262
COUSINS PROPERTIES INC	0.02%	US2227955026
HALEON PLC	0.02%	GB00BMX86B70
ARISTA NETWORKS IN COM USD0.0001	0.02%	US0404131064
KE HOLDINGS INC ADR	0.02%	US4824971042
LUXSHARE PRECISION INDUSTRY CO LTD	0.02%	CNE100000TP3
CUMMINS INC	0.02%	US2310211063
CJ CHEIKJEDANG CORP	0.02%	KR7097950000
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.02%	NO0006390301
PEMBINA PIPELINE	0.02%	CA7063271034
SAFESTORE HOLDINGS PLC	0.02%	GB00B1N7Z094
SHAFTESBURY PLC	0.02%	GB0007990962
RABOBANK NEW ZEALAND 120123 RCD	0.01%	NZF05DT235C9
TOKYO OHKA KOGYO CO LTD	0.01%	JP3571800006
CHINA MENGNIU DAIRY CO	0.01%	KYG210961051
FSF MANAGEMENT COMPANY LTD	0.01%	NZFSFE0001S5
KBC GROUP NV	0.01%	BE0003565737
SAMSUNG SDS CO LTD	0.01%	KR7018260000
SUNRUN INC	0.01%	US86771W1053
DEUTZ AG	0.01%	DE0006305006
SHENZHEN INOVANCE TECHNOLOGY LTD	0.01%	CNE100000V46
KOREA GAS CORPORATION	0.01%	KR7036460004
New Zealand Dollar Custodial Account â€“ MITNZ Mercer NZ Sh	0.01%	
ONEOK INC	0.01%	US6826801036
IHH HEALTHCARE BHD	0.01%	MYL52250O007
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.01%	NZLGFDT011C6
SYNLAIT MILK LTD	0.01%	NZSML00001S9
3SBIO INC	0.01%	KYG8875G1029
AMBEV SA ADR EACH REPR ORD SPONS	0.01%	US02319V1035
BNP PARIBAS SA	0.01%	FR0000131104
SIMPLO TECHNOLOGY CO LTD	0.01%	TW0006121007
ANHUI GUJING DISTILLERY CO LTD	0.01%	CNE000000MD5
HEWLETT PACKARD CO	0.01%	US40434L1052
LI AUTO INC	0.01%	US50202M1027
HIKMA PHARMACEUTICALS PLC	0.01%	GB00B0LCW083
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042	0.01%	NZLGFDT014C0
KB FINANCIAL GROUP INC	0.01%	KR7105560007
WENDYS COMPANY COM CLASS A	0.01%	US95058W1009
STELLANTIS N V EURO.01	0.01%	NL00150001Q9
ORIX CORPORATION JPY50	0.01%	JP3200450009
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Low	0.01%	

POSCO HOLDINGS INC	0.01%	US6934831099
CHICONY ELECTRONICS CO LTD	0.01%	TW0002385002
AMEDISYS INC	0.01%	US0234361089
REALTEK SEMICONDUCTOR CORP	0.01%	TW0002379005
GECINA	0.01%	FR0010040865
S AND P GLOBAL INC COM USD1	0.01%	US78409V1044
Omnes Capital Co-Investment	0.01%	
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01%	US1273871087
CEZ AS	0.01%	CZ0005112300
TARGA RESOURCES IN COM	0.01%	US87612G1013
CIA SANEAMENTO MIN COM NPV	0.01%	BRCSMGACNOR5
TRUWORTHS INTERNATIONAL LIMITED	0.01%	ZAE000028296
GENUS PLC	0.01%	GB0002074580
PARKLAND CORP	0.01%	CA70137W1086
UNITED STATES TREAS NTS FIXED 4.25% DUE 09-30-2024	0.01%	US91282CFN65
AFFIRM HOLDINGS INC	0.01%	US00827B1061
ESTACIO PARTICIPACOES SA	0.01%	BRYDUQACNOR3
B3 SA BRASIL BOLSA BALCAO	0.01%	BRB3SAACNOR6
GREAT WALL MOTOR COMPANY H	0.01%	CNE100000338
DIAGEO ORD 28 101/108P	0.01%	GB0002374006
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.01%	NZTDCDM341L3
WELLINGTON CITY COUNCIL 161222 RCD	0.01%	NZWCCDT461C7
TBEA CO LTD	0.01%	CNE000000RB8
NATIONAL RETAIL PROPERTIES	0.01%	US6374171063
CLEANAWAY CO LTD	0.01%	TW0008422007
ADVANCED MICRO DEV	0.01%	US0079031078
SANFORD LTD	0.01%	NZSANE0001S0
New Zealand Dollar Custodial Account â€” MITNZ Emerging Ma	0.01%	
MORGAN STANLEY	0.01%	US6174464486
GEELY AUTOMOBILE HOLDINGS LT	0.01%	KYG3777B1032
A P MOLLER MAERSK AS	0.01%	DK0010244425
T ROWE PRICE GROUP	0.01%	US74144T1088
PIRELLI AND C SPA	0.01%	IT0005278236
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.01%	
AALBERTS INDUSTRIES NV	0.01%	NL0000852564
HSBC HOLDINGS PLC	0.01%	GB0005405286
OPAP SA	0.01%	GRS419003009
PERUSAHAAN GAS NEGARA PT	0.01%	ID1000111602
STARBUCKS CORP	0.01%	US8552441094
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.01%	NZIIBDT003C0
NEXTGEN HEALTHCARE COM USD0.01	0.01%	US65343C1027
SABRA HEALTHCARE REIT INC	0.01%	US78573L1061
FLEURY SA	0.01%	BRFLRYACNOR5
GRAINGER W W INC	0.01%	US3848021040
KUAISHOU TECHNOLOGY	0.01%	KYG532631028
COMMONWEALTH BANK OF AUSTRALIA	0.01%	AU000000CBA7
GLP JREIT REIT	0.01%	JP3047510007
PAYPAL HOLDINGS INC	0.01%	US70450Y1038
BLOCK INC	0.01%	US8522341036
AIR WATER INC	0.01%	JP3160670000
SEALED AIR CORP	0.01%	US81211K1007
HONGKONG LAND HOLDINGS LTD	0.01%	BMG4587L1090
MISUMI GROUP INC	0.01%	JP3885400006
AVARY HOLDING SHENZHEN CO LTD	0.01%	CNE100003GF5
VMWARE INC-CLASS A	0.01%	US9285634021
EBARA FOODS INDUSTRY INC	0.01%	JP3165930003
CAD BNP PARIBAS A/C	0.01%	
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.01%	AU3TB0000192
Outstanding Settlement Receipts - CHF	0.01%	
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.01%	TW0005880009
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01%	CNE1000012B3
NEXITY	0.01%	FR0010112524
BANCO SANTANDER CENTRAL HISP	0.01%	ES0113900J37
CBRE GROUP INC CLASS A	0.01%	US12504L1098
M & T BANK CORPORATION	0.01%	US55261F1049
CANON INC	0.01%	JP3242800005
CATERPILLAR INC	0.01%	US1491231015
BILIBILI INC ORD SHS	0.01%	KYG1098A1013
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
RAPID7 INC	0.01%	US7534221046
SIMON PROPERTY GROUP INC USD	0.01%	US8288061091
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOI	0.01%	US01F0206A20

CARDINAL HEALTH INC	0.01%	US14149Y1082
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.01%	HK0688002218
SHIBAURA MECHATRONICS CORP	0.01%	JP3355000005
CIMB GROUP HOLDINGS BERHAD	0.01%	MYL10230O000
BANK OF COMMUNICATION LTD	0.01%	CNE100000205
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.01%	US91282CDS70
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC	0.01%	
HOME PRODUCT CENTER PCL NVDR	0.01%	TH0661010R17
ULTA BEAUTY INC COM	0.01%	US90384S3031
PRESIDENT CHAIN STORE CORP	0.01%	TW0002912003
RALPH LAUREN CORP COM	0.01%	US7512121010
HUGEL INC	0.01%	KR7145020004
MAPLETREE INDUSTRIAL TRUST	0.01%	SG2C32962814
COCA-COLA FEMSA S.UNITS	0.01%	MX01K0000002
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
HARTFORD FINANCIAL SERVICES GROUP INC	0.01%	US4165151048
AEDIFICA SA	0.01%	BE0003851681
CHUBU STEEL PLATE CO LTD	0.01%	JP3524600008
GS RETAIL CO LTD	0.01%	KR7007070006
YTO EXPRESS GROUP CO LTD	0.01%	CNE0000012J8
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
KEYERA CORP COM	0.01%	CA4932711001
YANG MING MARINE TRANSPORT	0.01%	TW0002609005
COGNA EDUCACAO SA NPV	0.01%	BRCOGNACNOR2
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01%	TW0001216000
FOOT LOCKER INC	0.01%	US3448491049
RESTAURANT BRANDS NEW ZEALAND LTD	0.01%	NZRBDE000151
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01%	CNE100000593
ALSEA SAB DE CV	0.01%	MXP001391012
AVI LTD	0.01%	ZAE000049433
WESTLAKE CHEMICAL PARTNERS LP	0.01%	US9604171036
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	0.01%	CNE100000NN1
BANCO DO BRASIL SA	0.01%	BRBBASACNOR3
AMERISOURCEBERGEN CORP	0.01%	US03073E1055
NEW CHINA LIFE INSURANCE CO LTD	0.01%	CNE100001922
LI NING CO LTD	0.01%	KYG5496K1242
New Zealand Dollar Custodial Account â€” MITNZ SR Overseas ˆ	0.01%	
INVESTOR AB SER B NPV	0.01%	SE0015811963
INM COLONIAL SOCIM EUR	0.01%	ES0139140174
HKD BNP PARIBAS A/C	0.01%	
TESCO ORD GBP0.06333	0.01%	GB00BLGZ9862
CENTRAL EXCHANGE LIMITED	0.01%	AU00000017840
URBAN EDGE PPTYS COM USD	0.01%	US91704F1049
CENTRAIS ELETRICAS BRASILEIRAS SA	0.01%	BRELETACNPB7
BLACKROCK INC	0.01%	US09247X1019
SEKISUI HOUSE REIT INC	0.01%	JP3047820000
HOUSING NEW ZEALAND 181022 PNOTE	0.01%	NZHNZDM291L5
CHINA LIFE INSURANCE CO LTD	0.01%	CNE1000002L3
FUT MAR 25 EURO DOLLARS	0.01%	
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01%	CNE100000JG3
BELLUNA CO LTD	0.01%	JP3835650007
YANKUANG ENERGY GROUP CO LTD	0.01%	CNE000000WV6
BEIJING ENTERPRISES HOLDINGS LIMITED	0.01%	HK0392044647
USANA HELATH SCIENCES INC	0.01%	US90328M1071
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.01%	JP1400021950
SIBANYE STILLWATER LTD	0.01%	ZAE000259701
AGRICULTURAL BANK OF CHINA	0.01%	CNE100000Q43
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.01%	US41068X1000
CITIGROUP INC USD	0.01%	US1729674242
IMPALA PLATINUM HOLDINGS LIMITED	0.01%	ZAE000083648
SM INVESTMENTS CORPORATION	0.01%	PHY806761029
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.01%	JP1740941N77
INTERNATIONAL CONTAINER TERMINAL SERVICE	0.01%	PHY411571011
PRINCIPAL FINANCIAL GROUP	0.01%	US74251V1026
FIRST HORIZON CORP	0.01%	US3205171057
ALLIANZ SE-REG	0.01%	DE0008404005
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
SERVICENOW INC	0.01%	US81762P1021
RHB BANK BHD MYR1.00	0.01%	MYL10660O009
DIGITAL REALTY TRUST INC	0.01%	US2538681030
PELOTON INTERACTIVE INC	0.01%	US70614W1009
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.01%	AU3CB0249811

CHUBB LIMITED ORD CHF24.15	0.01%	CH0044328745
INTEGRA LIFESCIENCES HOLDINGS CORP	0.01%	US4579852082
REGIONS FINANCIAL CORP	0.01%	US7591EP1005
JAPAN(GOVT OF) 0% T-BILL 28/11/2022 JPY	0.01%	JP1741041N82
TARGET CORPORATION	0.01%	US87612E1064
COFINIMMO	0.01%	BE0003593044
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01%	CNE1000029W3
ANALOG DEVICES INCORPORATED COM USD 0.16	0.01%	US0326541051
CHUNGHWA TELECOM CO LTD	0.01%	TW0002412004
SHELL PLC SPON ADS EA REP 2 ORD SHS	0.01%	US7802593050
JAPAN(GOVT OF) 0% T-BILL 21/11/2022 JPY	0.01%	JP1741031N84
HANGZHOU TIGERMED CONSULTING CO LTD	0.01%	CNE1000040M1
IRSNZD354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.01%	DUIRSNZD3544
BP PLC -SPONS ADR	0.01%	US0556221044
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.01%	
TELEFONICA DE ESPA SPPT50	0.01%	ES0178430E18
SINOPHARM GROUP CO-H	0.01%	CNE100000FN7
SAFARICOM PLC	0.01%	KE1000001402
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STRYKER CORP	0.01%	
SWCC SHOWA HOLDINGS CO LTD	0.01%	US8636671013
NIPPON EXPRESS HLD NPV	0.01%	JP3368400002
QUEBEC PROV 2.75% 01/09/2025	0.01%	JP3688370000
CATHAY FINANCIAL HOLDING CO	0.01%	CA74814ZEV19
XEROX HLDGS CORP COM USD1.00	0.01%	TW0002882008
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.01%	US98421M1062
TOHO ZINC CO LTD	0.01%	US3696043013
CELLTRION INC	0.01%	JP3599000001
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.01%	KR7068270008
KOMATSU LTD JPY	0.01%	DE0001030567
NEXTDC LIMITED ORDINARY FULLY PAID	0.01%	JP3304200003
HANSOI PAPER CO LTD	0.01%	AU000000NXT8
PUT BONDOPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1 92	0.01%	KR7213500002
KERRY GROUP PLC-A	0.01%	
SEMCORP INDUSTRIES LIMITED	0.01%	IE0004906560
ZTE CORP-H	0.01%	SG1R50925390
JAPAN(GOVT OF) 0% T-BILL 06/01/2023 JPY	0.01%	CNE1000004Y2
HOKKAIDO GAS CO LTD	0.01%	JP1741101N97
GOLD FIELDS LTD	0.01%	JP3847000001
BOOKING HLDGS INC COM USD0.008	0.01%	ZAE000018123
CANON INC ADR	0.01%	US09857L1089
UIE PLC USD1	0.01%	US1380063099
BRIGHT HORIZONS FAMILY SOLUTIONS INC	0.01%	MT0002400118
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.01%	US1091941005
TAIWAN UNION TECHNOLOGY CORP	0.01%	GB00B855FQ54
ZTO EXPRESS CAYMAN INC	0.01%	TW00006274004
HYUNDAI DEPT STORE CO	0.01%	US98980A1051
LARGAN PRECISION CO LTD	0.01%	KR7069960003
HILTON WORLDWIDE H COM USD 0.01	0.01%	TW0003008009
FOMENTO ECONOMICO MEXICANO SAB DE CV SP	0.01%	US43300A2033
NISSHIN SEIFUN GROUP INC	0.01%	US3444191064
CME GROUP INC COM	0.01%	JP3676800000
BECTON DICKINSON AND COMPANY	0.01%	US12572Q1058
MORI HILLS REAL ESTATE INVESTMENT CORPOR	0.01%	US0758871091
JOSHIN DENKI CO LTD	0.01%	JP3046470005
ASPEN PHARMACARE HOLDINGS LTD	0.01%	JP3393000009
BRL BNP PARIBAS A/C	0.01%	ZAE000066692
ALLIANCE PHARMA PLC	0.01%	
WISTRON CORP	0.01%	GB0031030819
PUT BONDOPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1 92	0.01%	TW0003231007
SUNWODA ELECTRONIC CO LTD	0.01%	
MEGA LIFESCIENCES PCL	0.01%	CNE100001260
BANK OF CHINA NZ LTD 190423 4.02 CB	0.01%	TH4984010R19
CROWN CASTLE INTL CORP	0.01%	NZBOCDT003C8
SHINHAN FINANCIAL GROUP CO LTD ADR	0.01%	US22822V1017
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD	0.01%	US8245961003
SHINKIN CENTRAL BANK	0.01%	CNE100002TX3
BOISE CASCADE CO	0.01%	JP3429200003
CHINA RESOURCES LAND LIMITED	0.01%	US09739D1000
SARAS SPA	0.01%	KYG2108Y1052
ASSICURAZIONI GENERALI SPA	0.01%	IT0000433307
ANGANG STEEL CO LTD	0.01%	IT0000062072
	0.01%	CNE1000001V4

LG HOUSEHOLD HEALTH CARE	0.01% KR7051900009
THE AARONS COMPAN COM USD0.5 WI	0.01% US00258W1080
LITE ON TECHNOLOGY CORP	0.01% TW0002301009
CHINA VANKE CO RES	0.01% CNE100001SR9
RUBIS EUR1.25	0.01% FR0013269123
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.01% AU3CB0234029
GREAT EASTERN HOLDINGS LTD	0.01% SG1155882803
CHINA YONGDA AUTOMOBILES SERVICES HOLDINGS LTD	0.01% KYG2162W1024
LOBLAW COMPANIES LTD	0.01% CA5394811015
UTD STATES TREAS 4.125% DUE 09-30-2027	0.01% US91282CFM82
MONSTER BEV CORP COM	0.01% US61174X1090
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.01% US01F0326B57
STRAUSS GROUP LTD	0.01% IL0007460160
AUSTRALIAN CAP TTY 1.75% SNR 17/05/2030 AUD	0.01% AU3SG0002512
3M CO	0.01% US88579Y1010
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC	0.01%
CARLISLE COS INC	0.01% US1423391002
BANK OF NOVA SCOTIA CAD	0.01% CA0641491075
CPFL ENERGIA SA	0.01% BRCPFEACNORO
AMERICAN SOFTWARE INC	0.01% US0296831094
ZIJIN MINING GROUP CO LTD	0.01% CNE100000502
GALP ENERGIA SGPS SA-B SHRS	0.01% PTGALOAM0009
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01% CLP8716X1082
TRUIST FINL CORP COM USD5	0.01% US89832Q1094
BANK OF CHENGDU CO LTD	0.01% CNE100002SN6
WEG SA	0.01% BRWEGEACNORO
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sha	0.01%
SAMSUNG C AND T CORPORATION	0.01% KR7028260008
JERONIMO MARTINS SGPS SA	0.01% PTJMT0AE0001
BANK OF MONTREAL CAD	0.01% CA0636711016
AON PLC IE COM USD0 1 CL A	0.01% IE00BLP1HW54
FACTSET RESEARCH SYSTEMS INC	0.01% US3030751057
ORICA LIMITED	0.01% AU000000OR11
PETROLEO BRASILEIRO SA - ADR	0.01% US71654V1017
P T ASTRA INTL IDR5	0.01% ID1000122807
CHF BNP PARIBAS A/C	0.01%
CHANG HWA COMMERCIAL BANK	0.01% TW0002801008
RED ELECTRICA DE ES	0.01% ES0173093024
ILLINOIS TOOL WORKS	0.01% US4523081093
KAWASAKI HEAVY INDUSTRIES LTD	0.01% JP3224200000
DOLLAR GENERAL	0.01% US2566771059
TEKKEN CORP	0.01% JP3545600003
KUNLUN ENERGY COMPANY LIMITED	0.01% BMG5320C1082
GOLD FIELDS LTD - SPONS ADR	0.01% US38059T1060
TEIJIN LTD JPY50	0.01% JP3544000007
NATIONAL AUSTRALIA BANK LIMITED	0.01% AU000000NAB4
GUANGGONG WENS FOODSTUFF GROUP CO LTD	0.01% CNE100002508
UNITED STATES TREAS BILLS DTD 0% 11-10-2022	0.01% US912796W548
WAREHOUSES DE PAUWNPV	0.01% BE0974349814
DOMINION ENERGY INC	0.01% US25746U1097
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.01% NZWRCDT230C9
FAR EASTONE CO LTD	0.01% TW0004904008
FUJI PHARMA CO LTD	0.01% JP3816200004
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01% US0394831020
CHRISTCHURCH CITY HOLDINGS LIMITED 201222 PNOTE	0.01% NZCCHDT048C1
BERKLEY WR CORP COM USD0.20	0.01% US0844231029
WSP GLOBAL INC	0.01% CA92938W2022
ACCTON TECHNOLOGY CORPORATION	0.01% TW0002345006
GERDAU SA SPON ADR	0.01% US3737371050
UNITED STATES TREAS NTS FLTG RT DUE 01-31-2024 REG	0.01% US91282CDU27
VOLKSWAGEN NVP DEM50	0.01% DE0007664039
KOHL'S CORPORATION	0.01% US5002551043
DEUTSCHE TELEKOM AG DEM	0.01% DE0005557508
FUSHAN INTERNATIONAL ENERGY	0.01% HK0639031506
HIROSE TUSYO INC	0.01% JP3798800003
FABEGE AB NPV POST SPLIT	0.01% SE0011166974
OTSUKA HOLDINGS CO LTD	0.01% US6891641010
COMPAGNIE FINANCIERE RICHEMONT SA	0.01% CH0210483332
NORITAKE CO LTD	0.01% JP3763000001
SHELL PLC	0.01% GB00BP6MXD84
SHANGHAI TUNNEL ENGINEERING CO LTD	0.01% CNE000000B83
BANK LEUMI LE-ISRAEL	0.01% IL0006046119

LINDT & SPRUENGLI AG-PC	0.01% CH0010570767
MITSUBISHI UFJ FINANICAL	0.01% JP3902900004
Income Due - AUD	0.01%
JAPAN(GOVT OF) 0% T-BILL 10/03/2023 JPY	0.01% JP1741061N95
NIPPON BS BROADCASTING CORP	0.01% JP3746000003
GRUPO MEXICO SAB DE CV-SER B	0.01% MXP370841019
SK HYNIX INC	0.01% KR7000660001
UPWORK INC	0.01% US91688F1049
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.01% US912810RP57
ANGLOGOLD ASHANTI LTD	0.01% ZAE000043485
SEAWORLD ENTERTAINMET INC	0.01% US81282V1008
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01% AU000000NSR2
CJ LOGISTICS KRW5000	0.01% KR7000120006
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01% CA46071W2058
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.01% MX010R010004
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.01% AU3CB0227460
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.01% JP3048590008
VEIDEKKE ASA	0.01% NO0005806802
SOMPO HOLDINGS INC NPV	0.01% JP3165000005
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.01% US46647PCK03
NOMURA REAL EST MA REIT	0.01% JP3048110005
CHARTER HALL GROUP	0.01% AU000000CHCO
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.01% AU3TB0000135
3I GROUP PLC	0.01% GB00B1YW4409
KIA CORPORATION	0.01% KR7000270009
BAIC MOTOR CORP LTD	0.01% CNE100001TJ4
NATIONAL GRID ORD GBP0.12431289	0.01% GB00BDR05C01
METROPOLITAN BANK & TRUST COMPANY	0.01% PHY6028G1361
BANCO BPM SPA	0.01% IT0005218380
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01% GRS426003000
HITE JINRO CO LTD	0.01% KR7000080002
IRON MTN INC NEW COM NPV	0.01% US46284V1017
BEST BUY CO INC	0.01% US0865161014
NIKON CORPORATION JPY	0.01% JP3657400002
TOYOBO CO LTD	0.01% JP3619800000
NCSOFT CORPORATION	0.01% KR7036570000
AEON KYUSHU CO LTD	0.01% JP3245400001
EROAD LTD NPV	0.01% NZERDE000155
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.01% US91282CAJ09
SOFTBANK CORP	0.01% JP3732000009
LIGHT S.A. COM NPV	0.01% BRLIGTACNOR2
OMNICOM GROUP	0.01% US6819191064
UBS GROUP AG	0.01% CH0244767585
SAUL CENTERS INC	0.01% US8043951016
LIFE HEALTHCARE GROUP HOLDINGS LTD	0.01% ZAE000145892
GENTING MALAYSIA BHD	0.01% MYL47150O0008
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.01% US91282CDY49
EQUITY COMMONWEALTH	0.01% US2946281027
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.01% IDG000013707
CIELO SA	0.01% BRCIELACNOR3
LS CORP	0.01% KR7006260004
MS & AD INSURANCE GROUP HOLDINGS	0.01% JP3890310000
RAIA DROGASIL SA COM NPV	0.01% BRRADLACNORO
SHENZHOU INTERNATIONAL GROUP	0.01% KYG8087W1015
SWISSCOM AG - CHF17 REGISTERED SHARES	0.01% CH0008742519
CHINA GAS HOLDINGS LIMITED	0.01% BMG2109G1033
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.01% FR0010870956
DAIICHI SANKYO COMPANY LIMITED	0.01% JP3475350009
HENKEL AG & CO KGAA NON VTG PREF	0.01% DE0006048432
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01% NZHNZD0008L2
PUT SWO GBP MSLNGB2X P 2.313% / R 1DSONIA SO221019GB:	0.01%
JAPAN(GOVT OF) 0% T-BILL 11/10/2022 JPY	0.01% JP1740931N79
Australian Dollar Custodial Account â€” MMF Australian Direct	0.01%
AVIVA ORD GBP0.328947368	0.01% GB00BPQY8M80
FOSUN INTERNATIONAL	0.01% HK0656038673
TANSEISHA CO LTD	0.01% JP3472200009
AIR PROD & CHEMS INC COM USD	0.01% US0091581068
JONJEE HI TECH INDUSTRIAL AND COMMERCIAL HOLDINGS CO	0.01% CNE000000HK0
SECOM CO LTD	0.01% JP3421800008
NEWMONT CORP	0.01% US6516391066
YAKO CO LTD	0.01% JP3930200005
PING AN BANK CO LTD	0.01% CNE000000040

WOORI FINANCIAL GR KRW5000	0.01%	KR7316140003
PALO ALTO NETWORKS INC	0.01%	US6974351057
AXIATA GROUP BERHAD	0.01%	MYL688800001
Australian Dollar Custodial Account â€” MMF Global Unlisted Ir	0.01%	
JAPAN(GOVT OF) 0% T-BILL 11/01/2023 JPY	0.01%	JP1741111NA8
EMERSON ELECTRIC CO	0.01%	US2910111044
FERROTEC HOLDINGS CORP	0.01%	JP3802720007
SEMPRA ENERGY USD	0.01%	US8168511090
NUTRIEN LTD COM NPV	0.01%	CA67077M1086
CASTELLUM AB	0.01%	SE0000379190
NN GROUP NV	0.01%	NL0010773842
GUANGZHOU AUTOMOBILE GROUP	0.01%	CNE100000Q35
BOC HONG KONG (HOLDINGS) LIMITED	0.01%	HK2388011192
LA Z BOY IN	0.01%	US5053361078
STEP CO LTD	0.01%	JP3399700008
FOSCHINI GP ZAR	0.01%	ZAE000148466
GLENCORE PLC	0.01%	JE00B4T3BW64
C.H. ROBINSON WORLDWIDE INC	0.01%	US12541W2098
LPL FINANCIAL HOLDINGS INC	0.01%	US50212V1008
PLAINS GP HLDGS LP LTD PARTNER	0.01%	US72651A2078
LOCALIZA RENT A CAR	0.01%	BRRENTACNOR4
ROCHE HOLDING AG	0.01%	CH0012032113
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.01%	US36179WQA98
BUNZL PLC	0.01%	GB00B0744B38
MOROZOFF LIMITED NPV	0.01%	JP3927600001
LONGFOR GROUP HOLDINGS LTD	0.01%	KYG5635P1090
CENTENE CORPORATION	0.01%	US15135B1017
LX INTERNATIONAL CORP	0.01%	KR7001120005
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01%	US1696561059
UNIVERSAL ROBINA CORPORATION	0.01%	PHY9297P1004
GRAHAM HOLDINGS CO COM	0.01%	US3846371041
GERDAU SA	0.01%	BRGGBRACNPR8
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSONIA AR	0.01%	
INTL FINANCE CORP 5.85% 25/11/2022 DUAL CURR	0.01%	US45950VLJ34
COSCO SHIPPING HOLDINGS CO LIMITED	0.01%	CNE1000002J7
WHLBORGES FAST. AB NPV	0.01%	SE0018012635
OXFORD INDUSTRIES INC	0.01%	US6914973093
DATANG INTL POWER GEN CO-H	0.01%	CNE1000002Z3
NEDBANK GROUP LTD	0.01%	ZAE000004875
TWD BNP PARIBAS A/C	0.01%	
ALIMENTATION COUCHE TARD INC	0.01%	CA01626P1484
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.01%	CA135087WV25
DAIWA HOUSE INDUSTRY JPY	0.01%	JP3505000004
HEIWADO CO LTD	0.01%	JP3834400008
GENERAL MOTORS CO	0.01%	US37045V1008
SEAGATE TECH HLDGS COM USD0.00001	0.01%	IE00BKVD2N49
ZHONGSHENG GROUP H	0.01%	KYG9894K1085
SYSCO CORPORATION COM USD1.00	0.01%	US8718291078
NINTENDO CO LTD NPV TEMP	0.01%	DU06639550D3
ANGLOGOLD ASHANTI SPON ADR	0.01%	US0351282068
PUBLICIS GROUPE	0.01%	FR0000130577
Outstanding Settlement Receipts - SEK	0.01%	
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD	0.01%	CNE100000N79
WYNDHAM HOTELS R COM USD	0.01%	US98311A1051
RAYONIER INC	0.01%	US7549071030
BT GROUP PLC	0.01%	GB0030913577
BEIERSDORF AG	0.01%	DE0005200000
NEW WORLD DEVELOPMENT CO LTD	0.01%	HK0000608585
HL MANDO CO LTD	0.01%	KR7204320006
SRA HOLDINGS INC	0.01%	JP3161450006
KAKAO CORP	0.01%	KR7035720002
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.01%	XS2283340060
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.01%	US92763W1036
MARRIOTT INTL INCUSD	0.01%	US5719032022
LDC EURO.80	0.01%	FR0013204336
HITACHI Y50	0.01%	JP3788600009
PVTPL CDP FINL INC DISC COML PAPER 144A 3C7 YRS 3&4 04-1	0.01%	US12509TRH22
OTP BANK RT	0.01%	HU0000061726
CSN MINERACAO ORD SHARES	0.01%	BRCMINACNOR2
AUSTRALIA AND NEW ZEALAND BANKING GROUP	0.01%	AU0000000ANZ3
AIRBNB INC	0.01%	US0090661010
GRAUBUNDNER KANTOALBANK PAR SHS	0.01%	CH0001340204

ALLSCRIPTS HEALTHCARE SOLUT	0.01%	US01988P1084
SANLAM LIMITED	0.01%	ZAE000070660
STUDIO DRAGON CORP	0.01%	KR7253450001
MOODYS CORPORATION	0.01%	US6153691059
KITO CORP	0.01%	JP3240800007
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.01%	SG2C76966531
DANSKE MORTGAGE BK 0.01% SNR SEC	24/11/26 EUR	0.01%
CORTEVA INC	0.01%	XS2412105533
WARTECK INVEST AG	0.01%	US22052L1044
SUBARU CORP	0.01%	CH0002619481
FUJISHOJI CO LTD	0.01%	JP3814800003
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.01%	JP3814600007
AMPHENOL CORP CL A	0.01%	
CARREFOUR SA	0.01%	US0320951017
ARKEMA	0.01%	FR0000120172
VINCI SA	0.01%	FR0010313833
DAIKIN INDUSTRIES	0.01%	FR0000125486
CANADIAN IMP BANK COM NPV	0.01%	JP3481800005
BANCO BRADESCO ADR SPONSORED	0.01%	CA1360691010
PEOPLES INSURANCE COMPANY OF CHINA	0.01%	US0594603039
GREAT PORTLAND EST ORD	0.01%	CNE100001MK7
ABB LTD	0.01%	GB00BF5H9P87
TISCO FINANCIAL GROUP PCL	0.01%	CH0012221716
UBER TECHNOLOGIES INC	0.01%	TH0999010R11
HARUYAMA HOLDINGS INC	0.01%	US90353T1007
THOR INDUSTRIES INCORPORATED	0.01%	JP3773600006
NXP SEMICONDUCTORS	0.01%	US8851601018
FREEPORT MCMORAN INC	0.01%	NL0009538784
ULTRAPAR PARTICIPACOM NPV	0.01%	US35671D8570
TWITTER INC	0.01%	BRUGPAACNOR8
HUAZHU GROUP LIMIT SPONSORED	0.01%	US90184L1026
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.01%	US44332N1063
LENOVO GROUP LTD	0.01%	JP1120191EA0
NISSIN FOOD HOLDINGS CO LTD	0.01%	HK0992009065
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.01%	JP3675600005
FUT JUN 24 ICE SONIA SO3	0.01%	IE00B4613386
ORSERO SPA	0.01%	
LENDLEASE CORPORATION LIMITED	0.01%	IT0005138703
BIOGEN INC	0.01%	AU000000LLC3
FIRST FINANCIAL HOLDINGS CO LTD	0.01%	US09062X1037
JAPAN(GOVT OF) 0% T-BILL 05/12/2022 JPY	0.01%	TW0002892007
HASBRO INC	0.01%	JP1741051N97
JBS SA	0.01%	US4180561072
ASX LIMITED	0.01%	BRJBSSACNOR8
AMERICAN INTERNATIONAL GROUP	0.01%	AU000000ASX7
SHIN-ETSU CHEM CO Y50	0.01%	US0268747849
XPENG INC	0.01%	JP3371200001
HONG KONG EXCHANGE & CLEAR	0.01%	US98422D1054
KOWLOON DEVELOPMENT COMPANY LIMITED	0.01%	HK0388045442
FUT DEC 22 US 2YR T-NOTE	0.01%	HK0034000254
PLAINS ALL AMERICAN PIPELINE LP	0.01%	
SPRINT NEXTEL CORP 6 DUE 11-15-2022	0.01%	US7265031051
MIPS AB	0.01%	US852061AS99
EUROPEAN BANK FOR	REC & DEV 5.02% 04/08/2021	0.01%
WTB FINANCIAL CORP	0.01%	SE0009216278
GNMA II JUMBOS 0% 30 YEARS SETTLES	OCTOBER	0.01%
ORACLE CORP 1.65% 03-25-2026	0.01%	XS2512033189
EQUINIX INC 1.8% DUE 07-15-2027	0.01%	US9293342096
CIBC	SYDNEY 4.4% 15/07/2025	0.01%
SNOWFLAKE INC	0.01%	US21H0306A72
INTERNATIONAL FINANCE CORP	4.25% SNR NTS 21/08/2	0.01%
ROBERT HALF INTL INC	0.01%	US68389XCC74
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00%	US29444UBG04
CINTAS CORP	0.00%	AU3CB0290781
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.00%	US8334451098
NEW TERMINAL FIN FRN SNR MTN 07/24	AUD10000	0.00%
HONDA MOTOR CO LTD	0.00%	AU00001FXHK9
SASOL LTD	0.00%	US7703231032
Outstanding Settlement Receipts - HKD	0.00%	CNE100000X85
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.00%	US1729081059
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.00%	AU3CB0223402
SHINSEGAE INTERNATIONAL CO LTD	0.00%	AU3FN0036984
	0.00%	JP3854600008
	0.00%	ZAE000006896
	0.00%	
	0.00%	
	0.00%	AU3CB0223774
	0.00%	KR7031430002

DELL TECHNOLOGIES INC	0.00%	US24703L2025
KONINKLIJKE KPN NV	0.00%	NL0000009082
EURO INV BANK 0% SNR 15/11/2027 EUR1000	0.00%	XS2419364653
TMBTHANACHART BANK PCL	0.00%	TH0068010R15
MUENCHENER RUECKVER RG-REG	0.00%	DE0008430026
CHINA RESOURCES GAS GROUP LTD	0.00%	BMG2113B1081
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.00%	XS1785147098
STANDARD CHARTERED	0.00%	GB0004082847
SUNAC CHINA HLDGS	0.00%	KYG8569A1067
SUMITOMO MITSUI FINANCIAL GROUP	0.00%	JP3890350006
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM AUSTRALIA	0.00%	
ZIONS BANCORPORATION	0.00%	US9897011071
EMBRAER SA	0.00%	BREMBRACNOR4
MARVELL TECHNOLOGY COM USD0.002	0.00%	US5738741041
CHINA PACIFIC INSURANCE GR H	0.00%	CNE1000009Q7
TENCENT MUSIC ENTERTAINMENT GROUP	0.00%	US88034P1093
BOLIDEN AB	0.00%	SE0017768716
BNG BANK N.V. 0.0% 31/08/2028	0.00%	XS2381566616
EURO INV BANK 0.5% SNR 10/08/23 AUD10000	0.00%	XS0650754822
JOHNSON CONTROLS INTERNATIONAL PLC	0.00%	IE00BY7QL619
UNITED STATES TREAS BILLS 12-01-2022 UNITED STATES TREASURY	0.00%	US912796P948
NASDAQ INC	0.00%	US6311031081
KANEMI CO LTD	0.00%	JP3217900004
TOTAL SA	0.00%	US89151E1091
JAPAN(GOVT OF) 0% T-BILL 03/10/2022 JPY	0.00%	JP1740911N73
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER	0.00%	US01F0226A83
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
SEVEN & I HOLDINGS CO LTD	0.00%	JP3422950000
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	0.00%	US21H0426A28
CHARTER COMMUN INC COM	0.00%	US16119P1084
FNMA POOL #MA4281 2% 03-01-2051 BEO	0.00%	US31418DXK35
PETRONAS DAGANGAN BHD	0.00%	MYL56810O0001
MGIC INVESTMENT CORP	0.00%	US5528481030
AZUL SA	0.00%	BRAZULACNPR4
MSCI INC	0.00%	US55354G1004
GOVT NATL MTG 2% DUE 10-15-2046	0.00%	US21H0206A81
JAPAN(GOVT OF) 0% T-BILL 14/11/2022 JPY	0.00%	JP1741011N88
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.00%	XS2126058168
FUTURES MARGIN-GBP	0.00%	
BASF SE	0.00%	DE000BASF111
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.00%	DUIRSNZD1787
CENTRAL PLAZA HOTEL PCL	0.00%	TH0176010R16
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00%	SE0017486897
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL50140O0005
FORTINET INC COM USD0.001	0.00%	US34959E1091
YAMAZAWA CO LTD	0.00%	JP3935800007
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.00%	
NONGFU SPRING CO LTD	0.00%	CNE100004272
REALTY INCOME CORPORATION	0.00%	US7561091049
COMCAST CORP NEW 3.95% 10-15-2025	0.00%	US20030NCS80
CITIC LIMITED NPV	0.00%	HK0267001375
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.00%	AU0000024044
CHARTER 4.908% DUE 07-23-2025	0.00%	US161175AY09
GUANGZHOU AUTOMOBILE GROUP CO LTD	0.00%	CNE100001NQ2
MICROCHIP TECHNOLOGY INC	0.00%	US5950171042
NTT DATA CORPORATION	0.00%	JP3165700000
NEW ORIENTAL EDUCATION USD0.001	0.00%	KYG6470A1168
HOUSE FOODS GROUP INC	0.00%	JP3765400001
CROWDSTRIKE HOLDINGS INC	0.00%	US22788C1053
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
BEST WORLD INTL NPV	0.00%	SG1DG3000004
ELECTRONIC ARTS INC	0.00%	US2855121099
NOMURA RESEARCH INSTITUTE LTD	0.00%	JP3762800005
PRUDENTIAL FINANCIAL INC	0.00%	US7443201022
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.00%	US87973RAE09
FAST RETAILING CO LTD	0.00%	JP3802300008
WISDOM MARINE LINES CO LTD	0.00%	KYG9721M1033
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	0.00%	MX01GA000004
LULULEMON ATHLETIC	0.00%	US5500211090
KINSUS INTERCONNECT TECH	0.00%	TW0003189007

APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.00%	
SPRINT CORP 7.125% DUE 06-15-2024	0.00%	US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.00%	US404280CW70
CHINA MOLYBDENUM LUOYANG CO LTD	0.00%	CNE100000114
LUZHOU LAOJIAO CO LTD	0.00%	CNE000000GF2
DELTA ELECTRONICS THAILAND PCL	0.00%	TH0528010R18
MAXIS BHD	0.00%	MYL60120O008
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.00%	CH0224397346
DOW INC	0.00%	US2605571031
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.00%	
HENRY SCHEIN CORP COM	0.00%	US8064071025
CARRIER GLOBAL COR COM USD0.01 WI	0.00%	US14448C1045
HAIER SMART HOME C CNY1 H	0.00%	CNE1000048K8
SIME DARBY PLANTAT	0.00%	MYL52850O001
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR	0.00%	XS1721423462
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.00%	AU3CB0284677
COSTAR GROUP INC COM USD0.01	0.00%	US22160N1090
DANGONE	0.00%	FR0000120644
NEC CORPORATION	0.00%	JP3733000008
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.00%	US45950VEM46
SIME DARBY BERHAD	0.00%	MYL41970O009
TELIA COMPANY AB	0.00%	SE0000667925
USINAS SIDER MINAS GERAIS SA	0.00%	BRUSIMACNPA6
SBA COMMUNICATIONS COM	0.00%	US78410G1040
SUMITOMO ELECTRIC	0.00%	JP3407400005
ALBERMARLE CORP	0.00%	US0126531013
KAO CORPORATION JPY50	0.00%	JP3205800000
SAGE GROUP GBP0.01051948	0.00%	GB00B8C3BL03
COCA COLA HBC AG ORD	0.00%	CH0198251305
WEC ENERGY GROUP INC	0.00%	US92939U1060
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.00%	US74977SDR04
MANULIFE FINANCIAL CORP	0.00%	CA56501R1064
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.00%	USP1507SAH06
FRESENIUS FINANCE BV 4.0% 01/02/2024	0.00%	XS1026109204
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052	0.00%	US3132DWD598
Income Due - GBP	0.00%	
PPB GROUP BHD	0.00%	MYL40650O008
FUT JUN 24 EURO DOLLARS	0.00%	
GLOBAL PAYMENTS INC	0.00%	US37940X1028
CONSOLIDATED EDISON INC COM USD0.10	0.00%	US2091151041
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.00%	XS2356317177
APTARGROUP INC	0.00%	US0383361039
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD	0.00%	CNE1000000B8
DEXCO SA COM NPV	0.00%	BRDXCOACNOR8
GAKKYUSHA CO LTD	0.00%	JP3235400003
EVERSOURCE ENERGY COM	0.00%	US30040W1080
BARRICK GOLD CORP	0.00%	CA0679011084
CHINA RAILWAY GROUP	0.00%	CNE1000007Z2
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.00%	
ROSS STORES INC	0.00%	US7782961038
AJINOMOTO CO INC JPY	0.00%	JP3119600009
Outstanding Settlement Receipts - ILS	0.00%	
JIANGXI GANFENG LITHIUM CO LTD	0.00%	CNE1000005F6
BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	0.00%	US06418BAC28
BOURBON CORP	0.00%	JP3831400001
CITIGROUP INC 4.3% DUE 11-20-2026	0.00%	US172967JC62
ALCON AG	0.00%	CH0432492467
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00%	AU0000097495
NITTOC CONSTRUCTION CO LTD	0.00%	JP3684800000
AEGON NV	0.00%	NL0000303709
BOSIDENG INTERNATIONAL HOLDING	0.00%	KYG126521064
GREEN CROSS CORPORTION	0.00%	KR7006280002
TELEKOM MALAYSIA BERHAD	0.00%	MYL48630O006
BANK OF NEW YORK MELLON CORP	0.00%	US0640581007
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.00%	XS2367816076
HAITONG SECURITIES	0.00%	CNE1000019K9
GUANGDONG INVESTMENT LIMITED	0.00%	HK0270001396
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.00%	NZHNZD0001L7
SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD	0.00%	CNE100001M79
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.00%	AU0000217101

WESFARMERS LIMITED	0.00%	AU000000WES1
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.00%	AU3FN0069209
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.00%	US911365BM59
FASTENAL CO	0.00%	US3119001044
XIAMEN FARATRONIC CO LTD	0.00%	CNE000001D72
QUALICORP SA COM NPV	0.00%	BRQUALACNOR6
CHINA MEIDONG AUTO HOLDINGS LTD	0.00%	KYG211921021
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.00%	XS1648298559
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
ITOCHU CORP JPY	0.00%	JP3143600009
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.00%	XS1883878966
A P MOLLER-MAERSK B	0.00%	DK0010244508
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.00%	NZLGFDT014C0
TINC COMM VA	0.00%	BE0974282148
INFINEON TECHNOLOGIES AG	0.00%	DE0006231004
SEMIRARA MINING AN PHP1	0.00%	PHY7628G1124
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.00%	FR0014006UI2
WARNER BROS DISCOVERY INC	0.00%	US9344231041
GIVAUDAN - REG	0.00%	CH0010645932
EDP-ENERGIAS DO BRASIL SA	0.00%	BRENBRACNOR2
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.00%	US071813CE75
I MOBILE CO LTD	0.00%	JP3105210003
YAMATANE CORP	0.00%	JP3937600009
ECOPETROL SA	0.00%	COC04PA00016
NATIONAL GRID PLC DISC COML PAPER 4/2 YRS 3&4 10-13-202	0.00%	US63627UKD53
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.00%	
ATLAS COPCO AB	0.00%	SE0017486889
AMERIPRISE FINANCIAL INC	0.00%	US03076C1062
HCA INC 5% DUE 03-15-2024	0.00%	US404119BN87
NORDEA BANK ABP	0.00%	FI4000297767
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.00%	
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
SUZANO PAPEL E CEL COM NPV	0.00%	BRSUZBACNORO
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.00%	US38869PAP99
SUNNY OPTICAL TECHNOLOGY GROUP	0.00%	KYG8586D1097
FANUC CORP	0.00%	JP3802400006
MIZUHO FINANCIAL GROUP INC	0.00%	JP3885780001
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.00%	US05253JAL52
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.00%	
LONGDA CONSTRUCTION AND DEVELOPMENT CORP	0.00%	TW0005519003
Income Due - HKD	0.00%	
UMICORE NPV	0.00%	BE0974320526
LEADCORP INC	0.00%	KR7012700001
CHINA INTERNATIONAL CAPITAL CORP	0.00%	CNE1000048J0
DEUTSCHE BOERSE AG	0.00%	DE0005810055
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.00%	USU10517AC12
ENGIE AUG5	0.00%	FR0010208488
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.00%	US14040HCQ65
RWE AG	0.00%	DE0007037129
RHEINMETALL AG	0.00%	DE0007030009
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	0.00%	AU000000SCP9
KEURIG DR PEPPER INC	0.00%	US49271V1008
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.00%	USQ04578AD42
ON SEMICONDUCTOR CORPORATION	0.00%	US6821891057
BOUYGUES	0.00%	FR0000120503
BIM BIRLESIK MAGAZALAR AS	0.00%	TREBIMM00018
PEGATRON CORP	0.00%	TW0004938006
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.00%	USW8454EAR90
STONECO LTD	0.00%	KYG851581069
IDEXX LABORATORIES INC	0.00%	US45168D1046
COMP ENG CONSULT NPV	0.00%	JP3346200003
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.00%	ZAG000016320
SEKISUI JUSHI CORPORATION	0.00%	JP3420200002
IOCHPE MAXION SA	0.00%	BRMYPKACNOR7
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914% ARZC080	0.00%	
INTERSHOP HOLDING AG	0.00%	CH0273774791
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.00%	AU000XCLWAS7
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
PVTPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.00%	US63859UBG76
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.00%	US87264ABD63

BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.00%	ES0313307219
NUCOR CORP	0.00%	US6703461052
UNITED STATES TREAS BDS 2.125 2-15-2041	0.00%	US912810QP66
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82	0.00%	
MTR CORP	0.00%	HK0066009694
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.00%	US6325C1D228
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.00%	USQ3958YAC77
PPG INDUSTRIES INC	0.00%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
KRAFT HEINZ CO COM USD0.01	0.00%	US5007541064
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.00%	XS2180510732
GUOXUAN HIGH TECH CO LTD	0.00%	CNE000001NY7
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
OTIS WORLDWIDE COR COM	0.00%	US68902V1070
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.00%	US61747YEA91
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
VERBUND AG	0.00%	AT0000746409
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
SWISS RE AG	0.00%	CH0126881561
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C	0.00%	US44891ABX46
KIMURA UNITY CO LTD	0.00%	JP3242500001
COMWLTH BK 2.552% DUE 03-14-2027	0.00%	US2027A1KK25
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.00%	US21H0406A63
HANKOOK TIRE & TEC 3.5% SNR 30/01/23 USD200000	0.00%	XS1760764966
MOWI ASA	0.00%	NO0003054108
PEARSON PLC ORD 25P GBP	0.00%	GB0006776081
POWER CONSTRUCTION CORPORATION OF CHINA LTD	0.00%	CNE1000017G1
THE NAVIGATOR COMP	0.00%	PTPTIOAM0006
SAO MARTINHO SA	0.00%	BRSMTOACNOR3
FUTURES MARGIN-EURO	0.00%	
ICOM INC	0.00%	JP3101400004
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.00%	US50066GRAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.00%	US92343VGG32
FRANCO NEVADA CORP	0.00%	CA3518581051
ARROW ELECTRONICS INC	0.00%	US0427351004
HOYA CORPORATION JPY	0.00%	JP3837800006
EUROBANK ERGASIAS SERVICES AND	0.00%	GRS323003012
TRANSDIGM GROUP INC	0.00%	US8936411003
EIZO CORP	0.00%	JP3651080008
LONDON STOCK EXCHANG	0.00%	GB00B0SWJX34
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR	0.00%	DE000NRWOLQ9
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.00%	
FRANKLIN RESOURCES INC	0.00%	US3546131018
NAGASE BROTHERS INC	0.00%	JP3647600000
EDP RENOVAVEIS SA	0.00%	ES0127797019
INTEL CORP FIXED 3.4% DUE 03-25-2025	0.00%	US458140BP43
MCCORMICK AND COMPANY INC	0.00%	US5797802064
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.00%	US82620KAZ66
AT&T INC .9% DUE 03-25-2024 BEO	0.00%	US00206RMJ85
SMC CORP JPY50	0.00%	JP3162600005
INVESTIS HOLDING SA	0.00%	CH0325094297
LAFARGEHOLCIM LTD	0.00%	CH0012214059
MANILA ELECTRIC CO	0.00%	PHY5764J1483
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD	0.00%	XS2226916133
OLD DOMINION FREIGHT LINE INC	0.00%	US6795801009
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.00%	US15089QAL86
OCEAN WILSONS HOLDINGS LTD	0.00%	BMG6699D1074
SSY GROUP LTD	0.00%	KYG8406X1034
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.00%	US459058JF11
DENSO CO	0.00%	JP3551500006
INTL BUSINESS 3.45% DUE 02-19-2026	0.00%	US459200JG74
EFSS 0.00% 0.0% 13/10/2027	0.00%	EU000A1G0EK7
FERRARI NV COM EUR 0.01	0.00%	NL0011585146
FUT DEC 22 CBT ULT TNOTE	0.00%	
TIS INC	0.00%	JP3104890003
VIA S.A. COM NPV	0.00%	BRVIAACNOR7
WILLIS TOWERS WATS COM USD0.000304635	0.00%	IE00BDB6Q211
INDONESIA(REP OF) 1.45% SNR 18/09/26 EUR1000	0.00%	XS2012546714
MMIT Midtown Holdings, LLC (â€œMidtownâ€)	0.00%	
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.00%	US00774MAV72

TORII PHARMACEUTICAL CO LTD	0.00%	JP3635800000
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	0.00%	
HENKEL AG & CO KGAA	0.00%	DE0006048408
NATIONAL BANK OF CANADA	0.00%	CA6330671034
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION	0.00%	FR0014003TT8
INVESTOR AB SER A NPV	0.00%	SE0015811955
AFREECATV CO LTD	0.00%	KR7067160002
KKR AND CO INC	0.00%	US48251W1045
CRH PLC	0.00%	IE0001827041
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.00%	NZII8DT003C0
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.00%	JP1051411KA2
DAQO NEW ENERGY CO SPON ADS EACH REP 5 ORD SHS	0.00%	US23703Q2030
RIO TINTO LIMITED	0.00%	AU000000RIO1
INTL FLAVORS & FRAGRANCES USD	0.00%	US4595061015
INDITEX EURO.03 POST SUBD	0.00%	ES0148396007
NESTLE MALAYSIA BERHAD	0.00%	MYL4707O0005
CENTRAL PATTANA PCL	0.00%	TH0481010R10
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.00%	SG7UJ32949426
WANT WANT CHINA HOLDINGS LTD	0.00%	KYG9431R1039
VEEVA SYSTEMS INC	0.00%	US9224751084
YEALINK NETWORK TECHNOLOGY CO LTD	0.00%	CNE100002PC5
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.00%	SE0002829192
LIBERTY GLOBAL INC	0.00%	GB00B8W67B19
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	0.00%	GB00BL68HG94
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	0.00%	
MERCK KGAA	0.00%	DE0006599905
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429	0.00%	NZLGFDT012C4
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI	0.00%	
DTD 604 2.375% DUE 08-15-2024 REG	0.00%	US912828D564
NATURA CO HDLS SA COM NPV	0.00%	BRNTCOACNOR5
MATTIOLI WOODS PLC	0.00%	GB00B0MT3Y97
OLYMPUS CORP	0.00%	JP3201200007
JAPAN (10 YR 0.1% .1% 20/12/2029	0.00%	JP1103571L10
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
KIA CORP 1.75% 10-16-2026	0.00%	USY4760JAA17
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.00%	
LAND SECURITIES GROUP PLC	0.00%	GB00BYW0PQ60
GEORGE WESTON LTD	0.00%	CA9611485090
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
BANCO BTG PACTUAL UNITS(1COM & 2PRF A) 02/17	0.00%	BRBPACUNT006
NEOENERGIA SA	0.00%	BRNEOEACNOR3
STATE STREET CORP USD	0.00%	US8574771031
VOLVO AB - B	0.00%	SE0000115446
KANZHUN LTD	0.00%	US48553T1060
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES O	0.00%	US01F0324A92
GARTNER INC CL-A	0.00%	US3666511072
BAXTER INTL INC COM US\$1	0.00%	US0718131099
DSV A/S	0.00%	DK0060079531
FORTIS INC	0.00%	CA3495531079
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.00%	XS2155365641
MVV ENERGIE AG	0.00%	DE000A0H52F5
SEI INVESTMENTS COMPANY	0.00%	US7841171033
FIFTH THIRD BANCORP	0.00%	US3167731005
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026	0.00%	US233853AF73
HEXAGON AB	0.00%	SE0015961909
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.00%	US83368TAT51
UNICREDIT SPA	0.00%	IT0005239360
PURE STORAGE INC	0.00%	US74624M1027
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052	0.00%	US3132DWES89
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.00%	US78013XZU52
BARCLAYS PLC 5.501% DUE 08-09-2028	0.00%	US06738EBY05
STMICROELECTRONICS NV	0.00%	NL0000226223
COUNTRY GARDEN HLDGS CO LTD	0.00%	KYG245241032
UNITED OVERSEAS BANK	0.00%	SG1M31001969
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.00%	US928668BE16
FUJITSU JPY	0.00%	JP3818000006
KINGFISHER PLC GBP0.1571	0.00%	GB0033195214
SAMPO OYJ	0.00%	FI0009003305
KINGDEE INTERN SFTWR	0.00%	KYG525681477
HURXLEY CORP	0.00%	JP3765100007

ESSO THAILAND PCL	0.00%	TH0975010R11
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025	0.00%	USY0889VAA80
AGNICO EAGLE MINES	0.00%	CA0084741085
WEYERHAEUSER CO USD	0.00%	US9621661043
CITIGROUP INC 3.29% 03-17-2026	0.00%	US172967NL16
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	0.00%	US55608RBE99
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.00%	US912828UH11
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	0.00%	FR0013405362
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	0.00%	AU3CB0234581
New Zealand dollar	0.00%	
RENAULT SA	0.00%	FR0000131906
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	0.00%	XS2156510021
TONGWEI CO LTD	0.00%	CNE000001GS3
BANCO DE SABADELL 1.75% 10/05/2024	0.00%	XS1991397545
NOVAVEST REAL ESTATE AG	0.00%	CH0212186248
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
ARGENX SE	0.00%	NL0010832176
DOLLARAMA INC	0.00%	CA25675T1075
EQUIFAX INC	0.00%	US2944291051
LEGRAND SA	0.00%	FR0010307819
AKR CORPORINDO TBK PT	0.00%	ID1000106701
DAEWOO ENGINEERING & CONSTRUCTION	0.00%	KR7047040001
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.00%	JP1201691K75
FUT SEP 24 EURO DOLLARS	0.00%	
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.00%	US03522AAH32
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.00%	DK0009924102
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
SUZHOU MAXWELL TECHNOLOGIES CO LTD	0.00%	CNE100003F50
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.00%	US05971KAE91
ORANGE SA	0.00%	FR0000133308
AMEREN CORP	0.00%	US0236081024
AMADEUS IT HLDGS	0.00%	ES0109067019
BANQUE POPULAIRE .625% 28/04/2025	0.00%	FR0013509726
EPAM SYSTEMS INC	0.00%	US29414B1044
SWISS PRIME SITE AG	0.00%	CH0008038389
COUNTRY GARDEN SVC USD0.0001	0.00%	KYG2453A1085
RANDSTAD NV	0.00%	NL0000379121
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026	0.00%	USG2182GAA16
BANK AMER CORP 3.248% DUE 10-21-2027	0.00%	US06051GGA13
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.00%	US83368TBN72
JAPAN(GOVT OF) 0% T-BILL 19/12/2022 JPY	0.00%	JP1741091N99
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.00%	XS1681539539
TAISEI CORP	0.00%	JP3443600006
ERIE INDEMNITY CO	0.00%	US29530P1021
AOKI SUPER CO LTD NPV	0.00%	JP3105700003
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.00%	
E INK HOLDINGS INC	0.00%	TW0008069006
S B FOODS INC	0.00%	JP3163600004
FNMA POOL #CA9381 2% DUE 03-01-2051 REG	0.00%	US3140QH770
PARTNERS GROUP	0.00%	CH0024608827
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FI	0.00%	US05964HAQ83
BONGRAIN	0.00%	FR0000120107
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.00%	DE000NWB0AQ0
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.00%	USN30707AN87
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.00%	US21H0326A37
YUNNAN ENERGY NEW MATERIAL CO LTD	0.00%	CNE100002BR3
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSONIA AR	0.00%	
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020	0.00%	US64952WDQ33
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
Income Due - TWD	0.00%	
TRITON INTL LTD COM USD0.01 CL A	0.00%	BMG9078F1077
CHINA SECURITIES CO LTD	0.00%	CNE100002B89
DATADOG INC	0.00%	US23804L1035
Income Due - EUR	0.00%	
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.00%	XS2106056653
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023	0.00%	AU3CB0253235
KCC CORPORATION KRW5000	0.00%	KR7002380004
CHOUSHIMARU CO LTD	0.00%	JP3527550002
DOVER CORPORATION COM USD1.00	0.00%	US2600031080
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.00%	DUIRS1211255

LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
FIRSTENERGY CORP USD	0.00%	US3379321074
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.00%	US13607HVE97
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
RAYMOND JAMES FINL COM USD0.01	0.00%	US7547301090
KES BNP PARIBAS A/C	0.00%	
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.00%	TW0002884004
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNXL82
DAIREI CO LTD	0.00%	JP3500150002
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.00%	XS2167007249
DUPONT DE NEMOURS INC	0.00%	US26614N1028
ERICSSON LM - B SHS	0.00%	SE0000108656
TOWA BANK LTD	0.00%	JP3622400004
WUXI APPTTEC CO LTD	0.00%	CNE100003F19
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
FNMA POOL #FS0377 2.5% 02-01-2052 BEO	0.00%	US3140XFM325
KOLON INDUSTRIES INC	0.00%	KR7120110002
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.00%	NZGOVDT437C0
ADIDAS AG	0.00%	DE000A1EWWWO
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.00%	XS2048709427
APOLLO GLOBAL MANA COM USD0.00001	0.00%	US03769M1062
AUTOHOME INC	0.00%	US05278C1071
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
CDW CORP	0.00%	US12514G1085
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.00%	US92343VDY74
ASTRAZENCA PLC SPONS ADR	0.00%	US0463531089
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.00%	XS2416563901
NISHI NIPPON RAILROAD CO LTD	0.00%	JP3658800002
MONDELEZ INTL 2.25% DUE 09-19-2024	0.00%	US60920LAF13
SIEMENS GAMESA REN EUR0.17	0.00%	ES0143416115
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.00%	NZGOVDT551C8
GNMA II JUMBOS 2.5% 30 YEARS SETTLES OCTOBER	0.00%	US21H0226A46
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.00%	XS2264978623
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.00%	AU3CB0215796
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.00%	XS1082471423
EXPEDIA GROUP INC	0.00%	US30212P3038
OKINAWA CELLULAR NPV TEMP	0.00%	DU06147428D7
BPCE SR NON PFD FLTGT 1.652% DUE 10-06-2026	0.00%	US05584KAH14
INTEL CORP MTN 4.0% 01/12/2022	0.00%	AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023	0.00%	AU3CB0213429
FRANCE(GOVT OF) 2.5% 25/05/2030	0.00%	FR0011883966
HAGOROMO FOODS CORP	0.00%	JP3767600004
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.00%	GB00BM8Z2V59
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.00%	AU3CB0221232
BRITISH LAND CO GBP	0.00%	GB0001367019
TRANSURBAN QUEENSL 3.75% NTS 12/10/23 AUD10000	0.00%	AU3CB0239929
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.00%	US9128284H06
TELE2 AB	0.00%	SE0005190238
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.00%	XS1584122763
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.00%	AU3CB0291078
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU22:	0.00%	
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .4% DL	0.00%	US59217GGV59
NATL AUSTRALIA BK 6.322% 03/08/2032	0.00%	AU3CB0291284
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.00%	
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.00%	US87031CAF05
AIRSERVICES AUST 2.75% SNR MTN 15/05/23 AUD	0.00%	AU3CB0237436
CNH INDUS CAP AUST 2.1% SNR MTN 12/12/2022 AUD	0.00%	AU3CB0267474
TORONTO DOMINION BANK FLTGT RT 28/07/2025	0.00%	AU3FN0070173
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.00%	AU3CB0253581
DBS BK 2.370714% 16/06/2025	0.00%	AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.00%	AU3CB0233856
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.00%	AU3FN0055695
AUSTRALIA(COMWLTH 2.0% 21/08/2035	0.00%	AU000XCLWAF4
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
MIZUHO BK LTD CD FLTGT RT 22/08/2025	0.00%	AU3FN0070918
ANTHEM INC 3.35% DUE 12-01-2024	0.00%	US036752AC75
MANITOBA (PROVINCE 4.25% 03/03/2025	0.00%	AU3CB0223584
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.00%	AU3CB0247971

DUKE REALTY CORP	0.00%	US2644115055
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.00%	US36179VZ523
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.00%	
OPTUS FINANCE PTY 3.25% GTD SNR 06/09/23AUD	0.00%	AU3CB0256303
VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD	0.00%	AU3FN0059994
HSBC HLDGS PLC FLTGT RT 5.21% DUE 08-11-2028	0.00%	US404280DG12
AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	0.00%	AU3CB0248318
ASSA ABLOY AB	0.00%	SE0007100581
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	0.00%	AU3CB0253417
AES CORP	0.00%	US00130H1059
PACCAR FINL PTY LTD 4.05% 02/06/2025	0.00%	AU3CB0289932
NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD	0.00%	AU3CB0292597
NYKREDIT REALKREDI 0.625% SNR NPF 17/01/25 EUR	0.00%	DK0009522062
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 BE	0.00%	USP7S81YAB11
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.00%	US25160PAJ66
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.00%	US898324AA61
MOSAIC CO COM	0.00%	US61945C1036
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	0.00%	AU3CB0249209
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.00%	
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.00%	AU3FN0064739
AUST & NZ BANK GRP 6.405%-FRN LT2 20/09/34 AUD	0.00%	AU3CB0292472
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.00%	XS2408621238
ESM 0.01% SNR 04/03/30 EURO0.01	0.00%	EU000A1Z99L8
PERSIMMON PLC	0.00%	GB0006825383
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.00%	AU3CB0246544
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.00%	AU3CB0247393
SK INNOVATION	0.00%	KR7096770003
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.00%	US29874QEN07
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.00%	AU3CB0244168
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
ENTERGY CORP NEW	0.00%	US29364G1031
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.00%	AU3FN0060729
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.00%	US025816CV93
COOPERATIEVE 5.25% DUE 05-24-2041	0.00%	US21685WCJ45
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.00%	AU300ENL0021
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
PENSKE TRUCK FIXED 1.7% DUE 06-15-2026	0.00%	USU71000BD16
KOREA DEV BK BDS .8325% 25/08/2023	0.00%	AU3CB0273985
TAL EDUCATION GROUP ADR	0.00%	US8740801043
VERISIGN INC	0.00%	US92343E1029
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.00%	AU3CB0278653
ALUMINUM CORPORATION OF CHINA LTD	0.00%	CNE1000001T8
ASIAN DEVELOPMENT BANK FLTGT RT DUE 08-27-2026 BEO	0.00%	US04517PBG63
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
BARCLAYS BANK PLC 20/05/2027	0.00%	AU3FN0060448
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.00%	XS1513739760
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.00%	US459058KD44
TOTO LTD JPY50	0.00%	JP3596200000
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.00%	US91282CBV28
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.00%	US38141GWZ35
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.00%	MX0MGO0000H9
KIMBERLY CLARK DE MEXICO S A B DE C V FO2.431% DUE 07-01	0.00%	USP60694AF68
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
MITSUBISHI ELECTRIC	0.00%	JP3902400005
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	0.00%	US86562MBP41
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.00%	XS2289587862
FUJI FILM HOLDINGS CORP	0.00%	JP3814000000
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.00%	AU3CB0261576
ABU DHABI PORTS CO 2.5% SNR EMTN 06/05/31 USD	0.00%	XS2338173680
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.00%	US637432NP60
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.00%	AU3CB0242139
OBAYASHI CORPORATION	0.00%	JP3190000004
CVS CAREMARK CORP 4 DUE 12-05-2023	0.00%	US126650CC26
OREILLY AUTOMOTIVE INC NEW 4.7% 06-15-2032	0.00%	US67103HAL15
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	0.00%	AU3CB0266013
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.00%	AU3CB0239366
BRIGHTHOUSE FINL INC 5.625% DUE 05-15-2030 REG	0.00%	US10922NAG88
METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE1.55% DUE 01-C	0.00%	US59217HEP82
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.00%	US912810SX72

VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.00% AU3CB0279289
SKANDINAVISKA ENSKIL SEK	0.00% SE0000148884
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.00% US96043FAG81
ESSITY AB SER B NPV	0.00% SE0009922164
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.00% AU3CB0237949
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	0.00% US3140QKP280
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.00% AU3CB0264505
AF GRUPPEN ASA	0.00% NO0003078107
HYUNDAI CAP MTN 3.5% 21/03/2025	0.00% AU3CB0287530
UPM-KYMMENE FIM10	0.00% FI0009005987
TSY INFL IX N/B TII O 1/8 04/15/27 04-15-2027	0.00% US91282CEJ62
EAST JAPAN RAILWAY JPY	0.00% JP3783600004
SEKISUI CHEMICAL CO Y50	0.00% JP3419400001
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.00% DK0030506886
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00% AU3TB0000143
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 Rf	0.00% US133131AZ59
WESTPAC NZD COLL	0.00%
CGI INC	0.00% CA12532H1047
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.00%
MIRAMAR HOTEL INVESTMENT CO LTD	0.00% HK0071000456
SACI FALABELLA 3.75% 10-30-2027	0.00% USP82290AR17
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.00% AU3CB0273365
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.00% US03027XBV10
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.00% XS1558450745
PACCAR FINL PTY MTN .75% 24/05/2024	0.00% AU3CB0280402
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.00% AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.00% AU3CB0250132
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.00% XS2058731717
DENTSPLY SIRONA FIXED 3.25% 06-01-2030	0.00% US24906PAA75
NIBE INDUSTRIER AB SER B NPV	0.00% SE0015988019
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.00% XS2460043743
GLOBAL UNICHIP CORP	0.00% TW0003443008
PAYCOM SOFTWARE INC	0.00% US70432V1026
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00% HK0285041858
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.00% XS1499724638
DEUTSCHE BANK AG (REG)	0.00% DE0005140008
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	0.00% FR001400AJ45
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.00% US91324PCQ37
SINGAPORE TELECOMM NPV B/L 100	0.00% SG1T75931496
RICOH CO JPY50	0.00% JP3973400009
GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025	0.00% US37045XCV64
VULCAN MATERIALS CO	0.00% US9291601097
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	0.00% US345397ZC07
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.00% US66989HAH12
Income Due - KRW	0.00%
ANADOLU EFES BIRACILIK VE MALT SANA	0.00% TRAAEFES91A9
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.00% XS1523028436
7ROAD HOLDINGS LTD	0.00% KYG806101013
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.00% US195325BZ79
CTP N.V .75% 18/02/2027	0.00% XS2303052695
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00% US11133T1034
AT&T INC FIXED 2.9% DUE 12-04-2026	0.00% XS1879223565
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00% JP3585800000
GENERAL MTRS FINL CO INC DISC COML PAPER4/2 YRS 3&4 11-:	0.00% US37046ULW98
HCP INC 3.25% DUE 07-15-2026	0.00% US40414LAQ23
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.00% IL0011401937
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.00% US084670BK32
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-:	0.00% US40052VAC81
ATHENE GLOBAL FDG MEDIUM TERM SR SECD NTBOOK ENTRY I	0.00% US04686E3L49
FERGUSON FIN PLC FIXED 4.25% DUE 04-20-2027	0.00% USG33760AE23
GILEAD SCIENCES INC .75% DUE 09-29-2023	0.00% US375558BW29
CELLNEX FIN CO SAU 2.25% GTD SNR 12/04/26 EUR	0.00% XS2465792294
FNMA POOL #FM9499 2.5% 11-01-2051 BEO	0.00% US3140XDRV05
STERIS PLC	0.00% IE00BFY8C754
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.00% XS1757394322
MAZDA MOTOR CORP Y50	0.00% JP3868400007
SHISEIDO COMPANY LIMITED JPY50	0.00% JP3351600006
ALIMENTATION COUCHE-TARD 2.95% DUE 01-25-2030 BEO	0.00% USCO219CAH00
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.00% FR0014007L00
ERP OPER LTD 3.25% DUE 08-01-2027	0.00% US26884ABG76
DAI NIPPON PRINTING CO LTD	0.00% JP3493800001
PANASONIC HOLDINGS CORP	0.00% JP3866800000

NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.00%	FR0013448859
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.00%	FR0013408960
CN LT & PWR CO 4.3% DUE 04-15-2044	0.00%	US207597EG65
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051	0.00%	US3132DWB512
MAGNA INTERNATIONAL INC	0.00%	CA5592224011
SIEMENS 3.3% DUE 09-15-2046	0.00%	US82620KAM53
LOGICOR FINANCING 3.25% GTD SNR 13/11/28EUR	0.00%	XS1909057645
CAP 1 FINL CORP FLTG RT 5.247% DUE 07-26-2030	0.00%	US14040HCV50
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.00%	US58013MFC38
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.00%	US911312AJ59
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.00%	IDG000015207
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	0.00%	
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.00%	AU3CB0268035
TOSHIBA CORP Y50	0.00%	JP3592200004
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.00%	XS1316569638
AEON CO LTD	0.00%	JP3388200002
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.00%	AU3CB0268548
DARDEN RESTAURANTS INC	0.00%	US2371941053
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.00%	US14149YBJ64
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.00%	US26874RAE80
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.00%	XS2240494471
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
BIZLINK HOLDING INC	0.00%	KYG114741062
KAJEMA CORP	0.00%	JP3210200006
DIETEREN GROUP	0.00%	BE0974259880
DNB BANK ASA NOK12.50	0.00%	NO0010161896
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.00%	USP3579EAY34
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.00%	CA45075E1043
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.00%	US026874DQ70
COLES GROUP LTD	0.00%	AU0000030678
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.00%	MYBMS1900047
DR HORTON INC	0.00%	US23331A1097
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI	0.00%	
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.00%	AU3CB0285310
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	0.00%	US90265EAR18
GRESHAM HOUSE PLC	0.00%	GB0003887287
RELX CAP INC 4.0% 03-18-2029	0.00%	US74949LAC63
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.00%	US377372AE71
ALBIS CO LTD	0.00%	JP3126300007
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.00%	USQ04578AG72
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.00%	US08182BAL27
RIO TINTO FIN USA 5.2 DUE 11-02-2040	0.00%	US767201AL06
FUT DEC 22 SFE 3Y T-BOND	0.00%	
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR	0.00%	XS1508450688
TOPPAN PRINTING CO LTD	0.00%	JP3629000005
CHINA CONSTRUCUTION ENGINEERING CORP LTD	0.00%	CNE100000F46
CAPITAL ONE FINL CORP .8% 06-12-2024	0.00%	XS2009011771
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.00%	AU3FN0069027
CRITERIA CAIXACORP SA	0.00%	ES0140609019
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	0.00%	US89681LAA08
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK50I	0.00%	SE0004517290
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.00%	US25156PAC77
COMWLTH BK 3.214% DUE 05-27-2025	0.00%	US20271AAJ60
WYNNSTAY GROUP PLC	0.00%	GB0034212331
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.00%	
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.00%	US912828XB14
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.00%	US87927YAA01
LUFAX HOLDING LTD	0.00%	US54975P1021
RYDER SYSTEM INC 2.85% 03-01-2027	0.00%	US78355HKT58
KONE CORPORATION NEW	0.00%	FI0009013403
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.00%	US404280AM17
ALIGN TECHNOLOGY INC	0.00%	US0162551016
LIVE NATION INC	0.00%	US5380341090
HAPVIDA PARTICIPAC COM NPV 144A REG S	0.00%	BRHAPVACNOR4
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.00%	USP37878AC26
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.00%	AU3CB0281145
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
Income Due - ILS	0.00%	
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.00%	ES0224244089

BNP PARIBAS 3.625% 01/09/2029	0.00%	FR001400CFW8
FUT DEC 22 U.S. T-BONDS	0.00%	
DISNEY WALT CO 3% DUE 07-30-2046	0.00%	US25468PDN33
U MING MARINE TRANSPORT CORP	0.00%	TW0002606001
FUT SEP 25 ICE SONIA SO3	0.00%	
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.00%	US958102AQ89
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.00%	US20030NBK63
KYOCERA CORP JPY50	0.00%	JP3249600002
LOWES COS INC 4.0% 04-01-2032	0.00%	US548661EH62
VERIZON 5.5% DUE 03-16-2047	0.00%	US92343VDV36
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.00%	XS2020670779
SIHUAN PHARM HLDG	0.00%	BMG8162K1137
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
TELEFONICA 7.045% DUE 06-20-2036	0.00%	US87938WAC73
KBC GROUP NV 1.625% 18/09/2029	0.00%	BE0002290592
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
IREN SPA	0.00%	IT0003027817
LCH_IRS BOFAGB2U 14/10/2033 EUR P 2.235% / R 6MEURIB AR	0.00%	
WHITBREAD PLC	0.00%	GB00B1KJJ408
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.712% / R 3MBBSW AR	0.00%	
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	0.00%	US80281LAG05
FENG TAY ENTERPRISE CO LTD	0.00%	TW0009910000
3M CO 4.0% 09-14-2048	0.00%	US88579YBD22
NORDSON CORP	0.00%	US6556631025
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.00%	US87264ABV61
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.00%	US17275RAD44
FUT SEP 23 90 DAY B-BILLS	0.00%	
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.00%	US89417EAN94
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045	0.00%	US19416QEJ58
NORFOLK SOUTHN 3.4% DUE 11-01-2049	0.00%	US655844CD87
SUMITOMO CORP JPY	0.00%	JP3404600003
KEYCORP	0.00%	US4932671088
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.00%	XS2434710799
US TREASURY N/B 2.25% 11-15-2024	0.00%	US912828G385
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.00%	AU3CB0283034
MARKEL CORPORATION	0.00%	US5705351048
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
SUN ART RETAIL GROUP	0.00%	HK0000083920
THE JM SMUCKER COMPANY	0.00%	US8326964058
PERKINELMER INC	0.00%	US7140461093
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
Australian Dollar Custodial Account â€” MMF Short Term Depo:	0.00%	
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00%	GB00BMGR2916
WELLTOWER INC 2.05% DUE 01-15-2029 BEO	0.00%	US95040QAN43
BANK NOVA SCOTIA B C 1.35% 06-24-2026	0.00%	US0641594A17
GSK CONSUMER HEALTHCARE 3.625% 03-24-2032	0.00%	USU04020AD22
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.00%	SG7S30941627
GEBERIT AG-REG	0.00%	CH0030170408
GENERAC HOLDINGS INC	0.00%	US3687361044
TELEPERFORMANCE	0.00%	FR0000051807
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.00%	XS1312953596
ARES CAPITAL CORP 2.875% DUE 06-15-2027 BEO	0.00%	US04010LBD47
SIEMENS HEALTHINEERS AG	0.00%	DE0005SHL1006
BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR	0.00%	XS2487770104
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.00%	USQ8809VAG43
USS CO LTD	0.00%	JP3944130008
COOPER COS INC	0.00%	US2166484020
NVR INC	0.00%	US62944T1051
BLACKSTONE 1.0% 05/10/2026	0.00%	XS1499602289
CONAGRA BRANDS INC	0.00%	US2058871029
BROWN BROWN INC	0.00%	US1152361010
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28GBP	0.00%	XS2303762475
COMMONWEALTH BANK OF	0.00%	
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%	
JAPAN (10 YR 0.1% .1% 20/03/2030	0.00%	JP1103581L42
BEIJING ENTERPRISES WATER GROUP LTD	0.00%	BMG0957L1090

CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
ATMOS ENERGY CORP	0.00% US0495601058
KLABIN SA UNITS	0.00% BRKLBNCDDAM18
SWISS LIFE HOLDING AG	0.00% CH0014852781
MORGAN STANLEY 4.431% 01-23-2030	0.00% US6174468G77
CENTERPOINT ENERGY INC	0.00% US15189T1079
ST CORPORATION	0.00% JP3162800001
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.00% AU3CB0283646
SANDVIK AB	0.00% SE0000667891
ALINCO INC	0.00% JP3126100001
THE SWATCH GROUP AG-B CHF50	0.00% CH0012255151
Cash / Other	0.00%
ENEL CHILE SA 4.875% 06-12-2028	0.00% US29278DAA37
CITIGROUP INC 4.65% DUE 07-30-2045	0.00% US172967JU60
BANK AMER CORP 3.974% 02-07-2030	0.00% US06051GHQ55
SOLVAY SA .5% 06/09/2029	0.00% BE6315847804
HORIZON THERAPEUTI COM USD 0.0001	0.00% IE00BQPVQZ61
JUROKU FINANCIAL G NPV	0.00% JP3392650002
CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD	0.00% AU3CB0280956
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	0.00% US46647PBE51
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR	0.00% XS2082969655
PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030	0.00% US09659W2H65
TRANSUNION	0.00% US89400J1079
NISSIN SUGAR HLDG NPV	0.00% JP3676600004
DEUTSCHE BANK AG MTN 1.875% 23/02/2028	0.00% DE000DL19WL7
HYPOTHEKARBANK LENZBURG AG	0.00% CH0001341608
ELECTRICITE DE FRANCE	0.00% FR0010242511
STANLEY BLACK & DECKER INC	0.00% US8545021011
VODAFONE GROUP PLC 4.375% 05-30-2028	0.00% US92857WBK53
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.00% US045054AN37
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	0.00% XS1472663670
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00% US4456581077
UNIBAIL-RODAMCO-WE 2% GTD SNR 29/06/2032EUR	0.00% FR0013521267
DKK BNP PARIBAS A/C	0.00%
NEXTERA ENERGY CAP HLDGS INC FLTG DUE 02-22-2023	0.00% US65339KBT60
LCH_IRS BOFAGB2U 02/12/2028 EUR P 1.103% / R 6MEURIB AR	0.00%
INGERSOLL RAND INC	0.00% US45687V1061
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.00% XS1567174526
ARCELORMITTAL NPV POST STK SPLIT	0.00% LU1598757687
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766% SO230614US2	0.00%
AROUNDTOWN SA	0.00% LU1673108939
MERCURY FINL CR CARD MASTER TR AST BACKED NT SER 202	0.00% US58940BAA44
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.00%
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2026	0.00% US46647PBK12
UNI CHARM CORPORATION	0.00% JP3951600000
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.00% US00914AAB89
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	0.00% US28414BAF31
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.00% US456837AH61
AT&T INC FIXED 1.6% DUE 05-19-2028	0.00% XS2180007549
ZEBRA TECHNOLOGIES CORP	0.00% US9892071054
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030	0.00% US893574AP88
PARAMOUNT GLOBAL	0.00% US92556H2067
QUANTA SERVICES INC	0.00% US74762E1029
VOLVO AB	0.00% SE0000115420
SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026	0.00% USP8674JAE93
ZSCALER INC	0.00% US98980G1022
ALLSTATE CORP 4.5% DUE 06-15-2043	0.00% US020002BA86
PINTEREST INC	0.00% US72352L1061
MAPFRE SA 1.625% 19/05/2026	0.00% ES0224244071
RESTAURANT BRNDS ICOM NPV	0.00% CA76131D1033
EISAI CO LTD JPY	0.00% JP3160400002
NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	0.00% XS1795261822
TOTAL CAP INTL 3.455% 02-19-202	0.00% US89153VAQ23
INVESTEC 6.75%-FRN PERP GBP200000	0.00% XS1692045864
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO	0.00%
BURBERRY GROUP PLC	0.00% GB0031743007
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.00% USN30707AC23
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.00%
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.00% US92343VGE83
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.00% FR0014007PV3
ZAI LAB LTD	0.00% US98887Q1040
HUNTINGTON BANCSHARES INC	0.00% US4461501045

CDN NATL RAILWAYS 3.95% SNR 22/09/2045	CAD1	0.00%	CA136375CG50
AKZO NOBEL NV	EURO.50	0.00%	NL0013267909
24492780 IRS ANZ NZD 080724	PFXD 1.06 RFLT 3ZBSW	0.00%	DU0244927801
FUT DEC 22 SFE 10Y T-BOND		0.00%	
AEVIS VICTORIA SA		0.00%	CH0478634105
STEEL DYNAMICS INC		0.00%	US8581191009
Income Due - CAD		0.00%	
CITIZENS FINANCIAL GROUP INC		0.00%	US1746101054
CVS HEALTH CORP 6.125% DUE 09-15-2039		0.00%	US126650BR04
NOVOZYMES A/S SER`B`DKK2		0.00%	DK0060336014
EVERGY INC COM NPV		0.00%	US30034W1062
BPCE SA FIXED 2.375% DUE 01-14-2025		0.00%	US05584KAG31
AUSTRALIA PACIFIC AIRPORTS 3.125%	26/09/2023	0.00%	XS0974122516
PVTPL NATIONWIDE BLDG SOC 4.302%	03-08-2029	0.00%	US63861VAB36
MATCH GRP INC NEW COM USD0.001		0.00%	US57667L1070
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50		0.00%	NO0006000801
CLOROX CO DEL		0.00%	US1890541097
VARIA US PROPERTIES AG		0.00%	CH0305285295
CATALENT INC		0.00%	US1488061029
JOHNSON CTLS INTL 1% SNR 15/09/2023	EUR100000	0.00%	XS1580476759
SODEXO		0.00%	FR0000121220
PVTPL ATHENE GLOBAL FDG 2.514%	03-08-2024	0.00%	US04685A3J84
SKYWORKS SOLUTIONS INC		0.00%	US83088M1027
SHIMIZU CORPORATION		0.00%	JP3358800005
QUEST DIAGNOSTICS		0.00%	US74834L1008
KURJITA WATER INDUSTRIES		0.00%	JP3270000007
BIOMERIEUX NPV		0.00%	FR0013280286
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2049		0.00%	US35564RBF01
MONGODB INC		0.00%	US60937P1066
SANKYO FRONTIER CO LTD		0.00%	JP3328200005
VAIL RESORTS INC		0.00%	US91879Q1094
CINCINNATI FINANCIAL CORP		0.00%	US1720621010
DOMINOS PIZZA INC		0.00%	US25754A2015
COMMERZBANK AG	1.5% 22/11/2024	0.00%	XS2411541654
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.755% / R 6MBBSW AR		0.00%	
FLEETCOR TECHNOLOGIES INC		0.00%	US3390411052
UMBS TBA 15YR POOL #000000 1.5% DUE	10-15-2036 REG	0.00%	US01F0124A11
TAYLOR WIMPEY PLC GBP		0.00%	GB0008782301
NATURGY FINANCE B. 1.5% GTD SNR	29/01/2028 EUR	0.00%	XS1755428502
KATAKURA & CO OP AGRI CORP		0.00%	JP3211800002
HOKKAN HOLDINGS LTD		0.00%	JP3846600009
M3 INC NPV		0.00%	JP3435750009
SUZUKI MOTOR CORP		0.00%	JP3397200001
ROTHESAY LIFE PLC 3.375% T3 12/07/2026	GBP	0.00%	XS2027400063
RENTOKIL INITIAL PLC		0.00%	GB00B082RF11
SYNCHRONY FINANCIAL		0.00%	US87165B1035
INTL FIN FAC FOR 1% SNR 21/04/26	USD1000'34'	0.00%	XS2333299324
BANK AMER CORP FLTG RT 2.884% DUE	10-22-2030	0.00%	US06051GHX07
NITTO FUJI FLOUR MILLING CO LTD		0.00%	JP3683200004
MEXICO(UTD MEX ST) 7.5% GTD SNR	03/06/2027 MXN	0.00%	MX0MGO0000D8
SEAGEN INC COM USD0.001		0.00%	US81181C1045
FUT DEC 22 CBT UL T-BONDS		0.00%	
PALANTIR TECHNOLOGIES INC		0.00%	US69608A1088
SONOVA HOLDING AG - REG		0.00%	CH0012549785
AMERN TOWER CORP 2.1% DUE 06-15-2030		0.00%	US03027XBC39
JPMORGAN CHASE & 4.203% DUE 07-23-2029		0.00%	US46647PAV85
FIDELITY NATIONAL 2.25% DUE 03-01-2031		0.00%	US31620MBT27
ASM INTERNATIONAL NV		0.00%	NL0000334118
FNMA POOL #BQ4491 2.0% 02-01-2051		0.00%	US3140KP7D93
EURO BK RECON&DEV 6.45% CURR/LKD	13/12/22 IDR	0.00%	XS1734550897
British pound sterling		0.00%	
AKAMAI TECHNOLOGIES		0.00%	US00971T1016
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR		0.00%	
FEDERAL HOME LN MTG CORP POOL #G05725	4.5% 11-01-203	0.00%	US3128M7VS28
YOKOGAWA ELECTRIC JPY		0.00%	JP3955000009
BNP PARIBAS FIXED 6.625% DUE 12-31-2049		0.00%	USF1R15XK938
PLUG POWER INC		0.00%	US72919P2020
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI		0.00%	
MIZUHO FINL GROUP INC 1.979% DUE	09-08-2031/09-08-20	0.00%	US60687YBL20
FRESENIUS MED CARE 1% GTD SNR 29/05/26	EUR1000	0.00%	XS2178769076
PUT SWO USD MSLNGB2X P 2.45% / R 1DSOFR	SO221028US24	0.00%	
JAPAN (30 YR 0.4% .4% 20/12/2049		0.00%	JP1300651L15

POWER CORP OF CANADA CAD	0.00%	CA7392391016
Income Due - CNY	0.00%	
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.00%	XS0829324457
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
IPSEN PROMESSES SA	0.00%	FR0010259150
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00%	JP1400081F45
GARMIN ORD	0.00%	CH0114405324
PULTE GROUP INC	0.00%	US7458671010
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
GOLDMAN SACHS GROUP INC 4.482% DUE 08-23-2028 BEO	0.00%	US38141GZU11
BK OF IRELAND MTN .375% 10/05/2027	0.00%	XS2311407352
UNITED MEXICAN STATES 7.75% 29/05/31	0.00%	MX0MGO0000P2
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24	0.00%	
TWILIO INC	0.00%	US90138F1021
ARCH CAPITAL GROUPCOM	0.00%	BMG0450A1053
CARMAX INC	0.00%	US1431301027
CREDIT MUT. ARKEA 1.25%-FRN 11/06/2029 EUR	0.00%	FR0013517307
ANTOFAGASTA PLC	0.00%	GB0000456144
E.ON INTL FINANCE BV 6.65% 04-30-2038	0.00%	USN3033QAU69
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.00%	XS2169281131
Income Due - BRL	0.00%	
DNB BANK ASA 4%-FRN SNR NPF 17/08/27 GBP	0.00%	XS2521025408
ABC ARBITRAGE SA	0.00%	FR0004040608
PROLOGIS L P 2.25% 30/06/2029	0.00%	XS1577961862
COVENTRY BS 6.875%-FRN PERP GBP200000	0.00%	XS1961836712
BILL COM HOLDINGS INC	0.00%	US0900431000
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.00%	XS2294155739
SARTORIUS STEDIM B EURO.1666	0.00%	FR0013154002
DAH SING BANKING GRP LTD	0.00%	HK2356013600
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.00%	XS0252367775
UDR INC	0.00%	US9026531049
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.00%	GB00BMBL1F74
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2	0.00%	US853254AX89
FEDERAL HOME LN MTG CORP SER WIK151 CL A2 3.799999952	0.00%	US3137H8WB34
HUBSPOT INC	0.00%	US4435731009
UTD STATES TREAS .25% DUE 06-30-2025	0.00%	US912828ZW33
FERROVIAL SA	0.00%	ES0118900010
VOLVO CAR AB	0.00%	SE0016844831
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	0.00%	US31620MBV72
COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.00%	US74977SDJ87
METRO INC - A	0.00%	CA59162N1096
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.00%	XS1909177625
NORTHERN TRUST CORP	0.00%	US6658591044
NICE LTD	0.00%	IL0002730112
ESM 1% SNR 23/06/27 EURO.01'287	0.00%	EU000A1Z99Q7
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.00%	XS1751004232
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.00%	USQ8053LAA28
ROCHE HLDGS INC 7% DUE 03-01-2039	0.00%	USU75000AN65
BUNGE LIMITED	0.00%	BMG169621056
ADVANCE AUTO PARTS	0.00%	US00751Y1064
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	0.00%	US36962G3P70
SWEDBANK AB	0.00%	SE0000242455
TAKARA LEBEN INFRASTRUCTURE FUND INC	0.00%	JP3048210003
RELiance INDS 3.667% SNR 30/11/2027 USD	0.00%	USY72570AN72
EUROPEAN UNION .45% 04/07/2041	0.00%	EU000A3KT6B1
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.00%	US22536PAH47
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.00%	US35177PAL13
THURGAUER KANTONALBANK	0.00%	CH0231351104
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086% / R 6MBBSW AR	0.00%	
JULIUS BAER GROUP LTD	0.00%	CH0102484968
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.00%	XS2010031057
LOEWS CORP	0.00%	US5404241086
BSTN PPTYS LTD 3.4% DUE 06-21-2029	0.00%	US10112RBB96
MONDI PLC	0.00%	GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
NIKE INC 3.375% DUE 11-01-2046	0.00%	US654106AG82
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.00%	US852060AT99
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.00%	IE00BDR5HM97

PVTPL SPRINT SPECTRUM /SPRINT	5.152%	03-20-2028	0.00%	US85208NAE04
FTGROUP CO LTD			0.00%	JP3166940001
PUT BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.			0.00%	
BANK AMER CORP 3.705% BNDS	04-24-2028		0.00%	US06051GGL77
KIMBERLY-CLARK 6.625% DUE 08-01-2037			0.00%	US494368BC63
SPLUNK INC COM			0.00%	US8486371045
WORLDLINE SA			0.00%	FR0011981968
SMITH & NEPHEW PLC			0.00%	GB0009223206
ROGERS COMMUNICATIONS INC-B			0.00%	CA7751092007
AVANTOR INC			0.00%	US05352A1007
AZBIL CORP			0.00%	JP3937200008
SENSIENT TECHNOLOGIES CORP			0.00%	US81725T1007
COLOMBIA(REP OF) 4.5% SNR 15/03/29	USD200000		0.00%	US195325DP79
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 49			0.00%	US808513BJ38
HEIAN CEREMONY SERVICE CO LTD			0.00%	JP3834050001
HONG LEONG FINANCE LTD			0.00%	SG1M04001939
DEUTSCHE BANK AG 2.625% MTN 2.625%	16/12/2024		0.00%	XS2102507600
SOCIETE GENERALE 7.875% 29/12/2049			0.00%	USF8586CRW49
KINDER MORGAN INC 4.3% DUE 06-01-2025			0.00%	US49456BAF85
FNMA SINGLE FAMILY MORTGAGE 1.5%	10-15-2050		0.00%	US01F0126A92
AMERN EXPRESS CO 8.15% DUE 03-19-2038			0.00%	US025816AZ26
CMS ENERGY CORP			0.00%	US1258961002
JAPAN POST BANK CO LTD			0.00%	JP3946750001
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1DTONAR ARRC			0.00%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1DTONAR ARRC			0.00%	
MERCK & CO INC NEW 4.0%	03-07-2049		0.00%	US58933YAW57
ENEL FINANCE INTL NV 12/07/2028 1.875%	07-12-2028		0.00%	USN30706VD93
PVTPL ROCHE HLDGS INC	1.882%	03-08-2024	0.00%	US771196BU52
UNITED STATES TREAS NTS .125% DUE	12-15-2023	REG	0.00%	US91282CBA80
BRANDYWINE REALTY TRUST			0.00%	US1053682035
FUT DEC 24 EURO DOLLARS			0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/06/26	JPY50000		0.00%	JP1103431G66
JAPAN(GOVT OF) 0% T-BILL 07/11/2022 JPY			0.00%	JP1740991N84
BCE INC			0.00%	CA05534B7604
WARNERMEDIA HLDGS INC SR NT 3NC1 144A	3.788%	03-15-20	0.00%	US55903VAU70
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR AR			0.00%	
LIBERTY GLOBAL INC USD0.01 A			0.00%	GB00B8W67662
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR			0.00%	XS1918887156
SWATCH GROUP AG			0.00%	CH0012255144
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323%	01-13-21		0.00%	US09659X2N16
TERNA SPA 0.75% SNR EMTN 24/07/32 EUR			0.00%	XS2209023402
PRYSMIAN SPA			0.00%	IT0004176001
HCA INC 5.25% DUE 04-15-2025			0.00%	US404119BQ19
HANNOVER RUECK SE			0.00%	DE0008402215
KUEHNE & NAGEL INTERNATIONAL AG			0.00%	CH0025238863
TDK CORPORATION			0.00%	JP3538800008
KIKKOMAN CORPORATION JPY			0.00%	JP3240400006
NIPPON STEEL CORPORATION			0.00%	JP3381000003
FAIRFAX FINL HOLDINGS LTD CAD			0.00%	CA3039011026
ROCHE HLDGS INC 2.132% 03-10-2025			0.00%	US771196BT89
BANK AMER CORP FIXED 2.496% DUE	02-13-2031		0.00%	US06051GHZ54
LIBERTY MEDIA CORP COM			0.00%	US5312298541
TELSTRA CORPORATION LIMITED			0.00%	AU000000TLS2
MSTB03	WEST PAC		0.00%	
ALLEGHANY CORPORATION			0.00%	US0171751003
GAMING AND LEISURE P COM USD0.01			0.00%	US36467J1088
PVTPL DANONE NT 144A 2.589% DUE	11-02-2023/11-02-20		0.00%	US23636TAD28
PVTPL SABLE INTL FIN LTD FIXED	5.75%	09-07-2027	0.00%	US785712AG56
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027	EUR		0.00%	XS2343340852
BASELLANDSCHAFTLICHE KANTONALBANK			0.00%	CH0001473559
IREN SPA 1% SNR EMTN 01/07/2030 EUR			0.00%	XS2197356186
CELANESE US HLDGS 4.777% 19/07/2026			0.00%	XS2497520705
EPIROC AB			0.00%	SE0015658109
BANCO SANTANDER S FIXED 5.179% DUE	11-19-2025		0.00%	US05971KAA79
MACQUARIE BANK 1.125% SNR 15/12/25	GBP1000		0.00%	XS2329146539
ITOCHU-SHOKUHIN CO LTD			0.00%	JP3143700007
BANCO SANTANDER 5.25%-FRN PERP EUR200000			0.00%	XS1692931121
US TREASURY N/B 2% DUE 02-15-2050 REG			0.00%	US912810SL35
ZOOMINFO TECHNOLOGIES INC			0.00%	US98980F1049
ENTEGRIS INC			0.00%	US29362U1043
ANZ NAT INT LONDON 0.2% GTD SNR	23/09/2027	EUR	0.00%	XS2389757944
IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW			0.00%	DUIRSBNZ3488

APA GROUP	0.00%	AU0000000APA1
ABBVIE INC 2.3% DUE 11-21-2022 REG	0.00%	US00287YBM03
NATL AUSTRALIA BK 3.5% DUE 06-09-2025	0.00%	US63254ABD90
BBVA(BILB-VIZ-ARG) 0.5% SNR NPF 14/01/2027 EUR	0.00%	XS2101349723
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%	
ABIOMED INC	0.00%	US0036541003
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
BARCLAYS PLC 5.2% DUE 05-12-2026	0.00%	US06738EAP07
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD	0.00%	NZLGFDTO11C6
PPG INDUSTRIES 1.2% DUE 03-15-2026	0.00%	US693506BU04
M&G PLC 6.5%-FRN LT2 20/10/2048 USD	0.00%	XS1888930150
VOLKSWGN FIN SV NV 2.125% GTD SNR 18/01/28 GBP	0.00%	XS2433140113
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI	0.00%	
JPMORGAN CHASE & CO 4.08% 04-26-2026	0.00%	US46647PCZ71
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.00%	GB00BK5CVX03
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.00%	US912810RJ97
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
POOL CORPORATION	0.00%	US73278L1052
VEOLIA ENVIRONNEME 0.892% SNR 14/01/2024EUR	0.00%	FR0013394681
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW	0.00%	DUIRSWBC3591
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.00%	XS1028941117
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.00%	XS2070192591
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.00%	NO0010875230
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
PVTPPL GSK CONSUMER HEALTHCARE CAPITAL LL3.125% 03-24-2	0.00%	US36264NAA28
ATLANTIA SPA	0.00%	IT0003506190
GERMANY(FEDERAL 0.0% 15/08/2052	0.00%	DE0001102572
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR	0.00%	DE000DL19VB0
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	0.00%	AU3FN0058145
ALLIANT ENERGY CORP	0.00%	US0188021085
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP	0.00%	XS1514188488
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.00%	XS2177021271
QNB FIN LTD 2.625% 12/05/2025	0.00%	XS2162033729
EQUITABLE HLDGS IN COM USD0.01	0.00%	US29452E1010
DOCUSIGN INC	0.00%	US2561631068
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
PRAXAIR INC NT 1.1% 08-10-2030	0.00%	US74005PBT03
CIGNA CORP 2.375% DUE 03-15-2031 BEO	0.00%	US125523CM05
CLOVERIE 5.625%-FRN SUB 24/06/46 USD	0.00%	XS1385999492
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU0000000SHL7
ESM 0.01% SNR 15/10/31 EURO.01	0.00%	EU000A1Z99P9
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.00%	XS2240463674
KEPPEL CORP LTD	0.00%	SG1U68934629
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.00%	US071813CH07
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.00%	
STRAUMANN HLDG CHF0.01 REGD POST SPLIT	0.00%	CH1175448666
ALFA LAVAL AB	0.00%	SE0000695876
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00%	US912828XT22
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
NORDEA BK ABP MED .625% DUE 05-24-2024	0.00%	US65559D2C22
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B"REGS	0.00%	USP28769AA86
KESKO OYJ-B SHS	0.00%	FI0009000202
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
FNMA POOL #CA6902 2.0% DUE 09-01-2050	0.00%	US3140QEU424
NORTHLAND POWER INC	0.00%	CA6665111002
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.00%	XS1936791612
BATH AND BODY WORKS INC	0.00%	US0708301041
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.00%	
NISSAN MOTOR CO Y50	0.00%	JP3672400003
LCH_IRS BOFAGB2U 05/05/2036 EUR P 2.192% / R 6MEURIB AR	0.00%	
ASTRAZENECA PLC 6.45% DUE 09-15-2037	0.00%	US046353AD01
NIKE INC 2.75% DUE 03-27-2027	0.00%	US654106AJ22

NEXT PLC GBP0.10	0.00%	GB0032089863
FUT PUT DEC 22 LIF 3M EURIBR 9987	0.00%	
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
OCEAN SYSTEM CORP	0.00%	JP3172260006
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.00%	XS2465984289
RESONA HOLDINGS INC	0.00%	JP3500610005
WESTERN DIGITAL CORP	0.00%	US9581021055
KROGER CO 5.4% DUE 01-15-2049	0.00%	US501044DM06
DAIOHS CORP	0.00%	JP3480520000
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027	0.00%	US22535WAB37
SK TELECOM ADR EA REP 0.55555 SHS P/S	0.00%	US78440P3064
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.00%	SG3260987684
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
ARGENTUM NETHERLAN 5.625%-FRN SUB 15/08/52 USD	0.00%	XS1423777215
TOYOTA FIN .85% 09/09/2024	0.00%	AU3CB0282945
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.00%	XS2121441856
MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	0.00%	US606822AV60
Australian Dollar Custodial Account â€” Absolute Return Bond f	0.00%	
ENTERPRISE PRODS 2.8% DUE 01-31-2030	0.00%	US29379VBX01
TENCENT HLDGS LTD 3.975% 04-11-2029	0.00%	US88032XAN49
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI	0.00%	
PVTPL BPCE SR NON PFD 4.625% 09-12-2028	0.00%	US05583JAE29
PUT SWO EUR BNPAGB22 P 1.567% / R 6MEURIB SO221114EU:	0.00%	
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
NITTO DENKO CORPORATION	0.00%	JP3684000007
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
ITO EN LTD	0.00%	JP3143000002
BIO TECHNE CORP COM USD0.01	0.00%	US09073M1045
AT&T INC 3.85% DUE 06-01-2060	0.00%	US00206RKB77
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5M278
FNMA POOL #FS0434 2.5% 11-01-2051 BEO	0.00%	US3140XFPU97
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
OMRON CORP Y50	0.00%	JP3197800000
NEC ELECTRONICS CORP	0.00%	JP3164720009
MASCO CORP 2% DUE 02-15-2031	0.00%	US574599BQ83
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	0.00%	US3132DWBB81
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.00%	ES0000012K46
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.00%	US912828ZQ64
EMERSON ELEC CO .875% DUE 10-15-2026	0.00%	US291011BP85
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.00%	FR0013254273
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.00%	DE0001102564
BORGWARNER INC	0.00%	US0997241064
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.00%	XS1580239207
BBVA(BILB-VIZ-ARG) 0.125%-FRN SNR 24/03/27 EUR	0.00%	XS2322289385
WILLIAMS COMPANIES INC 2.6% 03-15-2031	0.00%	US969457BY52
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
FUT DEC 23 90 DAY B-BILLS	0.00%	
PRAXAIR INC NT 2% 08-10-2050	0.00%	US74005PBS20
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.00%	XS2347379377
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
CPUK FINANCE LTD 4.875% 28/08/2025	0.00%	XS1622392014
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.00%	DE0001030559
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
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
DOORDASH INC	0.00%	US25809K1051
HYUNDAI CAPITAL SERVICES 1.25% 08/02/2026 1.25% 02-0	0.00%	USY3815NBC49
WHIRLPOOL CORP USD	0.00%	US9633201069
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.00%	DE0001102580
CCP DUE RECEIVABLE FROM CITIBANK	0.00%	
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.00%	XS2131567138
PUT BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.00%	

BRAMBLES LIMITED	0.00%	AU000000BXB1
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	0.00%	US65339KBW99
SMITHS GROUP PLC	0.00%	GB00B1WY2338
New Zealand Dollar Custodial Account â€“ MITNZ Unlisted Prop	0.00%	
ZENDESK INC	0.00%	US98936J1016
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.00%	US05348EBF51
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.00%	US918367AC71
BPCE SFH 1.125%-FR EMTN 12/04/30 EUR	0.00%	FR0014009088
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
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.00%	US3132WEYZ93
TELEFLEX INC	0.00%	US8793691069
A2A SPA 1% SNR EMTN 02/11/2033 EUR	0.00%	XS2403533263
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
VISTRA CORP	0.00%	US92840M1027
MICROCHIP TECH INC FIXED 4.333% DUE 06-01-2023	0.00%	US595017AP92
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927% / R 6MBSW AR	0.00%	
CARNIVAL CORP USD	0.00%	PA1436583006
COMPUTERSHARE LTD	0.00%	AU000000CPU5
NISOURCE INC	0.00%	US65473P1057
WOLTERS KLUWERS .25% 30/03/2028	0.00%	XS2324836878
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125%	0.00%	US91282CCN92
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR ARI	0.00%	
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.00%	US3140XHG687
GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR	0.00%	XS2100788780
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
NOMURA SECURITIES Y50	0.00%	JP3762600009
PVTPL MAGALLANES INC 3.755% 03-15-2027	0.00%	US55903VAG86
SCENTRE MGMT LTD 3.875% 16/07/2026	0.00%	XS1087821531
SNAP ON INC	0.00%	US8330341012
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
BANK OF NEW ZEALAND	0.00%	
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	0.00%	US03040WAW55
TOYOTA TSUSHO CORP	0.00%	JP3635000007
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.00%	ES0000012F76
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031	0.00%	US03040WAY12
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
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.00%	MYBML1600014
FNMA 2.5% 08-01-2051	0.00%	US3140QLRC23
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
S&P GLOBAL INC SR NT 144A 2.45% 03-01-2027	0.00%	US78409VBA17
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
HEIDELBERGCEMENT AG	0.00%	DE0006047004
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.00%	PTBCPHOM0066
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
EVEREST RE GROUP LTD	0.00%	BMG3223R1088
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036	0.00%	US61747YEF88
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.00%	
AT&T INC FLTG RT 1.95% 09-15-2023	0.00%	XS1998902479
ASSURANT INC	0.00%	US04621X1081
AZRIELI GROUP	0.00%	IL0011194789
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
LEAR CORP	0.00%	US5218652049
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.00%	XS2444424639
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00%	US251526CJ68
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	0.00%	FR0014004L86
EMERA INC	0.00%	CA2908761018
GREAT WEST LIFE CO	0.00%	CA39138C1068
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	0.00%	US1248EPBR37
TELUS CORP NON-CANANDIAN	0.00%	DU0023810939
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
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%	
AGEAS NPV POST SPLIT	0.00%	US22615MAW29
FED HOME LN MTG 2.5% DUE 07-01-2050	0.00%	BE0974264930
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.00%	US3133KJW36
	0.00%	US3140FXG558

JPMORGAN CHASE & CO 2.301% DUE	10-15-2025	0.00%	US46647PBF27
QIAGEN NV		0.00%	NL0012169213
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG		0.00%	US694308JT56
SARTORIUS AG VORZUG		0.00%	DE0007165631
NEXI SPA 1.625% 30/04/2026		0.00%	XS2332589972
SUMISHO COMPUTER SYSTEMS CORPORATION		0.00%	JP3400400002
JAPAN .1% 20/12/2023		0.00%	JP1051381K12
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
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000		0.00%	USL6388GHX18
AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR		0.00%	XS2356311139
PUMA SE		0.00%	DE0006969603
COLOPLAST DKK 1 B		0.00%	DK0060448595
ADVANTEST CORP		0.00%	JP3122400009
FNMA POOL #FM8535 4% 06-01-2048 BEO		0.00%	US3140XCPV40
HOME DEPOT INC 3.125% DUE 12-15-2049		0.00%	US437076BZ43
VALEO SA		0.00%	FR0013176526
KYOWA KIRIN CO LTD		0.00%	JP3256000005
PRESS KOGYO CO		0.00%	JP3833600004
STATE GRID OVERSEAS INV (BVI) MTN 1.303%DUE 05/08/2032		0.00%	XS2152935214
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%	
ASAHI KASEI CORPORATION		0.00%	JP3111200006
UNITED STATES TREAS BDS 1.875% DUE	02-15-2041 REG	0.00%	US912810SW99
MONCLER SPA		0.00%	IT0004965148
IGM FINANCIAL INC		0.00%	CA4495861060
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR		0.00%	XS1933828433
ERSTE GROUP BANK AG		0.00%	AT0000652011
NEXON CO LTD		0.00%	JP3758190007
NEWELL BRANDS INC		0.00%	US6512291062
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR		0.00%	
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
FRANCE (GOVT OF) 1.5%	25/05/2031	0.00%	FR0012993103
WILLIAMS COS INC 4.65% DUE 08-15-2032		0.00%	US969457BZ28
ENDESA SA		0.00%	ES0130670112
ASSOCIATED BRITISH FOODS PLC		0.00%	GB0006731235
FNMA POOL #FS1172 3% 11-01-2051 BEO		0.00%	US3140XGJS98
INTERCONTINENTAL EXCHANGE INC 4.6%	03-15-2033	0.00%	US45866FAW41
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR		0.00%	
SENSATA TECHNO PLC COM EURO		0.00%	GB00BFMBMT84
INTERTEK GROUP INC		0.00%	GB0031638363
JAPAN(GOVT OF) 1.7% SNR 20/09/44	JPY50000	0.00%	JP1300441E92
VONOVIA SE 1.0% 16/06/2033		0.00%	DE000A3E5MJ2
Cross currency swap		0.00%	
WOOLWORTHS HOLDINGS LTD		0.00%	ZAE000063863
RCI BANQUE 4.875% SNR 21/09/2028 EUR		0.00%	FR001400CRG6
INTERPUBLIC GROUP COS INC USD		0.00%	US4606901001
MFC ISHARES TR IBOX USD INVT GRADE	CORPBD ETF	0.00%	US4642872422
MASTERCARD INC NT 1.9% 03-15-2031		0.00%	US57636QAS30
OBIC CO LTD		0.00%	JP3173400007
SUEZ SA 1.875% SNR 24/05/2027 EUR		0.00%	FR001400AFL5
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBBSW AR		0.00%	
SNAP INC		0.00%	US83304A1060
FRESENIUS SE CO KGAA		0.00%	DE0005785604
GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR		0.00%	XS2149207354
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028		0.00%	XS2527421668
BARRY CALLEBAUT AG - REG		0.00%	CH0009002962
AVALARA INC		0.00%	US05338G1067
FUT DEC 24 ICE SONIA SO3		0.00%	
ELIA GROUP SA/NV		0.00%	BE0003822393
AGC INC		0.00%	JP3112000009
MONDELEZ INTL INC 1.5% DUE 05-04-2025		0.00%	US609207AU94
PVTPL IRON MTN INC NEW 4.5% DUE	02-15-2031/08-18-20	0.00%	US46284VAN10
ORSTED A/S 4.875% SNR 12/01/2032 GBP		0.00%	XS0730243150
SIMON PPTY GROUP L FIXED 2.45%	09-13-2029	0.00%	US828807DF17
AT&T INC 3.5% DUE 06-01-2041		0.00%	US00206RJZ64
SPRINT CORPORATION 7.875% DUE 09-15-2023		0.00%	US85207UAF21
PVTPL LCPR SR SECD FING DESIGNATED	ACTIVITY CO 5.125%	0.00%	US50201DAD57

FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.00%	US30711X5R11
DANA FINANCING LUX 3% GTD SNR 15/07/29 EUR1000	0.00%	XS2345050251
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	0.00%	XS2496288593
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
AON CORP/AON FIXED 5% DUE 09-12-2032	0.00%	US03740LAF94
PVTPL HYUNDAI CAPITAL SERVICES 3.625% 08-29-2027	0.00%	US44920UAL26
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00%	NO0010821598
INFORMA PLC	0.00%	GB00BMJ6DW54
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00%	US36262TAA16
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.00%	
Futures Margin - AUD	0.00%	
FNMA POOL #MA4045 2% 06-01-2040 BEO	0.00%	US31418DP710
COCHLEAR LIMITED	0.00%	AU000000COH5
APA CORPORATION 4.375% SNR 15/10/28 USD2000	0.00%	US037411BE40
CHR HANSEN HOLDING A S	0.00%	DK0060227585
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00%	US715638BD31
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.00%	US00287YCA55
LASERTEC CORP NPV	0.00%	JP3979200007
ISUZU MOTORS JPY50	0.00%	JP3137200006
APACHE CORP 4.375% 10-15-2028	0.00%	US037411BE40
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HS	0.00%	
Income Due - THB	0.00%	
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	XS1888180996
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.00%	US91282CBJ99
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	0.00%	XS2051660509
ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00%	XS1255433754
INFINEON 3.625% 31/12/2049	0.00%	XS2056730679
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	0.00%	US12592BAM63
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00%	JP3897700005
HANG SENG BANK HKD5	0.00%	HK0011000095
KLEPIERRE 1.625% 13/12/2032	0.00%	FR0013300605
TRADEWEB MARKETS INC	0.00%	US8926721064
KROGER CO 1.7% DUE 01-15-2031 BEO	0.00%	US501044DQ10
TFI INTERNATIONAL INC	0.00%	CA87241L1094
VAT GROUP AG	0.00%	CH0311864901
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.00%	MYBMI1900030
SCHLOSS WACHENHEIM AG	0.00%	DE0007229007
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.00%	US912828J272
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB SO221104EU17	0.00%	
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.00%	IDG000013509
EQT AB	0.00%	SE0012853455
TYLER TECHNOLOGIES INC	0.00%	US9022521051
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.00%	MX0MGO000102
CAMDEN PROPERTY TRUST	0.00%	US1331311027
MOODYS CORP 4.25% DUE 08-08-2032 BEO	0.00%	US615369AZ82
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	0.00%	US25470DAQ25
FOX CORP COM USD0.01 CL B	0.00%	US35137L2043
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
COMMERZBANK AG NPV	0.00%	DE000CBK1001
JFE HOLDINGS INC	0.00%	JP3386030005
DYNATRACE INC	0.00%	US2681501092
PRIN FINL GROUP 2.125% DUE 06-15-2030	0.00%	US74251VAS16
HERA SPA CB 2.5% 2.5% 25/05/2029	0.00%	XS2485360981
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.00%	ES0414970204
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF I	0.00%	US46654EAN13
PROXIMUS	0.00%	BE0003810273
OKTA INC	0.00%	US6792951054
MASCO CORP USD	0.00%	US5745991068
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
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBS	0.00%	
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.00%	US36179WNF13
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027	0.00%	US89236TJZ93
AEON CREDIT SERVICES (ASIA) COMPANY LIM	0.00%	HK0900002681
HYDRO ONE LTD	0.00%	CA4488112083
Z HOLDINGS CORPORATION	0.00%	JP3933800009
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
NORSK HYDRO ASA	0.00%	NO0005052605
DELIVERY HERO SE	0.00%	DE000A2E4K43
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003

COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
AURIZON HOLDINGS LIMITED	0.00%	AU000000AAZ11
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00%	US3133L7V795
AT&T INC 4.8% DUE 06-15-2044	0.00%	US00206RCG56
T-MOBILE USA INC 3.5% 04-15-2025	0.00%	US87264ABB08
PUT BONDOPT ROYCEB2L 17/10/2022 UNITED KINGDOM GIL 4%	0.00%	
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-202:	0.00%	US11135FBF71
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	US20754JAC80
EXOR NV EURO.01	0.00%	NL0012059018
NOVOCURE LTD	0.00%	JE00BYSS4X48
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.00%	US91282CCR07
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
LUCID GROUP INC	0.00%	US5494981039
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	XS2298381307
YAMAHA MOTOR CO	0.00%	JP3942800008
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.00%	NO0010930522
ALLY FINANCIAL INC	0.00%	US02005N1000
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.00%	XS1558083652
YAKULT HONSHA	0.00%	JP3931600005
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	US20753WAE66
FUT MAR 24 ICE SONIA SO3	0.00%	
ILS BNP PARIBAS A/C	0.00%	
MAMMY MART CORP	0.00%	JP3870200007
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	0.00%	XS1888179477
COGNEX CORP COM USD	0.00%	US1924221039
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00%	US3138WHWD01
YAMAHA CORP JPY50	0.00%	JP3942600002
ARAMARK COM	0.00%	US03852U1060
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'	0.00%	XS2434797036
VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 14	0.00%	US92331AAU88
EMPIRE CO LIMITED	0.00%	CA2918434077
MONDELEZ INTL INC 0.25% 03-17-2028	0.00%	XS2312722916
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00%	AU3FN0050126
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.00%	US55821TAA51
MINEBEA MITSUMI INC	0.00%	JP3906000009
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG	0.00%	US67401XAS09
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.00%	MX0MGO0000J5
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00%	US97314JAA34
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.00%	US14309YBQ61
SARANAC CLO VI LTD / SARANAC CLO VI 4.38543% 08-13-203:	0.00%	US80317LAJ26
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	0.00%	XS0512401976
CHINA MINSHENG BAN H CNY1	0.00%	CNE100000HF9
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.00%	US83609GBN43
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.00%	US92558NAJ19
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.00%	US3140QKVB11
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEC	0.00%	FR0010461053
New Zealand Dollar Custodial Account â€” MITNZ Unlisted Infra	0.00%	
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
EBIQUITY PLC	0.00%	GB0004126057
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	JP3409000001
SAPUTO INC	0.00%	CA8029121057
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG	0.00%	US30711X3H56
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.00%	MX0MGO0000Y4
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00%	US67113DAW48
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.00%	US55316VAL80
UGI CORP COM	0.00%	US9026811052
CARLYLE GROUP INC	0.00%	US14316J1088
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00%	US225401AF50
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	0.00%	XS2418730995
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00%	US03880RAA77
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
DISCO CORP	0.00%	JP3548600000
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
TOKYO GAS CO LTD	0.00%	JP3573000001

LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSONIA SWUC	0.00%
NIPPON BUILDING FUND INC	0.00% JP3027670003
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 6.56	0.00% US53947XAN21
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00% XS2361342889
TORAY INDS INC Y50	0.00% JP3621000003
IMCD NV	0.00% NL0010801007
DROBOX INC	0.00% US26210C1045
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.00% XS1196517434
FEDERAL HOME LN MTG CORP SER WIK150 CL A2 3.71% 11-25-	0.00% US3137H8U417
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00% US3137GOVA44
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
CITY DEVELOPMENTS SGD0.50	0.00% SG1R89002252
PALIBURG HOLDINGS LTD	0.00% BMG687662301
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00% XS2112340679
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	0.00% US3140XAUM20
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	0.00% US3133KLTH05
SUNCORP GROUP LTD	0.00% AU000000SUN6
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	0.00% US902613AK44
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.021% / R 1DSOFR ARC	0.00%
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00% SG31A9000002
EXACT SCIENCES CORP	0.00% US30063P1057
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.00% MX0MGO0000R8
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)	0.00% US0357108390
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00% US78485WAE93
GFL ENVIRONMENTAL INC	0.00% CA36168Q1046
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00% ES0000012157
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00% XS2263535853
VF CORPORATION	0.00% US9182041080
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.00% US912810QB70
NORTHERN STAR RESOURCES LTD	0.00% AU000000NST8
GOLDMAN SACHS MTN 4.0% 21/09/2029	0.00% XS2536502227
ENEL FIN INT NV 0.5% GTD SNR 17/06/2030 EUR	0.00% XS2353182293
MOHAWK INDUSTRIES INC	0.00% US6081901042
WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR	0.00% XS2054209833
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00% XS2051106073
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
CCL INDUSTRIES INC	0.00% CA1249003098
CONTINENTAL AG	0.00% DE0005439004
HENNES & MAURITZ	0.00% SE0000106270
FABBRICA ITALIANA 5.625% 01/08/2027	0.00% XS2436585355
ENEL FIN INTL N V 2.25% DUE 07-12-2031	0.00% US29278GAP37
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00% XS1975699569
NITORI CO LTD	0.00% JP3756100008
BERKSHIRE HATHAWAY FIN CORP 2.0% 03-18-2034	0.00% XS2456839369
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00% US037833DT41
NEXI SPA ORD	0.00% IT0005366767
FUT MAR 25 LIF 3M EURIBOR	0.00%
BK OF AMERICA CORP 1.667%-FRN SNR 02/06/29 GBP	0.00% XS2348234936
LIFCO AB SER B NPV	0.00% SE0015949201
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2025	0.00% US62482BAA08
QORVO INC	0.00% US74736K1016
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.00% US88032XAD66
EXELON CORP SR NT 144A 3.35% 03-15-2032	0.00% US30161NBC48
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.00% IDG000009507
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB SO221104EU1	0.00%
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
CARL ZEISS MEDITEC NPV	0.00% DE0005313704
MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.00% US56501RAC07
IQVIA INC 2.875% 15/06/2028	0.00% XS2189947505
TEMENOS AG	0.00% CH0012453913
SOLVAY SA BELGIAN BEF	0.00% BE0003470755
ALCOA CORP	0.00% US0138721065
JPMORGAN CHASE & .991% 28/04/2026	0.00% XS2335966631
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.00% XS1435374126
MEDIOBANCA BANCA DI ITL	0.00% IT0000062957
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	0.00% US974153AB40
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	0.00% US59217GEX34
BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	0.00% US10112RBF01
FNMA POOL #BQ7737 2.0% 03-01-2051	0.00% US3140KTS304

KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	0.00% US50077LAB27
NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR	0.00% XS2381853279
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.00% JP1201631HC6
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG	0.00% US805564QW46
SGD BNP PARIBAS A/C	0.00%
PVTPL COTY INC 5% DUE 04-15-2026/04-21-2021 BEO	0.00% US222070AE41
AEROSPACE INDUSTRIAL DEVELOPMENT CORP	0.00% TW0002634003
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	0.00% US36179WDS44
RIVIAN AUTOMOTIVE INC	0.00% US76954A1034
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
REALTY INCOME CORP 1.625% 12-15-2030	0.00% XS2238341080
KINGSPAN GROUP PLC	0.00% IE0004927939
YASKAWA ELECTRIC CORP	0.00% JP3932000007
UNITY SOFTWARE INC	0.00% US91332U1016
CBRE GI OPEN END FUND .5% 27/01/2028	0.00% XS2286044024
EMS CHEMIE HLDS REG	0.00% CH0016440353
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.00% US3140XJAR46
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.00% XS1189263400
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.911% / R 3MBBSW AR	0.00%
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.00% US31418DU678
DEUCE FINCO PLC 5.5% 15/06/2027 GBP	0.00% XS2351480996
EURONEXT NV	0.00% NL0006294274
RIAL 2022-FL8 FLTG RT 6.26842% DUE 01-19-2037	0.00% US76243NAE67
DANSKE BANK A/S 0.5%-FRN 27/08/2025 EUR	0.00% XS2046595836
TOKYU CORP NPV	0.00% JP3574200006
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-1C	0.00% US65364UAQ94
SALMAR ASA	0.00% NO0010310956
CHROME BIDCO S A S 3.5% 31/05/2028	0.00% XS2343000241
HONG KONG CHINA GA	0.00% HK0003000038
ESSENTIAL UTILS IN COM USD0.50	0.00% US29670G1022
PVTPL CMO MORGAN STANLEY CAP I TR SER 2017-CLS CL F FLT	0.00% US61691LAQ23
MASIMO CORP	0.00% US5747951003
PEPSICO INC 3.9% DUE 07-18-2032	0.00% US713448FM56
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00% US98920MAA09
KINROSS GOLD CORP	0.00% CA4969024047
THERMO FISHER SC.F 0.8% GTD SNR 18/10/2030 EUR	0.00% XS2366407018
SCHINDLER HOLDING-PART CERT	0.00% CH0024638196
INTL PAPER CO COM US\$1	0.00% US4601461035
LUNDIN MINING CORP	0.00% CA5503721063
WESTLAKE 5.48% DUE 09-15-2027	0.00% US96042VAG41
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
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
LCH_IRS BOFAGB2U 21/06/2023 AUD P 3.227% / R 3MBBSW AR	0.00%
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC SR 20-A CL C-R	0.00% US50188WAG33
MINERAL RESOURCES LTD	0.00% AU000000MIN4
AMERN TOWER CORP .45% 15/01/2027	0.00% XS2346206902
WELLTOWER INC 4.125% DUE 03-15-2029	0.00% US95040QAH74
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00% FR0010171975
PERSOL HOLDINGS CO NPV	0.00% JP3547670004
UNIVERSAL HEALTH SERVICES - CLASS B	0.00% US9139031002
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 1C	0.00% US22823QKB67
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	0.00% XAG7739PAM23
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%
ELDORADO RESORTS 6.25% DUE 07-01-2025	0.00% US28470RAH57
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	0.00% US10373QBT67
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
HAMAMATSU PHOTONICS KK	0.00% JP3771800004
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	0.00% US31418DZW54
KANSAI ELECTRIC POWER JPY	0.00% JP3228600007
YARA INTERNATIONAL ASA	0.00% NO0010208051
BUPA FINANCE 1.75% 14/06/2027	0.00% XS2183141717
MORGAN STANLEY 4.21% 04-20-2028	0.00% US61747YER27
FUT DEC 22 EURO DOLLARS	0.00%
PVTPL CORE HLDGS 3.5% DUE 04-05-2025 BEO	0.00% US21871XAA72
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
PVTPL STANDARD CHARTERED PLC CORP 4.305%05-21-2030	0.00% US853254BP47

ORSTED A/S 3.25% 3.25% 13/09/2031	0.00%	XS2531569965
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
FORTUM OYJ	0.00%	FI0009007132
OZLM IX LTD / OZLM IX LLC 3.80986% 10-20-2031	0.00%	US67109KBC71
PANDORA	0.00%	DK0060252690
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEI	0.00%	US67590QBK22
FS RIALTO 2022-FL4 ISSUER LLC SR SECD NTCL A FLTG RATE 4.18	0.00%	US30326MAA36
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A 3	0.00%	US87229WAQ42
ICL GROUP LTD	0.00%	IL0002810146
BARCLAYS PLC 1.125%-FRN LT2 22/03/31 EUR	0.00%	XS2321466133
CDN IMPERIAL BK .95% 23/10/2025	0.00%	US13607GRR73
MPLX LP 4.25% DUE 12-01-2027 BEO	0.00%	US55336VBN91
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR	0.00%	
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
M&G PRUDENTIAL PLC ORD GBP0.05	0.00%	GB00BKFB1C65
ONEX CORP	0.00%	CA68272K1030
OAKTREE CLO 2019-4 LTD / OAKTREE 3.82986% 10-20-2032	0.00%	US67402CAQ96
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.00%	XS1396285279
BENTLEY SYSTEMS INC	0.00%	US08265T2087
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	US34706CAC38
WELLTOWER INC 3.85% DUE 06-15-2032	0.00%	US95040QAR56
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.00%	US3140FXJJ25
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.055% / R 6MEURIB AR	0.00%	
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00%	XS2390844780
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	US647622AA79
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
UTD STATES TREAS 1.375% DUE 02-15-2023	0.00%	US912828Z864
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 3.504% 12	0.00%	US68389FJZ80
SEK BNP PARIBAS A/C	0.00%	
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
DCC PLC	0.00%	IE0002424939
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.00%	US3140FXGL08
INVESTMENT AB LATOUR	0.00%	SE0010100958
QUEST DIAGNOSTICS 2.8% DUE 06-30-2031	0.00%	US74834LBC37
MEXICO CY ARPT TR 4.25% 31/10/2026	0.00%	USP6629MAA01
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%	
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
ENAGAS	0.00%	ES0130960018
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO	0.00%	US210518DP81
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP	0.00%	XS2254262285
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
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.00%	KR103502GAC2
WELLS FARGO & CO 4.478% 04-04-2031	0.00%	US95000U2L65
BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR	0.00%	XS2373642102
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 3MKWCDL SWU01	0.00%	
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.00%	MX0MGO0000U2
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'	0.00%	XS2367217879
NIPPON SANSO HOLDINGS CORP	0.00%	JP3711600001
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
TRYG AS DKK5	0.00%	DK0060636678
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
CITIGROUP INC 5.61% 09-29-2026	0.00%	US172967NX53
JSR CORP	0.00%	JP3385980002
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	0.00%	XS1514149159
JPMORGAN CHASE & FIXED 3.702% 05-06-2030	0.00%	US46647PBD78
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C	0.00%	US88240TAA97
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1	0.00%	US85236KAD46
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029	0.00%	US67105HBA23
CLARIANT AG REG	0.00%	CH0012142631
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00%	US20754PAC41

GNMAII POOL #MA5077 3.5% DUE 03-20-2048	0.00%	US36179TUA14
SAINSBURY (J) PLC	0.00%	GB00B019KW72
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M	0.00%	US35565LAH96
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.00%	US3620AC4K71
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.883% / R 3MCDOR ARI	0.00%	
FEDERAL HOME LN MTG CORP 2% 12-01-2041	0.00%	US3133KTYL87
BANK OF AMERICA CORP 4.948% 07-22-2028	0.00%	US06051GKW86
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.00%	FR0013341682
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBBSW AR	0.00%	
PVTPL S&P GLOBAL INC 2.7% DUE 03-01-2029BEO	0.00%	US78409VBB99
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	0.00%	
GNMA REMIC SER 2014-012 CL ZB 3.0% 01-16-2044	0.00%	US38378PE790
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00%	US67102SAS32
LCH_OIS BOFAGB2U 06/17/2027 USD P 2.785% / R 1DSOFR ARC	0.00%	
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.00%	US05548WAG24
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
DUKE ENERGY CORP 4.3% DUE 03-15-2028	0.00%	US26441CBS35
New Zealand Dollar Custodial Account â€œ MITNZ New Zealand	0.00%	
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR	0.00%	XS2125914833
WH GROUP LTD	0.00%	KYG960071028
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.00%	US91282CCC38
EPR PPTYS 4.95% DUE 04-15-2028	0.00%	US26884UAE91
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.00%	US05609KAQ22
THAI OIL PCL	0.00%	TH0796010R11
ALTAGAS INCOME LTD	0.00%	CA0213611001
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.00%	MX0MGO0000B2
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.00%	XS1405783983
SANI/IKOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.00%	US91282CCT62
SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	0.00%	XS2265531181
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.00%	US25755TAL44
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-2C	0.00%	US3133AUDY11
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.00%	US3140X53W14
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
ANGLO AMERN CAP 4% DUE 09-11-2027	0.00%	US034863AT77
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.00%	US35177PAL13
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
SHIZUOKA BANK LTD JPY	0.00%	JP3351200005
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.00%	US912828ZL77
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
AMPLIFON SPA	0.00%	IT0004056880
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	0.00%	
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.00%	US60687YBU29
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C	0.00%	
CVS HEALTH CORP 1.875% DUE 02-28-2031	0.00%	US126650DQ03
BROOKFIELD FIN I UK PLC 2.34% 01-30-2032	0.00%	US11272BAA17
SHAW COMMUNICATIONS INC-B	0.00%	CA82028K2002
SAGAX AB	0.00%	SE0005127818
FHLMC UMBS 30Y FXD 2% DUE 03-01-2051	0.00%	US3133AG7H60
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WBD39
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.00%	CA135087B451
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	XS1023626671
MICROCHIP TECHNOLOGY INC 2.67% DUE 09-01-2023	0.00%	US595017AZ74
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR SO221028US245	0.00%	
LINCOLN NATL CORP 3.4% DUE 01-15-2031	0.00%	US534187BK40
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.00%	IT0005323032
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
RECORDATI SPA - NEW	0.00%	IT0003828271
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029	0.00%	US46593CAA71
DANAHER CORP FIXED 1.7% 03-30-2024	0.00%	XS2147994995
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
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	0.00%	US65364UAS50
BLOCK INC CDI	0.00%	AU0000187353
COVESTRO AG	0.00%	DE0006062144

BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR	0.00%	FR001400AY79
KINTETSU GROUP HOLDINGS CO LTD	0.00%	JP3260800002
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.00%	US31417VW330
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.00%	ES0000012411
CLARIVATE PLC	0.00%	JE00BJJN4441
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	US89179XAL91
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	0.00%	US046353AX64
FUT DEC 22 EURX EUR-BOBL	0.00%	
DENTSPLY SIRONA INC	0.00%	US24906P1093
SINO LAND CO LTD HKG	0.00%	HK0083000502
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.00%	US91282CCF68
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00%	US12653VAL09
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.00%	CA135087D507
UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP	0.00%	XS2291328735
MAKITA CORPORATION JPY50	0.00%	JP3862400003
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.00%	USQ8940FAA23
CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	0.00%	XS2051667181
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
SKANSKA AB SEK12 SER	0.00%	SE0000113250
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013
VIATRIS INC	0.00%	US92556V1061
FUT DEC 22 EURX E-SCHATZ	0.00%	
USQ RAIL II LLC / 2.21% DUE 06-28-2051	0.00%	US90354PAA57
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0	0.00%	US644188BG83
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4	0.00%	US78449MAB28
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.00%	COL17CT02625
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO	0.00%	US025816CS64
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	US20754WAC91
VMED O2 UK FING I 3.25% 31/01/2031	0.00%	XS2231188876
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
COUPA SOFTWARE INC	0.00%	US22266L1061
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00%	US35565RBD44
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	0.00%	XS1995781546
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	US05492KAC36
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	US01751EAC21
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	0.00%	US89115A2H42
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00%	US05492QAE61
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
SAUDI ARABIAN OIL 1.625% 24/11/2025	0.00%	XS2262853000
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.619	0.00%	US14686MAC73
INDUSTRIVARDEN AB	0.00%	SE0000190126
MALAYSIA 4.232% BDS 30/06/31 MYR	0.00%	MYBMX1100044
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00%	US68268VAA35
ELANCO ANIMAL HEALTH INC	0.00%	US28414H1032
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00%	US78485WAC38
NOMURA HLDGS INC 3.103% DUE 01-16-2030	0.00%	US65535HQA20
UNITED STATES TREASURY 2.25% 11-15-2027	0.00%	US9128283F58
LA MONDIALE 0.75% T3 20/04/26 EUR100000	0.00%	FR0014000774
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565:	0.00%	US69640GAG01
BANKINTER SA MTN .875% 08/07/2026	0.00%	ES0213679HN2
EVERSOURCE ENERGY 4.6% DUE 07-01-2027	0.00%	US30040WAR97
SKF AB	0.00%	SE0000108227
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	0.00%	US95000U3C57
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.00%	US91282CEP23
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00%	US05492QAL05
DENTSU GROUP INC	0.00%	JP3551520004
VOLKSWAGEN AG	0.00%	DE0007664005
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO	0.00%	US55903VAC72
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA SO221118GB19	0.00%	
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.00%	US3136802D78
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.00%	FR0013451507
MEIJI HOLDINGS CO	0.00%	JP3918000005
FNMA POOL #FS0956 2% 01-01-2042 BEO	0.00%	US3140XGB243
WELLS FARGO & CO FLTG RT 4.808% DUE 07-25-2028	0.00%	US95000U3A91
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	0.00%	US744573AU04
NIHON M&A CENTER HOLDINGS INC	0.00%	JP3689050007

LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	0.00%
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.00% US3140FRH574
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB SO221216UE2	0.00%
THE HOME DEPOT INC 5YR NEW ISSUE 2.875% 04-15-2027	0.00% US437076CN04
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.00% KR103502GB66
HENDERSON LAND DEVELOPMENT CO	0.00% HK0012000102
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.00% FR0000187635
BANK AMER CORP 2.687% DUE 04-22-2032	0.00% US06051GJT76
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
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
SCHRODERS PLC ORD GB	0.00% GB00BP9LHF23
INTESA SANPAOLO 3.25% SNR MTN 23/09/24 USD	0.00% US46115HBJ59
BARCLAYS PLC .877% 28/01/2028	0.00% XS2430951660
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.00% XS2391351454
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.00% US91282CDJ71
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00% US12433UAQ85
ANTHEM INC 2.55% 03-15-2031	0.00% US036752AP88
FHLMC GOLD Q45872 3.0% 01-01-2047	0.00% US3132WKQ275
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
CHINA PETROLEUM AND CHEMICAL CORP	0.00% US16941R1086
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO	0.00% US47077DAG51
COINBASE GLOBAL INC	0.00% US19260Q1076
SINGAPORE AIRLINES LTD	0.00% SG1V61937297
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.00% NO0010757925
\$ GEN CORP NEW FIXED 4.625% DUE 11-01-2027	0.00% US256677AK14
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00% US20268JAG85
TEXTAINER MARINE CONTAINERS VII LTD 2.82% 04-20-2046	0.00% US88315LAR96
IBIDEN CO LTD	0.00% JP3148800000
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'	0.00% XS2459127739
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.00% US36962G3P70
BAHAMAS CMNWLT 8.95% SNR 15/10/2032 USD	0.00% USP06518AH06
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 6.:	0.00% US193051AS82
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00% XS2402428770
New Zealand Dollar Custodial Account â€“ MITNZ Listed Infrast	0.00%
FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BI	0.00% US3128MJJF08
INFINEON 2.875% 31/12/2049	0.00% XS2056730323
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.00% US27409LAC72
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00% US5312296073
TRANSURBAN FINANCE 1.45% SNR SEC 16/05/29 EUR	0.00% XS1997077364
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB2.7% DUE 10-2	0.00% US69349LAS79
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.00% US91282CCB54
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.00% CA135087H722
CABLE ONE INC COM USD1	0.00% US12685J1051
STANDARD LIFE ABERDEEN PLC	0.00% GB00BF8Q6K64
TARGA RES CORP 4.95% 04-15-2052	0.00% US87612GAB77
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00% US09659W2P81
LCH_IRS BOFAGB2U 21/09/2029 EUR P 2.502% / R 6MEURIB AR	0.00%
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	0.00% US17327CAN39
LYFT INC	0.00% US55087P1049
ING GROEP N.V. 1.75%-FRN SNR 16/02/31 EUR	0.00% XS2443920751
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
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.00% KR103501GB34
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.00% US36179TZ403
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
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	0.00% US668138AE03
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.00% ES0000012E69
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.00% NL0010071189
SUEZ SA 2.875% SNR 24/05/2034 EUR	0.00% FR001400AFO9
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.00% FR0013234333
BLUESCOPE STEEL LIMITED	0.00% AU000000BSLO
JAPAN 1.5% T-BOND 20/03/2045	0.00% JP1300461F39
WEST FRASER TIMBER CO	0.00% CA9528451052
FCA BANK S.P.A. NOTE .125% 16/11/2023	0.00% XS2258558464
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00% US30321L2B72
IRELAND(REP OF) 0.9% SNR 15/05/2028 EURO.01	0.00% IE00BDHDP44

BRISTOL-MYERS SQUIBB CO 3.7%	03-15-2052	0.00%	US110122DW58
U S BANCORP 4.967% DUE 07-22-2033		0.00%	US91159HJG65
VIVENDI SE		0.00%	FR0000127771
NEWS CORP		0.00%	US65249B1098
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031		0.00%	US06738EBM66
SITIOS LATINOAMERI COM SER `B-1` NPV		0.00%	MX01LA080009
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
WIX COM LTD		0.00%	IL0011301780
ROLLINS INC COM USD1		0.00%	US7757111049
BLACKROK EUR CLO V VAR CDO 16/07/2031	EUR 'B'	0.00%	XS1785484178
FORTUNE BRANDS HOME AND SECURITY		0.00%	US34964C1062
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000		0.00%	GB00BF0HZ991
SP POWER ASSETS 3.25% 24/11/2025		0.00%	XS1323910254
PVTPL GSK CONSMR HLTH	3.024% 03-24-2024	0.00%	US36264FAA93
WESTERN UNION CO		0.00%	US9598021098
CONSOLIDATED EDISON CO N Y INC 2.4% DUE 06-15-2031 BEO		0.00%	US209111GA54
SHIMADZU CORP		0.00%	JP3357200009
BRIXMOR OPER 2.5% DUE 08-16-2031		0.00%	US11120VAL71
UNITED STATES OF AMER TREAS NOTES DTD	02/28/2022 1.875	0.00%	US91282CEC10
GETINGE AB-B		0.00%	SE0000202624
AUTOZONE INC 4.75% 08-01-2032		0.00%	US053332BB79
ADMIRAL GROUP PLC		0.00%	GB00B02J6398
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%		0.00%	US97382WAA18
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032		0.00%	US15033XAQ97
FANNIE MAE FN BU7899 2.5% 01-01-2052		0.00%	US3140M9X516
Income Due - ZAR		0.00%	
US TREASURY N/B 1.25% DUE 08-15-2031 REG		0.00%	US91282CCS89
GERMANY(FED REP) 0% SNR 15/08/2029	EURO.01	0.00%	DE0001102473
MACIF .625% 21/06/2027		0.00%	FR0014003Y09
NORTHEASTERN UNIV 2.894%	10-01-2050	0.00%	US664675AT20
PVTPL CMO CN AVE SECS TR 2019-R04 NT CL 2B-1 144A VAR RT		0.00%	US20753TAC71
IRSNDZ385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855		0.00%	DUIRSNDZ3858
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%	
BANK OF CN LTD HK 3.875% SNR MTN	30/06/25 USD	0.00%	XS1252209249
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY		0.00%	JP1051501N14
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15		0.00%	US91823ABA88
DAIFUKU CO LTD		0.00%	JP3497400006
WASTE CONNECTIONS FIXED 2.95% DUE	01-15-2052	0.00%	US94106BAD38
STOCKLAND		0.00%	AU000000SGP0
PVTPL FHLMC MULTICLASS FLTG RT SER	19-DNA2 CL B1 03-2	0.00%	US35564LBD82
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026		0.00%	US91282CDG33
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR		0.00%	XS2401704189
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.215% / R 3MCDOR AR		0.00%	
VIRGIN MEDIA VEND3 4.875% SNR SEC	15/07/28 GBP	0.00%	XS2187646901
PHOENIX GP HLDGS ORD		0.00%	GB00BGXQNP29
UNITED MIZRAHI BANK LIMITED		0.00%	IL0006954379
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-1		0.00%	US91116KAB17
UNITED STS TREAS NTS .875%	06-30-2026	0.00%	US91282CCJ80
NIKE INC 3.875% SNR 01/11/2045 USD		0.00%	US654106AE35
ZOZO INC		0.00%	JP3399310006
DOMINOS PIZZA ENTERPRISES LTD		0.00%	AU000000DMP0
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP		0.00%	COL17CT02914
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD		0.00%	CA6174468D43
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO		0.00%	US59259YBY41
DEUTSCHE TELEKOM I 1.5% GTD SNR	03/04/2028 EUR	0.00%	XS1382791975
PVTPL TAYLOR MORRISON CMNTYS INC /	MONARCH CMN 5.0	0.00%	US877249AD49
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10%		0.00%	
CAPCOM CO LTD		0.00%	JP3218900003
BELGIUM(KINGDOM) 5% SNR 28/03/35	EURO.01'GTD	0.00%	BE0000304130
PUBLIC STORAGE FIXED .5% DUE 09-09-2030		0.00%	XS2384697830
UNITED STATES TREAS NTS 0.125%	31/01/2023 .125% DUE	0.00%	US91282CBG50
CR SUISSE GROUP AG 5.25% DUE 12-29-2049		0.00%	US225401AR98
EUROPEAN UNION 0.8% NTS 04/07/2025	EUR1'29	0.00%	EU000A3K4DJ5
CODELCO INC CORP 3.7% 01-30-2050		0.00%	USP3143NBF08
HELLOFRESH SE		0.00%	DE000A161408
JPMORGAN CHASE & FLTG RT 4.851% DUE	07-25-2028	0.00%	US46647PDG81
AMERADA HESS CORP 7.3% DUE 08-15-2031		0.00%	US023551AJ38
MORGAN STANLEY 0.406%-FRN SNR 29/10/27	EUR	0.00%	XS2338643740
UNITED STS TREAS NTS	0.5% 08-31-2027	0.00%	US91282CAH43

TITULOS DE TBOND 7.75% 18/09/2030	0.00% COL17CT03342
NRG ENERGY INC	0.00% US6293775085
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00% CA19521DAJ06
VIER GAS TRANSPORT 4.625% SNR 26/09/2032EUR	0.00% XS2535725159
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00% CA11284V1058
ENCANA CORP 6.5% DUE 02-01-2038	0.00% US292505AG96
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	0.00% US46647PDK93
ABB FIN USA INC 3.8% DUE 04-03-2028	0.00% US00037BAF94
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.00% SG7J60932174
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E	0.00% US12592TAN54
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00% US98954M2008
TARGA RES CORP 4.2% 02-01-2033	0.00% US87612GAA94
MONETARY AUTH OF SING 2.625% 01/05/2028	0.00% SG31B7000002
TRANSCANADA PIPELINES LIMITED 2.5% 10-12-2031	0.00% US89352HBC25
CLOROX CO 4.6% 05-01-2032	0.00% US189054AZ21
UTD STATES TREAS .125% DUE 07-15-2023	0.00% US912828ZY98
SSE PLC 2.875% SNR 01/08/2029 EUR	0.00% XS2510903862
AMERCO INC	0.00% US0235861004
KUTXABANK SA 0.5%-FRN SNR 14/10/2027 EUR	0.00% ES0243307016
INDONESIA(REP OF) 1.75% SNR 24/04/2025 EUR	0.00% XS1810775145
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00% US038779AB06
ZALANDO SE NPV	0.00% DE000ZAL1111
TELADOC HEALTH INC	0.00% US87918A1051
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.00% SG31A8000003
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.00% US91282CBL46
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
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.00% AU0000013740
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00% US11135FAS02
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
SAMSE SA	0.00% FR0000060071
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00% US25265LAE02
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
MIRVAC GROUP PROPERTY TRUST	0.00% AU000000MGR9
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00% US3140JLA384
DAIMLER TRUCK HOLDING AG	0.00% DE000DTR0CK8
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00% NO0012423476
INTERCONTINENTAL 2.1% DUE 06-15-2030	0.00% US45866FAK03
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.00% US91282CBM29
MEM 2.955% DUE 01-01-2050	0.00% US586054AD08
NOBEL BIOCARE AB 3.125% 15/06/2028	0.00% XS2355515516
WEBSTER FINANCIAL CORP	0.00% US9478901096
PVTPL ROCHE HOLDINGS INC 1.93% DUE 12-13-2028 BEO	0.00% US771196BW19
FNMA POOL #FS0043 3% 05-01-2051 BEO	0.00% US3140XFBM28
SIRIUS XM HLDGS IN COM USD 0.001	0.00% US82968B1035
HIROSE ELECTRIC JPY	0.00% JP3799000009
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
AMC ENTERTAINMENT HOLDINGS INC	0.00% US00165C1045
SWIRE PACIFIC	0.00% HK0019000162
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857% / R 6MBBSW AR	0.00%
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.00% US91282CC223
ROHM CO LTD	0.00% JP3982800009
FNMA POOL #FS1836 2.5% 05-01-2052 BEO	0.00% US3140XHBE67
ALLSTATE CORP 6.125% DUE 12-15-2032	0.00% US020002AP64
TOTALENERGIES SE 1.491% GTD SNR 08/04/27 EUR	0.00% XS2153406868
NATWEST GROUP PLC 3.619%-FRN SNR 29/03/29 GBP	0.00% XS2449910921
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00% US80290CAS35
UNITED STATES TREAS NTS .625% 11-15-2024	0.00% US91282CDH16
NESTLE HLDGS INC 2.125% GTD SNR 04/04/27GBP	0.00% XS2464407514
TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	0.00% US89236TGY55
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00% US12565KAE73
IVANHOE MINES LTD COM NPV CL A	0.00% CA46579R1047
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35 USD1	0.00% XS2214238441
COREBRIDGE FINL INC SR NT 144A 3.85% 04-05-2029	0.00% US21871XAE94
PUT SWO EUR BARCGB22 P 1.679% / R 6MEURIB SO221118EU1	0.00%
GNMAII POOL #MA7535 3.0% 08-20-2051	0.00% US36179WLQ95
HISCOX 6.0% 22/09/2027	0.00% XS2524678666
DTD 08/15/2013 2.5% DUE 08-15-2023 REG	0.00% US912828VS66

JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.00%	JP1051491MA0
ACCOR SA	0.00%	FR0000120404
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023	0.00%	US912828ZP81
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	0.00%	US91087BAR15
VORNADO REALTY TRUST	0.00%	US9290421091
KEIO CORP	0.00%	JP3277800003
NATIONWIDE B/S 4.302%-FRN SNR 08/03/29 USD	0.00%	US63861VAB36
SUMITOMO CHEMICAL JPY50	0.00%	JP3401400001
DAMARTEX SA	0.00%	FR0000185423
OCADO GROUP PLC	0.00%	GB00B3MBS747
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.00%	US91282CAV37
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	US36181BKX72
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	US36179Q3K59
OWENS CORNING INC	0.00%	US6907421019
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
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
GIVAUDAN FINANCE 1.0% 22/04/2027	0.00%	XS2126169742
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
ANCHORAGE CAP CLO 11 LTD / 6.209% 07-22-2032	0.00%	US03330NAM65
BANK AMER CORP 2.482% 09-21-2036	0.00%	US06051GKC23
BALOISE HOLDING-REG	0.00%	CH0012410517
UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	0.00%	US904764BR72
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.00%	US912828YB05
FREEPORT-MCMORAN FIXED 4.375% DUE 08-01-2028	0.00%	US35671DCG88
SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231:	0.00%	US81375WGV28
NEUBERGER BERMAN LN ADVISERS CLO 37 8.45986% 07-20-2	0.00%	US64133HAL24
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%	0.00%	US91282CAE12
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P (	0.00%	US05526QAN60
UNITED STS TREAS NTS DTD .125% 01-15-2024	0.00%	US91282CBE03
LCH_OIS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%	
New Zealand Dollar Custodial Account â€” MITNZ Global Credit	0.00%	
OBERBANK AG	0.00%	AT0000625108
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
EPR PPTYS 3.75% DUE 08-15-2029	0.00%	US26884UAF66
AT&T INC 2.55% DUE 12-01-2033	0.00%	US00206RMM15
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137GOGZ69
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.00%	GB00BN65R313
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00%	USP3579ECP09
JD SPORTS FASHION ORD GBP0.0005	0.00%	GB00BM8Q5M07
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
Income Due - CZK	0.00%	
EDP FINANCE BV 1.875% SNR 21/09/2029 EUR	0.00%	XS2459544339
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00%	US3137GOPS26
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	XS2272358024
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%	
KOBE BUSSAN CO LTD	0.00%	JP3291200008
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	US09261LAD01
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.00%	US9128286B18
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.00%	FR0013201134
FNMA 3.5% 09-01-2047	0.00%	US3140Q7QD28
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US30212PAS48
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.00%	US912828WE61
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30711X5V23
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.00%	US3140XFX710
EQUINOR ASA 2.375% DUE 05-22-2030 REG	0.00%	US29446MAK80
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.00%	US3140QG4T11
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	US92840VAL62
PVTPL SUMITOMO MITSUI TR BK LTD 4.8% DUE09-15-2025 BEO	0.00%	US86563VBC28
BANK AMER CORP FIXED 4.827% DUE 07-22-2026	0.00%	US06051GLA57
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	0.00%	US62954WAJ45
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	CA135087XG49
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205	0.00%	US3132DVLW36
HARGREAVES LANSDOWN PLC	0.00%	GB00B1VZ0M25
PANCANADIAN PETE 7.2% DUE 11-01-2031	0.00%	US698900AG20
MORGAN STANLEY 4.679% 07-17-2026	0.00%	US61747YET82

RINGCENTRAL INC	0.00%	US76680R2067
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	A00000039GKJ
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-20	0.00%	US25470DAS80
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.00%	JP1300631K78
ECOLAB INC 2.7% DUE 11-01-2026	0.00%	US278865AV25
FNMA POOL #BR1035 2% 05-01-2051 BEO	0.00%	US3140KYE32
FHLMC GOLD G67702 4 01-01-2047	0.00%	US3132XCRX53
FHLMC MULTICLASS 144A FLTGT 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
ELI LILLY AND COMPANY .625% 11-01-2031	0.00%	XS2075937370
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
ESB FINANCE DAC 1% GTD SNR 19/07/2034 EUR	0.00%	XS2432544349
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
BOLLORE SE	0.00%	FR0000039299
PVTPL ACR COMLT MTG 2021-FL4 LTD/ACRE COMLT M SR SEC D	0.00%	US00489TAJ51
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	US31418BU797
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	FR001400CSG4
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	XS1568874983
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBSW AR	0.00%	
UNITED STS TREAS NTS .5% 10-31-2027	0.00%	US91282CAU53
KLEPIERRE 2% SNR EMTN 12/05/2029 EUR	0.00%	FR0013512233
GOLDMAN SACHS GROUP INC 1.757% DUE 01-24-2025 BEO	0.00%	US38141GZH00
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	0.00%	US775109CA78
BANQUE CENT DE TUNISIE 5.75% 30/01/2025	0.00%	XS1175223699
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AR	0.00%	
UTD STATES TREAS 1.75% DUE 12-31-2024	0.00%	US912828YY08
JPMORGAN CHASE & CO 2.58% 04-22-2032	0.00%	US46647PCC86
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG	0.00%	US36179TEZ49
EXELON CORP 4.45% DUE 04-15-2046	0.00%	US30161NAV38
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US466313AM58
SOFINA SA	0.00%	BE0003717312
US TREASURY N/B 2.375% 05-15-2029	0.00%	US9128286T26
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	XS2538440780
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	US12565KAC18
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-2	0.00%	US91282CBN02
COMCAST CORP NEW 2.887% 11-01-2051 BEO	0.00%	US20030NDS71
NOK BNP PARIBAS A/C	0.00%	
GOLDMAN SACHS FLTGT RT .673% DUE 03-08-2024	0.00%	US38141GXZ26
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	US9128284V99
HEATHROW FUNDING 2.625% SNR SEC 16/03/28GBP	0.00%	XS2317082787
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.00%	US91282CDZ14
CANADIAN PACIFIC R COM NPV	0.00%	CA13645T1003
FNMA POOL #FM1580 4% 09-01-2049 BEO	0.00%	US3140X4XJ06
FUT DEC 22 EURX EUR-BUND	0.00%	
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
HYATT HOTELS CORP STEP CPN 5.75% DUE 04-23-2030	0.00%	US448579AJ19
PUT BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL 1	0.00%	
SNAM SPA 0.75% SNR EMTN 17/06/30 EUR	0.00%	XS2190256706
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
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.00%	US31418BT559
CMO PVPTL BBCMS SER 2018-TALL CL B FLTGT 144A DUE 03-15-2	0.00%	US05548WAC10
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL A	0.00%	US88315LAL27
MED TR 2021-MDLN COMLT MTG PASS THRU CTF CL G 8.068% 12-1	0.00%	US58403YBA38
PVTPL ACR COMLT MTG 2021-FL4 LTD/ACRE COMLT M SR SEC D	0.00%	US00489TAA43
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.00%	XS1180063056
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US92857WBQ24
FUT DEC 22 EUX EURO-BTP	0.00%	
BX COMLT MTG TR FLTGT RT 5.56771% DUE 10-15-2037	0.00%	US12433YAQ08
GNMAII POOL #MA6930 2.0% 10-20-2050	0.00%	US36179VVX53
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.00%	US36241KZ681
VOLVO TREASURY AB 2% GTD SNR 19/08/2027 EUR	0.00%	XS2521820048
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
COVIVIO	0.00%	FR0000064578
HSBC HLDGS PLC FLTGT RT 4.292% DUE 09-12-2026	0.00%	US404280BX62
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTGT 01-15-2028	0.00%	US55951PBA49

NATWEST GROUP PLC 2.105%-FRN LT2	28/11/31 GBP	0.00%	XS2346516250
TITULOS DE TESORERIA B T-BOND 7.25%	18/10/2034	0.00%	COL17CT03615
FNMA POOL #BM1257 2.5% DUE 04-01-2037	REG	0.00%	US3140J5MF35
PVTPL ANGLO AMERN CAP PLC SR NT 144A	4.5% DUE 03-15-20	0.00%	US034863AU41
OTSUKA CORPORATION		0.00%	JP3188200004
UNITED STS TREAS	0.625% 12-31-2027	0.00%	US91282CBB63
STELLANTIS N.V 0.75% SNR EMTN 18/01/29	EUR	0.00%	XS2356040357
SEEK LIMITED		0.00%	AU000000SEK6
UNITED STATES TREAS 2.75% 02-15-2028		0.00%	US9128283W81
ST. PAULS C III D. FRN CLO 01/2032 EUR	'B-1-R'	0.00%	XS1758464330
GE CAP INTL FDG CO 4.418% DUE 11-15-2035		0.00%	US36164QNA21
MARBLE PT CLO XX LTD 23/04/2034 0%	04-23-2034	0.00%	US566069AJ98
Australian Dollar Custodial Account â€” MIF Global Unlisted Infi		0.00%	
WOLTERS KLUWER 1.5% SNR 22/03/27	EUR100000	0.00%	XS1575992596
FUT MAR 23 ICE SONIA SO3		0.00%	
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA		0.00%	
JPMORGAN CHASE & CO SR NT FIXED/FLTG	2.595% 02-24-202	0.00%	US46647PCV67
EQUINIX INC 1% 09-15-2025		0.00%	US29444UBK16
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO		0.00%	US824348BR69
BALLYROCK CLO 2019-1 LTD SR SECD	DEFERRABLE NT CL 9.2	0.00%	US05875KAE64
GEORGIA PWR CO 4.75% DUE 09-01-2040		0.00%	US373334JS15
PNC FINL SVCS GROUP INC 4.85%	06-06-2033	0.00%	US693475BE43
UNITED STATES TREAS NTS 2.125% 03-31-2024		0.00%	US912828W713
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG 0		0.00%	US03328WAY49
SBI HOLDINGS INC NPV		0.00%	JP3436120004
UNITED STATES TREAS NTS DTD 11/15/2016	2.0% 11-15-2026 R	0.00%	US912828U246
FNMA POOL #FM2892 3.5% 07-01-2048 BEO		0.00%	US3140X6GA38
MONOTARO CO LTD		0.00%	JP3922950005
DAVITA INC		0.00%	US23918K1088
Mexican peso		0.00%	
ORANGE SA 1.25% 07/07/2027		0.00%	FR0013506292
KINNEVIK AB		0.00%	SE0015810247
FHLMC GOLD G60765 3 11-01-2046		0.00%	US31335AZ687
WIND RIV 2019-3 CLO LTD / WIND RIV	3.58431% 04-15-2031	0.00%	US97314JAG04
GLP CAP L P / GLP FING II INC 5.3%	01-15-2029	0.00%	US361841AL38
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE	07-15	0.00%	US14316EAU38
AVOLON HLDGS FDG 4.375% DUE 05-01-2026		0.00%	US05401AAG67
GOLDMAN SACHS GROUP INC NT FXD/FLTG	3.615% 03-15-20	0.00%	US38141GZR81
UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	0.00%	US9128284N73
IAC INTERACTIVECOR COM USD0.0001		0.00%	US44891N2080
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR	SO250307JP26C	0.00%	
DUKE ENERGY CORP 4.5% DUE 08-15-2032		0.00%	US26441CBT18
ORANGE 2.375% SNR 18/05/2032 EUR		0.00%	FR001400AF72
VICI PPTYS LP 4.95% DUE	02-15-2030 BEO	0.00%	US925650AC72
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI		0.00%	US3128M94W97
CARLYLE US CLO FLTG RT 9.183% DUE	01-25-2033	0.00%	US143124AA31
HUSQVARNA AB - B SHARES		0.00%	SE0001662230
CERRO DEL AGUILA 4.125% BDS 16/08/27	USD1	0.00%	USP2400PAA77
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR		0.00%	MYBMX0700034
DANAHER CORP SR NT 2.8% 12-10-2051		0.00%	US235851AW20
ING GROEP N.V. 2.125%-FRN LT2 26/05/31	EUR	0.00%	XS2176621170
BAUSCH HEALTH COMPCOM NPV		0.00%	CA0717341071
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
AMEREN CORP 1.95% 03-15-2027		0.00%	US023608AL60
RENASAS ELECTRONICS CORP 2.17%	11-25-2026	0.00%	US75972BAB71
CVS HEALTH CORP 4.78% DUE 03-25-2038		0.00%	US126650CY46
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028		0.00%	US00774MAW55
BLACKSTONE 1.6% DUE 03-30-2031		0.00%	USU0925BAA27
UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	0.00%	US9128286L99
VERIZON COMMUNICATIONS 1.875%	09-19-2030	0.00%	XS2052321176
VISA INC 2.375% 15/06/2034		0.00%	XS2479942034
FRAPORT AG 2.125% SNR 09/07/27	EUR1000	0.00%	XS2198879145
OMNICOM GROUP INC SR NT 2.6% 08-01-2031		0.00%	US681919BD76
TERNA SPA 1% SNR EMTN 10/04/2026 EUR		0.00%	XS1980270810
UNITED STS TREAS 1.125%	02-29-2028	0.00%	US91282CBP59
RED ELECTRICA FIN 0.5% GTD SNR	24/05/2033 EUR	0.00%	XS2343540519
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6		0.00%	
PVTPL MIZRAHI TEFAHOT BK 07/04/2031 3.077%	04-07-2031	0.00%	IL0069508369
ESR CAYMAN LTD		0.00%	KYG319891092
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052		0.00%	US67021CAT45
GENERAL MTRS FINL CO INC 1.5% DUE	06-10-2026 BEO	0.00%	US37045XDK90

PVTP L BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	0.00%	US03027XBR08
RAKUTEN GROUP INC	0.00%	JP3967200001
HOME DEPOT INC 4.0% DUE 09-15-2025 BEO	0.00%	US437076CR18
KOSE CORP	0.00%	JP3283650004
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00%	XS2496028502
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00%	US80285HAG56
AMAZON.COM INC 3.95% 04-13-2052	0.00%	US023135CJ31
SG HOLDINGS CO LTD	0.00%	JP3162770006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
AISIN SEIKI CO LTD	0.00%	JP3102000001
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	0.00%	US035240AG57
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
PVTP L 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
SUEZ SA 2.375% SNR 24/05/2030 EUR	0.00%	FR001400AFN1
MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 0	0.00%	US55608JAX63
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.00%	BE0000338476
JUST EAT TAKEAWAY EURO.04	0.00%	NL0012015705
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
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	US437076BS00
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.00%	SG31A0000001
CYBERAGENT INC	0.00%	JP3311400000
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00%	GB00BZB26Y51
DISH NETWORK CORP - A	0.00%	US25470M1099
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00%	US05348EBA64
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	US91324PCD24
HCA INC 5.375% DUE 02-01-2025	0.00%	US404119BR91
CIBANCO SA INS DE BANCA 22/07/2031 4.375% 07-22-2031	0.00%	USP26064AA66
ANHEUSER-BUSCH 4% DUE 01-17-2043	0.00%	US035242AB27
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 F	0.00%	US912828Z781
EVOLUTION MINING LIMITED	0.00%	AU000000EVDN4
CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
DOW CHEMICAL CO FIXED .5% DUE 03-15-2027	0.00%	XS2122485845
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00%	US912810PU60
SYNCHRONY BK GLOBAL SR SHORT TERM BK NT\$5.4% DUE 08-2	0.00%	US87166FAD50
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
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
COMCAST CORP NEW 4.25% DUE 01-15-2033	0.00%	US20030NBH35
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	0.00%	US92343VGGK44
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
SCOUT24 SE	0.00%	DE000A12DM80
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	0.00%	US3137ADSQ11
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
MITSUI CHEMICALS INC	0.00%	JP3888300005
VENTURE CORPORATION LTD	0.00%	SG0531000230
JPMORGAN CHASE & FLTG RT 4.912% DUE 07-25-2033	0.00%	US46647PDH64
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
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	US3132QRB902
CELANESE CORP SERIES A	0.00%	US1508701034
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	0.00%	XS2464407860
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US36179TGS585
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	US912810PT97
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
MAPLETREE LOGISTICS TRUST	0.00%	SG1503926213
JAPAN (20 YR .005% 20/03/2026	0.00%	JP1051471M45
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00%	US9128282A70
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%
PARK HOTELS & RESORTS INC	0.00% US7005171050
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00% US71429MAC91
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.715% / R 6MEURIB AR	0.00%
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A5.26042% 06-17-20	0.00% US00217VAA89
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00% US912828X885
VOLKSWAGEN FINL MTN 1.375% 14/09/2028	0.00% XS2386886803
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	0.00% US928668AU66
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00% ZAG000106998
REECE LIMITED	0.00% AU000000REH4
FINLAND(REP OF) 0.5% SNR 15/09/2029 EUR1000	0.00% FI4000369467
KEISEI ELECTRIC RAILWAY CO	0.00% JP3278600006
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
JAPAN (10 YR TBOND .1% 20/12/2031	0.00% JP1103651N11
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00% US3133KJGF30
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06	0.00% US45866FAX24
OPEN TEXT CORP 3.875% 12-01-2029	0.00% US683715AD87
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR	0.00%
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 F	0.00% US375558BT99
MPT OPER .993% 15/10/2026	0.00% XS2390849318
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 B	0.00% US31329QM403
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	0.00% US91529YAJ55
FNMA POOL #FS2380 4% 08-01-2051 BEO	0.00% US3140XHUE56
GLP CAP L P / GLP 4% DUE 01-15-2030	0.00% US361841AP42
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00% US912828YS30
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	0.00% US57164PAH91
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00% US3133KYT901
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00% US527298BQ51
SUMCO CORPORATION	0.00% JP3322930003
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
FISERV INC FIXED 2.25% DUE 06-01-2027	0.00% US337738BB35
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO	0.00% US55903VAJ26
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.00% US9128283U26
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	0.00% US571903BG74
PVTPL BENEFIT STR PARTNERS CLO XII LTD/BENEF SER 17-12A C	0.00% US08179HAD26
UTD STATES TREAS 2.625% 02-28-2023	0.00% US9128284A52
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO	0.00%
DTD 02/15/2013 2% DUE 02-15-2023 REG	0.00% US912828UN88
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00% XS2242979719
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30	0.00% US9128284U17
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00% US80007RAL96
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.00% US912810SZ21
AMUNDI SA	0.00% FR0004125920
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG	0.00% US9128284D91
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.00% US9128285P13
US TREASURY N/B USA TREAS NTS 2.75% DUE 07-31-2023 REG	0.00% US912828Y610
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
CANADIAN UTILITIES LTD A	0.00% CA1367178326
NEMETSCHEK AG	0.00% DE0006452907
Australian Dollar Custodial Account â€” MMF Global Credit Fun	0.00%
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.00% XS2441552192
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	0.00% US09261HAB33
MARVELL TECHNOLOGY INC 2.95% 04-15-2031	0.00% US573874AJ32
PVTPL CMO CN AVE SECS TR 2020-R01 NT CL 1B-1 144A VAR RT	0.00% US20754CAF68
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.00% JP1103611M11
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-	0.00% US162665AQ61
UNITED STATES TREAS NTS DTD 09/30/2018 2.875% DUE 09-30	0.00% US9128285D82
VERISURE HOLDINGS 3.875% GTD 15/07/2026 EUR	0.00% XS2204842384
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00% USY9384RAA87
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00% US38141GYB49
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	0.00%
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00% US36179MVR86
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024	0.00% US912828B667
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	0.00% US02364WBH79
VERISIGN INC FIXED 2.7% 06-15-2031	0.00% US92343EAM49
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.00% US912828WJ58
MPT OPER 2.5% 24/03/2026	0.00% XS2322419776
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00% MYBMO1500010

PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
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
Income Due - MYR	0.00%	
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.00%	US912828V806
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034	0.00%	US92918YAA10
UNITED STS TREAS 0.375% 12-31-2025	0.00%	US91282CBC47
MARTIN MARIETTA 2.4% DUE 07-15-2031	0.00%	US573284AW62
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.00%	US91282CEQ06
ING GROEP N.V. 0.875%-FRN SNR 29/11/30 EUR	0.00%	XS2413697140
UTD STATES TREAS 1.375% DUE 09-30-2023	0.00%	US912828T263
DH EUROPE FINANCE2 0.75% 18/09/2031 DUALCURR	0.00%	XS2050406094
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	0.00%	US25389JAV89
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00%	US3140XHB894
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	0.00%	USP5015VAM83
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	US912828XX34
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	US9128282N91
CUBESMART L P SR NT 2.5% 02-15-2032	0.00%	US22966RAJ59
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
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00%	IDG000013806
SEB SA	0.00%	FR0000121709
GILEAD SCIENCES 5.65% DUE 12-01-2041	0.00%	US375558AS26
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.00%	PL0000107611
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-;	0.00%	US03330TAA97
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
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00%	XS1577961862
PVTPL GSK CONSUMER HEALTH INC 3.375% 03-24-2027	0.00%	US36264FAB76
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU	0.00%	US53946JAC80
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00%	US3133KMYL35
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031	0.00%	US3128P8BJ90
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.00%	US912828K742
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00%	US36179TLS23
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	0.00%	US23291KAJ43
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00%	US912828Z526
CDN NATL RY CO 2.45% DUE 05-01-2050	0.00%	US136375CZ30
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00%	US084664CQ25
OCP CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 9.20986% 1	0.00%	US670884AE54
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	0.00%	XS2225893630
DEMANT A S	0.00%	DK0060738599
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR ARI	0.00%	
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
WAYFAIR INC	0.00%	US94419L1017
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.00%	US91282CCL37
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
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.00%	US91282CCV19
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
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00%	US437076CM21
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
WINTERSHALL DEA 3%-FRN GTD SUB PERP EUR	0.00%	XS2286041947
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG	0.00%	US69318FAJ75
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.00%	US91282CCX74
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.00%	US912828V988
UNITED STS TREAS NTS .625% 11-30-2027	0.00%	US91282CAY75
BLACKBERRY LTD NPV	0.00%	CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	XS2303819176
CME_OIS SBSIUS33 12/21/2052 USD P 1.75% / R 1DSOFR SWUO	0.00%	
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.00%	US9128282R06
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
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65

LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBSV	0.00%
TOYOTA MOTOR CRED 0.75% SNR EMTN 19/11/26 GBP	0.00% XS2260426288
CARRIER GLOBAL CORP 2.493% 02-15-2027	0.00% US14448CAP95
AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR	0.00% XS2434702853
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
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.00% AU0000018442
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.00% XS0410370919
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.00% US912828YU85
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00% US03523TBT43
FHLMC GOLD G08721 3 09-01-2046	0.00% US3128MJYT11
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00% XS2417673022
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00% US87264ABL89
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
HOSHIZAKI CORP	0.00% JP3845770001
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	0.00% US87264ACX19
CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000	0.00% USP3R94GAY57
TOSOH CORPORATION	0.00% JP3595200001
LCH_IRS BOFAGB2U 12/06/2024 CAD P 4.064% / R 3MCDOR AR	0.00%
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00% CA135087K940
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00% US437076CQ35
WORKDAY INC 3.7% 04-01-2029	0.00% US98138HAH49
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.00% US91282CDQ15
EMBRACER GROUP AB SER B NPV	0.00% SE0016828511
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00% US548661DZ79
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.00% US91282CBW01
CHEVRON CORP NEW 2.236% DUE 05-11-2030	0.00% US166764BY53
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00% US210518DA13
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00% US30711XEJ90
WOLTERS KLUWER 0.75% SNR 03/07/2030 EUR	0.00% XS2198580271
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00% US437076CP51
WASHINGTON MUT MTG PASS-THROUGH CTFS WMALT SERS	0.00% US93936HAA41
US TREASURY N/B .125% DUE 05-31-2023 REG	0.00% US91282CCD11
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00% SG2D18969584
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.00% US91282CDW82
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR	0.00% XS1872032799
ADEVINTA ASA NOK0.2	0.00% NO0010844038
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.00% US912810TD00
VERIZON FIXED 1.125% DUE 09-19-2035	0.00% XS2320760114
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00% US3140FXHP03
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00% NO0010705536
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.00% JP1103291D68
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00% US3128M84A95
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	0.00%
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
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.00% US912810TB44
UNITED STATES TREAS BDS 2% 11-15-2041	0.00% US912810TC27
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	0.00% US845467AT68
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-SHARP CORP	0.00% US3138EA5Z64
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00% JP3359600008
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.00% US911163AA17
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00% US91282CBZ32
UNITED STS TREAS 1.25% 05-31-2028	0.00% US36179TCX19
FNMA POOL #MA4446 2% 10-01-2041 BEO	0.00% US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.00% US31418D5G33
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00% US91282CDF59
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00% US91282CBS98
UNITED STS TREAS NTS 0.25% 11-15-2023	0.00% XS1592884123
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00% US91282CAW10
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.00% USU63768AA01
WILLIAMS COS INC 3.5% DUE 11-15-2030	0.00% US91282CDP32
UTD STATES TREAS .625% DUE 03-31-2027	0.00% US969457BX79
EUROPEAN INVT BK MTN .375% 15/09/2027	0.00% US91282ZE35
RIOCAN REAL ESTATE INVESTMENT TRUST	0.00% XS2446841657
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00% CA7669101031
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% US43739ECR62
	0.00% XS2465774474

EGYPT(ARAB REP OF 4.75% SNR MTN 16/04/26EUR	0.00%	XS1807306300
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.00%	US912810TG31
COCA-COLA FEMSA S A B DE C V 1.85% DUE 09-01-2032/09-01-	0.00%	US191241AJ70
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	0.00%	US771196BY74
Australian Dollar Custodial Account â€“ MIF Global Unlisted Inf	0.00%	
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00%	US912810SH23
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00%	US912810SY55
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-:	0.00%	US91282CAD39
BECHTLE AG	0.00%	DE0005158703
EXPERIAN FIN PLC MTN .739% 29/10/2025	0.00%	XS2237991240
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	US36179Q6Q92
IRSIJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00%	DUIRSJAN2143
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.00%	FR0010466938
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
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
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0	0.00%	US842400HQ95
APPROVIN CORP	0.00%	US03831W1080
LOWES COS INC 3% DUE 10-15-2050	0.00%	US548661DZ79
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR	0.00%	XS2388557998
UOL GROUP LIMITED	0.00%	SG1S83002349
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00%	US35565LBD73
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
JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
JAPAN (10 YR TBOND) .1% 20/06/2031	0.00%	JP1103631M74
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	XS1592647264
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26
EPR PPTYS 4.75% DUE 12-15-2026	0.00%	US26884UAC36
PVTPL TENET HEALTHCARE CORP 6.125% DUE 06-15-2030	0.00%	US88033GDP28
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US30313RAA77
HITACHI METALS LTD	0.00%	JP3786200000
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.00%	US912828M565
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
CIE (Communications Investment Europe S.Ã r.l.)	0.00%	
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.67%	0.00%	US83368RBM34
SEIKO EPSON CORPORATION	0.00%	JP3414750004
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3:	0.00%	US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.00%	PL0000111498
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	0.00%	US5312294094
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	0.00%	US96950FAF18
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	0.00%	US071813CS61
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
OPEN TEXT CORP	0.00%	CA6837151068
COMCAST CORP NEW 3.75% DUE 04-01-2040	0.00%	US20030NDH17
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	0.00%	US36179TV519
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAQ13
OJI HOLDINGS CORP	0.00%	JP3174410005
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.00%	IDG000015108
COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR	0.00%	XS2534984716
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.00%	US91282CBT71
FS KKR CAP CORP 1.65% 10-12-2024	0.00%	US302635AJ69
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00%	JP1051401K75
LCH_OIS BOFAGB2U 09/15/2029 USD P 2.366% / R 1DSOFR ARC	0.00%	
FORD MTR CR CO LLC 4.95% 05-28-2027	0.00%	US345397C270
GILEAD SCIENCES 1.65% DUE 10-01-2030	0.00%	US375558BY84
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	0.00%	
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00%	US912828ZB95
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1*REGS	0.00%	FR0013415627
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.00%	FR0011486067
WESTPAC	0.00%	
CUBESMART L P SR NT 2.25% 12-15-2028	0.00%	US22966RAH93
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	0.00%	XS2243322976
LIXIL CORPORATION	0.00%	JP3626800001

GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
KAWASAKI KISEN KAI NPV TEMP	0.00%	DU06484686D1
EURAZEO	0.00%	FR0000121121
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.00%	JP1103591L73
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00%	US85172FAN96
CNY BNP PARIBAS A\C	0.00%	
TEVA 2.95% DUE 12-18-2022	0.00%	US88165FAG72
MPLX LP 2.65% DUE 08-15-2030	0.00%	US55336VBQ23
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052	0.00%	US68233JCG76
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2051	0.00%	US3140M2FC18
TOHO CO LTD JPY	0.00%	JP3598600009
INGERSOLL-RAND LUXEMBOURG FIN S A 3.8% 03-21-2029	0.00%	US456873AD03
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12
PVTPL FMG RES AUGUST 2006 PTY LTD 5.875%04-15-2030	0.00%	US30251GBD88
REPUBLIC OF NIGERIA 7.625% T-NOTE 21/11/2025	0.00%	XS1910826996
DISNEY WALT CO 2.75% DUE 09-01-2049	0.00%	US254687FM36
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032	0.00%	US21871XAG43
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.00%	US91282CCH25
HSBC HLDGS PLC FLTGT RT 2.999% DUE 03-10-2026	0.00%	US404280DA42
KIMCO REALTY CORP 2.25% 12-01-2031	0.00%	US49446RAY53
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.00%	US9128285C00
FNMA POOL #FS1108 2.5% 09-01-2051 BEO	0.00%	US3140XGGS26
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	0.00%	US55903VAN38
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00%	US48254CAN56
DELTA AIR LINES INC	0.00%	US2473617023
WORKDAY INC SR NT 3.8% 04-01-2032	0.00%	US98138HAJ05
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	0.00%	DUIRSNZD3957
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00%	US91087BAT70
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00%	US91282CCY57
AT&T INC FIXED 2.6% DUE 05-19-2038	0.00%	XS2180009081
VOESTALPINE AG	0.00%	AT0000937503
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00%	JP1051421L13
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00%	US12513GBG38
POLAND(REPUBLIC) .25% 25/10/2026	0.00%	PL0000113460
GRIFOLS SA EUR0.25 CLASS A POST SUBD	0.00%	ES0171996087
AMER MED SYS EUR B 1.375% GTD SNR 08/03/28 EUR	0.00%	XS2452433910
REA GROUP LTD	0.00%	AU0000000REA9
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000	0.00%	PL0000114393
FNMA POOL #FM3914 3.5% 05-01-2047 BEO	0.00%	US3140X7K407
JAPANESE GOVT 10Y .1% 20/09/2029	0.00%	JP1103561KA2
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.00%	US912810TA60
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00%	US912810SF66
FREDDIE MAC STACR REMIC TR NT FLTGT RATE CL M-2 144A 5.08	0.00%	US35566AAH23
ENTERPRISE PRODS 4.45 DUE 02-15-2043	0.00%	US29379VAY92
CANADIAN GOVT 2.0% 01/09/2023	0.00%	CA135087H987
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71	0.00%	DUOISNZD2713
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.00%	JP1103641MA8
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00%	XS2229875989
PALMER SQ E LN21-2 FRN CLO 07/2031 EUR 'A'	0.00%	XS2397057402
GN STORE NORD A/S	0.00%	DK0010272632
TELECOM ITALIA SPA	0.00%	IT0003497168
UNION PAC CORP 3.55% DUE 08-15-2039	0.00%	US907818FD57
HYATT HOTELS CORP 5.375% DUE 04-23-2025	0.00%	US448579AH52
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
New Zealand Dollar Custodial Account â€œ MITNZ Absolute Reti	0.00%	
GMO PAYMENT GATEWAY NPV	0.00%	JP3385890003
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
ROYALTY PHARMA PLC 3.35% 09-02-2051	0.00%	US78081BAP85
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
NGK INSULATORS LTD	0.00%	JP3695200000
FREEPORT INDONESIA PT 5.315% 14/04/2032	0.00%	USY7141BABA90
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.00%	US91282CFF32
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52

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
KOITO MFG CO LTD NPV	0.00%	DU06496324D5
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.00%	XS1109950755
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	US12510HAJ95
NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 USD	0.00%	XS1717011982
PVTPL TWITTER INC 5.0% 03-01-2030	0.00%	US90184LAP76
DEUTSCHE BANK AG 0.75%-FRN 17/02/2027 EUR	0.00%	DE000DL19VT2
PUBLIC STORAGE 1.95% 11-09-2028	0.00%	US74460DAH26
CHOW TAI FOOK JEWELRY	0.00%	KYG211461085
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.	0.00%	US31556TAA79
NEUROCRINE BIOSCIENCES INC	0.00%	US64125C1099
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
COMCAST CORP NEW 3.45% DUE 02-01-2050	0.00%	US20030NCZ24
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG	0.00%	US78016EZQ33
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.00%	JP1051451LA6
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744AC50
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	US912828ZT04
FUTU HOLDINGS LTD	0.00%	US36118L1061
HEATHROW FUNDING 1.875% A/BKD 12/07/2032EUR	0.00%	XS1641623381
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
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	US20914UAF30
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	USU5007TAD73
PEPSICO INC 4.2% DUE 07-18-2052	0.00%	US713448FN30
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.00%	US912810ST60
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	0.00%	US90351HAE80
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR I	0.00%	US89656GAB05
FEDERAL HOME LOAN BANKS 3% 01-01-2052	0.00%	US3132DVL869
HEATHROW FUNDING 1.125% SNR SEC 08/10/32EUR	0.00%	XS2328823104
PVTPL COTY INC SR SECD NT 4.75% 01-15-2029	0.00%	US222070AG98
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01	0.00%	US05369AAC53
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020	0.00%	US15135BAV36
T-MOBILE USA INC 2.4% 03-15-2029	0.00%	US87264ACS24
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%	0.00%	US3133KJQ67
MICROSOFT CORP 5.2% DUE 06-01-2039	0.00%	US594918AD65
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375	0.00%	US91282CBH34
IRS NZD369 IRS BNZ NZD 200525 RFLT 3ZBSW PFXD 3.6975	0.00%	DUIRSNZD3692
ABBVIE INC 4.25% DUE 11-21-2049 REG	0.00%	US00287YCB39
AMERICAN HOMES 4 RENT 3.625% 04-15-2032	0.00%	US02666TAE73
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00%	XS2258827034
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
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00%	US912810SU34
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73
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
FUT DEC 23 ICE SONIA SO3	0.00%	
FUT DEC 23 CME 3MO SOFR	0.00%	
FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.00%	JP1051481M76
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%	SG1502002305
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00%	FR0013508470
FRANCE(GOVT OF) 4.5% 25/04/2041	0.00%	FR0010773192
FHLMC SUPER 30Y FIXED 2.5% 04-01-2052	0.00%	US3132DNDQ34
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
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00%	US45687AAG76
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00%	US3140QMV680
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'	0.00%	XS2241610000
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00%	US912810SN90
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358

TD SYNEX CORP 2.375% 08-09-2028	0.00% US87162WAH34
UNITED STS TREAS NTS .125% DUE 09-15-2023 REG	0.00% US91282CAK71
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2023	0.00% US91282CAP68
REALTY INCOME CORP 1.75% DUE 07-13-2033	0.00% XS2364124664
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
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR	0.00% XS2289877941
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00% ES00000120N0
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00% US13645RBH66
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00% US88315LAQ14
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00% FR0012517027
RATIONAL AG	0.00% DE0007010803
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00% US345397B512
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00% US31418DWR96
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.00% US91282CCP41
UNITED INTERNET AG-REG SHARE	0.00% DE0005089031
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	0.00% US110122DV75
UNUM GROUP SR NT 4.125% 06-15-2051	0.00% US91529YAR71
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP	0.00% XS2106589471
INFRASTRUTTURE WIR NPV	0.00% IT0005090300
PVTP L BROADCOM INC 3.419% DUE 04-15-2033BEO	0.00% US11135FBK66
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BI	0.00% US3132M9BZ64
NATWEST GROUP PLC 0.78% .78% 26/02/2030	0.00% XS2307853098
INV LA CONSTRUCCIO 4.75% BDS 07/02/32 USD1000	0.00% USP5817RAG04
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
NETO ME HOLDINGS LTD	0.00% IL0001680136
NUVEI CORP	0.00% CA67079A1021
MITSUBISHI HC CAPITAL INC	0.00% JP3499800005
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00% US912810QW18
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.00% US912828Y958
ISRAEL(STATE OF) 3.8% 13/05/2060	0.00% XS2167193015
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00% US059165EP12
OWL ROCK CAP CORP 2.875% 06-11-2028	0.00% US69121KAG94
UTD STATES TREAS 1.5% DUE 03-31-2023	0.00% US912828Q293
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00% US912810QH41
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.00% JP1103531K10
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00% US912828ZN34
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.00% US912810QQ40
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.00% US912828ZS21
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00% XS2431964001
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023	0.00% US91282CBX83
HIKARI TSUSHIN INC	0.00% JP3783420007
AUTOSTRAD 1.875% SNR MTN 26/09/29 EUR	0.00% XS1688199949
HYATT HOTELS CORP 1.3% 10-01-2023	0.00% US448579AL64
ANALOG DEVICES INC 2.1% 10-01-2031	0.00% US032654AV70
PVTP L MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00% US62482BAB80
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
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	0.00% US912810RD28
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00% XS1659112616
XINYI GLASS HOLDINGS CO LTD	0.00% KYG9828G1082
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00% US31416XHP87
UDR INC 2.1% DUE 06-15-2033 REG	0.00% US90265EAV20
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	0.00% US65339KCI79
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00% FR0013286192
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.00% IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025	0.00% US9128283Z13
ALIAxis FINANCE SA .875% 08/11/2028	0.00% BE6331562817
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
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
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.00% FR0011317783
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00% US90932JAA07
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00% US3133KL2553
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 404	0.00%
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00% US16876BAB80
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000	0.00% JP1103551K72
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.00% US91282CDL28
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%
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.00% XS2020670852
ANA HOLDINGS INC	0.00% JP3429800000
AVINOR AS 0.75% SNR EMTN 01/10/30 EUR	0.00% XS2239067379
New Zealand Dollar Custodial Account à€“ MITNZ Short Term D	0.00%
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00% US02377LAA26
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00% XS2122174415
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00% US912810QE10
FUT MAR 26 EURO DOLLARS	0.00%
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00% US3140X6MR98
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00% US912810SE91
CSX CORP 4.5% 11-15-2052	0.00% US126408HV80
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2021	0.00% US58503UAC71
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00% JP1103541K42
LCH_IRS BOFAGB2U 16/06/2029 EUR P 2.282% / R 6MEURIB AR	0.00%
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00% US912810SR05
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
BPCE 0.625% GTD SNR 26/09/24 EUR	0.00% FR0013429073
WENDEL INVESTISSEMENT	0.00% FR0000121204
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%
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.00% FR0000187635
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	0.00% US20268JAB98
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00% US912810QK79
HULIC CO LTD	0.00% JP3360800001
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
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.00% FR0013200813
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00% US912810QD37
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00% XS2337326727
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00% SG3261987691
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBBSW AR	0.00%
DIASORIN SPA	0.00% IT0003492391
EUROGRID GMBH 1.113% GTD SNR 15/05/32 EUR	0.00% XS2171713006
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
NE PROPERTY B.V. 2.0% 20/01/2030	0.00% XS2434763483
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-	0.00% US9128286G05
PECO ENERGY CO 2.8% DUE 06-15-2050	0.00% US693304AY39
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
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00% US9128283D01
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00% US912828XZ81
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	0.00% US912810SP49
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00% US3140X6WG24
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR	0.00% XS2342060360
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00% US9128283P31
SYSMEX CORP	0.00% JP3351100007
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
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
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00% US9128282Y56
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-1-	0.00% US205768AT12
PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	0.00% US893830BF55
BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	0.00% XS2370445921
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00% US9128286A35
SANTANDER HLDGS USA INC 2.49% 01-06-2028	0.00% US80282KBC99
AT&T INC 2.35% DUE 09-05-2029 BEO	0.00% XS1907120791
CITIGROUP INC FIXED 3.98% 03-20-2030	0.00% US172967ME81
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00% XS2288925568
AMERICAN TOWER CORP NEW 2.3% 09-15-2031	0.00% US03027XBS80
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00% US912828YE44
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00% US912810RZ30
SMITH A.O CORP	0.00% US8318652091
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00% US912810SA79
GUIDEWIRE SOFTWARE INC	0.00% US40171V1008
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

FRANCE(GOVT OF) 0.5% SNR 25/05/29	EUR1'REGS	0.00%	FR0013407236
JDE PEETS BV		0.00%	NL0014332678
FNMA POOL #BE7213 4% 04-01-2047 BEO		0.00%	US3140FTAP63
UNITED STATES TREAS BDS 3.625 DUE	08-15-2043	0.00%	US912810RC45
FRANCE(GOVT OF) 1% SNR 25/05/2027	EUR1'REGS	0.00%	FR0013250560
LENDINGPOINT 2021-B AST 1.11% 02-15-2029		0.00%	US52607HAA86
GNMAII POOL #MA3106 4.0% DUE	09-20-2045 REG	0.00%	US36179RNX34
SAGAX AB 1.0% 1.0% 17/05/2029		0.00%	XS2342227837
JAPAN(GOVT OF) 0.1% SNR 20/06/28	JPY50000	0.00%	JP1103511J74
GENERAL MOTORS FIN 1.55% SNR EMTN	30/07/27 GBP	0.00%	XS2384288747
NIPPON SHINYAKU CO LTD		0.00%	JP3717600005
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW	SO240402AU	0.00%	
FED HOME LN MTG 2% DUE 11-01-2051		0.00%	US3133KNA946
ABBVIE INC 4.45% DUE 05-14-2046		0.00%	US00287YAW93
GERMANY(FED REP) 0% SNR 15/08/2026	EURO.01	0.00%	DE0001102408
BNP PARIBAS 1.25% SNR NPF 13/07/31 GBP		0.00%	FR0014001GJO
Income Due - SEK		0.00%	
FHLMC MULTICLASS SER 20-HQA1 CLS M2	01-25-2050	0.00%	US35565JAH41
COMCAST CORP NEW FIXED 3.3% DUE	04-01-2027	0.00%	US20030NDK46
ROLLS ROYCE HLDGS ORD GBP 0.001 C		0.00%	GB00B669WX96
GNMA POOL #AD4590 3 DUE	05-15-2043	0.00%	US36180GC324
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000		0.00%	GB00BTHH2R79
UNITED KINGDOM(GOVERNMENT OF)	1.5% SNR GILT 22/C	0.00%	GB00BYZW3G56
UNITED STATES TREAS BDS 3.375 05-15-2044REG		0.00%	US912810RG58
JAPAN(GOVT OF) 0.1% SNR 20/03/25	JPY50000	0.00%	JP1051431L45
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO		0.00%	US05565ASK06
VANTAGE TOWERS AG .375% 31/03/2027		0.00%	DE000A3H3J22
HESS CORP 5.6% DUE 02-15-2041		0.00%	US42809HAD98
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000		0.00%	GB00BJMHB534
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 Bf		0.00%	US3128P8A840
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%		0.00%	US3133KMLL71
CPI PROPERTY GROUP 1.75% SNR EMTN	27/01/31 EUR	0.00%	XS2290544068
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5%	0.00%	US912810RS96
KOEI TECMO HOLDING NPV TEMP		0.00%	DU0B60DR09D0
KLEPIERRE 0.875% SNR 17/02/2031 EUR		0.00%	FR0014000KT3
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT		0.00%	US3137GOSN02
PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-2C		0.00%	US46115HBJ59
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20:		0.00%	USG8650YAG91
JAPAN(GOVT OF) 0.1% SNR 20/09/23	JPY50000	0.00%	JP1051371JA0
JAPAN TBOND BDS .6% DUE 20/12/2023		0.00%	JP1103321DC2
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.00%	JP1300521G93
Outstanding Settlement Receipts - NOK		0.00%	
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-0:		0.00%	US3133AQUG00
AIR CANADA 4.625% SNR SEC 15/08/29 CAD		0.00%	CA008911BJ76
T-MOBILE USA INC FIXED 5.65% DUE	01-15-2053	0.00%	US87264ACW36
WINTERSHALL DEA FI 1.332% GTD SNR	25/09/28 EUR	0.00%	XS2054210252
FNMA POOL #MA3121 4% 09-01-2047 BEO		0.00%	US31418CPF58
NATIONAL RETAIL PPTYS INC SR NT 3%	04-15-2052	0.00%	US637417AR70
UNITED STATES TREAS BDS 2.25% 08-15-2049		0.00%	US912810SJ88
BECTON DICKINSON .334% 13/08/2028		0.00%	XS2375844144
MYR BNP PARIBAS A/C		0.00%	
CANADA GOVT BD 1.5% 01/06/2026		0.00%	CA135087E679
GLENCORE FDG LLC NT 144A 2.85%	04-27-2031	0.00%	US378272BE79
APPLE INC 3.45% DUE 02-09-2045		0.00%	US037833BA77
UTD STATES TREAS FIXED .5% DUE	06-30-2027	0.00%	US912828ZV59
US TREAS SEC 4.5 DUE 08-15-2039	REG	0.00%	US912810QC53
FNMA POOL #MA0659 4.5% 02-01-2031 BEO		0.00%	US31417YWV54
ITOCHU TECHNO SOLUTIONS CORP		0.00%	JP3143900003
ENTEGRIS ESCROW CORP 5.95% 06-15-2030		0.00%	US29365BAB99
FRANCE(GOVT OF) 4.75% SNR 25/04/2035	EUR1	0.00%	FR0010070060
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
ITALY(REP OF) 2.8% SNR 01/03/2067	EUR1000	0.00%	IT0005217390
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR		0.00%	
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000		0.00%	GB0030880693
FNMA POOL #AV0022 4% 11-01-2043 BEO		0.00%	US3138XBAY07
HITACHI CONSTRUCTION MACHINE		0.00%	JP3787000003
BECTON DICKINSON & CO 1.213% DUE	02-12-2036 BEO	0.00%	XS2298459426
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP		0.00%	GB00B52WS153
FRANCE(GOVT OF) 1.75% SNR 25/11/2024	EUR1	0.00%	FR0011962398
GOLDMAN SACHS GROUP INC 3.814% DUE	04-23-2029	0.00%	US38141GWV21
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043		0.00%	US3137GOVC00

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
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	JP1103351E98
DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US9128284R87
ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01	0.00%	IT0001278511
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	US31409JITQ30
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	US31417YW524
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.00%	IT0005240350
Australian Dollar Custodial Account â€” MIF Direct Property	0.00%	
JAPAN .1% 01/03/2023	0.00%	JP1024221M37
FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1	0.00%	FR0013313582
GERMANY(FED REP) 4% SNR 04/01/2037 EUR0.01	0.00%	DE0001135275
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY	0.00%	JP1051531N75
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	US91324PDT66
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
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284Z04
ADOBE INC 2.3% DUE 02-01-2030	0.00%	US00724PAD15
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR0.01	0.00%	ES0000011868
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	US92857W8Q24
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
GLP CAP L P / GLP 4% DUE 01-15-2031	0.00%	US361841AQ25
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.00%	JP1201741LA9
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
SECURITAS AB SEK2 'B'	0.00%	SE0000163594
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU	0.00%	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.058% / R 3MCDOR AR	0.00%	
GERMANY(FED REP) 0% BDS 11/04/2025 EUR0.01	0.00%	DE0001141810
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
JAPAN (30 YR TBOND .7% 20/03/2051	0.00%	JP1300701M48
UNION PAC CORP 3.5% 02-14-2053	0.00%	US907818FZ69
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
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
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.00%	GB00BDRHNP05
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	0.00%	US059165EM80
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	0.00%	US3140X63P45
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	0.00%	US50077LAZ94
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
NATL GRID GAS PLC 1.625% SNR 14/01/2043 GBP	0.00%	XS2284250441
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.00%	US912810RB61
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
AIR CANADA VAR VTG SHS NPV	0.00%	CA0089118776
KAKAKU.COM INC	0.00%	JP3206000006
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
MICROSOFT CORP 3.041% 03-17-2062	0.00%	US594918CF95
UTD STATES TREAS 1.75% DUE 12-31-2026	0.00%	US912828YX25
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20	0.00%	US912828ZF00
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	IDG000014101
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	0.00%	
UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.00%	US912828Z294
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00%	DE0001102341
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
CCP DUE FROM GOLDMAN SACHS	0.00%	
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	XS1692485326
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	0.00%	US824348BP04
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.00%	US91282CAT80

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
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00% IT0001444378
DUKE ENERGY CORP 5% DUE 08-15-2052	0.00% US26441CBU80
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00% US912810QT88
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.00% GB00B7Z53659
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00% US912810SC36
JAPAN (20 YR TBOND .4% 20/06/2041	0.00% JP1201771M76
BP CAP MARKETS PLC .933% 04/12/2040	0.00% XS2270147924
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00% US912810RK60
ADLER GROUP S.A 1.875% 14/01/2026	0.00% XS2283224231
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00% US86361GAA40
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00% ES00000123C7
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00% US912810RT79
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00% SG31A7000004
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00% US912810RY64
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00% US912810QZ49
ASAHI INTECC CO LTD NPV	0.00% JP3110650003
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	0.00% US594918CD48
THB BNP PARIBAS A/C	0.00%
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 Bf	0.00% US3128P8BL47
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
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00% US912810RX81
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00% DE0001102390
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00% US912810RM27
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.00% US822582CB65
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.00% JP1200631388
Indonesian rupiah	0.00%
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00% US448579AM48
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	0.00% US29379VCB71
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00% US912810RV26
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00% US911312AJ59
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.00% DE0001102507
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00% GB00BMGR2809
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00% GB00BL68HH02
FNMA POOL #FS1621 2% 07-01-2051 BEO	0.00% US3140XGYT07
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
EPR PPTYS 4.5% DUE 04-01-2025	0.00% US26884UAB52
FNMA POOL #FM9210 3% 10-01-2051 BEO	0.00% US3140XDGU41
PETROLEOS MEXICANO FRN GTD SNR MTN 08/2023 EUR	0.00% XS1824425265
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00% US912810RU43
CANADA GOVT 1.5% 01/12/2031	0.00% CA135087N266
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00% CA135087K379
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00% GB0004893086
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00% DE0001102416
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00% FR0011461037
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-:	0.00% US912810QY73
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00% JP1201661JA3
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	0.00% US254687FZ49
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	0.00% IT0001174611
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	0.00% ES00000124W3
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00% IT0005321325
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00% JP1300361C33
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00% IT0005413171
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00% ES00000126B2
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031	0.00% US55953HAQ65
LINCOLN FING S A R L 3.625% 01/04/2024	0.00% XS1974797364
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00% GB00BMBL1G81
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00% US694308JY42
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.00% IT0004356843
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00% US3138LTX603
HCA INC 3.5% DUE 07-15-2051 BEO	0.00% US404119CB31
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEC	0.00% US806851AH43
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	0.00% US71654QCC42
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00% IT0005001547
South African rand	0.00%
SITC INTERNATIONAL	0.00% KYG8187G1055
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595% SO221216EU	0.00%

ICE_CD_X GOLDUS33 12/20/2027 BUY CD_X.NA.HY.39 SPKK09R1	0.00%
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00% JP1201451D66
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AR	0.00%
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00% JP12011419C6
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K	0.00%
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.00% IT0003535157
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00% JP1300371C98
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00% GB00B16NNR78
UNION PACIFIC CORP 3.375% 02-14-2042	0.00% US907818FY94
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00% US12769LAB53
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BI	0.00% US3128MJYY06
JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000	0.00% JP1201121975
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.00% IT0005045270
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00% JP1201131990
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.00% CA135087L518
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00% US912810SD19
GLP CAPITAL LP/FIN II 3.25% 01-15-2032	0.00% US361841AR08
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00% US912810FP85
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00% US599191AA16
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.00% FR0014002WK3
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00% MYBMO2000028
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
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-	0.00% US026874DF16
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00% GB00BFX0ZL78
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	0.00% US404119CG28
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00% JP1201051891
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	0.00% US161175BJ23
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00% US912810RN00
PVTPL TENET HEALTHCARE CORP 4.625% DUE 06-15-2028 BEO	0.00% US88033GDG29
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00% FR0010371401
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042 REG	0.00% US912810TF57
ANTHEM INC FIXED 4.625% DUE 05-15-2042	0.00% US94973VAY39
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00% FR0013154044
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00% JP1200951760
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00% US9128285T35
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00% CA135087M276
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00% DE0001135176
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.00% FR0014001N46
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00% DE0001102374
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00% JP1300321A34
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00% JP1201721L45
JAPAN (20 YR TBOND .5% 20/12/2041	0.00% JP1201791N14
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.00% CA135087L690
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.00% GB00B1VWPJ53
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.00% GB00BNNGP668
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.00% ES00000128H5
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00% US210518DJ22
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.00% CA135087L369
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00% JP12009216C0
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
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00% JP1200861647
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.00% GB00B54QLM75
BONOS Y 0.0% 31/01/2025	0.00% ES0000012F92
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
SOUTHWEST AIRLINES CO USD	0.00% US8447411088
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00% US209111FY40
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.00% JP1200841615
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.00% ES00000124C5
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.00% DE0001102424
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%
FUTURES MARGIN-HKD	0.00%
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	0.00% US573284AX46
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.00% JP1200781563
PVTPL ONCOR ELEC DELIVERY CO LLC 4.15% DUE 06-01-2032 BI	0.00% US68233JCE29
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.00% GB00B06YGN05
GERMANY(FEDERAL 0.0% 09/10/2026	0.00% DE0001141844
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%
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051	0.00% US3133KME924

FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	US31418BMM53
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	0.00%	US69318FAG37
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPL57
ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000	0.00%	IT0005210650
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	0.00%	US04364VAR42
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.00%	IT0004513641
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
CSL FINANCE PLC CSLAU 4 1/4 04/27/32 4.25% 04-27-2032	0.00%	US12661PAC32
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
THERMO FISHER SCIENTIFIC INC 2.0% DUE 10-15-2031 BEO	0.00%	US883556CL42
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.00%	JP1300331A99
AEON STORES HK CO HKD0.20	0.00%	HK0000084183
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00%	DE0001135481
GERMANY(FED REP) 1% SNR 15/08/2025 EUR0.01	0.00%	DE0001102382
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00%	US59259YGF07
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.00%	IT0004953417
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EUR0.01	0.00%	BE0000291972
JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000	0.00%	JP1300731N17
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
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
HAMBURG COMML BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
GERMANY(FED REP) 0% SNR 15/11/2028 EUR0.01	0.00%	DE0001102556
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
ITALY(REP OF) 7.25% SNR 01/11/26 EUR0.01	0.00%	IT0001086567
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00%	IT0004286966
JAPAN .1% 20/03/2023	0.00%	JP1051351J37
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	0.00%	US13645RBG83
EGYPT(ARAB REP OF 4.75% SNR MTN 11/04/25EUR	0.00%	XS1980065301
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	CA135087K528
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	0.00%	BE0000320292
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202	0.00%	US12661PAD15
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.00%	JP1201591GC4
LCH_IRS BOFAGB2U 05/05/2051 EUR P 1.198% / R 6MEURIB AR	0.00%	
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.00%	AU0000106411
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	GB0032452392
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	0.00%	US30212PBH73
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.00%	JP1201581G90
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
LCH_IRS BOFAGB2U 05/07/2032 EUR P 2.81% / R 6MEURIB ARIF	0.00%	
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00%	IT0005367492
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	IT0005345183
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000	0.00%	GB00B39R3707
VMED O2 UK FING I 4.5% SNR SEC 15/07/2031 GBP	0.00%	XS2358483332
LCH_OIS BOFAGB2U 16/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.00%	JP1300341B39
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
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
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00%	US91324PBW14
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00%	IT0005090318
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
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
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	IT0004889033
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	ES0000012A89
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU0000101792
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
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.00%	DE0001135226
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	IT0005340929

UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.00% GB00BFWFPP71
GERMANY(FED REP) 0.25% SNR 15/02/29 EURO.01	0.00% DE0001102465
Colombian peso	0.00%
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%
TARGET CORP 4% DUE 07-01-2042	0.00% US87612EBA38
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00% AU3TB0000168
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00% IT0005170839
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00% IT0005433690
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00% US649322AJ38
Australian Dollar Custodial Account â€” MMF Global Sovereign	0.00%
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00% XS2383901761
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00% JP1201251B37
SHELL INTL FIN B V 2.875% DUE 11-26-2041	0.00% US822582CK64
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00% XS2409096349
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00% ES0000012B88
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00% XS2385390724
UNIVISION 7.375% DUE 06-30-2030	0.00% US914906AX08
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00% ES0000012E51
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00% US3138X5QA80
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00% XS2393618389
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	0.00% US11120VAK98
GERMANY(FED REP) 1.25% SNR 15/08/48 EURO.01	0.00% DE0001102432
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00% AU000XCCLWAI8
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.00% GB00B84Z9V04
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1000	0.00% ES00000121G2
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00% JP1201761M45
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00% FR0010916924
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00% IT0005094088
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00% ES0000012B39
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
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
CSL FINANCE PLC CSLAU 3.85 04/27/27 3.85% 04-27-2027	0.00% US12661PAA75
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00% JP1201481E36
TRY BNP PARIBAS A/C	0.00%
ELECTROLUX AB SER B NPV	0.00% SE0016589188
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00% AU000XCCLWAU3
LENDLEASE EUROPE 3.5% GTD SNR 02/12/2033GBP	0.00% XS2383508590
TRANSOCEAN INC 8% DUE 02-01-2027	0.00% US893830BL24
LCH_OIS BOFAGB2U 06/20/2032 USD P 2.983% / R 1DSOFR ARC	0.00%
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00% US3132WJEV96
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00% IT0004644735
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00% GB00BLPK7110
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00% US209111GC11
UNIPER SE	0.00% DE000UNSE018
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00% IT0005422891
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31	0.00% US912828N308
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%
JAPAN T-BOND 1.2 20/12/2034	0.00% JP1201511EC7
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00% JP1300261748
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00% JP1201401C92
EXELON CORP SR NT 144A 4.1% 03-15-2052	0.00% US30161NBF78
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%
GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01	0.00% DE0001102333
ITALY(REP OF) 2.45% BDS 01/10/23 EUR1000	0.00% IT0005344335
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EL	0.00% DE0001102309
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 EL	0.00% DE0001135325
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00% BE0002818996
GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01	0.00% DE0001102515
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00% JP1300301940
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00% NL0010733424
GNMA POOL 5.5 09-15-2035 BEO	0.00% US3622A2BQ42
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.00% DE0001102325
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG	0.00% US36179TJX46
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00% ES0000012932
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00% ES0000012F43
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.00% AU000XCCLWAR9

ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031	0.00% IT0005449969
JAPAN (30 YR TBOND .7% 20/06/2051	0.00% JP1300711M79
THERMO FISHER 2.6% DUE 10-01-2029	0.00% US883556BZ47
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00% GB00B00NY175
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00% US3140GT7A21
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20	0.00% NL0009446418
AUSTRALIAN GOVT .25% 21/11/2025	0.00% AU0000095457
GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178	0.00% DE0001141786
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000	0.00% IT0005282527
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	0.00% FR0013344751
ORACLE CORPORATION JAPAN	0.00% JP3689500001
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
BONOS Y OBLIG DEL .25% 30/07/2024	0.00% ES0000012E85
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
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	0.00% US035240AU42
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00% GB00BJQWYH73
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00% DK0009922320
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00% ES00000128P8
BUONI POLIENNALI 0.0% 15/04/2024	0.00% IT0005439275
NAVIENT CORP 6.75% 06-15-2026	0.00% US63938CAJ71
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.00% NL0011220108
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.00% AU000XCLWAX7
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	0.00% US797440BX17
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	0.00%
POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	0.00% PL0000108866
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS	0.00% NL0011819040
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.00% IT0005240830
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	0.00% JP1201601H38
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	0.00% XS2214239175
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.00% JP1103491HC4
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%
PVTPB BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00% US11135FBT75
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00% NL0010721999
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.00% ES0000012I32
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	0.00% US912810PX00
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00% IT0003256820
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
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00% XS2027596530
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	0.00% JP1201611H69
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	0.00% US907818FN30
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.00% US912828YG91
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%
JAPAN (40 YR TBOND .5% 20/03/2059	0.00% JP1400121K57
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00% NL0000102234
FHLMC GOLD C09063 4 08-01-2044	0.00% US312925B824
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00% ES0000012G26
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00% NL0015031501
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI	0.00% US31335CAH79
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00% FR0014005E43
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00% JP12009917C3
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.00% IT0005419848
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.00% FR0014003513
Outstanding Settlement Receipts - DKK	0.00%
GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01	0.00% DE0001102523
GERMANY(FED REP) 0.25% SNR 15/08/28 EURO.01	0.00% DE0001102457
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00% ES00000124H4
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.00% JP1201651J76
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00% GB00BMGR2791
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
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.00% IT0005390874
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	0.00% COL17CT03813
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00% US36179TQP39
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00% JP1201571G68
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00% JP1201541F90
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.00% DE0001135143
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.00% IT0005437147
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	9.99E-07 ES0000012G34

UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	9.99E-07 GB00BDCHBW80
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	9.98E-07 JP1300281845
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	9.96E-07 JP1300231675
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2032	9.94E-07 US1248EPCE15
GERMANY(FED REP) 0% SNR 05/04/24 EURO.01'179	9.91E-07 DE0001141794
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	9.91E-07 SG3254976487
FUT MAR 24 CME 3MO SOFR	9.90E-07
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	9.88E-07 JP1201711L13
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	9.88E-07 JP13002918A0
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	9.86E-07 FR0013480613
ROCKWOOL A/S	9.81E-07 DK0010219153
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	9.78E-07 JP1201551FC0
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	9.77E-07
GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01	9.76E-07 DE0001102499
JAPAN (20 YR .5% 20/09/2041	9.75E-07 JP1201781MA3
COLGATE-PALMOLIVE CO 3.25% DUE 08-15-2032 REG	9.75E-07 US194162AP89
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	9.74E-07 XS2390546849
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBSW	9.73E-07
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	9.73E-07 FR0012938116
Malaysian ringgit	9.73E-07
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	9.72E-07 JP1300601JA9
GNMA POOL #709861 5.5% 11-15-2039 BEO	9.71E-07 US36297ETS45
GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01	9.71E-07 DE0001102481
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	9.69E-07 US035240AM26
FUT SEP 22 ICE SONIA SO3	9.67E-07
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	9.66E-07 JP1201461D98
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	9.66E-07 JP1201171A43
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	9.64E-07 JP13003119A4
JAPAN (30 YR 0.6% .6% 20/06/2050	9.62E-07 JP1300671L78
GERMANY(FED REP) 0% SNR 15/02/2031 EURO.01	9.53E-07 DE0001102531
FHLMC GOLD J17644 3.5 01-01-2027	9.50E-07 US3128PXP595
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	9.46E-07 AU0000083768
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	9.46E-07 US27409LAE39
TREASURY NOTE 2.25% DUE 12-31-2023 REG	9.41E-07 US912828V236
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	9.40E-07 US3140FFLC38
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	9.38E-07 JP1300351B93
JAPAN (40 YR TBOND .7% 20/03/2061	9.38E-07 JP1400141M51
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	9.37E-07 JP1201411CC4
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	9.36E-07
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTGT RT 07-14-	9.31E-07 US87159QBV95
JAPAN .7% 20/06/2048 JPY	9.31E-07 JP1300591J79
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	9.29E-07 US912828Y792
CONSUMERS ENERGY 4.2% DUE 09-01-2052	9.26E-07 US210518DQ64
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	9.26E-07 US35565CAH97
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029	9.25E-07 US12661PAB58
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	9.21E-07 AU0000047003
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	9.21E-07 JP1201491E67
BELGIUM KINGDOM 2.6% 22/06/2024	9.21E-07 BE0000332412
JAPAN TBOND 1.2% 20/03/2035	9.17E-07 JP1201521F37
JPMORGAN CHASE & CO 4.452% 12-05-2029	9.16E-07 US46647PAX42
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	9.15E-07 JP1201421D22
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	9.14E-07 GB00BYMZX75
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 B	9.12E-07 US3128P8CC39
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	9.10E-07 IT0005127086
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	9.09E-07 DE0001135366
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	9.08E-07 JP1201341C38
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	9.07E-07 JP1201111968
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	9.06E-07 IT0005436693
FRANCE(GOVT OF) .75% 25/02/2028	9.04E-07 FR001400AIN5
JAPAN (30 YR TBOND .7% 20/12/2050	9.03E-07 JP1300691M16
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	9.02E-07
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2C	9.02E-07 US912810FM54
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	9.02E-07 JP1201321BC7
FUT JUN 23 90 DAY B-BILLS	9.01E-07
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	9.01E-07 US36179TG411
JAPAN TBOND BDS 1.6% DUE 20/12/2033	9.00E-07 JP1201471DC6
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	9.00E-07 ES00000128C6
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	8.97E-07 JP1400131L54
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	8.95E-07 JP1201101944
JAPAN 1.6% BDS 20/03/2032 JPY50000	8.94E-07 JP1201361C58
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	8.93E-07
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	8.83E-07 IT0005386245

GERMANY(FED REP) 0% SNR 10/04/26	EURO.01'183	8.83E-07	DE0001141836
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'		8.83E-07	JP1103301D90
UK(GOVT OF) 3.75% GILT 22/07/52 GBP		8.83E-07	GB00B6RNH572
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027	EURO.01	8.82E-07	BE0000341504
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32	AUD1000	8.82E-07	AU0000075681
BELGIUM KINGDOM TBOND 3.75% 22/06/2045		8.81E-07	BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025	EUR1'REGS	8.81E-07	FR0000571150
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC		8.81E-07	
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031	EUR1000	8.78E-07	ES0000012H41
GERMANY(FED REP) 0.5% SNR 15/02/2028	EURO.01	8.74E-07	DE0001102440
ECOLAB INC 2.7% DUE 12-15-2051		8.74E-07	US278865BN99
JAPAN (30 YR TBOND .5% 20/03/2049		8.71E-07	JP1300621K47
GERMANY(FEDERAL REPUBLIC)	1.5% BDS 15/05/2023 EL	8.70E-07	DE0001102317
NETHERLANDS KING 0.75% SNR 15/07/2028	EUR1	8.70E-07	NL0012818504
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR		8.68E-07	DE0001102358
FHLMC GOLD Q41008 3.5 06-01-2046		8.66E-07	US3132WEDN92
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33	EUR1000	8.65E-07	ES00000128Q6
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO		8.63E-07	US3140H23B24
JAPAN(GOVT OF) 0.4% SNR 20/06/25	JPY50000	8.59E-07	JP1103391F65
JAPAN(GOVERNMENT OF) .6% 20/09/2050		8.55E-07	JP1300681LA7
FNMA POOL #MA2918 2.5% 01-01-2047 BEO		8.48E-07	US31418CG406
NETHERLANDS KING 0% BDS 15/01/2024 EUR1		8.46E-07	NL0012650469
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031		8.42E-07	JP1201301B94
GERMANY(FED REP) 0% SNR 15/05/2036	EURO.01	8.37E-07	DE0001102549
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512% / R 3MBBSW AR		8.35E-07	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27	AUD1000	8.34E-07	AU0000XCLWAQ1
DUKE RLTY LTD 1.75% DUE 02-01-2031		8.32E-07	US26441YBF34
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026	EURO.01	8.30E-07	BE0000324336
BELGIUM(KINGDOM) 1% BDS 22/06/31	EURO.01	8.30E-07	BE0000335449
JAPAN(GOVT OF) 1.5% SNR 20/03/33	JPY50000	8.30E-07	JP1201441D44
JAPAN(GOVT OF) 0.9% SNR 20/03/57	JPY50000	8.23E-07	JP1400101H56
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029	EURO.01	8.20E-07	BE0000347568
PVTPL ASCENT RESOURCES 5.875% 06-30-2029		8.19E-07	US04364VAU70
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000		8.18E-07	GB00BFMCN652
JAPAN (20 YR TBOND .5% 20/03/2038		8.17E-07	JP1201641J38
MERCK & CO INC 2.75% DUE 12-10-2051 BEO		8.13E-07	US58933YBF16
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO		8.12E-07	US25278XAT63
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD		8.10E-07	CA135087J397
JAPAN 1.9% BDS 20/06/43 JPY100000		8.02E-07	JP1300391D69
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI		8.02E-07	
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8%		8.02E-07	
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000		7.98E-07	GB00BJLR0J16
SERVICENOW INC 1.4% DUE 09-01-2030		7.98E-07	US81762PAE25
JAPAN(GOVT OF) 2% SNR 20/03/52	JPY50000'5'	7.96E-07	JP1400051C51
ANTHEM INC 3.6% DUE 03-15-2051		7.92E-07	US036752AS28
JAPAN-38 1.8% BDS 20/03/2043		7.87E-07	JP1300381D38
DENMARK(KINGDOM) 1.75% SNR 15/11/25	DKK0.01	7.85E-07	DK0009923138
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44	EUR1000	7.85E-07	IT0004923998
GERMANY(FED REP) 0% SNR 14/04/23	EURO.01'177	7.84E-07	DE0001141778
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO		7.83E-07	US3140H6C802
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000		7.79E-07	IT0005215246
HOUSING NEW ZEALAND LTD 240430 2.183 CB		7.79E-07	NZHNZD0230L2
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024		7.77E-07	JP1103331E36
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO		7.75E-07	US36230NZR96
DR AUTO 4.3% DUE 09-16-2024		7.69E-07	US26208KAG58
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG		7.66E-07	US3140JGR800
JAPAN(GOVT OF) 2.2% SNR 20/03/51	JPY50000	7.64E-07	JP1400041B55
JAPAN(GOVT OF) 2.5% SNR 20/09/37	JPY50000	7.63E-07	JP13002717A6
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3		7.63E-07	
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032		7.58E-07	US46647PCR55
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000		7.58E-07	GB0002404191
JAPAN(GOVT OF) 1.8% BDS 20/12/31		7.58E-07	JP1201331C14
JAPAN(GOVT OF) 1.3% SNR 20/06/35	JPY50000	7.55E-07	JP1201531F68
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52% SO221107US25		7.54E-07	
SPAIN(KINGDOM OF) 0% BDS 31/01/2028	EUR1000	7.49E-07	ES0000012I08
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040		7.47E-07	US45866FAP99
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043		7.45E-07	JP1300411DC2
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000		7.45E-07	GB00BM822T38
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032		7.45E-07	US03027XBW92
FRANCE(GOVT OF) BDS .5% 25/05/2040		7.42E-07	FR0013515806
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000		7.41E-07	IT0005403396
JAPAN (20 YEAR ISSUE) .5% 20/12/2040		7.38E-07	JP1201751M13

DTD 822 2.625% DUE 03-31-2025 REG	7.38E-07 US9128284F40
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	7.36E-07 JP1300501G30
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	7.36E-07 BE0000342510
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	7.34E-07 JP1400031A58
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	7.33E-07 IT0005177909
FNMA POOL #257025 6.5% 12-01-2027 BEO	7.31E-07 US31371NPJ80
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	7.31E-07 BE0000334434
BUONI POLIENNALI 1.85% 01/07/2025	7.27E-07 IT0005408502
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	7.23E-07 IT0005327306
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	7.22E-07 JP1300561H93
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	7.19E-07 ES0000012G00
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/20!	7.15E-07 FR0014004J31
FNMA POOL #A08187 3% DUE 06-01-2027 BEO	7.14E-07 US3138MOCZ10
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	7.13E-07 IT0005452989
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	7.10E-07 ES0000012K61
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	7.09E-07 IT0005405318
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	7.07E-07 ES0000012K38
Outstanding Settlement Payments - TWD	7.03E-07
LILLY ELI & CO 2.25% DUE 05-15-2050	6.96E-07 US532457BY33
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	6.93E-07 JP1300611K15
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	6.90E-07
FUT DEC 25 LIF 3M EURIBOR	6.90E-07
FNMA POOL #MA2279 4% 05-01-2045 BEO	6.90E-07 US31418BQ902
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	6.89E-07 JP1201211A94
GNMA POOL #MA4585 3% 07-20-2047 BEO	6.89E-07 US36179TCW36
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	6.83E-07 JP1300421E39
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	6.80E-07 JP1400091G59
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	6.78E-07
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	6.78E-07
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	6.77E-07 ES00000128E2
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	6.71E-07 JP1201561G37
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	6.70E-07 IT0005363111
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	6.65E-07 US912810TJ79
CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1	6.61E-07 CA135087M680
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUC	6.61E-07 AU000XCLWAG2
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	6.59E-07 IT0005416570
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	6.59E-07 NL0013332430
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	6.57E-07 US043436AX21
NSTAR ELEC CO 1.95% DUE 08-15-2031 BEO	6.56E-07 US67021CAR88
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	6.56E-07 ES0000012G42
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	6.48E-07
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	6.48E-07 DK0009923567
FUT CALL JUN 23 EURO DOLLARS 9925	6.47E-07
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EURO.01	6.46E-07 BE0000328378
CONS EDISON CO N Y 3.875% DUE 06-15-2047	6.45E-07 US209111FL29
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	6.40E-07 IT0005358806
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	6.36E-07 NL0012171458
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	6.34E-07 NL0015000B11
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	6.34E-07 NL0000102317
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	6.32E-07 CA135087F825
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	6.30E-07 FR0013154028
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	6.28E-07 GB00BD0XH204
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	6.27E-07 US3132WJEU14
MXN BNP PARIBAS A/C	6.22E-07
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	6.15E-07 NL00150006U0
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	6.15E-07 IT0005273013
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	6.13E-07 AU0000143901
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	6.11E-07 GB00BM8Z2S21
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	6.08E-07 JP1300661L47
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	6.07E-07 JP1201261B43
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	6.06E-07 JP1300541H31
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	6.06E-07 ES00000122E5
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	6.03E-07 IT0005421703
SAN DIEGO GAS & 4.15% DUE 05-15-2048	6.03E-07 US797440BW34
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	6.03E-07 BE0000351602
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	6.02E-07 JP1201291B88
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-20:	6.01E-07 US478375AN81
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	6.01E-07 US210518CU85
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 EUR1000	6.00E-07 ES0000012K20
BELGIUM(KINGDOM) .35% 22/06/2032	5.99E-07 BE0000354630
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	5.99E-07 JP1201031877
BUONI POLIENNALI CORPBOND .95% 01/03/2037	5.97E-07 IT0005433195

BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	5.94E-07	BE0000352618
FHLMC GOLD Q44452 3 11-01-2046	5.91E-07	US3132WH5N19
CLP BNP PARIBAS	5.90E-07	
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	5.87E-07	IT0005398406
WYNYARD GROUP LTD TEMP	5.84E-07	DU00WYNNZDZ1
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	5.81E-07	JP1200721494
CONS EDISON CO N Y 4.625% DUE 12-01-2054	5.77E-07	US209111FF50
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	5.73E-07	JP1400111J52
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	5.69E-07	NL0014555419
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI	5.66E-07	
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	5.66E-07	IT0005083057
JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000	5.59E-07	JP1300491FC9
FNMA POOL #BD0946 4% 06-01-2046 BEO	5.58E-07	US3140F8BQ97
FNMA POOL #310048 6.5% 02-01-2038 BEO	5.58E-07	US31374CL534
JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000	5.57E-07	JP1300151485
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	5.55E-07	CA135087H490
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	5.54E-07	GB00BLPK7334
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	5.50E-07	CA135087ZS68
FNMA POOL #BC8677 4% 05-01-2046 BEO	5.46E-07	US3140F4UB04
CVS HEALTH CORP 5.125% DUE 07-20-2045	5.46E-07	US126650CN80
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YOI	5.44E-07	
BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'	5.44E-07	BE0000337460
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	5.41E-07	GB00BLH38158
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	5.40E-07	IT0005162828
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	5.37E-07	JP1103401F97
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	5.35E-07	JP1300431E60
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	5.34E-07	US912810PW27
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	5.33E-07	IT0005377152
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	5.33E-07	CA135087YQ12
BELGIUM(KINGDOM 4% NTS 4.0% 28/03/2032	5.31E-07	BE0000326356
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	5.26E-07	ES0000012B47
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	5.26E-07	ES00000127A2
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	5.21E-07	BE0000331406
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	5.20E-07	ES0000012I24
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	5.19E-07	BE0000345547
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	5.12E-07	US209111FD03
COLOMBIA(REP OF) 7% GTD 26/03/2031 COP100000	5.01E-07	COL17CT03771
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	4.92E-07	BE0000346552
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	4.90E-07	US31418BQL35
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	4.89E-07	NL0015000LS8
DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	4.88E-07	DK0009923807
FUT SEP 24 LIF 3M EURIBOR	4.87E-07	
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	4.87E-07	DE0001135432
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	4.86E-07	SE0004869071
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBBSW AR	4.85E-07	
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	4.78E-07	JP1400061D58
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	4.77E-07	IT0005402117
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	4.77E-07	US3140FHLJ47
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	4.76E-07	CA135087XW98
FHLMC GOLD Q45094 3 12-01-2046	4.74E-07	US3132WJU030
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	4.74E-07	JP1300481F92
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	4.72E-07	BE0000349580
PVPTL FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	4.71E-07	US35565RAH66
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	4.70E-07	JP1201201A88
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sov	4.66E-07	
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	4.60E-07	FR0014002JM6
GERMANY(FED REP) 6.5% SNR 04/07/2027 EURO.01	4.58E-07	DE0001135044
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	4.57E-07	CA135087WL43
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	4.57E-07	COL17CT03490
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	4.55E-07	COL17CT03748
BELGIUM KINGDOM 1.9% 22/06/2038	4.52E-07	BE0000336454
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	4.50E-07	IT0005425233
MPLX LP 4% 03-15-2028	4.50E-07	US55336VAR15
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	4.49E-07	US20754FAK84
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	4.49E-07	US31417Y6Q53
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	4.48E-07	CA135087D358
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	4.41E-07	GB00BMBL1D50
SECURITAS SER'B'NPV (S/R 11/10/2022) RTS	4.31E-07	SE0018689226
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	4.29E-07	JP1400071E55
SAN DIEGO GAS & 4.5% DUE 08-15-2040	4.27E-07	US797440BM51
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	4.12E-07	US912810FG86
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI	4.05E-07	

SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	4.02E-07 SE0005676608
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	3.94E-07 US31417CRL18
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	3.92E-07 US912810FJ26
JQW PLC ORD NPV	3.86E-07 JE00BGCZHC53
FNMA POOL #MA1023 4% 02-01-2027 BEO	3.86E-07 US31418AD548
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR	3.86E-07
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	3.83E-07 US36179RFX18
BELGIUM(KINGDOM) 3% SNR 22/06/34 EUR0.01'73'	3.83E-07 BE0000333428
NAVIENT CORP 5.5% 03-15-2029	3.81E-07 US63938CAM01
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	3.79E-07 SE0002829192
FUT PUT DEC 22 IMM EOM M S&P 3300	3.75E-07
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	3.72E-07 ES0000012F84
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BI	3.64E-07 US3132Y2HF64
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	3.63E-07 JP1300401D91
INVESCO LIMITED	3.62E-07 BMG491BT1088
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	3.60E-07 NL0015614579
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EUR0.01	3.59E-07 BE0000350596
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	3.59E-07 US03040WAX39
NSTAR ELEC CO 3.25% DUE 05-15-2029	3.59E-07 US67021CAN74
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO	3.55E-07 US60855RAK68
FUTURES MARGIN-JPY	3.55E-07
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	3.50E-07 US902104AC24
BONOS Y OBLIG DEL 0.0% 31/01/2026	3.47E-07 ES0000012G91
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	3.43E-07 SE0007125927
LCH_RPI CHASUS33 03/10/2032 USD P CPI / R 3.098% 40343783	3.40E-07
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.888% TC722144	3.39E-07
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	3.38E-07 US451102CC97
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	3.35E-07 AU000XCLWAP3
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	3.35E-07 NL0013552060
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	3.30E-07 JP1300221643
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC905VK'	3.27E-07
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EUR0.01	3.24E-07 BE0000348574
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC2VY8LV	3.24E-07
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EUR0.01	3.20E-07 BE0000343526
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	3.18E-07 SE0009496367
FNMA POOL #AW7132 4% 10-01-2044 BEO	3.18E-07 US3138XW4S43
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	3.18E-07 DE0001030724
Swiss franc	3.16E-07
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	3.14E-07 NL0015000RP1
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	3.09E-07 US66989HAR93
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	3.09E-07
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EUR0.01	3.05E-07 BE0000344532
FINABLR PLC	3.05E-07 GB00BJ7HMMW26
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882% TC7NNCII	3.01E-07
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	2.99E-07 XS2214239506
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88% TC3VA2ZR(	2.99E-07
CALL BONDOPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERNMENT	2.93E-07
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	2.93E-07 US209111FV01
PLN BNP PARIBAS A/C	2.92E-07
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	2.90E-07 US36180CRC54
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	2.86E-07 CA135087C939
SPAIN(KINGDOM OF) 0.0% 31/01/2027	2.85E-07 ES0000012J15
CONS EDISON CO N Y 3.85% DUE 06-15-2046	2.84E-07 US209111FH17
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	2.79E-07
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	2.76E-07 IT0005466013
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	2.71E-07 GB00BLPK7227
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	2.69E-07 GB00BLBDX619
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO	2.66E-07 US05875CAB00
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	2.61E-07 AU000XCLWAM0
BELGIUM(KINGDOM 144A 1.4% 22/06/2053	2.53E-07 BE0000355645
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	2.51E-07 NZGOVDT427C1
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78	2.51E-07
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2.51E-07 US66989HAS76
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	2.45E-07 IT0005274805
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	2.44E-07 SE0013935319
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	2.43E-07 ES0000012J07
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	2.39E-07 IT0005480980
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	2.39E-07 US36180HSP46
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	2.34E-07 BE0000340498
South Korean won	2.33E-07
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	2.32E-07 GB00BNNGP775
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	2.28E-07

ITALY(REP OF) 1.5% SNR 30/04/2045	EUR1000	2.24E-07	IT0005438004
FRANCE(GOVT OF) 0.5% SNR 25/05/72	EUR1'REGS	2.23E-07	FR0014001NN8
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023	EURO.01	2.22E-07	BE0000339482
PUT SWO_CD BARCGB22 16/11/2022 ITRAXX EUROPE SERIES 3		2.20E-07	
GERMANY(FED REP) 4.75% SNR 04/07/28	EUR0.01	2.18E-07	DE0001135085
FNMA POOL #MA0668 4.5% 03-01-2031 BEO		2.17E-07	US31417YW607
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071		1.92E-07	ES0000012H58
NETHERLANDS KING 1.75% SNR 15/07/2023	EUR1	1.89E-07	NL0010418810
SAN DIEGO GAS & 3.75% DUE 06-01-2047		1.87E-07	US797440BV50
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283%	SO230421AU	1.81E-07	
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742%	4276982C	1.74E-07	
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29	SEK5000	1.72E-07	SE0011281922
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17%	SO240402AU	1.64E-07	
BELGIUM(KINGDOM) 0.65% SNR 22/06/71	EURO.01	1.63E-07	BE0000353624
GNMA POOL #644862 5.5% 06-15-2035 BEO		1.59E-07	US36292CMK70
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128%	SO230214JP1	1.58E-07	
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS		1.49E-07	US35565XAH35
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128%	SO230210JP1	1.49E-07	
Norwegian krone		1.43E-07	
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L		1.38E-07	
DENMARK(KINGDOM) 0.25% SNR 15/11/52	DKK0.01	1.33E-07	DK0009924029
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868%	SW	1.31E-07	
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875%	42769821	1.31E-07	
JAPAN(GOVT OF) 0.8% SNR 20/06/47	JPY50000	1.21E-07	JP1300551H61
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65		1.19E-07	
ITALY(REP OF) 2.15% SNR 01/03/72	EUR1000	1.13E-07	IT0005441883
GNMA POOL #693518 SER 2038 5.5% DUE	07-15-2038 BEO	1.10E-07	US36296KPB25
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1%	SO230308JP10C	1.09E-07	
GA PWR CO SR NT SER 2012A 4.3 DUE	03-15-2042	9.85E-08	US373334JW27
FUT CALL SEP 23 EURO DOLLARS 9937		8.32E-08	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17%	SO240402AU	8.21E-08	
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK		7.61E-08	
BAIDU INC 2.375% 10-09-2030		7.11E-08	US056752AT58
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42		6.81E-08	
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42		6.70E-08	
PVTPL TRANSOCEAN INC SR NT 7.25%	11-01-2025 BEO	6.62E-08	US893830BK41
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69%	SO230208EU69	6.41E-08	
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 421		6.10E-08	
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN		5.07E-08	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8%	SWUC	4.49E-08	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835%	SW	4.27E-08	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814%	SW	3.99E-08	
FEDERAL NATL MTG ASSN GTD MTG POOL	#AI6588 4% DUE C	3.71E-08	US3138ALKA40
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42		3.59E-08	
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO		3.41E-08	US25460HAB87
LOCALIZA RENT A CA NPV (SUB RTS 31/10/2022)		3.36E-08	BRRENTD01OR9
ESC MNLEHMAN BRTHRS HLDGRR 5.250	D011207M020612C	3.04E-08	US525ESC2W88
Income Due - CHF		2.93E-08	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734%	SW	2.88E-08	
REDUCED INPUT TAX CREDIT (RITC) FE		2.58E-08	
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045	SEK5000	2.52E-08	SE0015193313
FEDEX CORP 2.4% 05-15-2031		2.32E-08	US31428XCD66
SWEDISH GOVERNMENT 1.375% 23/06/2071		2.27E-08	SE0016102115
GNMA POOL #634399 5.5% 10-15-2034 BEO		1.58E-08	US36291PX433
FUT DEC 22 OSE 10Y JGB		1.45E-08	
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 42		4.73E-09	
New Israeli shekel		4.70E-09	
CALL SWO GBP MSLNGB2X P 1DSONIA / R 2.313%	SO221019GB	3.53E-09	
Danish krone		1.88E-09	
Swedish krona		1.87E-09	
Polish zloty		1.18E-09	
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04		7.27E-10	US67109WAJ71
CZK BNP PARIBAS A/C		7.10E-10	
Singapore dollar		2.02E-10	
GAZPROM PJSC-SPON ADR		7.01E-11	US3682872078
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A		1.82E-11	US83405RAB33
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT		1.65E-11	US20754IAA25
HUF BNP PARIBAS A/C		1.65E-11	
SBERBANK OF RUSSIA DEPOSITARY RECEIPT		1.64E-11	US80585Y3080
NK LUKOIL PAO		1.64E-11	US69343P1057
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL		1.60E-11	US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15		1.52E-11	US75907PAA84

PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	1.41E-11	US35563KAA88
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	1.24E-11	US57109TAB26
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	1.18E-11	US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	1.15E-11	US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	1.13E-11	US30711XUS16
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	9.82E-12	US38137PAN06
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	9.35E-12	US6074091090
PHOSAGRO PJSC GDR EACH 3 REPR 1 ORD SPON	9.35E-12	US71922G3083
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	5.86E-12	US38137MAF41
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	5.78E-12	US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	4.82E-12	US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	4.82E-12	US35564MAA36
NOVATEK PJSC	4.67E-12	US6698881090
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0.9C	4.47E-12	
NAAC REPERFORMING 2004-R1 REMIC PASSTHURCTF CL 144A A	4.17E-12	US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	3.53E-12	US61975FAG46
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1.77	2.09E-12	
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	1.82E-12	US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	1.50E-12	US00162LCN55
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	3.21E-13	US02208HAB42
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	3.17E-13	US31418C4F86
GNMAII POOL #MA7881 SER 2052 2.5% 02-20-2052	3.17E-13	US36179WXJ25
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-202	3.17E-13	US68267BAA89
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64	3.17E-13	US30166EAC03
WESTLAKE 4% DUE 10-16-2023	2.14E-13	US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-204	2.14E-13	US12565KAA51
PVTPL FNMA FLTG 01-25-2040 BEO	2.14E-13	US20754WAB19
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	1.74E-13	
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066	1.74E-13	
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0.90.	-4.47E-12	
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	-1.44E-11	ES0000012B62
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2	-2.74E-11	
KRW BNP PARIBAS A/C	-7.93E-11	
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.0	-1.04E-10	
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	-1.18E-10	IT0005172322
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	-1.58E-10	IT0005325946
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	-2.44E-10	JP1103281D37
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	-4.41E-10	AU3TB0000101
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PA0 26,	-4.47E-10	
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	-5.80E-10	ES00000123X3
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL	-1.23E-09	
PALMER SQUARE LN FDG 2021-3 LTD / SR SECD NT CL A-1 FLT	-1.67E-09	US69702BAA98
ZAR BNP PARIBAS A/C	-2.28E-09	
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	-2.72E-09	XS2534276717
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-3.88E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1	-6.66E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-7.52E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1	-7.71E-09	
CALL SWO_CDX BARCGB33 16/11/2022 ITRAXX EUROPE SERIES	-7.75E-09	
CALL SWO_CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3	-8.04E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,	-8.74E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,	-9.17E-09	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-9.48E-09	
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-1.18E-08	
CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES	-1.20E-08	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/	-1.56E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	-2.03E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	-2.60E-08	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-2.62E-08	
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1	-3.60E-08	
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-3.67E-08	
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-3.78E-08	
FUT CALL DEC 23 CME 3M SOFR O 9800	-3.92E-08	
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-4.04E-08	
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-4.15E-08	
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 1	-4.44E-08	
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 427698	-5.82E-08	
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 26	-6.24E-08	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-6.91E-08	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-8.22E-08	
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	-8.81E-08	
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-1.10E-07	

ANZ BANK NZ 11AM A/C	-1.19E-07
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-1.30E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-1.51E-07
MINI TPX IDX 2212 F	-1.68E-07 DU00JTM22122
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-1.94E-07
HANG MINI 2210 FUT	-2.08E-07 DU00HMI22103
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-2.18E-07
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	-2.27E-07
PUT BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	-2.37E-07
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	-2.41E-07
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	-2.54E-07
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	-2.58E-07
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	-2.70E-07
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	-2.82E-07
LCH_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3!	-3.06E-07
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6!	-3.16E-07
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR	-3.18E-07
FUT PUT DEC 23 CME 3M SOFR O 9650	-3.19E-07
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 S!	-3.35E-07
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	-3.48E-07
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	-3.49E-07
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIIE / R 5.66% SWU0	-3.53E-07
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	-3.75E-07
OTC DERIVATIVE CASH COLL PAY TO RBC	-3.79E-07
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	-3.98E-07
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	-4.39E-07
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	-4.68E-07
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	-4.80E-07
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	-4.81E-07
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 3.27% ARIF	-4.89E-07
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 3.237% AR!	-4.93E-07
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	-5.15E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	-5.19E-07
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	-5.82E-07
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	-5.93E-07
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	-6.00E-07
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	-6.02E-07
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	-6.19E-07
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	-6.37E-07
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	-6.59E-07
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	-6.78E-07
FUT DEC 22 ME 10Y CDN BND	-6.91E-07
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	-7.03E-07
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSOIA / R 0.5% SWU01	-7.22E-07
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	-7.55E-07
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	-7.61E-07
FUT SEP 23 CME 3MO SOFR	-8.11E-07
FUT MAR 24 EURO DOLLARS	-8.27E-07
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR!	-8.33E-07
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	-8.35E-07
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	-8.47E-07
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	-8.48E-07
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	-8.67E-07
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	-8.89E-07
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	-9.16E-07
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-9.75E-07
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%
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00% DUIRSNZD3395
FUT JUN 24 LIF 3M EURIBOR	0.00%
FUT JUN 26 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% AR!	0.00%
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
ICE_CDX SBSIUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00	0.00%
LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR	0.00%
LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW / R 3.962% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF AME	0.00%
LCH_IRS BOFAGB2U 15/04/2072 EUR P 6MEURIB / R 0.816% AR	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	0.00%

CCSW BNPAGB22 02/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
FUT DEC 22 SFE 5YR BONDLT	0.00%	
FUT SEP 26 EURO DOLLARS	0.00%	
FUT CALL DEC 22 LIF 3M EURIBR 9987	0.00%	
FUT DEC 22 ME 5Y CDN BOND	0.00%	
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%	
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%	
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	0.00%	
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% AR	0.00%	
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00%	DUIRSNZD3593
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%	
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00%	DUIRSWBC3724
PUT BOND OPT 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% SWU0	0.00%	
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%	
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEUR	0.00%	
FUT MAR 24 LIF 3M EURIBOR	0.00%	
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%	
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 2.703% ARC	0.00%	
CALL BOND OPT ROYCGB2L 17/10/2022 UNITED KINGDOM GIL 4	0.00%	
LCH_IRS BOFAGB2U 22/03/2053 EUR P 6MEURIB / R 2.237% AR	0.00%	
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00%	DUIRSNZD3635
LCH_IRS BOFAGB2U 09/06/2032 AUD P 6MBBSW / R 3.984% AR	0.00%	
PUT BOND OPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78.	0.00%	
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.998% ARC	0.00%	
PUT BOND OPT ROYCGB2L 17/10/2022 AUSTRALIAN GOVERN	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 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%	
Outstanding Settlement Payments - NOK	0.00%	
LCH_IRS BOFAGB2U 29/08/2052 EUR P 6MEURIB / R 1.943% AR	0.00%	
CCSW BARCGB22 03/17/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
CCSW BARCGB22 03/14/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
LCH_OIS BOFAGB2U 06/18/2033 USD P 1DSOFR / R 3.021% ARC	0.00%	
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.215% ARC	0.00%	
PUT BOND OPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	0.00%	
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01DI	0.00%	
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 0.77% ARIF	0.00%	
FUT SEP 25 LIF 3M EURIBOR	0.00%	
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%	
LCH_IRS BOFAGB2U 15/09/2034 EUR P 6MEURIB / R 2.853% AR	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	0.00%	
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%	
SPI 200 2212 FUT	0.00%	DU00SPI22129
LCH_OIS BOFAGB2U 28/02/2033 JPY P 1DTONAR / R 0.338% AR	0.00%	
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	0.00%	
FUT DEC 22 EUR FOAT	0.00%	DE000C6R05A8
IRSNZD394 IRS CBA NZD 030625 RFXD 3.9475 PFLT 3ZBSW	0.00%	DUIRSNZD3940
FUT DEC 22 LIF 3M EURIBOR	0.00%	
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	0.00%	DUIRSNZD3718
FUT DEC 22 90 DAY B-BILLS	0.00%	
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	0.00%	
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	0.00%	
FUT DEC 25 CME 3MO SOFR	0.00%	
LCH_IRS BOFAGB2U 22/04/2072 EUR P 6MEURIB / R 0.565% AR	0.00%	
LCH_OIS BOFAGB2U 17/03/2053 GBP P 1DSONIA / R 2.913% AR	0.00%	
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE BAN	0.00%	
FUT SEP 25 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 3.967% AR	0.00%	
CCP DUE TO/FROM MORGAN STANLEY	0.00%	
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3MBBSW / R 3.911% AR	0.00%	
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR	0.00%	

TBA COLLATERAL PAYABLE TO BANKOFAMERICA	0.00%
LCH_OIS SBSIUS33 15/03/2033 GBP P 1DSONIA / R 2% SWU01K	0.00%
LCH_OIS BOFAGB2U 17/12/2027 GBP P 1DSONIA / R 3.252% AR	0.00%
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	0.00% DUIRSNZD4054
New Zealand Dollar Custodial Account â€“ MITNZ Overseas Sm	0.00%
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.988% AR	0.00%
IRS MSLNGB2X 15/12/2031 THB P 6MTHBFX / R 1.5% SWU01CC	0.00%
LCH_IRS BOFAGB2U 09/12/2028 AUD P 6MBBSW / R 2.195% AR	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 2.89% ARIF	0.00%
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9% ARIR2	0.00%
FUT DEC 22 10 YR T-NOTES	0.00%
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 2.635% AR	0.00%
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%
LCH_IRS BOFAGB2U 22/11/2051 EUR P 1.596% / R 6MEURIB AR	0.00%
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 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 BOND OPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65.	0.00%
FUT JUN 25 LIF 3M EURIBOR	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.498% ARC	0.00%
LCH_OIS BOFAGB2U 09/17/2027 USD P 1DSOFR / R 2.251% ARC	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% 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%
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	0.00% DUIRSNZD1993
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	0.00%
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	0.00% DUIRSCBA2011
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.064% AR	0.00%
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	0.00% DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00% DUWC89284092
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	0.00% DUIRSNZD1811
FUT DEC 22 CBT 5Y T-NOTE	0.00%
LCH_IRS BOFAGB2U 12/12/2052 EUR P 6MEURIB / R 1.909% AR	0.00%
LCH_OIS BOFAGB2U 11/01/2052 USD P 1DSOFR / R 2.45% AROI	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS:	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.272% AR	0.00%
LCH_IRS BOFAGB2U 21/09/2034 EUR P 6MEURIB / R 2.677% AR	0.00%
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	0.00% DUIRSNZD1241
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1DTONAR / R 1.06% ARO	0.00%
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 3.69% AR	0.00%
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 3.728% AR	0.00%
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
OTC DER CASH COLL PAY TO BARCLAYS	0.00%
FUT DEC 23 EURO DOLLARS	0.00%
FUT MAR 23 CME 3MO SOFR	0.00%
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.617% AR	0.00%
FUT DEC 22 SFE 20Y BONDLT	0.00%
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 3.146% AR	0.00%
CCSW BARCGB22 01/27/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	0.00%
FUT MAR 23 EURO DOLLARS	0.00%
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	0.00% DUIRSNZD2538
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	0.00%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	0.00%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	0.00%
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	0.00%
FUT MAR 23 LIF 3M EURIBOR	0.00%
TOKIO MARINE HOLDINGS INC	0.00% JP3910660004
Outstanding Settlement Payments - DKK	0.00%
FUT JUN 23 ICE SONIA SO3	0.00%
Canadian dollar	0.00%
DJ EUR ST50 2212 FU	0.00% DE000C52VJW3
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
FUT DEC 22 BANK ACCEPT 3M	0.00%
FUT DEC 25 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% AR	0.00%
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	0.00%

LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BA	0.00%
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	0.00% DUIRSNZD1472
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS\	0.00%
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	0.00%
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	0.00%
LCH_IRS BOFAGB2U 02/12/2028 EUR P 6MEURIB / R 1.103% AR	0.00%
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 2.015% AR	0.00%
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.018% AR	0.00%
FUT DEC 22 EURO BUXL BND	0.00% DE000C6R0494
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.00%
FUT DEC 22 CME 3MO SOFR	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	0.00%
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	0.00%
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	0.00%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	0.00%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	0.00%
ANZ COLLATERAL	0.00%
FUT DEC 22 LIF LONG GILT	0.00% GB00K0SMMS05
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	0.00%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	0.00%
FUT JUN 25 EURO DOLLARS	0.00%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	0.00%
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	0.00%
FTSE 100 IDX 2212 FU	0.00% GB00JSZ47G93
LCH_RPI BOFAGB2U 03/23/2026 USD P 4.453% / R CPI ARZC080	0.00%
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	0.00%
FUT DEC 25 ICE SONIA SO3	0.00%
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.517% AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	0.00%
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	0.00%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	0.00%
NYL MSCI EMER 2212 F	0.00% DU00MES22125
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	0.00%
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	0.00%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	0.00%
FUT SEP 24 ICE SONIA SO3	0.00%
FUT MAR 25 ICE SONIA SO3	0.00%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	0.00%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	0.00%
Euro	0.00%
Outstanding Settlement Payments - SEK	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	0.00%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	0.00%
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	0.00%
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	0.00%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	0.00%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	0.00%
BNZ NZD COLL	0.00%
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	0.00%
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.01%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.01%
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.01%
Outstanding Settlement Payments - HKD	-0.01%
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.01%
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.01%
LCH_OIS BOFAGB2U 03/19/2028 USD P 1DSOFR / R 2.706% ARC	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.01%
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.01% DUIRSNZD3544
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.01%
NT PASSIVE FX 100% overlay (ZMTSTB)	-0.01%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.01%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.01%
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.01%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.02%
BNY USD COLLATERAL	-0.02%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.02%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.02%

Outstanding Settlement Payments - CAD	-0.02%
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.02%
Outstanding Settlement Payments - AUD	-0.02%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.02%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.03%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.03%
Outstanding Settlement Payments - SGD	-0.03%
Outstanding Settlement Payments - GBP	-0.03%
Outstanding Settlement Payments - CHF	-0.03%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.03%
STATE STREET	-0.04%
Outstanding Settlement Payments - JPY	-0.05%
UBS COLLATERAL A/C	-0.05%
Outstanding Settlement Payments - EUR	-0.05%
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.06%
RBS COLLATERAL AC	-0.06%
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.08%
MSCI INDIA 2212 F	-0.09% GB00HDK53C29
S&P 500 EMINI 2212 F	-0.10% DU00SPM22121
NT Passive FX overlay 139% (ZMTLIP)	-0.11%
STANDARD CHARTERED C	-0.11%
Outstanding Settlement Payments - NZD	-0.19%
JP MORGAN COLAT	-0.31%
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.32%
MORGAN STANLEY COLAT	-0.33%
Outstanding Settlement Payments - USD	-0.35%
NT Passive FX overlay 139% (ZMTHSR)	-0.43%
NT Passive FX overlay 139% (ZMTSHO)	-0.62%
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	-1.89%