

	1	2	3	4
Offer name	Whai Rawa Unit Trust	Offer number	OFR10857	
Fund name	FND995	Fund number	FND995	
Period disclosure applies [dd/mm/yyyy]		30/09/2022 0:00		
Asset name	% of fund net assets	Security code		
NEW ZEALAND ANZ BANK RCD MATURING 28/11/2022		1.62% NZF02DT335C0		
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029		1.40% NZGOVDT429C7		
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 07/11/2022		1.39% NZF08DT508C6		
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032		1.34% NZGOVDT532C8		
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041		1.29% NZGOVDT541C9		
BANK OF NEW ZEALAND RCD MATURING 15/11/2022		1.14% NZF01DT475C5		
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028		1.12% NZGOVDT528C6		
Housing New Zealand Ltd Bond 3.36% 12/06/2025		1.11% NZHNZD0625L3		
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023		1.04% NZGOVDT423C0		
BANK OF NEW ZEALAND RCD MATURING 18/11/2022		0.97% NZF01DT458C1		
BNP USD COLL ACCT		0.92%		
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 22/11/2022		0.81% NZF08DT557C3		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2		0.81% NZLGBDT223C1		
NEW ZEALAND WESTPAC BANK Ltd RCD MATURING 05/12/2022		0.81% NZF08DT562C3		
BANK OF CHINA NEW ZEALAND BOND 4.09% 17/10/2022		0.81% NZBOCDT001C2		
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033		0.80% NZGOVDT433C9		
BANK OF NEW ZEALAND BOND 4.261% 03/02/2023		0.79% NZBCBDT004C1		
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031		0.75% NZGOVDT531C0		
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024		0.71% NZGOVDT524C5		
UNITED STATES TREAS NTS FIXED 4.25% DUE 09-30-2024		0.71% US91282CFN65		
First State Investments Global Listed Infrastructure Fund		0.67%		
CHINA CONSTRUCT TERM DEPOSIT 4.00% MATURING 18/01/20		0.66% DU0TZ23118E0		
ANZ BANK NEW ZEALAND LTD 251022 3.39 TD		0.66% DU0TZ22025A4		
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 4.93 TD		0.65% DU0TZ23922A3		
ASB BANK LTD 221122 RCD		0.65% NZF04DT491C9		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 14122		0.65% NZLGBDT227C2		
WESTPAC NEW ZEALAND 231222 RCD		0.65% NZF08DT570C6		
ASB BANK LTD 281222 RCD		0.65% NZF04DT492C7		
ASB BANK 120123 RCD		0.64% NZF04DT493C5		
WESTPAC NEW ZEALAND 160123 RCD		0.64% NZF08DT582C1		
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 200123 RCD		0.64% NZF10DT019C0		
ASB BANK LTD 240123 RCD		0.64% NZF04DT499C2		
WESTPAC NEW ZEALAND 230223 RCD		0.64% NZF08DT569C8		
KOMMUNALBANKEN AS 140423 0.375 GB		0.64% NZKBNDT013C8		
WESTPAC NEW ZEALAND 200323 RCD		0.64% NZF08DT586C2		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%		0.63% NZLGFDT008C2		
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026		0.61% NZGOVDT526C0		
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037		0.58% NZGOVDT437C0		
NEW ZEALAND GOVERNMENT 150551 2.75 GB		0.55% NZGOVDT551C8		
KKR Global Infrastructure Investors II L.P. (& NT overlay)		0.55%		
RABOBANK NEW ZEALAND LTD 221222 RCD		0.53% NZF05DT181C5		
SPARK NEW ZEALAND LIMITED		0.49% NZTELE0001S4		
RABOBANK NEW ZEALAND LTD 071022 RCD		0.49% NZF05DT225C0		
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 201022 RCD		0.49% NZF03DT053C8		
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 261022 RCD		0.49% NZF03DT054C6		
HAMILTON CITY COUNCIL 071122 PNOTE		0.49% NZHCCDT265C1		
ANZ BANK NEW ZEALAND 301122 RCD		0.49% NZF02DT303C8		
ASB BANK LTD 011222 RCD		0.49% NZF04DT500C7		
WESTPAC NEW ZEALAND 201222 RCD		0.48% NZF08DT558C1		
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR		0.48% DE0001030567		
HOUSING NEW ZEALAND LTD 120623 2.97 CB		0.47% NZHNZD0623L8		
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP		0.45% GB00B855FQ54		
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025		0.43% NZGOVDT425C5		
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025		0.43% NZIIBDT002C2		
HOUSING NEW ZEALAND LTD 051026 2.247 GB		0.43% NZHNZD00001L7		
Fisher & Paykel Healthcare Corporation Limited		0.42% NZFAPE0001S2		
United States dollar		0.42%		
UTD STATES TREAS 4.125% DUE 09-30-2027		0.42% US91282CFM82		
NEW ZELAND GOVT 200935 2.50 INDEXED BOND		0.41% NZIIBDT004C8		
CHRISTCHURCH CITY HOLDINGS LTD 061222 3.40 CB		0.40% NZCCHDT839C3		
INFRATIL LIMITED		0.39% NZIFTE0003S3		
TOYOTA FINANCE NEW ZEALAND LTD 071222 PNOTE		0.39% NZTFSDT814C1		
Microsoft Corporation		0.38% US5949181045		
Auckland International Airport Limited		0.37% NZAIAE0002S6		
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27		0.36% AU3TB0000135		
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG		0.35% US91282CDY49		
CHINA CONSTRUCT NZ 301122 2.25 TD		0.33% DU0TZ22N30B4		

WESTPAC NEW ZEALAND LTD 310523 3.965 TD	0.33%	DU0TZ23531A2
ANZ BANK NEW ZEALAND 281122 3.59 TD	0.33%	DU0TZ22N28B8
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.33%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 181021	0.33%	NZLGBDT218C1
TOYOTA FINANCE NEW ZEALAND 201022 PNOTE	0.33%	NZTFSDT810C9
TOYOTA FINANCE NEW ZEALAND LTD 041122 PNOTE	0.32%	NZTFSDT811C7
WESTPAC NEW ZEALAND 281122 RCD	0.32%	NZF08DT478C2
WESTPAC NEW ZEALAND LTD 090123 RCD	0.32%	NZF08DT575C5
ANZ BANK NEW ZEALAND LTD 240123 RCD	0.32%	NZF02DT342C6
KIWIBANK LTD 240123 RCD	0.32%	NZKIWDN024L4
ANZ BANK NEW ZEALAND LTD 220223 RCD	0.32%	NZF02DT341C8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 210323 RCD	0.32%	NZF03DT056C1
EBOS GROUP LIMITED	0.32%	NZEBOE0001S6
KIWIBANK LTD 181022 RCD	0.31%	NZKIWDM291L0
CONTACT ENERGY LIMITED	0.31%	NZCENE0001S6
MAINFREIGHT LIMITED	0.30%	NZMFTE0001S9
ANZ BANK NEW ZEALAND 150623 RCD	0.30%	NZF02DT307C9
GREATER WELLINGTON REG COUNCIL 041122 PNOTE	0.28%	NZWRCDT231C7
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.27%	JP1120191EA0
Charter Hall Core Plus Industrial Fund (CPIF)	0.27%	
DUNEDIN CITY TREASURY 091122 PNOTE	0.26%	NZDCTDT227C6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.25%	NZLGFDT011C6
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150421	0.25%	NZLGFDT014C0
CHINA CONSTRUCTION BANK NEW ZEALAND LTD 091122 3.932	0.24%	NZCCBDT010C7
Outstanding Settlement Receipts - USD	0.24%	
Meridian Energy Limited	0.23%	NZMELE0002S7
Investa Commercial Property Fund	0.23%	
IFM Australian Infrastructure Wholesale Fund	0.22%	
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.22%	NZIIBDT003C0
Australian dollar	0.22%	
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.22%	
APPLE INC	0.22%	US0378331005
Fletcher Building Limited	0.21%	NZFBUE0001S0
THE A2 MILK COMPANY LIMITED	0.20%	NZATME0002S8
KIWI BANK LTD 141122 FRN	0.20%	NZKIWD1122L1
CHRISTCHURCH CITY HOLDINGS LIMITED 201022 PNOTE	0.20%	NZCCHDT040C8
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 071221	0.19%	NZLGBDT211C6
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 220323 RCD	0.19%	NZF03DT057C9
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.19%	AU000XCLWAW9
MERCER MITNZ	0.18%	
TAUPO DISTRICT COUNCIL 131022 PNOTE	0.18%	NZTDCDM286L0
MUFG BANK LTD 011122 RCD	0.18%	NZMUFDM305L1
TAUPO DISTRICT COUNCIL 031122 PNOTE	0.18%	NZTDCDM307L4
KKR Diversified Core Infrastructure	0.18%	
IRSNZD354 IRS ANZ NZD 080832 PFXD 3.541 RFLT 3ZBSW	0.17%	DUIRSNZD3544
Outstanding Settlement Receipts - NZD	0.17%	
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.16%	JP1051411KA2
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	0.16%	US91282CAZ41
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.16%	SG7U32949426
RABOBANK NEW ZEALAND 120123 RCD	0.16%	NZF05DT235C9
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.16%	SE0002829192
CHORUS LIMITED ORDINARY FULLY PAID	0.16%	NZCNUE0001S2
DTD 604 2.375% DUE 08-15-2024 REG	0.16%	US912828D564
UNITEDHEALTH GROUP INC COM STK US0.01	0.16%	US91324P1021
Dexus Wholesale Property Fund	0.15%	
DANAHER CORP	0.15%	US2358511028
DIVERSIFIED MITNZ - NZDCASH	0.15%	
UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	0.15%	US912828UH11
SUMMERSET GROUP HOLDINGS LTD	0.15%	NZSUME0001S0
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.15%	JP1201691K75
TAUPO DISTRICT COUNCIL 071222 PNOTE	0.15%	NZTDCDM341L3
WELLINGTON CITY COUNCIL 161222 RCD	0.15%	NZWCCDT461C7
Goodman Australia Industrial Fund	0.14%	
MERCURY NZ LIMITED	0.14%	NZMRPE0001S2
JP Morgan Infrastructure Investments Fund	0.14%	
ALPHABET INC CAP STK USD0.001 CL A	0.14%	US02079K3059
JP MORGAN COLAT	0.14%	
BNP Paribas New Zealand Dollar Account	0.14%	
FRANCE(GOVT OF) 2.5% 25/05/2030	0.13%	FR0011883966
Charter Hall Retail Partnership	0.13%	
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	0.13%	US9128284H06
AMAZON COM INC	0.12%	US0231351067

RYMAN HEALTHCARE LTD	0.12%	NZRYME0001S4
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.12%	US91282CBV28
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.12%	
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.12%	US912810SX72
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.12%	
OTC DER CASH COLL RECEIVABLE FROM UBSSEC	0.12%	
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS10000	0.12%	IL0011401937
PEPSICO INC CAP US\$0.01 2/3	0.12%	US7134481081
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.12%	CH0012032048
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.12%	FR0014007L00
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.12%	NZHNZD00008L2
HOUSING NEW ZEALAND 181022 PNOTE	0.11%	NZHNZDM291L5
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.11%	IDG000015207
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK50K	0.11%	SE0004517290
UNITED STATES OF AMER TREAS BILLS 2.125%DUE 05-15-2025 F	0.11%	US912828XB14
Investa SPV Aust Property Fund	0.11%	
US TREASURY N/B 2.25% 11-15-2024	0.10%	US912828G385
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.10%	SG7530941627
CCSW BARCGB22 01/27/2027 JPY 1DTONAR /USD 1DSOFR ARR(	0.10%	
BUY TO OPEN REPO W/BOFA SECU 2.97% FROM 09-30-2022 TO	0.10%	
CCSW BNPAGB22 02/04/2027 JPY 1DTONAR /USD 1DSOFR ARR(	0.10%	
Stonepeak Infrastructure Fund II	0.10%	
T MOBILE US INC COM USD0.0001	0.09%	US8725901040
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.09%	AU000XCLWAV1
COCA COLA FEMSA SAB DE CV 010932 1.85 CB	0.09%	US191241AJ70
NOVO NORDISK A S	0.09%	DK0060534915
JPMORGAN CHASE & CO 151030 2.739 CB	0.09%	US46647PBE51
ENEL CHILE SA 120628 4.875 CB	0.09%	US29278DAA37
BANK OF CHINA NZ LTD 190423 4.02 CB	0.09%	NZBOCDT003C8
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.09%	MX0MGO00000D8
CCSW BARCGB22 27/01/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.09%	
PUSHPAY HOLDINGS LTD	0.09%	NZPPHE0001S6
GLAXOSMITHKLINE CAPITAL INC 150538 6.375 CB	0.09%	US377372AE71
CTP NV 180227 0.75 CB	0.09%	XS2303052695
FRANCE TELECOM 8.5 010331	0.09%	US35177PAL13
ARES CAPITAL CORP 150627 2.875 CB	0.09%	US04010LBD47
QUEST DIAGNOSTICS INC 300631 2.80 CB	0.09%	US74834LBC37
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 150329 1.75 CB	0.09%	FR0013408960
BANCO SANTANDER SA 170125 1.125 CB	0.09%	XS1751004232
JAPAN (30 YR 0.4% .4% 20/12/2049	0.09%	JP1300651L15
BRIGHTHOUSE FINANCIAL INC 150530 5.625 CB	0.09%	US10922NAG88
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.09%	JP1400081F45
MASTERCARD INC - CLASS A	0.09%	US57636Q1040
NESTLE HOLDINGS INC 240948 4.00 CB	0.09%	US641062AN41
RELX CAPITAL INC 180329 4.0 CB	0.09%	US74949LAC63
CREDIT MUTUEL ARKEA SA 110629 1.25 CB	0.09%	FR0013517307
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.09%	USU71000BD16
TWDC ENTERPRISES 18 CORP 300746 3.0 CB	0.09%	US25468PDN33
DEUTSCHE TELEKOM INTERNATIONAL FINANCE 150630 8.75 CB	0.09%	US25156PAC77
UNICREDIT SPA 241026 2.125 CB	0.09%	XS1508450688
FISERV INC 010627 2.25 CB	0.09%	US337738BB35
ABU DHABI PORTS COMPANY PJSC 060531 2.50 CB	0.09%	XS2338173680
New Zealand Dollar Custodial Account â€“ MITNZ Sus Global Eq	0.09%	
DP WORLD LTD 250926 2.375 CB	0.09%	XS1883878966
RYDER SYSTEM INC 010327 2.85 CB	0.09%	US78355HKT58
COMCAST CORP 010344 4.75 CB	0.09%	US20030NBK63
UTD STATES TREAS .25% DUE 06-30-2025	0.09%	US912828ZW33
TELEFONICA EMISIONES SAU 200636 7.045	0.09%	US87938WAC73
INTESA SANPAOLO SPA 120123 3.375 CB	0.09%	US46115HBC07
UDR INC 150831 3.00 CB	0.09%	US90265EAR18
KIMBERLY CLARK DE MEXICO SAB DE CV 010731 2.431 SF	0.09%	USP60694AF68
NOVARTIS CAPITAL CORP 060544 4.40 CB	0.09%	US66989HAH12
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE 070228 3.4	0.09%	US637432NP60
Igneo Infra Partners Co-Invest	0.09%	
CCSW BNPAGB22 04/02/2023 USD 1DSOFR /JPY 1DTONAR ARR(	0.08%	
CIGNA CORP 150331 2.375 CB	0.08%	US125523CM05
BERKSHIRE HATHAWAY INC 110243 4.5 CB	0.08%	US084670BK32
AMERICA MOVIL SAB DE CV 220429 3.625 CB	0.08%	US02364WBH79
ROYAL BANK OF SCOTLAND GROUP PLC 190926 2.875 CB	0.08%	XS1795261822
AIA GROUP LTD	0.08%	HK0000069689
ROYAL BANK OF CANADA 280127 2.328 CB	0.08%	CA780086RQ98
TRAVELERS COMPANIES INC 070348 4.05 CB	0.08%	US89417EAN94

UNITED STATES TREAS BDS 2.125 2-15-2041	0.08%	US912810QP66
ORSTED AS	0.08%	DK0060094928
DENTSPLY SIRONA INC 010630 3.25 CB	0.08%	US24906PAA75
Macquarie Asian Investment Fund LP (& NT overlay)	0.08%	
BMW US CAPITAL LLC 090425 3.90 CB	0.08%	USU09513HX08
TENCENT HOLDINGS LTD 110429 3.975 CB	0.08%	US88032XAN49
MASCO CORP 150231 2.00 CB	0.08%	US574599BQ83
UNITED PARCEL SERVICE 150138 6.20 CB	0.08%	US911312AJ59
KINDER MORGAN INC 150231 2.00 CB	0.08%	US49456BAR24
DEUTSCHE BANK MEXICO SA INST DE BANC MULT DIV 151224 5	0.08%	US898324AA61
ATHENE HOLDING LTD 030430 6.15 CB	0.08%	US04686JAB70
TAIWAN SEMICONDUCT MANUFACTURING USD	0.08%	US8740391003
APPLE INC 110926 2.05 CB	0.08%	US037833DN70
BOUYGUES SA 240728 1.125 CB	0.08%	FR0013507654
CAMDEN PROPERTY TRUST 150530 2.80 CB	0.08%	US133131AZ59
WASTE CONNECTIONS INC 010230 2.60 CB	0.08%	US94106BAA98
AMCOR FINANCE USA INC 280426 3.625 CB	0.08%	US02343UAG04
FERGUSON FINANCE PLC 200427 4.25 CB	0.08%	USG33760AE23
WELLINGTON REGIONAL COUNCIL 201022 PNOTE	0.08%	NZWRCDT230C9
BOSTON PROPERTIES LP 210629 3.40 CB	0.08%	US10112RBB96
O REILLY AUTOMOTIVE INC 150632 4.70 CB	0.08%	US67103HAL15
Macquarie Specialised Asset Management IMA	0.08%	
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.08%	NZGOVDT551C8
TRITON CONTAINER INTERNATIONAL LTD 150332 3.25 CB	0.08%	US89681LAA08
MERCK AND CO INC 070349 4.0 CB	0.08%	US58933YAW57
CHRISTCHURCH CITY HOLDINGS LIMITED 201222 PNOTE	0.08%	NZCCHDT048C1
CISCO SYSTEMS INC 150239 5.90 CB	0.08%	US17275RAD44
NORFOLK SOUTHERN CORP 011149 3.40 CB	0.08%	US655844CD87
CAPITAL ONE FINANCIAL CORP 260730 5.247 CB	0.08%	US14040HCV50
CARDINAL HEALTH INC 150627 3.41 CB	0.08%	US14149YBJ64
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	0.08%	US91282CBA80
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.08%	JP1103431G66
NATIONWIDE BLDG SOCIETY 010824 4.363 CB	0.08%	US63861VAC19
HSBC HOLDINGS PLC 140142 6.10 CB	0.08%	US404280AM17
IRSNZD178 IRS BNZ NZD 230926 RFLT 3ZBSW PFXD 1.7875	0.08%	DUIRSNZD1787
UNION PACIFIC CORP 010235 3.375 CB	0.08%	US907818EB01
JOHNSON & JOHNSON COM US\$1	0.08%	US4781601046
MIZUHO FINANCIAL GROUP INC 080931 1.979 CB	0.08%	US60687YBL20
SIGMA ALIMENTOS SA DE CV 020526 4.125 CB	0.08%	USP8674JAE93
ENEL FINANCE INTERNATIONAL NV 250527 3.625 CB	0.08%	USN30707AC23
AUTOZONE INC	0.08%	US0533321024
SIEMENS FINANCIERINGSMMAATSCHAPPIJ NV 150946 3.30 CB	0.08%	US82620KAM53
ING GROEP NV 290327 3.95 CB	0.08%	US456837AH61
VERIZON COMMUNICATIONS INC 160347 5.50 CB	0.08%	US92343VDV36
THERMO FISHER SCIENTIFIC INC	0.08%	US8835561023
ALIMENTATION COUCHE TARD INC 250130 2.95 CB	0.08%	USC0219CAH00
MCDONALDS CORP 010347 4.45 CB	0.08%	US58013MFC38
US TREASURY N/B 2% DUE 02-15-2050 REG	0.08%	US912810SL35
WHIRLPOOL FINANCE LUXEMBOURG SARL 021126 1.25 CB	0.08%	XS1514149159
CONNECTICUT LIGHT AND POWER CO 150444 4.30 CB	0.08%	US207597EG65
ALLSTATE CORP 150643 4.50 CB	0.08%	US020002BA86
WESTPAC BANKING CORP 020525 2.125 CB	0.08%	XS1558450745
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.08%	GB00BK5CVX03
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.08%	US912810RJ97
LOWES COMPANIES INC 010432 3.75 CB	0.08%	US548661EH62
VICINITY CENTRES RE LTD 070426 3.375 CB	0.08%	XS1387869438
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.08%	NO0010875230
TERNA RETE ELETTRICA NAZIONALE SPA 240732 0.75 CB	0.08%	XS2209023402
ESSITY AB PUBL 300327 1.625 CB	0.08%	XS1584122763
CREDIT AGRICOLE LONDON 100127 4.125 CB	0.08%	US22535WAB37
GERMANY(FEDERAL 0.0% 15/08/2052	0.08%	DE0001102572
MCKESSON CORP 170229 3.125 CB	0.07%	XS1567174526
TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC 150530 3.25	0.07%	US893574AP88
SANTANDER UK GROUP HOLDING PLC 031128 3.823 CB	0.07%	US80281LAG05
LILLY (ELI) & CO USD	0.07%	US5324571083
GENERAL MOTORS FINANCIAL COMPANY INC 200527 0.60 CB	0.07%	XS2307768734
AGILENT TECHNOLOGIES INC	0.07%	US00846U1016
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	0.07%	
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.07%	US912810SQ22
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.07%	US912828XT22
VISA INC - A	0.07%	US92826C8394
METROPOLITAN LIFE GLOBAL FUNDING I 070131 1.55 CB	0.07%	US59217HEP82

SCHNEIDER ELECTRIC SE	0.07%	FR0000121972
PRUDENTIAL PLC 140430 3.125 CB	0.07%	US74435KAA34
SUMITOMO MITSUI FINANCIAL GROUP INC 160729 3.04 CB	0.07%	US86562MBP41
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.07%	US912810RQ31
3M CO 140948 4.00 CB	0.07%	US88579YBD22
VERIZON COMMUNICATIONS	0.07%	US92343V1044
OOREDOO INTERNATIONAL FINANCE LTD 220626 3.75 CB	0.07%	XS1435374126
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.07%	SG3260987684
TESLA INC	0.07%	US88160R1014
DEUTSCHE BANK AG 221228 1.875 CB	0.07%	XS2303762475
Axiom Infrastructure LP	0.07%	
JAPAN(GOVT OF) 2.4% SNR 20/03/48 JPY50000	0.07%	JP14000117B7
SOLVAY SA 060929 0.5 CB	0.07%	BE6315847804
UNIBAIL RODAMCO WESTFIELD SE 290632 2.00 CB	0.07%	FR0013521267
BARCLAYS PLC 120227 3.25 CB	0.07%	XS1472663670
UNITED STATES TREAS NTS T NTS .125% DUE 06-30-2023 REG	0.07%	US91282CCK53
AMGEN INC 130929 4.00 CB	0.07%	XS0829324457
GERMANY(FED REP) 0% BDS 15/08/2031 EURO.01	0.07%	DE0001030732
MITSUBISHI UFJ FINANCIAL GROUP INC 020328 3.961 CB	0.07%	US606822AV60
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 1.29% / R 3MBBSW ARII	0.07%	
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.07%	US912828ZQ64
DigitalBridge Unlisted Infrastructure	0.07%	
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.07%	DE0001102564
CANADIAN NATIONAL RAILWAY CO 220945 3.95 CB	0.07%	CA136375CG50
VONOVIA SE 160633 1.00 CB	0.07%	DE000A3E5MJ2
GERMANY(FED REP) IDX/LKD SNR 15/04/2030 EUR	0.07%	DE0001030559
REALTY INCOME CORP 151230 1.625 CB	0.07%	XS2238341080
AVINOR AS 090227 1.25 GB	0.07%	XS1562601424
PFIZER INC 150948 4.20 CB	0.07%	US717081EK52
COCA COLA CO 090341 1.00 CB	0.07%	XS2307864020
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.07%	DE0001102580
UNITEDHEALTH GROUP INC 150735 4.625 CB	0.07%	US91324PCQ37
E ON INTERNATIONAL FINANCE BV 300438 6.65 CB	0.07%	USN3033QAU69
EUROGRID GMBH 180428 1.50 CB	0.07%	XS1396285279
COMMERZBANK AG 221124 1.50 CB	0.07%	XS2411541654
SCENTRE MANAGEMENT LTD 160726 3.875 CB	0.07%	XS1087821531
NATURGY FINANCE BV 290128 1.50 CB	0.07%	XS1755428502
COCA COLA HBC FINANCE BV 140527 1.00 CB	0.06%	XS1995781546
PROLOGIS INC COM	0.06%	US74340W1036
PROLOGIS LP 300629 2.25 CB	0.06%	XS1577961862
NVIDIA CORP	0.06%	US67066G1040
ALEXANDRIA REAL ESTATE EQUITIES INC 180532 2.00 CB	0.06%	US015271AW93
Japanese yen	0.06%	
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.06%	
TARGET CORP 010742 4.00 CB	0.06%	US87612EBA38
A2A SPA 021133 1.00 CB	0.06%	XS2403533263
MERCK & CO INC NEW COM	0.06%	US58933Y1055
PFIZER INC COM	0.06%	US7170811035
SCHWAB (CHARLES) CORP	0.06%	US8085131055
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.06%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.06%	
BANCO BILBAO VIZCAYA ARGENTARIA SA 140127 0.50 CB	0.06%	XS2101349723
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.06%	ES0000012F76
DIF Capital Partners Co-Invest	0.06%	
ESTEE LAUDER COMPANIES	0.06%	US5184391044
MALAYSIA (GOVT OF) 3.8% BDS 17/08/2023 MYR	0.06%	MYBML1600014
EASTMAN CHEMICAL CO 260523 1.50 CB	0.06%	XS1405783983
STATE GRID OVERSEAS INVESTMENT 050832 1.303 CB	0.06%	XS2152935214
COLGATE PALMOLIVE CO 150845 4.00 CB	0.06%	US19416QEJ58
DNB BANK ASA 170827 4.00 CB	0.06%	XS2521025408
Igneo Infra Partners Co-Inv 2	0.06%	
CITIGROUP INC 300745 4.65 CB	0.06%	US172967JU60
KLEPIERRE SA 131232 1.625 CB	0.06%	FR0013300605
APT PIPELINES LTD 150727 4.25 CB	0.06%	USQ04578AG72
JAPAN .1% 20/12/2023	0.06%	JP1051381K12
LCH_IRS BOFAGB2U 03/19/2028 USD P 1.934% / R 3MLIBOR AR	0.06%	
AMERICAN WATER WORKS CO INC	0.06%	US0304201033
CFS Finerge & NT overlay	0.06%	
ERP OPERATING LP 010827 3.25 CB	0.06%	US26884ABG76
EXPERIAN FINANCE PLC 010229 4.25 CB	0.06%	US30217AAB98

UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.06% US912810SW99
SKY NETWORK TELEVISION LTD	0.06% NZSKTE0001S6
FRANCE (GOVT OF) 1.5% 25/05/2031	0.06% FR0012993103
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.06% JP1300441E92
AMERICAN EXPRESS CO 031242 4.05 CB	0.06% US025816BF52
HUBBELL INC COM USD0.001	0.06% US4435106079
VOLKSWAGEN INTERNATIONAL FINANCE NV 180128 2.125 CB	0.06% XS2433140113
COOPERATIEVE RABOBANK UA 240541 5.25 CB	0.06% US21685WCJ45
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.06% NO0010821598
ROCHE HOLDINGS INC 281144 4.00 CB	0.06% US771196BH42
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.06% CA135087WV25
CISCO SYSTEMS INC	0.05% US17275R1023
AT AND T INC 010660 3.85 CB	0.05% US00206RKB77
GPT Wholesale Office Fund	0.05%
FREIGHTWAYS LIMITED	0.05% NZFREE0001S0
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.05% US91282CBJ99
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 200429	0.05% NZLGFDT012C4
ARVIDA GROUP LIMITED	0.05% NZARVE0001S5
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.05% MYBMI1900030
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.05% US912828J272
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.05% IDG000013509
KONINKLIJKE DSM NV	0.05% NL0000009827
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.05% MX0MGO000102
LINDE PLC	0.05% IE00BZ12WP82
TRANE TECHNOLOGIES PLC	0.05% IE00BK9ZQ967
Ardian Infrastructure	0.05%
NATIONAL GRID GAS FINANCE PLC 220928 2.125 CB	0.05% XS1492680902
ASTRAZENECA PLC 150937 6.45 CB	0.05% US046353AD01
DEUTSCHE POST AG	0.05% DE0005552004
PRAXAIR INC 100850 2.00 CB	0.05% US74005PBS20
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.05% US91282CCR07
LEGAL & GENERAL GROUP PLC	0.05% GB0005603997
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.05% NO0010930522
ECOLAB LTD	0.05% US2788651006
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.05% MX0MGO0000J5
APTIV PLC COM USD001	0.05% JE00B783TY65
ACCENTURE PLC	0.05% IE00B4BNMY34
ASML HOLDING NV	0.05% NL0010273215
MEXICO(UTD MEX ST) 5.75% GTD SNR 05/03/26 MXN	0.05% MX0MGO0000Y4
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/2020	0.05% AU3TB0000192
Energy Capital Partner Unlisted Infrastructure	0.05%
CLOROX CO 150530 1.80 CB	0.05% US189054AX72
CVS HEALTH CORP 200735 4.875 CB	0.05% US126650CM08
EBAY INC	0.05% US2786421030
ALPHABET INC CAP USD0.001 CL C	0.05% US02079K1079
SYDNEY AIRPORT FINANCE CO PTY LTD 260428 1.75 CB	0.05% XS1811198701
IRS121125 IRS CBA NZD 121125 RFLT 3ZBSW PFXD 0.2425	0.05% DUIRS1211255
JP MORGAN CHASE & CO	0.05% US46625H1005
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.05% SG31A9000002
SVB FINANCIAL GROUP	0.05% US78486Q1013
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.05% MX0MGO0000R8
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.05% ES00000121S7
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 R	0.05% US912810QB70
SCALES CORP LTD	0.05% NZSCLE0002S8
ROPER TECHNOLOGIES INC	0.05% US7766961061
GSK CONSUMER HEALTHCARE CAPITAL US LLC 240332 3.625 CB	0.05% USU04020AD22
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.04% US38141GWZ35
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.04% IDG000009507
WASTE MANAGEMENT INC COM USD0.01	0.04% US94106L1098
VESTAS WIND SYSTEM DKK0.20	0.04% DK0061539921
UBS GROUP AG 130830 3.126 CB	0.04% US902613AA61
TJX COS INC	0.04% US8725401090
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.04% JP1400021950
EDP FINANCE BV 240128 1.71 CB	0.04% US26835PAH38
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.04% US91282CDS70
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.135% / R 1DSOFR ARC	0.04%
WMTALR Cash Sub-Acct	0.04%
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.04% JP1201631HC6
STRIDE STAPLED GRP NPV UNITS	0.04% NZSPGE0001S2
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	0.04% US91282CAJ09
CVS HEALTH CORP 150939 6.125 CB	0.04% US126650BR04
TEXAS INSTRUMENTS USD1	0.04% US8825081040

NEXTERA ENERGY INC	0.04%	US65339F1012
BLACKSTONE HOLDINGS FINANCE CO LLC 051026 1.00 CB	0.04%	XS1499602289
CRODA INTL ORD GBP0.10609756	0.04%	GB00BJFFLV09
IBERDROLA SA	0.04%	ES0144580Y14
NYKREDIT REALKREDIT AS 170128 0.375 CB	0.04%	DK0030484548
EQUINIX INC COM	0.04%	US29444U7000
AT & T INC	0.04%	US00206R1023
ADOBE INC COM USD0.0001	0.04%	US00724F1012
BLACKSTONE INC	0.04%	US09260D1072
HOME DEPOT INC 150951 2.75 CB	0.04%	US437076CK64
AIR LIQUIDE	0.04%	FR0000120073
HOME DEPOT INC 151249 3.125 CB	0.04%	US437076BZ43
WESTPAC NZD COLL	0.04%	
ELEVANCE HEALTH INC	0.04%	US0367521038
FUT MAR 25 EURO DOLLARS	0.04%	
BANK OF AMERICA CORP 221030 2.884 CB	0.04%	US06051GHX07
BOSTON SCIENTIFIC CORP COM USD	0.04%	US1011371077
GOLDMAN SACHS GROUP INC 270132 1.992 CB	0.04%	US38141GXR00
ASIAN DEVELOPMENT BANK 2.65% 11/01/2023	0.04%	AU3CB0249811
WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED SECURIT	0.04%	AU0000088064
UTD STATES TREAS 1.375% DUE 02-15-2023	0.04%	US912828Z864
L'OREAL	0.04%	FR0000120321
ADYEN NV	0.04%	NL0012969182
BPCE SA 120928 4.625 CB	0.04%	US05583JAE29
DEERE & CO	0.04%	US2441991054
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.04%	KR103502GAC2
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.04%	MX0MGO0000U2
PROCTER & GAMBLE COMPANY	0.04%	US7427181091
MICHAEL HILL INTERNATIONAL LTD	0.04%	AU000000MHJ4
New Zealand Dollar Custodial Account â€” MITNZ Mercer Hedg	0.04%	
NORDEA BANK ABP 230529 2.50 CB	0.04%	XS2482618464
ALEXANDRIA REAL ESTATE EQUITIES	0.04%	US0152711091
LOGICOR FINANCING SARL 131128 3.25 CB	0.04%	XS1909057645
SUN COMMUNITIES INC	0.04%	US8666741041
TOYOTA MOTOR CORP Y50	0.04%	JP3633400001
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.04%	FR0013341682
SYMRISE AG	0.04%	DE000SYM9999
FIRST REPUBLIC BANK	0.04%	US33616C1009
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.04%	US91282CCC38
MOODYS CORP 080832 4.25 CB	0.04%	US615369AZ82
AMGEN INC	0.04%	US0311621009
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.04%	MX0MGO0000B2
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.04%	US91282CCT62
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.04%	US912828ZL77
KSL Capital Partners	0.04%	
CCSW ANZBAU3M 16/08/2026 USD 3MLIBOR /AUD 3MBBSW A	0.04%	
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.04%	CA135087B451
KIMBERLY CLARK CORP 010837 6.625 CB	0.04%	US494368BC63
CIGNA CORP COM	0.04%	US1255231003
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.04%	IT0005323032
INCYTE CORP	0.04%	US45337C1027
GEA GROUP AG	0.04%	DE0006602006
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE ST	0.04%	
UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG	0.04%	US912810RP57
QUEBEC PROV 2.75% 01/09/2025	0.04%	CA74814ZEV19
BNP PARIBAS NOMINEES	0.04%	
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.04%	ES0000012411
New Zealand Dollar Custodial Account â€” MITNZ Listed Proper	0.04%	
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.04%	US91282CCF68
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.04%	CA135087D507
WATERS CORPORATION	0.03%	US9418481035
I-Squared capital Co-Investment	0.03%	
IDEX CORP	0.03%	US45167R1041
PUT BOND OPT MSLNGB2X 22/05/2025 FRANCE (GOVT OF) 1 92	0.03%	
IBERDROLA FINANZAS SA 110332 1.375 CB	0.03%	XS2455983861
VINCI SA 271128 0.00 CB	0.03%	FR0014000PF1
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.03%	COL17CT02625
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.03%	MYBMS1900047
COMMONWEALTH BANK OF	0.03%	
MALAYSIA 4.232% BDS 30/06/31 MYR	0.03%	MYBMX1100044
UNITED STATES TREASURY 2.25% 11-15-2027	0.03%	US9128283F58
WMGUI2 Cash Sub-Acct	0.03%	

ORIENTAL LAND CO LTD	0.03%	JP3198900007
XYLEM INC COM USD0.01	0.03%	US98419M1009
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.03%	US91282CEP23
UNITED MEXICAN STATES 7.75% 29/05/31	0.03%	MX0MGO0000P2
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.03%	FR0013451507
CANADIAN IMPERIAL BANK OF COMMERCE 231025 0.95 CB	0.03%	US13607GRR73
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.03%	IDG000013707
INGENIA COMMUNITIES GROUP	0.03%	AU000000INA9
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.03%	KR103502GB66
INVESTORE PROPERTY LTD	0.03%	NZIPLE0001S3
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.03%	FR0000187635
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.03%	AU3CB0234029
PUT BOND OPT MSLNGB2X 11/05/2026 FRANCE (GOVT OF) 1 92	0.03%	
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.03%	US91282CDJ71
24492780 IRS ANZ NZD 080724 PFXD 1.06 RFLT 3ZBSW	0.03%	DU0244927801
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.03%	NO0010757925
CVS HEALTH CORP	0.03%	US1266501006
Income Due - NZD	0.03%	
AT AND T INC 150644 4.80 CB	0.03%	US00206RCG56
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.03%	US91282CCB54
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.03%	CA135087H722
REPUBLIC SERVICES INC	0.03%	US7607591002
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.03%	KR103501GB34
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.03%	ES0000012E69
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.03%	NL0010071189
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.03%	FR0013234333
JAPAN 1.5% T-BOND 20/03/2045	0.03%	JP1300461F39
INTERCONTINENTAL HOTELS GROUP PLC	0.03%	GB00BHJYC057
COLGATE PALMOLIVE USD1	0.03%	US1941621039
IRELAND(REP OF) 0.9% SNR 15/05/2028 EUR0.01	0.03%	IE00BDHDPRA4
ENTERPRISE PRODUCTS OPER 310130 2.80 CB	0.03%	US29379VBX01
RAMSAY HEALTH CARE	0.03%	AU000000RHC8
HOME DEPOT USD0.05	0.03%	US4370761029
UBS GROUP FUNDING JERSEY LTD 150426 4.125 CB	0.03%	US90351DAF42
GLOBE LIFE INC COM USD1.00	0.03%	US37959E1029
UK(GOVT OF) 0.75% SNR 22/07/23 GBP1000	0.03%	GB00BF0HZ991
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.03%	FR0010870956
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.03%	US91282CEC10
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.03%	US91282CCS89
GERMANY(FED REP) 0% SNR 15/08/2029 EUR0.01	0.03%	DE0001102473
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.03%	US01F0326B57
BROOKFIELD RENEWABLE ENERGY PARTNERS LP	0.03%	BMG162581083
AUSTRALIAN CAP TTY 1.75% SNR 17/05/2030 AUD	0.03%	AU3SG0002512
LCH_OIS BOFAGB2U 06/18/2026 USD P 2.545% / R 1DSOFR ARC	0.03%	
GODADDY INC	0.03%	US3802371076
SYDNEY AIRPORT FINANCE CO PTY LTD 300425 3.375 CB	0.03%	USQ8809VAG43
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	0.03%	JP1051501N14
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	0.03%	US91282CDG33
UNITED STS TREAS NTS .875% 06-30-2026	0.03%	US91282CCJ80
PENTAIR PLC COM	0.03%	IE00BLS09M33
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.03%	COL17CT02914
STRYKER CORP 301127 2.125 CB	0.03%	XS1914502304
APT PIPELINES LTD 150336 2.50 CB	0.03%	XS2315784988
UNITED UTILITIES GROUP PLC	0.03%	GB00B39J2M42
BELGIUM(KINGDOM) 5% SNR 28/03/35 EUR0.01'GTD	0.03%	BE0000304130
JAPAN(GOVT OF) 0% T-BILL 17/10/2022 JPY	0.03%	JP1740941N77
UNITED STATES TREAS NTS 0.125% 31/01/2023 .125% DUE	0.03%	US91282CBG50
AUTODESK INC	0.03%	US0527691069
CYBERARK SOFTWARE LTD	0.03%	IL0011334468
WABTEC CORP	0.03%	US9297401088
TOYOTA MOTOR CREDIT CORP 191126 0.75 CB	0.03%	XS2260426288
WELLTOWER INC 150329 4.125 CB	0.03%	US95040QAH74
MERCADOLIBRE INC	0.03%	US58733R1023
UNITED STS TREAS NTS 0.5% 08-31-2027	0.03%	US91282CAH43
TITULOS DE TBOND 7.75% 18/09/2030	0.03%	COL17CT03342
TAKEDA PHARMACEUTICAL CO LTD	0.03%	JP3463000004
INVITATION HOMES INC	0.03%	US46187W1071
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.03%	SG7J60932174
NIDEC CORPORATION	0.03%	JP3734800000
MONETARY AUTH OF SING 2.625% 01/05/2028	0.03%	SG31B7000002
UTD STATES TREAS .125% DUE 07-15-2023	0.03%	US912828ZY98
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.03%	SG31A8000003

UNITED STS TREAS NTS 1.125% DUE	02-15-2031 REG	0.03%	US91282CBL46
DBS GROUP HOLDINGS LTD		0.03%	SG1L01001701
MEDIATEK INC		0.03%	TW0002454006
ONTARIO(PROVINCE OF) 3.1% 26/08/2025		0.03%	AU3CB0227460
OMNICOM FINANCE HOLDINGS PLC 080727 0.80 CB		0.03%	XS2019814503
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100		0.03%	AU0000013740
BANCO BILBAO VIZCAYA ARGENTARIA SA 210626 1.00 CB		0.03%	XS2013745703
ENEL SPA		0.03%	IT0003128367
SEKISUI HOUSE Y50		0.03%	JP3420600003
JPMORGAN CHASE & FLTG RT .969% DUE	06-23-2025	0.03%	US46647PCK03
UNITED STATES TREAS NTS FLTG RT DUE	01-31-2024 REG	0.03%	US91282CDU27
Outstanding Settlement Receipts - JPY		0.03%	
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC		0.03%	US91282CBM29
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026		0.03%	US91282CC223
HCP INC 150726 3.25 CB		0.03%	US40414LAQ23
Vauban Infrastructure Partners		0.03%	
CHARTER HALL GROUP		0.03%	AU000000CHCO
UNITED STATES TREAS NTS .625% 11-15-2024		0.03%	US91282CDH16
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000		0.03%	AU000XCLWAS7
DTD 08/15/2013 2.5% DUE 08-15-2023 REG		0.03%	US91282VSV66
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY		0.03%	JP1051491MA0
UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023		0.03%	US912828ZP81
AUSTRALIA AND NEW ZEALAND BANKING GROUP		0.03%	AU000000ANZ3
WESTPAC BANKING CORPORATION		0.03%	AU000000WBC1
VERTEX PHARMACEUTICALS INC		0.03%	US92532F1003
NESTLE SA		0.03%	CH0038863350
EUR BNP PARIBAS A/C		0.03%	
UNITED STS TREAS NTS DTD	.875% 11-15-2030	0.03%	US91282CAV37
FIRST SOLAR INC		0.03%	US3364331070
POPULAR INC COM USD6 POST REV SPLIT		0.03%	PR7331747001
FACEBOOK INC COM USD CL A		0.03%	US30303M1027
BRITISH TELECOM 071228 CB 5.75		0.03%	XS0097283096
SIEMENS AG NPV EUR		0.03%	DE0007236101
UNILEVER PLC		0.03%	GB00B10RZP78
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15		0.03%	US912828YB05
VEOLIA ENVIRONMENT		0.03%	FR0000124141
NOKIA OYJ		0.03%	FI0009000681
UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%		0.03%	US91282CAE12
UNITED STS TREAS NTS DTD	.125% 01-15-2024	0.03%	US91282CBE03
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP		0.03%	GB00BN65R313
MANULIFE FINANCIAL CORP 040326 4.15 CB		0.03%	US56501RAC07
CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID		0.03%	AU000000CIP0
RELX PLC		0.03%	GB00B2B0DG97
IRSNBZ348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW		0.03%	DUIRSBNZ3488
UNITED STATES TREAS NTS 2.625% DUE	02-15-2029 REG	0.03%	US9128286B18
COCA COLA CO USD		0.03%	US1912161007
FEDEX CORP 150531 2.40 CB		0.03%	US31428XCD66
UNITED STATES TREAS NTS 2.75% DUE	11-15-2023 REG	0.03%	US912828WE61
KUBOTA CORPORATION		0.03%	JP3266400005
WATTS WATER TECHNOLOGIES INC		0.03%	US9427491025
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000		0.03%	CA135087XG49
MORGAN STANLEY 230130 4.431 CB		0.03%	US6174468G77
IRSWBC359 IRS WBC NZD 080432 PFXD 3.595 RFLT 3ZBSW		0.03%	DUIRSWBC3591
PUT SWO GBP MSLNGB2X P 2.313% / R 1DSONIA SO221019GB:		0.03%	
JAPAN(GOVT OF) 0% T-BILL 11/10/2022 JPY		0.03%	JP1740931N79
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000		0.03%	JP1300631K78
ABBVIE INC COM USD0.01		0.03%	US00287Y1091
WMAPHS Cash Sub-Acct		0.03%	
PROGRESSIVE CORP		0.02%	US7433151039
ANSYS INC		0.02%	US03662Q1058
RELIANCE INDUSTRIES LTD 301127 3.667 CB		0.02%	USY72570AN72
VF CORP 230425 2.40 CB		0.02%	US918204BA53
ACCIONA SA		0.02%	ES0125220311
UNITED STS TREAS NTS	.5% 10-31-2027	0.02%	US91282CAU53
EASTERN POWER NETWORKS PLC 080324 5.75 CB		0.02%	XS0187202303
UTD STATES TREAS 1.75% DUE 12-31-2024		0.02%	US912828YY08
RESTAURANT BRANDS NEW ZEALAND LTD		0.02%	NZRBDE0001S1
US TREASURY N/B 2.375% 05-15-2029		0.02%	US9128286T26
WMGUI3 Cash Sub-Acct		0.02%	
UNITED STATES TREAS NTS DTD 02/28/2021 .125% DUE 02-28-;		0.02%	US91282CBN02
EUROFINS SCIENTIFI EURO.01 POST SUBDIVISION		0.02%	FR0014000MR3
HUTCHISON WHAMPOA FINANCE UK 241126 5.62		0.02%	XS0276103156

INTL FINANCE CORP 5.85% 25/11/2022 DUAL CURR	0.02%	US45950VLI34
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.02%	US9128284V99
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.02%	US91282CDZ14
KIMCO REALTY CORP 011231 2.25 CB	0.02%	US49446RAY53
VULCAN STEEL AUSTRALIA PTY LTD	0.02%	AU0000181984
BNP Paribas US Dollar Account	0.02%	
ALLKEM LIMITED ORDINARY FULLY PAID	0.02%	AU0000193666
APPLIED MATERIALS US	0.02%	US0382221051
CANADIAN NATL RAILWAY CO	0.02%	CA1363751027
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.02%	IT0005273013
GOODMAN PROPERTY TRUST	0.02%	NZCPTE000159
Outstanding Settlement Receipts - GBP	0.02%	
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.02%	COL17CT03615
UNITED STS TREAS 0.625% 12-31-2027	0.02%	US91282CB863
BANK RAKYAT INDONESIA	0.02%	ID1000118201
UNITED STATES TREAS 2.75% 02-15-2028	0.02%	US9128283W81
GBP BNP PARIBAS A/C	0.02%	
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1.105% / R 1DSOIA AR	0.02%	
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.02%	US912828W713
AVALONBAY COMMUNITIES INC	0.02%	US0534841012
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.02%	US912828U246
JAPAN (10 YR 0.1% .1% 20/12/2029	0.02%	JP1103571L10
SES FDR	0.02%	LU0088087324
ESSILORLUXOTTICA EURO.18	0.02%	FR0000121667
EURO INV BANK 0% SNR 14/01/2031 EUR1000	0.02%	XS2283340060
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.02%	US9128284N73
MALAYSIA (GOVT OF) 3.502% SNR 31/05/2027MYR	0.02%	MYBMX0700034
PORT OF TAURANGA LTD	0.02%	NZPOTE0003S0
SERKO LTD	0.02%	NZSKOE0001S7
NEW ZEALAND REFINING COMPANY LIMITED	0.02%	NZNZRE0001S9
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.02%	US9128286L99
DAIMLER INTERNATIONAL FINANCE BV 111124 1.625 CB	0.02%	XS2078691636
ZURICH FINANCIAL SERVICES	0.02%	CH0011075394
Outstanding Settlement Receipts - EUR	0.02%	
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
UNITED STS TREAS 1.125% 02-29-2028	0.02%	US91282CBP59
UNITED UTILITIES WATER FINANCE PLC 281029 0.875 CB	0.02%	XS2291328735
JAPAN (10 YR 0.1% .1% 20/03/2030	0.02%	JP1103581L42
EQUATE PETROCHEMICAL BV 031126 4.25 CB	0.02%	XS1513739760
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01	0.02%	BE0000338476
JOHN DEERE CAPITAL CORP 180429 3.35 CB	0.02%	US24422EWE57
BOSTON PROPERTIES INC	0.02%	US1011211018
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.02%	SG31A0000001
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.02%	GB00BZB26Y51
NOVARTIS AG - CHF0.50 (REGD)	0.02%	CH0012005267
LONG GILT 2212 FUT	0.02%	GB00K0SMMS05
BANK OF AMERICA CORPORATION	0.02%	US0605051046
WELLTOWER INC	0.02%	US95040Q1040
DARLING INGREDIENTS INC	0.02%	US2372661015
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 f	0.02%	US912828Z781
TERUMO CORP	0.02%	JP3546800008
EVOQUA WATER TECHNOLOGIES CORP	0.02%	US30057T1051
SANOFI SA	0.02%	FR0000120578
KOREA GAS CORP 120224 3.875 CB	0.02%	US50066CAG42
COSTCO WHOLESALE CORP	0.02%	US22160K1051
TRIMBLE INC COM NPV	0.02%	US8962391004
DELTA ELECTRONICS INC	0.02%	TW0002308004
FALABELLA SA 301027 3.75 CB	0.02%	USP82290AR17
BANK OF CHINA LTD HONG KONG BRANCH 300625 3.875 CB	0.02%	XS1252209249
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.02%	US912810PU60
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.02%	US91282CBQ33
POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000	0.02%	PL0000112736
FUT DEC 22 US 2YR T-NOTE	0.02%	
METTLER TOLEDO INTL	0.02%	US5926881054
CANADIAN NATIONAL RAILWAY CO 020846 3.20 CB	0.02%	US136375CK60
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.02%	US912810PT97
LCH_OIS BOFAGB2U 06/15/2023 USD P 2.186% / R 1DSOFR ARC	0.02%	
XCEL ENERGY INC 011229 2.60 CB	0.02%	US98389BAW00
JAPAN (20 YR .005% 20/03/2026	0.02%	JP1051471M45
AEROPORTS DE PARIS (ADP)	0.02%	FR0010340141
MCDONALD'S CORP	0.02%	US5801351017
Mexican peso	0.02%	

UNITED STATES TREAS BDS	1.5% DUE 08-15-2026 REG	0.02% US9128282A70
BROADCOM CORP COM USD1.00		0.02% US11135F1012
COVENTRY BUILDING SOCIETY 210925	1.00 CB	0.02% XS2233154454
VIER GAS TRANSPORT GMBH 260932	4.625 CB	0.02% XS2535725159
UNITED STATES OF AMER TREAS BD	2.375% 5-15-2027	0.02% US912828X885
MERCEDES-BENZ GROUP AG		0.02% DE0007100000
BRISTOL MYERS SQUIBB COMPANY		0.02% US1101221083
FINLAND(REP OF) 0.5% SNR 15/09/2029	EUR1000	0.02% FI4000369467
ASTRAZENECA PLC		0.02% GB0009895292
JAPAN (10 YR TBOND .1% 20/12/2031		0.02% JP1103651N11
EQUITY RESIDENTIAL		0.02% US29476L1070
SYNOPSIS INC		0.02% US8716071076
EUROPEAN BANK FOR	REC & DEV 5.02% 04/08/2021	0.02% XS2512033189
THE HERSHEY COMPANY		0.02% US4278661081
MITSUBISHI ESTATE JPY50		0.02% JP3899600005
ORACLE CORP 1.65% 03-25-2026		0.02% US68389XCC74
EQUINIX INC 1.8% DUE 07-15-2027		0.02% US29444UBG04
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029		0.02% US912828YS30
CIBC	SYDNEY 4.4% 15/07/2025	0.02% AU3CB0290781
INTERNATIONAL FINANCE CORP	4.25% SNR NTS 21/08/2	0.02% AU0000IFXHK9
SAMSUNG SDI CO LTD		0.02% KR7006400006
PAYCHEX INC		0.02% US7043261079
KERRY GROUP PLC		0.02% IE0004906560
UNITED STATES TREAS NTS 2.375% DUE	01-31-2023	0.02% US9128283U26
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC		0.02% IE00B4613386
FUT JUN 24 ICE SONIA SO3		0.02%
TE CONNECTIVITY LTD		0.02% CH0102993182
UTD STATES TREAS 2.625% 02-28-2023		0.02% US9128284A52
DTD 02/15/2013 2% DUE 02-15-2023 REG		0.02% US912828UN88
UNITED STATES TREAS NTS DTD 06/30/2018	2.625% DUE 06-30	0.02% US9128284U17
PGT INNOVATIONS INC		0.02% US69336V1017
ONTARIO(PROVINCE OF) 4.25% 22/08/2024		0.02% AU3CB0223402
FUT DEC 22 EUX EURO-BTP		0.02%
NEW TERMINAL FIN FRN SNR MTN 07/24	AUD10000	0.02% AU3FN0036984
POWERSCHOOL HOLDINGS INC		0.02% US73939C1062
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051		0.02% US912810S221
UNITED STATES TREAS NTS DTD 2.5% DUE 03-31-2023 REG		0.02% US9128284D91
US TREASURY N/B 2.875% DUE 11-30-2023	REG	0.02% US9128285P13
US TREASURY N/B USA TREAS NTS 2.75% DUE 07-31-2023 REG		0.02% US912828Y610
DTD 04/30/2016 1.625% DUE 04-30-2023 REG		0.02% US912828R283
UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023		0.02% US912828VB32
GENERAL MOTORS FINANCIAL COMPANY INC 260225	2.90 CB	0.02% US37045XCV64
QUEBEC(PROVINCE OF) 4.2% 10/03/2025		0.02% AU3CB0223774
CROWN HOLDINGS INC		0.02% US2283681060
EURO INV BANK 0% SNR 15/11/2027	EUR1000	0.02% XS2419364653
JAPAN(GOVT OF) 0.1% SNR 20/12/30	JPY50000	0.02% JP1103611M11
UNITED STATES TREAS NTS DTD 09/30/2018	2.875% DUE 09-30	0.02% US9128285D82
PRECINCT PROPERTIES NEW ZEALAND LIMITED		0.02% NZAPTE000153
DDI Y5000		0.02% JP3496400007
MAPFRE SA 190526	1.625 CB	0.02% ES0224244071
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024		0.02% US912828B667
DTD 05/15/2014 2.5% DUE 05-15-2024 REG		0.02% US912828WJ58
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025		0.02% MYBMO1500010
US Treasury Notes/Bonds 1.5% 15/02/2030		0.02% US912828Z948
UNITED STATES TREAS NTS 2.75% 04-30-2025		0.02% US9128284M90
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020	.25%	0.02% US91282CAM38
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024		0.02% US9128286R69
UNITED STATES TREAS NTS 2.25% 01-31-2024		0.02% US912828V806
PUBLIC STORAGE		0.02% US74460D1090
NED WATERSCHAPSBK 1% SNR 01/03/2028	EUR100000	0.02% XS1785147098
UNITED STS TREAS	0.375% 12-31-2025	0.02% US91282CBC47
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025		0.02% US91282CEQ06
SEVERN TRENT PLC		0.02% GB00B1FH8J72
UTD STATES TREAS 1.375% DUE 09-30-2023		0.02% US912828T263
TERNA SPA		0.02% IT0003242622
STANDARD CHARTER PLC 010431	4.644 CB	0.02% US853254BS85
ESSEX PROPERTY TRUST INC		0.02% US2971781057
UNITED STATES TREAS TNOTE 2.0% 06-30-2024		0.02% US912828XX34
BNG BANK N.V. 0.0% 31/08/2028		0.02% XS2381566616
EURO INV BANK 0.5% SNR 10/08/23	AUD10000	0.02% XS0650754822
UTD STATES TREAS 2.125% DUE 07-31-2024		0.02% US9128282N91
UNITED STATES TREAS NTS 0.125% 15/08/2023	.125% DUE	0.02% US91282CAF86

DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.02%	US9128283V09
UNITED RENTALS INC	0.02%	US9113631090
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.02%	IDG000013806
NORFOLK SOUTHERN CORP USD	0.02%	US6558441084
STANTEC INC	0.02%	CA85472N1096
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.02%	PL0000107611
GIVAUDAN FINANCE EUROPE BV 220427 1.00 CB	0.02%	XS2126169742
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	0.02%	CH1169151003
PRUDENTIAL PLC	0.02%	GB0007099541
F5 NETWORKS INC	0.02%	US3156161024
METLIFE INC	0.02%	US59156R1086
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.02%	US912828YV68
UTD STATES TREAS 1.5% DUE 09-30-2024	0.02%	US912828YH74
Outstanding Settlement Receipts - CAD	0.02%	
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2022	0.02%	US912828K742
LCH_OIS BOFAGB2U 06/22/2025 USD P 3.128% / R 1DSOFR ARC	0.02%	
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.02%	US912828Z526
FUTURE MARGINS-USD	0.02%	
AGILON HEALTH INC	0.02%	US00857U1079
WESTROCK CO COM USD 0.01	0.02%	US96145D1054
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.02%	US9128286X38
HYUNDAI CAPITAL SERVICES INC 080226 1.25 CB	0.02%	USY3815NBC49
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.02%	US91282CCL37
SIGNATURE BANK	0.02%	US82669G1040
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028	0.02%	US91282CCV19
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.02%	XS2126058168
UTD STATES TREAS 1.125% DUE 02-28-2025	0.02%	US912828ZC78
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.02%	US91282CCX74
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.02%	US912828V988
UNITED STS TREAS NTS .625% 11-30-2027	0.02%	US91282CAY75
NATIONAL AUSTRALIA BANK LTD 300828 1.375 CB	0.02%	XS1872032799
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.02%	US9128287B09
OTC DERIVATIVE CASH COLLATERAL RECEIVABLEFROM AUSTRALI	0.02%	
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.02%	US9128282R06
EDP FINANCE BV 210929 1.875 CB	0.02%	XS2459544339
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.02%	US912828P469
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.02%	US912828R366
ROCKWELL AUTOMATION INC	0.02%	US7739031091
INSULET CORP	0.02%	US45784P1012
FERGUSON PLC NEW ORD GBP 0.10	0.02%	JE00BJVNSS43
COMCAST CORP NEW 3.95% 10-15-2025	0.02%	US20030NCS80
DTD 10/31/2019 1.625% DUE 10-31-2026 REG	0.02%	US912828YQ73
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2022	0.02%	US912810FT08
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.02%	AU0000018442
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	0.02%	US912828YU85
CHARTER 4.908% DUE 07-23-2025	0.02%	US161175AY09
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.02%	JP1051461M13
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.02%	JP1051441L76
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.02%	JP1051391K44
PTC INC	0.02%	US69370C1009
MARKETAXESS HLDGS COM	0.02%	US57060D1081
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.02%	CA135087K940
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	0.02%	US91282CDQ15
ESB FINANCE DAC 190734 1.00 CB	0.02%	XS2432544349
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04	0.02%	US91282CBW01
TEMASEK FINL I LTD 3.625% DUE 08-01-2028	0.02%	US87973RAE09
GRAINGER W W INC	0.02%	US3848021040
VERISK ANALYTICS I COM USD0.001 CLASS A	0.02%	US92345Y1064
REXFORD INDUSTRIAL REALTY INC	0.02%	US76169C1009
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.02%	AU0000013559
US TREASURY N/B .125% DUE 05-31-2023 REG	0.02%	US91282CCD11
SPRINT CORP 7.125% DUE 06-15-2024	0.02%	US85207UAH86
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.02%	US404280CW70
ENPHASE ENERGY INC	0.02%	US29355A1079
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.02%	US91282CDW82
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.02%	US912810TD00
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.02%	
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.02%	NO0010705536
JAPANESE GOVT BOND 0.8% DUE 20/06/2023	0.02%	JP1103291D68
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033	0.02%	AU00000217101
UNITED STATES TREAS BDS 1.875% 11-15-2051	0.02%	US912810TB44
UNITED STATES TREAS BDS 2% 11-15-2041	0.02%	US912810TC27

E.ON SE	0.02%	DE000ENAG999
NIKE INC 011146 3.375 CB	0.02%	US654106AG82
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.02%	US91282CBZ32
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/02/2050 AUD	0.02%	AU00000024044
NEXTDC LIMITED ORDINARY FULLY PAID	0.02%	AU000000NXT8
UNITED STS TREAS 1.25% 05-31-2028	0.02%	US91282CCE93
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.02%	US91282CDF59
UNITED STS TREAS NTS 1.25% 03-31-2028	0.02%	US91282CBS98
UNITED STS TREAS NTS 0.25% 11-15-2023	0.02%	US91282CAW10
AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 260923 3.1	0.02%	XS0974122516
WELLTOWER INC 150632 3.85 CB	0.02%	US95040QAR56
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.02%	AU00000097495
AVANGRID INC COM NPV	0.02%	US05351W1036
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.02%	US91282CDP32
CANADIAN PACIFIC RAILWAY LTD	0.02%	CA13645T1003
VODAFONE GROUP 1.125% SNR 20/11/2025 EUR	0.02%	XS1721423462
AENA SME S.A.	0.02%	ES0105046009
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.02%	AU3CB0284677
UTD STATES TREAS .625% DUE 03-31-2027	0.02%	US912828ZE35
EDWARDS LIFESCIENCES CORP	0.02%	US28176E1082
Ardian Americas Infra Fund	0.02%	
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	0.02%	US912810TG31
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.02%	US74977SDR04
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.02%	US912810SH23
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.02%	USP1507SAH06
FRESENIUS FINANCE BV 4.0% 01/02/2024	0.02%	XS1026109204
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.02%	US912810SY55
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2028	0.02%	US91282CAD39
SAP AG	0.02%	DE0007164600
EDISON INTERNATIONAL	0.02%	US2810201077
WOLTERS KLUWER NV 030730 0.75 CB	0.02%	XS2198580271
TETRA TECH INC	0.02%	US88162G1031
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.02%	FR0010466938
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.02%	
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.02%	XS2356317177
STELLANTIS NV 180129 0.75 CB	0.02%	XS2356040357
EXTRA SPACE STORAGE INC	0.02%	US30225T1025
TELEFONICA BRASIL SA	0.02%	BRVIVTACNORO
BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	0.02%	US06418BAC28
FORD MOTOR COMPANY	0.02%	US3453708600
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.02%	KR103502G594
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.02%	US9128285M81
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.02%	JP1103621M43
CELLNEX TELECOM SA	0.02%	ES0105066007
JAPAN (10 YR TBOND) .1% 20/06/2031	0.02%	JP1103631M74
SOCIETE GENERALE SA 240929 0.875 CB	0.02%	FR0013448859
CITIGROUP INC 4.3% DUE 11-20-2026	0.02%	US172967JC62
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02%	US45950VEM46
ALLETE INC	0.02%	US0185223007
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.02%	XS2367816076
KIWI PROPERTY GROUP LIMITED	0.02%	NZKPGEO00159
DTD 11/15/2015 2.25% DUE 11-15-2025 REG	0.02%	US912828M565
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2028	0.02%	US91282CAB72
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.02%	PL0000111498
SIMON PROPERTY GROUP LP 011227 3.375 CB	0.02%	US828807DE42
ABB FINANCE BV 190130 0.00 CB	0.02%	XS2286044370
FRAPORT AG	0.02%	DE0005773303
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.02%	NZHNZD00001L7
INDONESIA(REPUBLIC OF) 5.5% 15/04/2026	0.02%	IDG000015108
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.02%	US91282CBT71
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.02%	JP1103601LA4
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD500000	0.02%	AU3FN0069209
FUT JUN 24 EURO DOLLARS	0.02%	
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.02%	JP1051401K75
UNITED PARCEL SERVICE - B	0.02%	US9113121068
INTUITIVE SURGICAL INC	0.02%	US46120E6023
ROCHE HOLDINGS INC 010339 7.00 CB	0.02%	USU75000AN65
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.02%	US912828ZB95
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.02%	FR0013415627
NATIONAL VISION HOLDINGS INC	0.02%	US63845R1077
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.02%	US911365BM59
NESTLE HLDGS INC 0.875% GTD SNR 18/07/25EUR	0.02%	XS1648298559

PACIFIC EDGE LTD NPV	0.02%	NZPEBE0002S1
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.02%	FR0011486067
ETSY INC	0.02%	US29786A1060
JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000	0.02%	JP1103591L73
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.02%	NZLGFD014C0
KATITAS CO LTD	0.02%	JP3932950003
WELLS FARGO & COMPANY	0.02%	US9497461015
LAUREATE EDUCATION INC	0.02%	US5186132032
AMP Shopping Centre Fund	0.02%	
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.02%	US91282CCH25
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.02%	US071813CE75
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.02%	US9128285C00
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.02%	AU3TB0000143
SNAM SPA	0.02%	IT0003153415
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.02%	US9128286Z85
BANK OF AMERICA CORP 250425 2.932 CB	0.02%	CA060505FM13
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.02%	US91282CCY57
HCA INC 5% DUE 03-15-2024	0.02%	US404119BN87
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.02%	JP1051421L13
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.02%	US38869PAP99
POLAND(REPUBLIC .25% 25/10/2026	0.02%	PL0000113460
AMERICAN EXPRESS CO 190338 8.15 CB	0.02%	US025816AZ26
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000	0.02%	PL0000114393
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.01%	US05253JAL52
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE I	0.01%	
JAPANESE GOVT 10Y .1% 20/09/2029	0.01%	JP1103561KA2
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.01%	US912810TA60
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.01%	US912810SF66
CANADIAN GOVT 2.0% 01/09/2023	0.01%	CA135087H987
AUTOMATIC DATA PROC.	0.01%	US0530151036
THE TORONTO DOMINION BANK	0.01%	CA8911605092
ADVANCED DRAINAGE SYTEMS INC	0.01%	US00790R1041
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.01%	USU10517AC12
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.01%	JP1103641MA8
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.01%	US14040HCQ65
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.01%	NZGOVDT531C0
HALMA PLC	0.01%	GB0004052071
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.01%	USQ04578AD42
Lend Lease APPF Retail	0.01%	
NOMAD FOODS LTD	0.01%	VGG6564A1057
LANDIS AND GYR GROUP AG	0.01%	CH0371153492
KIMCO REALTY CORP	0.01%	US49446R1095
ROCKWELL AUTOMATION INC 150831 1.75 CB	0.01%	US773903AL39
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.01%	US91282CCF32
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.01%	USW8454EAR90
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	0.01%	US912810QL52
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.01%	FR0000571218
LCH_RPI BOFAGB2U 03/03/2041 USD P 2.281% / R CPI ARZC010	0.01%	
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.01%	CNE100003G67
PUT SWO USD BNPAGB22 P 2.766% / R 1DSOFR SO230614US27	0.01%	
KOREA(REPUBLIC OF) 2.25% SNR 10/09/23 KRW10000	0.01%	KR103501G893
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.01%	US912810SK51
PVTPL NATIONWIDE BLDG SOCIETY 0.55% DUE 01-22-2024 BEC	0.01%	US63859UBG76
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.01%	US87264ABD63
BANKIA S.A. 1% SNR MTN 25/06/2024 EUR	0.01%	ES0313307219
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.01%	JP1051451LA6
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.01%	US912828ZT04
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	0.01%	US912810TH14
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.01%	US912810QN19
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.01%	US6325C1D228
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.01%	USQ3958YAC77
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.01%	US912810ST60
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.01%	XS2180510732
INTUIT INC	0.01%	US4612021034
British pound sterling	0.01%	
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.01%	US61747YEA91
DEXUS INDUSTRIA REIT ORD UNITS STAP SECURITIES	0.01%	AU0000192833
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375	0.01%	US91282CBH34
QUALCOMM INC	0.01%	US7475251036
KEYENCE CORP NPV	0.01%	JP3236200006
SOLAREGE TECHNOLOGIES INC	0.01%	US83417M1045
COMWLTH BK 2.552% DUE 03-14-2027	0.01%	US2027A1KK25

UNITED STATES TREAS BDS 1.875%	DUE 02-15-2051 REG	0.01%	US912810SU34
EUTELSAT COMMUNICATIONS		0.01%	FR0010221234
FRANCE(GOVT OF) 2.25% SNR 25/05/2024	EUR1	0.01%	FR0011619436
SOUTH AFRICA(REPUBLIC OF)	10.5% BDS 21/12/2026 ZA	0.01%	ZAG000016320
FRANCE(GOVT OF) 0.5% SNR 25/05/26	EUR1'REGS	0.01%	FR0013131877
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS	BOOK EN 2% C	0.01%	US44891ABX46
HANKOOK TIRE & TEC 3.5% SNR 30/01/23	USD200000	0.01%	XS1760764966
LCH_RPI BOFAGB2U 03/03/2028 USD P CPI / R 3.914%	ARZC080	0.01%	
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY		0.01%	JP1051481M76
PROPERTY FOR INDUSTRY LTD		0.01%	NZPFIE0001S5
ST JAMESS PLACE PLC		0.01%	GB0007669376
ABBOTT LABS		0.01%	US0028241000
MOTOROLA SOLUTIONS INC		0.01%	US6200763075
FRANCE(GOVT OF) 0.0% 25/02/2026		0.01%	FR0013508470
FRANCE(GOVT OF)	4.5% 25/04/2041	0.01%	FR0010773192
PUT BONDOPT MSLNGB2X 25/09/2024 FRANCE (GOVT OF) 1 82		0.01%	
KOREA NATIONAL OIL 0.875% SNR MTN	05/10/25 USD	0.01%	US50066RAM88
VERIZON COMMUNICATIONS 1.45% 03-20-2026		0.01%	US92343VGG32
TRAVELERS COS INC / THE		0.01%	US89417E1091
CCSW BNPAGB22 02/02/2027 JPY 1DTONAR /USD 1DSOFR ARR		0.01%	
UNITED STATES TREAS BDS 1.25% DUE	05-15-2050	0.01%	US912810SN90
ARISTA NETWORKS IN COM USD0.0001		0.01%	US0404131064
UNITED STS TREAS NTS .125% DUE	09-15-2023 REG	0.01%	US91282CAK71
INTEL CORP FIXED 3.4% DUE 03-25-2025		0.01%	US458140BP43
PVTPL SIEMENS FINANCIERINGSMATTSCHAPPIJ N V 1.2% DUE 0		0.01%	US82620KAZ66
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C		0.01%	US91282CAP68
VITAL HEALTHCARE PROPERTY TRUST		0.01%	NZCHPE0001S4
KOMATSU FIN AMER 0.849% GTD SNR 09/09/23USD		0.01%	XS2226916133
CELANESE US HLDGS 6.05% DUE 03-15-2025		0.01%	US15089QAL86
ROYAL BANK OF CANADA		0.01%	CA7800871021
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040	EUR1000	0.01%	ES00000120N0
AIR NEW ZEALAND LTD		0.01%	NZAIRE0001S2
PG AND E CORP		0.01%	US69331C1080
INTL BUSINESS 3.45% DUE 02-19-2026		0.01%	US459200JG74
BANK OF NEW ZEALAND		0.01%	
FRANCE(GOVT OF) 0.5% SNR 25/05/25	EUR1'REGS	0.01%	FR0012517027
HEALTH CARE REIT INC 010625 4.00 CB		0.01%	US42217KBF21
SIGNIFY NV EURO.01		0.01%	NL0011821392
EFSS 0.00% 0.0% 13/10/2027		0.01%	EU000A1G0EK7
KEYSIGHT TECHNOLOGCOM USD		0.01%	US49338L1035
CHROMA ATE INC		0.01%	TW0002360005
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026		0.01%	US91282CCP41
BERKSHIRE HATHAWAY INC - CLASS B		0.01%	US0846707026
VALERO ENERGY CORP		0.01%	US91913Y1001
KBC GROUP NV		0.01%	BE0003565737
UNITED STATES TREAS BDS BDS 3% DUE	05-15-2042 REG	0.01%	US912810QW18
MICROSOFT CORP 010639 5.20 CB		0.01%	US594918AD65
UNITED STATES TREAS NTS 1.875% NTS	07/31/2026	0.01%	US912828Y958
ILLUMINA INC		0.01%	US4523271090
UTD STATES TREAS 1.5% DUE 03-31-2023		0.01%	US912828Q293
OLD MUTUAL LTD NPV		0.01%	ZAE000255360
NORDRH-WESTFALEN 2.15% GTD SNR 21/03/19 EUR		0.01%	DE000NRW0LQ9
US TREAS BDS 4.375 DUE 05-15-2040 REG		0.01%	US912810QH41
JAPAN (GOVERNMENT OF) .1% 20/12/2028		0.01%	JP1103531K10
AFLAC INC		0.01%	US0010551028
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF		0.01%	
UNITED STATES TREAS NTS .5% DUE	04-30-2027 REG	0.01%	US912828ZN34
US TREAS BDS DTD 05-16-2011 4.375 DUE	05-15-2041 REG	0.01%	US912810QQ40
UNITED STATES TREAS NTS .5% DUE	05-31-2027 REG	0.01%	US912828ZS21
UNITED STATES OF AMER TREAS NOTES .125% DUE 04-30-2023		0.01%	US91282CBX83
NIKE INC 011145 3.875 CB		0.01%	US654106AE35
VICI PROPERTIES INC		0.01%	US9256521090
EASTMAN CHEMICAL CO 011228 4.50 CB		0.01%	US277432AW04
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1		0.01%	US459058JF11
ALLSTATE CORP		0.01%	US0200021014
New Zealand Dollar Custodial Account "MITNZ New Zealand		0.01%	
DENMARK(KINGDOM) 0% SNR SEC 15/11/31	DKK0.01	0.01%	DK0009924102
UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000		0.01%	GB00BL68HG94
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000		0.01%	GB00B24FF097
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050		0.01%	US912810SS87
UNITED STATES TREAS BDS 3.75 DUE	11-15-2043 REG	0.01%	US912810RD28
FRANCE(GOVT OF) 0.75% SNR 25/05/2028	EUR1	0.01%	FR0013286192

ITALY(REP OF) 3.5% SNR 01/03/2030	EUR1000	0.01%	IT0005024234
UNITED STATES TREAS 2.75% 02-28-2025		0.01%	US9128283Z13
KIA CORP 1.75%	10-16-2026	0.01%	USY4760JAA17
INDONESIA(REP OF) 1.45% SNR 18/09/26	EUR1000	0.01%	XS2012546714
FRANCE(GOVT OF) 2.75% BDS 25/10/27	EUR1000	0.01%	FR0011317783
CME_IRS CHASUS33 14/03/2027 CAD P 2.372% / R 3MCDOR 404		0.01%	
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI		0.01%	
JAPAN(GOVT OF) 0.1% SNR 20/06/29	JPY50000	0.01%	JP1103551K72
TOKIO MARINE HLDG NPV TEMP		0.01%	DU06513126D3
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD		0.01%	NZIBDT003C0
UNITED STATES TREAS NTS 1.5% DUE	11-30-2028 BEO	0.01%	US91282CDL28
LEASEPLAN CORP.NV 3.5% SNR 09/04/25	EUR100000	0.01%	XS2155365641
FACTSET RESEARCH SYSTEMS INC		0.01%	US3030751057
FUT DEC 22 EURX EUR-BOBL		0.01%	
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI		0.01%	US912810QE10
WI TREASURY SEC 3.375%	DUE 11-15-2048 REG	0.01%	US912810SE91
PVTPL DAIMLER TRUCKS FIN NORTH AMER	2.0% 12-14-2026	0.01%	US233853AF73
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024		0.01%	US83368TAT51
JAPAN(GOVT OF) 0.1% SNR 20/03/29	JPY50000	0.01%	JP1103541K42
UNITED STATES TREAS BDS 1.125%	05-15-2040 REG	0.01%	US912810SR05
SHIMANO INC		0.01%	JP3358000002
ROYAL BANK OF CANADA FIXED 2.55%	07-16-2024	0.01%	US78013XZU52
BARCLAYS PLC 5.501% DUE 08-09-2028		0.01%	US06738EBY05
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN		0.01%	
GETLINK SE EUR 0.40		0.01%	FR0010533075
LCH_IRS BOFAGB2U 15/06/2023 CAD P 2.687% / R 3MCDOR ARI		0.01%	
SUNRUN INC		0.01%	US86771W1053
SPIRAX SARCO ENG ORD		0.01%	GB00BWFGQN14
FRANCE(GOVT OF) 5.75% SNR 25/10/2032	EUR1	0.01%	FR0000187635
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I		0.01%	US912810QK79
EQUITY LIFESTYLE PROPERTIES INC		0.01%	US29472R1086
PVTPL VOLKSWAGEN GROUP AMER FIN LLC	3.35% DUE 05-13	0.01%	US928668BE16
FRANCE(GOVT OF) 0.25% SNR 25/11/2026	EUR1	0.01%	FR0013200813
AMERICAN HOMES 4 RENT		0.01%	US02665T3068
UNITED STATES TREAS BDS 4.375%	DUE 11-15-2039	0.01%	US912810QD37
MONETARY AUTH OF SING 3.375%	01/09/2033	0.01%	SG3261987691
HEWLETT PACKARD CO		0.01%	US40434L1052
UNION PACIFIC CORP		0.01%	US9078181081
BHARTI AIRTEL LTD 4.375% DUE 06-10-2025		0.01%	USY0889VAA80
UNITED STATES T NOTE	3.0% 10-31-2025	0.01%	US9128285J52
JAPAN(GOVT OF) 0.1% SNR 20/09/28	JPY50000	0.01%	JP1103521JA8
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO		0.01%	
WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-		0.01%	US9128286G05
CITIGROUP INC 3.29% 03-17-2026		0.01%	US172967NL16
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-201		0.01%	US55608RBE99
UNITED STS TREAS NTS .375% DUE	09-30-2027 REG	0.01%	US91282CAL54
UNITED STATES TREAS NTS 2.0% 04-30-2024		0.01%	US912828X703
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD		0.01%	FR0013405362
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR		0.01%	AU3CB0234581
UNITED STATES TREAS 2.25%	DUE 10-31-2024	0.01%	US9128283D01
DTD 06/30/2018 2.75% DUE 06-30-2025 REG		0.01%	US912828XZ81
UNITED STATES TREAS BDS DTD 08/15/2020	1.375% 08-15-2050	0.01%	US912810SP49
SVENSKA HANDELSBKN 1% SNR EMTN	15/04/2025 EUR	0.01%	XS2156510021
BANCO DE SABADELL 1.75% 10/05/2024		0.01%	XS1991397545
UNITED STATES TREAS NTS 2.375% 12-31-2024		0.01%	US9128283P31
UTD STATES TREAS 2.125% DUE 09-30-2024		0.01%	US9128282Y56
KROGER CO COM USD1.00		0.01%	US5010441013
UNITED STATES OF AMER TBOND 2.625%	01-31-2026	0.01%	US9128286A35
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000		0.01%	GB00BMGR2916
ARGOSY PROPERTY LIMITED		0.01%	NZARGE0010S7
YUM! BRANDS INC		0.01%	US9884981013
BANCO SANTANDER S FIXED 2.746% DUE	05-28-2025	0.01%	US05971KAE91
VECTOR LIMITED		0.01%	NZVCTE0001S7
UNITED STATES TREAS NTS 1.25% DUE	08-31-2024 REG	0.01%	US912828YE44
UNITED STATES TREAS BDS DTD 2.75%	11-15-2047	0.01%	US912810RZ30
BANQUE POPULAIRE .625% 28/04/2025		0.01%	FR0013509726
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048		0.01%	US912810SA79
CSPC PHARMACEUTICAL GROUP		0.01%	HK1093012172
FRANCE(GOVT OF) 0.5% SNR 25/05/29	EUR1'REGS	0.01%	FR0013407236
AMEDISYS INC		0.01%	US0234361089
CK HUTCHISON INTERNATIONAL 21 LTD 1.5% DUE 04-15-2026 I		0.01%	USG2182GAA16
HARTFORD FINANCIAL SERVICES GROUP INC		0.01%	US4165151048

EIFFAGE INC	0.01%	FR0000130452
BANK AMER CORP 3.248% DUE 10-21-2027	0.01%	US06051GGA13
HIKMA PHARMACEUTICALS PLC	0.01%	GB00B0LCW083
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.01%	US912810RC45
SEGRO PLC	0.01%	GB00B5ZN1N88
SKELLERUP HOLDINGS LIMITED	0.01%	NZSKXE000158
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.01%	US83368TBN72
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.01%	XS1681539539
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.01%	FR0013250560
COGNIZANT TECH SOLUTIONS A	0.01%	US1924461023
MEDTRONIC INC 150335 4.375 CB	0.01%	US585055BT26
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FI	0.01%	US05964HAQ83
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.01%	DE000NWB0AQ0
HERA SPA	0.01%	IT0001250932
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.01%	USN30707AN87
New Zealand dollar	0.01%	
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 :	0.01%	US64952WDQ33
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.01%	JP1103511J74
AMERICAN TWR REIT INC	0.01%	US03027X1000
OMNICOM GROUP	0.01%	US6819191064
GENUS PLC	0.01%	GB0002074580
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	0.01%	DE0001102408
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.01%	XS2106056653
EXPORT DEVELOPMNT CANADA 2.8% 31/05/2023	0.01%	AU3CB0253235
SCENTRE GROUP TRUST1 120225 3.50 CB	0.01%	USQ8351LAB91
ESTACIO PARTICIPACOES SA	0.01%	BRYDUQACNOR3
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	0.01%	GB00BTHH2R79
FUT SEP 24 EURO DOLLARS	0.01%	
PACCAR INC	0.01%	US6937181088
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.01%	GB00BYZW3G56
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.01%	US912810RG58
CADENCE DESIGN SYSTEMS INC COM STK USD0.	0.01%	US1273871087
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.01%	JP1051431L45
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.01%	GB00BM8Z2V59
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.01%	US13607HVE97
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.01%	GB00BJMH8534
FUT DEC 22 CBT ULT TNOTE	0.01%	
VENTAS INC	0.01%	US92276F1003
RED ELECTRICA DE ES	0.01%	ES0173093024
MORGAN STANLEY	0.01%	US6174464486
SUMITOMO MITSUI BANKING CORP 240723 2.75 CB	0.01%	XS0937853983
KONINKLIJKE KPN NV	0.01%	NL0000009082
FUT DEC 22 U.S. T-BONDS	0.01%	
KIMBERLY CLARK CORP COM USD1.25	0.01%	US4943681035
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.01%	US912810RS96
THE LINK REAL ESTATE INVESTMENT TRUST	0.01%	HK0823032773
NIPPON TEL AND TEL CP NPV	0.01%	JP3735400008
LCH_OIS BOFAGB2U 18/06/2036 JPY P 0.587% / R 1DTONAR AR	0.01%	
JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000	0.01%	JP1051371JA0
LCH_OIS BOFAGB2U 18/09/2025 GBP P 2.394% / R 1DSONIA AR	0.01%	
BANK OF MONTREAL CAD	0.01%	CA0636711016
JAPAN TBOND BDS .6% DUE 20/12/2023	0.01%	JP1103321DC2
ONO PHARMACEUTICAL CO LTD	0.01%	JP3197600004
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.01%	US92343VDY74
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.01%	JP1300521G93
AON PLC IE COM USD0 1 CL A	0.01%	IE00BLP1HW54
AALBERTS INDUSTRIES NV	0.01%	NL0000852564
CUMMINS INC	0.01%	US2310211063
mitsui FUDOSAN CO Y50	0.01%	JP3893200000
JOHNSON AND JOHNSON 150837 5.95 CB	0.01%	US478160AN49
REGIONS FINANCIAL CORP	0.01%	US7591EP1005
HSBC HOLDINGS PLC	0.01%	GB0005405286
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01%	XS2048709427
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.01%	XS2264978623
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.01%	AU3CB0215796
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.01%	US912810SJ88
3M CO	0.01%	US88579Y1010
CANADA GOVT BD 1.5% 01/06/2026	0.01%	CA135087E679
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.01%	DUIRSNZD3858
DOLLARAMA INC	0.01%	CA25675T1075
KROGER CO 150149 5.40 CB	0.01%	US501044DM06
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.01%	XS1082471423

UTD STATES TREAS FIXED .5% DUE	06-30-2027	0.01%	US912828ZV59
SUN HUNG KAI PROPERTY HKD		0.01%	HK0016000132
US TREAS SEC 4.5 DUE 08-15-2039	REG	0.01%	US912810QC53
BPCE SR NON PFD FLTG RT 1.652% DUE	10-06-2026	0.01%	US05584KAH14
CUBESMART COM		0.01%	US2296631094
INTEL CORP MTN 4.0% 01/12/2022		0.01%	AU3CB0234409
MANITOBA (PROVINCE 5.25% 13/09/2023		0.01%	AU3CB0213429
FRANCE(GOVT OF) 4.75% SNR 25/04/2035	EUR1	0.01%	FR0010070060
BRITISH COLUMBIA	PROV OF 4.25% 27/11/2024	0.01%	AU3CB0221232
TRANSURBAN QUEENSL 3.75% NTS 12/10/23	AUD10000	0.01%	AU3CB0239929
JOHN DEERE FINANCI 4.9% GTD SNR	28/07/2025 AUD	0.01%	AU3CB0291078
PVTPL METROPOLITAN LIFE GLOBAL FDG I	MEDIUM TE .4% DL	0.01%	US59217GGV59
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037	NZD	0.01%	NZGOVDT437C0
NATL AUSTRALIA BK 6.322% 03/08/2032		0.01%	AU3CB0291284
ITALY(REP OF) 2.8% SNR 01/03/2067	EUR1000	0.01%	IT0005217390
AIRSERVICES AUST 2.75% SNR MTN 15/05/23	AUD	0.01%	AU3CB0237436
CNH INDUS CAP AUST 2.1% SNR MTN	12/12/2022 AUD	0.01%	AU3CB0267474
TORONTO DOMINION BANK	FLTG RT 28/07/2025	0.01%	AU3FN0070173
UK(GOVT OF) 5% SNR 07/03/2025	GBP1000	0.01%	GB0030880693
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23	AUD	0.01%	AU3CB0253581
DBS BK 2.370714% 16/06/2025		0.01%	AU3FN0069621
AUSTRALIA PAC AIRP 4.55% SNR SEC	11/11/25 AUD	0.01%	AU3CB0233856
HEARTLAND GROUP HLPV		0.01%	NZHGHE0007S9
COLES GROUP TREASU FRN GTD SNR MTN	08/2025 AUD	0.01%	AU3FN0055695
ARCHER DANIELS MIDLAND CO 120925	1.00 CB	0.01%	XS1877836079
KONINKLIJKE AHOLD DELHAIZE NV		0.01%	NL0011794037
MIZUHO BK LTD CD FLTG RT 22/08/2025		0.01%	AU3FN0070918
FEDERAL REALTY INVESTMENT TRUST		0.01%	US3137451015
CAPGEMINI SA		0.01%	FR0000125338
MANITOBA (PROVINCE 4.25% 03/03/2025		0.01%	AU3CB0223584
UNITED ENERGY DIST 3.85% GTD SNR	23/10/24 AUD	0.01%	AU3CB0247971
UK(GOVT OF) 4.5% BDS 07/09/2034	GBP	0.01%	GB00B52WS153
FRANCE(GOVT OF) 1.75% SNR 25/11/2024	EUR1	0.01%	FR0011962398
ORACLE CORP USD0.01		0.01%	US68389X1054
MARSH & MCLENNAN COM USD1.00		0.01%	US5717481023
OPTUS FINANCE PTY 3.25% GTD SNR 06/09/23	AUD	0.01%	AU3CB0256303
VICTORIA POWER NE FRN GTD SNR EMTN 04/26	AUD	0.01%	AU3FN0059994
HSBC HLDGS PLC FLTG RT 5.21% DUE	08-11-2028	0.01%	US404280DG12
AUSGRID FINANCE 3.75% GTD SNR 30/10/24	AUD	0.01%	AU3CB0248318
T ROWE PRICE GROUP		0.01%	US74144T1088
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25	AUD	0.01%	AU3CB0253417
PACCAR FINL PTY LTD 4.05% 02/06/2025		0.01%	AU3CB0289932
NBN CO LIMITED 4.75% SNR MTN 28/09/26	AUD	0.01%	AU3CB0292597
UNITED STATES OF AMER TREAS BONDS 2.75	BDS DUE 08-15-21	0.01%	US912810QX90
UK TSY 2.75%	07/09/2024	0.01%	GB00BHBFH458
ENERGY PARTNERSHIP 3.642% GTD SNR	11/12/24 AUD	0.01%	AU3CB0249209
JAPAN(GOVT OF) 0.5% SNR 20/09/24	JPY50000	0.01%	JP1103351E98
ENBRIDGE INC		0.01%	CA29250N1050
AMPOL LTD FRN CNV GTD SUB 12/2081	AUD	0.01%	AU3FN0064739
AUST & NZ BANK GRP 6.405%-FRN LT2	20/09/34 AUD	0.01%	AU3CB0292472
NEXITY		0.01%	FR0010112524
ESM 0.01% SNR 04/03/30	EUR0.01	0.01%	EU000A1299L8
WMGUI3 Collateral Account		0.01%	
DTD 832 2.875% DUE 05-31-2025	REG	0.01%	US9128284R87
ORBIA ADVANCE CORP S A B DE CV 1.875%	DUE 05-11-2026 BE	0.01%	USP7S81YAB11
ETSA UTILITIES FIN 3.5% GTD SNR	29/08/2024 AUD	0.01%	AU3CB0246544
ITALY(REP OF) 5.25% BTP 1/11/2029	EUR0.01	0.01%	IT0001278511
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24	AUD	0.01%	AU3CB0247393
IBERDROLA FINANZAS SA 130927	1.25 CB	0.01%	XS1682538183
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27	AUD	0.01%	AU3CB0244168
ITALY(REP OF) 2.45% SNR 01/09/33	EUR1000	0.01%	IT0005240350
DEUTSCHE BK AG N Y BRH 6.119%	07-14-2026	0.01%	US25160PAJ66
UK(GOVT OF) 0.625% SNR 22/10/50	GBP1000	0.01%	GB00BMBL1F74
JAPAN .1% 01/03/2023		0.01%	JP1024221M37
GOLDMAN SACHS WERT 0% MTN 10/06/2027	AUD	0.01%	AU3FN0060729
FRANCE(GOVT OF) 1.25% SNR 25/05/2034	EUR1	0.01%	FR0013313582
AUS GAS NET LTD FRN SNR SEC MTN 07/2026	AUD	0.01%	AU300ENL0021
GERMANY(FED REP) 4% SNR 04/01/2037	EUR0.01	0.01%	DE0001135275
JAPAN(GOVT OF) 0.005% SNR 20/06/2027	JPY	0.01%	JP1051531N75
KOREA DEV BK BDS .8325% 25/08/2023		0.01%	AU3CB0273985
UNITED STATES TREAS BDS BD 3.75% DUE	08-15-2041 REG	0.01%	US912810QS06
UNITED STATES TREAS BDS DTD 02/15/2012	3.125% DUE 02-15	0.01%	US912810QU51

MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.01% AU3CB0278653
TRACTOR SUPPLY COMPANY	0.01% US8923561067
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.01% US9128284Z04
BARCLAYS BANK PLC 20/05/2027	0.01% AU3FN0060448
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.01% ES0000011868
STELLANTIS N V EURO.01	0.01% NL00150001Q9
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.01% JP1201231AC0
EROAD LTD NPV	0.01% NZERDE0001S5
RAPID7 INC	0.01% US7534221046
JAPAN 20 YEARS .4% 20/06/2040	0.01% JP1201731L76
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.01% AU3CB0261576
PUT SWO EUR GSILGB2X P 2.21% / R 6MEURIB SO221208EU22:	0.01%
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.01% AU3CB0242139
LCH_IRS BOFAGB2U 15/06/2023 CAD P 0.945% / R 3MCDOR ARI	0.01%
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.01% JP1201281B64
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.01% US87031CAF05
VOLKSWGN FIN SV AU 2.4% GTD SNR 28/08/2024 AUD	0.01% AU3CB0266013
JAPAN (GOVT OF) BDS .4% 20/09/2040	0.01% JP1201741LA9
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.01% AU3CB0239366
AUSTRALIA(COMWLTH 2.0% 21/08/2035	0.01% AU000XCLWAF4
WI TREASURY N/B 3.125% 08-15-2044	0.01% US912810RH32
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01% AU3CB0237949
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.01% CA135087L443
MARS INC 160732 1.625 CB	0.01% USU57346AK10
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.01% AU3CB0264505
HYUNDAI CAP MTN 3.5% 21/03/2025	0.01% AU3CB0287530
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.01% DK0030506886
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.01% GB00BFWFPL34
MISUMI GROUP INC	0.01% JP3885400006
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.01% DE0001141810
JAPAN (30 YR TBOND .7% 20/03/2051	0.01% JP1300701M48
LCH_OIS BOFAGB2U 03/19/2028 USD P 2.706% / R 1DSOFR ARC	0.01%
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.01% AU3CB0273365
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.01% US912810RE01
PACCAR FINL PTY MTN .75% 24/05/2024	0.01% AU3CB0280402
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.01% AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.01% AU3CB0250132
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.01% XS2058731717
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.01%
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.01% US03027XBV10
UK(GOVT OF) 1.25% SNR 22/07/27 GBP1000	0.01% GB00BDRHNP05
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.01% DE0001141828
ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	0.01% XS2460043743
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.01%
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.01% XS2408621238
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.01% GB00B6460505
FRANCE(GOVT OF) 0.0% 25/11/2030	0.01% FR0013516549
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.01% US29874QEN07
KERING SA 130528 0.75 CB	0.01% FR0013512407
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.01% GB00B3KJDS62
MPT OPER PARTNERS. 3.325% GTD SNR 24/03/25 EUR	0.01% XS1523028436
AMERICAN EXPRESS CO 3.375% 05-03-2024	0.01% US025816CV93
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.01% US912810RB61
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.01% JP1201501E99
AT&T INC FIXED 2.9% DUE 12-04-2026	0.01% XS1879223565
COMCAST CORP	0.01% US20030N1019
PRINCIPAL FINANCIAL GROUP	0.01% US74251V1026
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-;	0.01% US40052VAC81
UTD STATES TREAS 1.75% DUE 12-31-2026	0.01% US912828YX25
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.01% US04517PBG63
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20;	0.01% US912828ZF00
SNAM SPA 300631 0.625 CB	0.01% XS2358231798
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.01% US459058KD44
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.01% MX0MGO0000H9
EURO INV BANK FR SNR 01/26 USD200000'REGS	0.01% XS2289587862
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.01% XS1757394322
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	0.01%
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.01% IDG000014101
UTD STATES TREAS 1.375% DUE 08-31-2026	0.01% US912828YD60
ASTELLAS PHARMA NPV	0.01% JP3942400007
LCH_OIS CHASUS33 17/03/2052 GBP P 1.442% / R 1DSONIA 404	0.01%
BANK OF IRELAND GROUP PLC 100527 0.375 CB	0.01% XS2311407352

UNITED STATES OF AMERICA TNOTE 1.5%01-15-2023	0.01%	US912828Z294
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.01%	DE0001102341
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.01%	US00774MAV72
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.01%	IT0003934657
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.01%	ES00000127G9
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.01%	US96043FAG81
TSY INFL IX N/B TII O 1/8 04/15/27 04-15-2027	0.01%	US91282CEJ62
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.01%	AU3CB0268035
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%	
AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025	0.01%	XS1316569638
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.01%	AU3CB0268548
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%	0.01%	US91282CAT80
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.01%	XS2240494471
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.01%	IT0001444378
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.01%	US912810QT88
UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	0.01%	GB00B7Z53659
AMERN INTL GROUP 2.5% DUE 06-30-2025	0.01%	US026874DQ70
ONEMAIN HOLDINGS INC	0.01%	US68268W1036
CHURCH & DWIGHT CO	0.01%	US1713401024
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.01%	US912810SC36
JAPAN (20 YR TBOND .4% 20/06/2041	0.01%	JP1201771M76
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.01%	AU3CB0285310
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.01%	US912810RK60
COLOMBIA(REPUBLIC OF) 6.0% 28/04/2028	0.01%	US195325BZ79
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.01%	ES00000123C7
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.01%	US912810RT79
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.01%	SG31A7000004
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.01%	US912810RY64
New Zealand Dollar Custodial Account â€“ MITNZ SR Overseas :	0.01%	
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.01%	US912810QZ49
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.01%	AU000000TCL6
SALESFORCE INC	0.01%	US79466L3024
CHECK POINT SOFTWARE TECH	0.01%	IL0010824113
CAPITAL ONE FINL CORP .8% 06-12-2024	0.01%	XS2009011771
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.01%	AU3FN0069027
SWISSCOM AG - CHF17 REGISTERED SHARES	0.01%	CH0008742519
BAYERISCHE MOTOREN WERKE AG	0.01%	DE0005190003
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.01%	AU3CB0281145
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.01%	US912810RX81
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.01%	DE0001102390
MAPFRE SA 4.375%-FRN SUB 31/03/47 EUR	0.01%	ES0224244089
PAYPAL HOLDINGS INC	0.01%	US70450Y1038
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.01%	US912810RM27
BNP PARIBAS 3.625% 01/09/2029	0.01%	FR001400CFW8
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01%	AU000000CWY3
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.01%	JP1200631388
BLOCK INC	0.01%	US8522341036
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.01%	US958102AQ89
BOOKING HLDGS INC COM USD0.008	0.01%	US09857L1089
Indonesian rupiah	0.01%	
GENERAL MILLS INC	0.01%	US3703341046
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.01%	US912810RV26
ELI LILLY AND CO 011131 0.625 CB	0.01%	XS2075937370
FERRARI NV COM EUR 0.01	0.01%	NL0011585146
GERMANY(FED REP) 0% SNR 15/08/2030 EUR0.01	0.01%	DE0001102507
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.01%	GB00BMGR2809
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.01%	XS2020670779
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.01%	USP3579EAY34
NESTE OYJ	0.01%	FI0009013296
VMWARE INC-CLASS A	0.01%	US9285634021
US BANCORP	0.01%	US9029733048
KBC GROUP NV 1.625% 18/09/2029	0.01%	BE0002290592
LOWE'S COS INC	0.01%	US5486611073
GSK PLC	0.01%	GB00BN7SWP63
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.01%	GB00BL68HH02
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.138% / R 3MCDOR ARI	0.01%	
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.01%	JP1103481H98
JAPAN(GOVT OF) 0.005% SNR 01/09/2023 JPY	0.01%	JP1024281M91
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.01%	US912810RU43
MARATHON PETROL COM	0.01%	US56585A1025
CANADA GOVT 1.5% 01/12/2031	0.01%	CA135087N266
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.01%	CA135087K379

UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.01% GB0004893086
GERMANY(FED REP) 0.25% SNR 15/02/27 EURO.01	0.01% DE0001102416
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032	0.01% US08182BAL27
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.01% FR0011461037
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.01% US41068X1000
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-:	0.01% US912810QY73
CBRE GROUP INC CLASS A	0.01% US12504L1098
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.01% JP1201661JA3
ITALY(REP OF) 6.5% SNR 01/11/2027 EURO.01	0.01% IT0001174611
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024 EUR1000	0.01% ES00000124W3
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.01% IT0005321325
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.01% XS2434710799
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.01% JP1300361C33
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.01% AU3CB0283034
COMWLTH BK 3.214% DUE 05-27-2025	0.01% US20271AAJ60
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.01% IT0005413171
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.01% ES00000126B2
CANON INC	0.01% JP3242800005
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.01%
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.01% US87927YAA01
Australian Dollar Custodial Account â€” MMF Short Term Depo:	0.01%
HEALTHPEAK PROPERTIES INC	0.01% US42250P1030
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.01% USP37878AC26
WELLTOWER INC 2.05% DUE 01-15-2029 BEO	0.01% US95040QAN43
BANK NOVA SCOTIA B C 1.35% 06-24-2026	0.01% US0641594A17
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.01% GB00BMBL1G81
ITALGAS SPA	0.01% IT0005211237
ITALY(REP OF) 4.75% SNR 01/08/23 EUR1000	0.01% IT0004356843
HEALTHCARE REALTY TRUST INC	0.01% US42226K1051
UBS GROUP AG	0.01% CH0244767585
ADVANCED MICRO DEV	0.01% US0079031078
M & T BANK CORPORATION	0.01% US55261F1049
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.01% XS1312953596
TRUIST FINL CORP COM USD5	0.01% US89832Q1094
FUT DEC 22 SFE 3Y T-BOND	0.01%
FUT SEP 25 ICE SONIA SO3	0.01%
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.01% IT0005001547
SNAM SPA 170630 0.75 CB	0.01% XS2190256706
CREDIT AGRICOLE SA	0.01% FR0000045072
LCH_IRS BOFAGB2U 14/10/2033 EUR P 2.235% / R 6MEURIB AR	0.01%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3.712% / R 3MBBSW AR	0.01%
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.01% JP1201451D66
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.01% JP12011419C6
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.01% IT0003535157
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.01% JP1300371C98
IREN SPA 010730 1.00 CB	0.01% XS2197356186
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.01% GB00B16NNR78
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.01% AU3CB0283646
RED ELECTRICA FINANCIACIONES SAU 240533 0.50 CB	0.01% XS2343540519
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.01% US87264ABV61
O REILLY AUTOMOTIVE INC 150331 1.75 CB	0.01% US67103HAK32
JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000	0.01% JP1201121975
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.01% IT0005045270
FUT SEP 23 90 DAY B-BILLS	0.01%
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.01% JP1201131990
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.01% CA135087L518
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.01% US912810SD19
KMD BRANDS LIMITED	0.01% NZKMDE0001S3
BANK AMER CORP 3.974% 02-07-2030	0.01% US06051GHQ55
ANALOG DEVICES INC 011031 2.10 CB	0.01% US032654AV70
CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD	0.01% AU3CB0280956
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.01% US912810FP85
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR	0.01% XS2082969655
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS	0.01% FR0014002WK3
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.01% MYBMO2000028
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.01% ES00000126Z1
CITIGROUP INC USD	0.01% US1729674242
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.01% GB00BL68HJ26
RECKITT BENCKISER GROUP PLC	0.01% GB00B24CGK77
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.01% GB00BFXOZL78
BNP PARIBAS SA 130731 1.25 CB	0.01% FR0014001GJ0
HANGZHOU TIGERMED CONSULTING CO LTD	0.01% CNE1000040M1

JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.01% JP1201051891
ULTA BEAUTY INC COM	0.01% US9038453031
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.01% FR0010171975
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.01% US912810RN00
NEXTERA ENERGY CAP HLDGS INC FLTG DUE 02-22-2023	0.01% US65339KBT60
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.01% FR0010371401
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042 REG	0.01% US912810TF57
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.01% FR0013154044
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.01% JP1200951760
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.01% US9128285T35
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.01% CA135087M276
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.01% DE0001135176
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.01% FR0014001N46
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.01% DE0001102374
AMDOCS LIMITED	0.01% GB0022569080
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.01% JP1300321A34
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.01% JP1201721L45
CHENIERE ENERGY INC	0.01% US16411R2085
SAFARICOM PLC	0.01% KE1000001402
WILLIAMS COMPANIES INC	0.01% US9694571004
JAPAN (20 YR TBOND .5% 20/12/2041	0.01% JP1201791N14
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.01% CA135087L690
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.01% GB00B1VWPJ53
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.01% GB00BNNGP668
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.01% US045054AN37
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.01% XS1883878966
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.01% ES00000128H5
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.01% AU0000000ANZ3
ANALOG DEVICES INCORPORATED COM USD 0.16	0.01% US0326541051
CANADA(GOVT OF) 0.25% BDS 01/11/2022 CAD1	0.01% CA135087L369
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.01% FR0014007PV3
CCSW BARCGB22 03/14/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.01% JP12009216C0
SCENTRE GROUP	0.01% AU000000SCG8
CCSW BARCGB22 03/17/2027 JPY 1DTONAR /USD 1DSOFR ARR	0.01%
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93	0.01% JP1200931739
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.01% JP1200891685
STRYKER CORP	0.01% US8636671013
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.01% JP1200861647
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.01% GB00B54QLM75
BONOS Y 0.0% 31/01/2025	0.01% ES0000012F92
KLEPIERRE SA 170231 0.875 CB	0.01% FR0014000KT3
Income Due - USD	0.01%
BPCE SA FIXED 2.375% DUE 01-14-2025	0.01% US05584KAG31
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.01% JP1200851630
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000	0.01% IT0005365165
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.01% JP1200841615
JOHNSON CTLS INTL 1% SNR 15/09/2023 EUR100000	0.01% XS1580476759
AMERISOURCEBERGEN CORP	0.01% US03073E1055
JACK HENRY & ASSOCIATES INC	0.01% US4262811015
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.01% ES00000124C5
CK ASSET HOLDINGS HK	0.01% KYG2177B1014
SERVICENOW INC	0.01% US81762P1021
EMERSON ELECTRIC CO	0.01% US2910111044
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.01% DE0001102424
VONOVIA SE NPV	0.01% DE000A1ML7J1
HEWLETT PACKARD ENTERPRISE CO	0.01% US42824C1099
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.01% JP1200781563
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01% NZOCAE0002S0
LCH_IRS BOFAGB2U 02/12/2028 EUR P 1.103% / R 6MEURIB AR	0.01%
WOLTERS KLUWER	0.01% NL0000395903
CALL SWO USD BNPAGB22 P 1DSOFR / R 2.766% SO230614US2	0.01%
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-20	0.01% US46647PBK12
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.01% GB00B06YGN05
GERMANY(FEDERAL 0.0% 09/10/2026	0.01% DE0001141844
ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	0.01% XS2027400063
INVESTEC 6.75%-FRN PERP GBP200000	0.01% XS1692045864
ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000	0.01% IT0005210650
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO	0.01%
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.01% IT0004513641
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.12% / R 6MEURIB ARIF	0.01%

VERIZON COMMUNICATIONS FLTG RATE	03-20-2026	0.01%	US92343VGE83
JAPAN(GOVT OF) 1.6% SNR 20/06/32	JPY50000	0.01%	JP1201391C86
CANADIAN APARTMENT PROPERTIES REITS		0.01%	CA1349211054
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	0.01%	JP1300331A99
KINDER MOR INC DEL COM USD0.01		0.01%	US49456B1017
AMERN TOWER CORP 2.1% DUE 06-15-2030		0.01%	US03027XBC39
FIDELITY NATIONAL 2.25% DUE 03-01-2031		0.01%	US31620MBT27
BUNDESREPUB. DEUTSCHLAN 2.5% BDS	04/07/2044 EUR	0.01%	DE0001135481
GERMANY(FED REP) 1% SNR 15/08/2025	EUR0.01	0.01%	DE0001102382
JAPAN (20 YEAR ISSUE) .4% 20/03/2039		0.01%	JP1201681K44
CONINENTAL AG 120923 0.00 CB		0.01%	XS2051667181
ITALY(REP OF) 4.5% SNR 01/03/2024	EUR1000	0.01%	IT0004953417
BNP PARIBAS FIXED 6.625% DUE 12-31-2049		0.01%	USF1R15XK938
BRIGHT HORIZONS FAMILY SOLUTIONS INC		0.01%	US1091941005
UNILEVER CAPITAL CORP 120851 2.625 CB		0.01%	US904764BR72
ILLINOIS TOOL WORKS		0.01%	US4523081093
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028	EUR0.01	0.01%	BE0000291972
JAPAN(GOVT OF) 0.7% SNR 20/12/51	JPY50000	0.01%	JP1300731N17
JAPAN T-BOND 0.5% 20/12/2024		0.01%	JP1103361EC6
JAPAN(GOVT OF) 0.6% SNR 20/06/24	JPY50000	0.01%	JP1103341E67
JAPAN(GOVT OF) 0.3% SNR 20/12/25	JPY50000	0.01%	JP1103411FC6
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025		0.01%	JP1103381F34
NATIONAL BANK OF CANADA		0.01%	CA6330671034
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-2049		0.01%	US35564RBF01
GERMANY(FED REP) 0% SNR 15/11/2028	EUR0.01	0.01%	DE0001102556
CARLISLE COS INC		0.01%	US1423391002
JAPAN(GOVT OF) 0.1% SNR 20/09/26	JPY50000	0.01%	JP1103441G98
RADIUS RESIDENTIAL CARE LTD		0.01%	NZRADE0005S4
ITALY(REP OF) 7.25% SNR 01/11/26	EUR0.01	0.01%	IT0001086567
ITALY(REP OF) 5% SNR 01/08/2039	EUR1000	0.01%	IT0004286966
JAPAN .1% 20/03/2023		0.01%	JP1051351J37
VONOVIA SE 010932 0.75 CB		0.01%	DE000A3MP4V7
KILROY REALTY CORP		0.01%	US49427F1084
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.755% / R 6MMBSW AR		0.01%	
ASX LIMITED		0.01%	AU0000000ASX7
JAPAN(GOVT OF) 2.2% SNR 20/09/27	JPY50000	0.01%	JP1200971792
CANADA(GOVT OF) 1.25% BDS 01/03/2025	CAD1	0.01%	CA135087K528
BELGIUM(KINGDOM) 4.25% SNR 28/03/41	EUR0.01	0.01%	BE0000320292
JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	0.01%	JP1201591GC4
FMC CORP		0.01%	US3024913036
FRANCE(GOVT OF) 2% SNR 25/05/2048	EUR1	0.01%	FR0013257524
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026	AUD1000	0.01%	AU0000106411
INTL FIN FAC FOR 1% SNR 21/04/26	USD1000'34'	0.01%	XS2333299324
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26	EUR1000	0.01%	ES0000012729
UK(GOVT OF) 4.25% SNR 07/03/36	GBP1000	0.01%	GB0032452392
NUTRIEN LTD COM NPV		0.01%	CA67077M1086
TESCO ORD GBP0.06333		0.01%	GB00BLGZ9862
JAPAN(GOVT OF) 0.5% SNR 20/09/36	JPY50000	0.01%	JP1201581G90
ADOBE INC 010230 2.30 CB		0.01%	US00724PAD15
ITALY(REP OF) 1.75% SNR 01/07/24	EUR1000	0.01%	IT0005367492
ITALY(REP OF) 2.5% SNR 15/11/2025	EUR1000	0.01%	IT0005345183
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	0.01%	GB00B39R3707
EURO BK RECON&DEV 6.45% CURR/LKD	13/12/22 IDR	0.01%	XS1734550897
LCH_IRS BOFAGB2U 20/06/2032 EUR P 2.697% / R 6MEURIB AR		0.01%	
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.01%	JP1300341B39
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI		0.01%	US912810QA97
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032		0.01%	US31620MBV72
COOPERATIEVE RABOBANK 1.004% 09-24-2026		0.01%	US74977SDJ87
NIBC BANK NV	CORPNOTE 3.125% 15/11/2023	0.01%	XS1909177625
LCH_OIS BOFAGB2U 11/09/2052 USD P 2.52% / R 1DSOFR AROI		0.01%	
KELLOGG COMPANY		0.01%	US4878361082
ITALY(REP OF) 5% SNR 01/09/2040	EUR1000	0.01%	IT0004532559
FRESENIUS MED CARE 1% GTD SNR 29/05/26	EUR1000	0.01%	XS2178769076
PUT SWO USD MSLNGB2X P 2.45% / R 1DSOFR	SO221028US24'	0.01%	
FIRST INDUSTRIAL REALTY TRUST		0.01%	US32054K1034
MEDTRONIC PLC		0.01%	IE00BTN1Y115
BCE INC		0.01%	CA05534B7604
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD		0.01%	USQ8053LAA28
THE WALT DISNEY CO		0.01%	US2546871060
H & R BLOCK INCORPORATED		0.01%	US0936711052
VERBUND AG 010441 0.90 CB		0.01%	XS2320746394
BUONI POLIENNALI 1.5 1.5% 01/06/2025		0.01%	IT0005090318

AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.01% AU3TB0000150
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	0.01% GB00BBJNQY21
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.01% IT0004889033
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.01% US22536PAH47
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.01% IT0005370306
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.01% ES0000012A89
PUT SWO EUR GSILGB2X P 2.487% / R 6MEURIB SO230320EU24	0.01%
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.01% AU0000101792
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.01% DE0001135226
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.01% IT0005340929
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.01% GB00BFWFPP71
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.01% DE0001102465
Colombian peso	0.01%
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01% XS2169281131
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.01% AU3TB0000168
COVENTRY BS 6.875%-FRN PERP GBP200000	0.01% XS1961836712
ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.01% IT0005170839
OTIS WORLDWIDE COR COM	0.01% US68902V1070
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.01% XS2294155739
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.01% IT0005433690
Omnes Capital Co-Investment	0.01%
Australian Dollar Custodial Account â€” MMF Global Sovereign	0.01%
TELEFONICA DE ESPA SPPT50	0.01% ES0178430E18
FUTURES MARGIN-CAD	0.01%
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.01% JP1201251B37
DEXUS	0.01% AU000000DXS1
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.01% ES0000012B88
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.01% ES0000012E51
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.01% XS2102507600
FUTURES MARGIN-EURO	0.01%
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.01% ES0000012K46
GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01	0.01% DE0001102432
FORTINET INC COM USD0.001	0.01% US34959E1091
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.01% AU000XCLWAI8
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.01% GB00B8429V04
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1000	0.01% ES00000121G2
STORE CAPITAL CORP	0.01% US8621211007
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.01% JP1201761M45
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.01% USN30706VD93
EUROPEAN UNION .45% 04/07/2041	0.01% EU000A3KT6B1
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1 REGS	0.01% FR0010916924
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.01% IT0005094088
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.01% ES0000012B39
PALO ALTO NETWORKS INC	0.01% US6974351057
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.01% JP1201431D38
GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01	0.01% DE0001135069
JAPAN (30YR) .8% 20/03/2048	0.01% JP1300581J30
KOMATSU LTD JPY	0.01% JP3304200003
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	0.01% PL0000113783
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030	0.01% AU0000087454
LCH_IRS BOFAGB2U 15/03/2043 AUD P 4.086% / R 6MBBSW AR	0.01%
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.01% XS1918887156
BNP PARIBAS SR NON PFD REG S MED TERM NT1.323% 01-13-21	0.01% US09659X2N16
INVESTOR AB SER B NPV	0.01% SE0015811963
HCA INC 5.25% DUE 04-15-2025	0.01% US404119BQ19
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.01% JP1201481E36
OVERSEA-CHINESE BANKING CORP	0.01% SG1S04926220
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.01% XS2010031057
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.01% AU000XCLWAU3
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.01% US852060AT99
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS	0.01% IE00BDR5HM97
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.01% IT0004644735
MSTB03 WEST PAC	0.01%
ALLSTATE CORP 151232 6.125 CB	0.01% US020002AP64
PUT BONDOPT MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77.	0.01%
PVTPL DANONE NT 144A 2.589% DUE 11-02-2023/11-02-20	0.01% US23636TAD28
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	0.01% XS2343340852
KERRY GROUP PLC-A	0.01% IE0004906560
SNAP ON INC	0.01% US8330341012
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.01% GB00BLPK7110
CELANESE US HLDGS 4.777% 19/07/2026	0.01% XS2497520705
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.01% US05971KAA79

COLOMBIA(REP OF) 4.5% SNR 15/03/29	USD200000	0.01%	US195325DP79
ANZ NAT INT LONDON 0.2% GTD SNR	23/09/2027 EUR	0.01%	XS2389757944
ITALY(REP OF) 0.9% BDS 01/04/2031	EUR1000	0.01%	IT0005422891
UNITED STATES TREAS NTS DTD 12/31/2015	2.125% DUE 12-31	0.01%	US912828N308
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1	DSO NIA 400	0.01%	
NIKE INC CL B		0.01%	US6541061031
JAPAN T-BOND 1.2 20/12/2034		0.01%	JP1201511EC7
SOCIETE GENERALE 7.875% 29/12/2049		0.01%	USF8586CRW49
JAPAN(GOVT OF) 2.4% SNR 20/03/37	JPY50000	0.01%	JP1300261748
NORTONLIFELOCK INCCOM USD0.01		0.01%	US6687711084
BARCLAYS PLC 5.2% DUE 05-12-2026		0.01%	US06738EAP07
JAPAN	1.7% BDS 20/09/32 JPY50000	0.01%	JP1201401C92
PPG INDUSTRIES 1.2% DUE 03-15-2026		0.01%	US693506BU04
M&G PLC 6.5%-FRN LT2 20/10/2048 USD		0.01%	XS1888930150
CCSW BARCGB22 17/03/2023 USD 1DSOFR /JPY 1	DTONAR ARR	0.01%	
CCSW BARCGB22 14/03/2023 USD 1DSOFR /JPY 1	DTONAR ARR	0.01%	
GERMANY(FED REP) 1.75% BDS 15/02/24	EUR0.01	0.01%	DE0001102333
ITALY(REP OF) 2.45% BDS 01/10/23	EUR1000	0.01%	IT0005344335
GERMANY(FEDERAL REPUBLIC)	1.5% BDS 15/02/2023 E	0.01%	DE0001102309
GERMANY(FEDERAL REPUBLIC)	4.25% BDS 04/07/2039 E	0.01%	DE0001135325
GERMANY(FED REP) 0% SNR 15/05/2035	EUR0.01	0.01%	DE0001102515
JAPAN(GOVT OF) 2.3% SNR 20/03/39	JPY50000	0.01%	JP1300301940
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND		0.01%	NL0010733424
FUT DEC 24 EURO DOLLARS		0.01%	
US ULTRA BOND 2212 F		0.01%	DU00USU22124
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023		0.01%	DE0001102325
SECOM CO LTD		0.01%	JP3421800008
VEOLIA ENVIRONNEME 0.892% SNR 14/01/2024	EUR	0.01%	FR0013394681
MERCK & CO INC 1.875% SNR 15/10/2026	EUR	0.01%	XS1028941117
WARNERMEDIA HLDGS INC SR NT 3NC1 144A	3.788% 03-15-20	0.01%	US55903VAU70
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037	EUR1000	0.01%	ES0000012932
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3	MCDOR ARI	0.01%	
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029	EUR1000	0.01%	ES0000012F43
TELE2 AB		0.01%	SE0005190238
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28	AUD1000	0.01%	AU000XCLWAR9
REGENERON PHARMACEUTICALS INC		0.01%	US75886F1075
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31	EUR	0.01%	DE000DL19VB0
CMO TRITON TRUST SER 21-1 CL A1 FLTG	22/10/2052	0.01%	AU3FN0058145
ITALY(REPUBLIC OF) 0.95% .95% 01/12/2031		0.01%	IT0005449969
JAPAN (30 YR TBOND .7% 20/06/2051		0.01%	JP1300711M79
QNB FIN LTD 2.625% 12/05/2025		0.01%	XS2162033729
UPWORK INC		0.01%	US91688F1049
PRAXAIR INC NT 1.1% 08-10-2030		0.01%	US74005PBT03
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000		0.01%	GB00B00NY175
HALEON PLC		0.01%	GB00B0MX86B70
NETHERLANDS (KINGDOM OF)	3.75% SNR BDS 15/01/20	0.01%	NL0009446418
CLOVERIE 5.625%-FRN SUB 24/06/46 USD		0.01%	XS1385999492
AUSTRALIAN GOVT .25% 21/11/2025		0.01%	AU00000095457
HOST HOTELS & RESORTS INC		0.01%	US44107P1049
ESM 0.01% SNR 15/10/31	EUR0.01	0.01%	EU000A1Z99P9
GERMANY(FED REP) 0% SNR 13/10/23	EUR0.01'178	0.01%	DE0001141786
PVTPL SABLE INTL FIN LTD FIXED	5.75% 09-07-2027	0.01%	US785712AG56
VICINITY CENTRES ORDINARY UNITS FULLY PAID		0.01%	AU000000VCX7
NORDEA BK ABP MED .625% DUE 05-24-2024		0.01%	US65559D2C22
ITALY(REP OF) 1.45% SNR 15/11/24	EUR1000	0.01%	IT0005282527
BANCO SANTANDER 5.25%-FRN PERP	EUR200000	0.01%	XS1692931121
FRANCE(GOVT OF) 0% SNR 25/03/2024	EUR1'REGS	0.01%	FR0013344751
ITALY(REP OF) 1.35% SNR 01/04/30	EUR1000	0.01%	IT0005383309
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50	EUR1	0.01%	FR0013404969
NATL AUSTRALIA BK 3.5% DUE 06-09-2025		0.01%	US63254ABD90
BONOS Y OBLIG DEL .25% 30/07/2024		0.01%	ES0000012E85
GERMANY(FED REP) 0% GTD SNR 18/10/24	EUR0.01	0.01%	DE0001141802
OTC DERIVATIVE CASH COLLATERAL	RECEIVABLE FROM CIT	0.01%	
SPAIN(KINGDOM OF) 0% SNR 31/05/2024	EUR1000	0.01%	ES0000012H33
STATE STREET CORP USD		0.01%	US8574771031
UK(GOVT OF) 1.25% SNR 22/10/41	GBP1000	0.01%	GB00BJQWYH73
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24	NZD	0.01%	NZLGFDT011C6
ASSICURAZIONI GENERALI SPA		0.01%	IT0000062072
NIKE INC 2.75% DUE 03-27-2027		0.01%	US654106AJ22
DENMARK(KINGDOM) 4.5% SNR 15/11/2039	DKK0.01	0.01%	DK0009922320
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027	EUR1000	0.01%	ES00000128P8
BUONI POLIENNALI 0.0% 15/04/2024		0.01%	IT0005439275

LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI	0.01%
JPMORGAN CHASE & CO 4.08% 04-26-2026	0.01% US46647PCZ71
BANK OF NEW YORK MELLON CORP	0.01% US0640581007
KLA TENCOR CORPORATION COM USD 0.01	0.01% US4824801009
RAYMOND JAMES FINL COM USD0.01	0.01% US7547301090
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.01% NL0011220108
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.01% XS2465984289
NN GROUP NV	0.01% NL0010773842
IRSIJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.01% DUJRSJAN2143
S AND P GLOBAL INC COM USD1	0.01% US78409V1044
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.01% AU000XCLWAX7
STANDARD CHARTERED	0.01% GB0004082847
POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	0.01% PL0000108866
NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS	0.01% NL0011819040
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.01% IT0005240830
SKANDINAVISKA ENSKIL SEK	0.01% SE0000148884
NATL EXPRESS GRP 2.5% GTD SNR 11/11/2023GBP	0.01% XS1514188488
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.01% XS2177021271
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	0.01% JP1201601H38
ARGENTUM NETHERLAN 5.625%-FRN SUB 15/08/52 USD	0.01% XS1423777215
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.01% JP1103491HC4
TOYOTA FIN .85% 09/09/2024	0.01% AU3CB0282945
CELLNEX FIN CO SAU 2.25% GTD SNR 12/04/26 EUR	0.01% XS2465792294
OREILLY AUTO NEW COM	0.01% US67103H1077
REGENCY CENTERS CORPORATION	0.01% US7588491032
AVIVA ORD GBP0.328947368	0.01% GB00BPQY8M80
SUMMIT INDUSTRIAL INCOME REIT	0.01% CA8661201167
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.01% NL0010721999
Charter Hall Core Plus Office Fund	0.01%
BOLIDEN AB	0.01% SE0017768716
LCH_IRS BOFAGB2U 14/10/2041 EUR P 0.96% / R 6MEURIB ARIF	0.01%
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.01% ES0000012132
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	0.01% US912810PX00
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.01% IT0003256820
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	0.01% JP1300641KA3
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.01% GB00B128DP45
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	0.01% JP1201611H69
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B'REGS	0.01% USP28769AA86
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.01% US912828YG91
JAPAN (40 YR TBOND .5% 20/03/2059	0.01% JP1400121K57
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.01% XS1936791612
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.01%
JAPAN METROPOLITAN FUND INVEST	0.01% JP3039710003
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.01% NL0000102234
SPAIN(KINGDOM OF) .8% 30/07/2027	0.01% ES0000012G26
SONOCO PRODUCTS CO	0.01% US8354951027
LCH_IRS BOFAGB2U 05/05/2036 EUR P 2.192% / R 6MEURIB AR	0.01%
TC ENERGY CORP	0.01% CA87807B1076
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.01% NL0015031501
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.01% JP12009917C3
BNP PARIBAS SA	0.01% FR0000131104
FUT PUT DEC 22 LIF 3M EURIBR 9987	0.01%
ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000	0.01% IT0005419848
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.01% FR0014003513
GERMANY(FED REP) 0% GTD SNR 15/11/27 EUR0.01	0.01% DE0001102523
GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01	0.01% DE0001102457
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.01% ES00000124H4
EMERSON ELEC CO .875% DUE 10-15-2026	0.01% US291011BP85
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.01% JP1201651J76
OTC DER CASH COLL REC FROM BARCLAYS	0.01%
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.01% XS1580239207
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.01% GB00BMGR2791
MANULIFE FINANCIAL CORP	0.01% CA56501R1064
BBVA(BILB-VIZ-ARG) 0.125%-FRN SNR 24/03/27 EUR	0.01% XS2322289385
GOLDMAN SACHS GROUP INC.	0.01% US38141G1040
Income Due - JPY	0.01%
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.01% JP1201671K12
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.01% FR0000571085
SEAGATE TECH HLDGS COM USD0.00001	0.01% IE00BKVD2N49
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.01% IT0005390874
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	0.01% COL17CT03813
CONSTELLATION SOFTWARE COM	0.01% CA21037X1006

UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.01%	XS2121441856
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.01%	JP1201571G68
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.01%	JP1201541F90
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.01%	DE0001135143
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.01%	IT0005437147
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.01%	ES0000012G34
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.01%	GB00BDCHBW80
DEUTSCHE BANK AG MTN 1.875% 23/02/2028	0.01%	DE000DL19WL7
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.01%	JP1300281845
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.01%	JP1300231675
Australian Dollar Custodial Account â€” Absolute Return Bond f	0.01%	
GERMANY(FED REP) 0% SNR 05/04/24 EURO.01'179	0.01%	DE0001141794
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.01%	SG3254976487
LOBLAW COMPANIES LTD	0.01%	CA5394811015
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI	0.01%	
IRSNZD395 IRS BNZ NZD 030532 RFLT 3ZBSW PFXD 3.955	0.01%	DUIRSNZD3957
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.01%	JP1201711L13
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.01%	JP13002918A0
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.01%	XS2131567138
PUT SWO EUR BNPAGB22 P 1.567% / R 6MEURIB SO221114EU:	0.01%	
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.01%	FR0013480613
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	0.01%	US65339KBW99
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.01%	JP1201551FC0
CAPITALAND INTEGRATED COMMERCIAL	0.01%	SG1M51904654
GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01	0.01%	DE0001102499
WSP GLOBAL INC	0.01%	CA92938W2022
JAPAN (20 YR .5% 20/09/2041	0.01%	JP1201781MA3
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.01%	FR0012938116
Malaysian ringgit	0.01%	
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.01%	JP1300601JA9
GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01	0.01%	DE0001102481
BERKLEY WR CORP COM USD0.20	0.01%	US0844231029
NIPPON PROLOGIS REIT INC	0.00%	JP3047550003
GILEAD SCIENCES INC	0.00%	US3755581036
OISNZD271 OIS ANZ NZD 061022 RFLT NZIONA PFXD 2.71	0.00%	DUOISNZD2713
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	0.00%	JP1201461D98
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	JP1201171A43
HONDA MOTOR CO LTD	0.00%	JP3854600008
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	JP1300671L78
WOLTERS KLUWERS .25% 30/03/2028	0.00%	XS2324836878
KLEPIERRE- EUR4	0.00%	FR0000121964
FUT DEC 23 90 DAY B-BILLS	0.00%	
BUNZL PLC	0.00%	GB00B0744B38
LAM RESEARCH CORPORATION	0.00%	US5128071082
GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR	0.00%	XS2100788780
CCSW BARCGB22 27/01/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	0.00%	XS2347379377
GERMANY(FED REP) 0% SNR 15/02/2031 EURO.01	0.00%	DE0001102531
CPUK FINANCE LTD 4.875% 28/08/2025	0.00%	XS1622392014
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00%	AU00000083768
APARTMENT INCOME R COM USD0.01 WI	0.00%	US03750L1098
PHILLIPS 66 COM USD0.01	0.00%	US7185461040
TREASURY NOTE 2.25% DUE 12-31-2023 REG	0.00%	US912828V236
CCP DUE RECEIVABLE FROM CITIBANK	0.00%	
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
JAPAN (40 YR TBOND .7% 20/03/2061	0.00%	JP1400141M51
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
PUT BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 89	0.00%	
BIG YELLOW GROUP PLC	0.00%	GB0002869419
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.00%	PTBCPHOM0066
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
TARGET CORPORATION	0.00%	US87612E1064
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.00%	US918367AC71
ALBERMARLE CORP	0.00%	US0126531013
AVALONBAY COMMUNITIES INC 150527 3.35 CB	0.00%	US05348EBA64
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000	0.00%	AU00000047003
UNITE GROUP PLC	0.00%	GB0006928617

JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00% JP1201491E67
BELGIUM KINGDOM 2.6% 22/06/2024	0.00% BE0000332412
JAPAN TBOND 1.2% 20/03/2035	0.00% JP1201521F37
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00% JP1201421D22
LCH_IRS BOFAGB2U 14/04/2041 AUD P 3.927% / R 6MBBSW AR	0.00%
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00% GB00BYYMZX75
GOODMAN GROUP	0.00% AU000000GGMG2
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 AR	0.00%
SHIONOGI & CO LTD	0.00% JP3347200002
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00% IT0005127086
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00% DE0001135366
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00% JP1201341C38
IRON MTN INC NEW COM NPV	0.00% US46284V1017
BEST BUY CO INC	0.00% US0865161014
IRSNZD369 IRS BNZ NZD 200525 RFLT 3ZBSW PFXD 3.6975	0.00% DUIRSNDZ3692
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00% JP1201111968
AMPOL LIMITED ORDINARY FULLY PAID	0.00% AU0000088338
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00% IT0005436693
FRANCE(GOVT OF) .75% 25/02/2028	0.00% FR001400AIN5
JAPAN (30 YR TBOND .7% 20/12/2050	0.00% JP1300691M16
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00% US912810FM54
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00% JP1201321BC7
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00% JP1201471DC6
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00% ES00000128C6
SOMPO HOLDINGS INC NPV	0.00% JP3165000005
SHURGARD SELF STORAGE EUROPE SARL	0.00% LU1883301340
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.00% JP1400131L54
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00% JP1201101944
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00% JP1201361C58
Outstanding Settlement Receipts - SEK	0.00%
AIA GROUP LTD 0.88%-FRN LT2 09/09/33 EUR	0.00% XS2356311139
LKQ CORP COM USD 0.01	0.00% US5018892084
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00% IT0005386245
GERMANY(FED REP) 0% SNR 10/04/26 EUR0.01'183	0.00% DE0001141836
JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.00% JP1103301D90
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00% GB00B6RNH572
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EUR0.01	0.00% BE0000341504
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00% AU0000075681
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00% BE0000331406
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00% FR0000571150
LCH_IRS BOFAGB2U 29/03/2042 EUR P 0.988% / R 6MEURIB AR	0.00%
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00% ES0000012H41
3I GROUP PLC	0.00% GB00B1YW4409
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01	0.00% DE0001102440
DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO	0.00% US251526CJ68
AGREE REALTY CORP	0.00% US0084921008
JAPAN (30 YR TBOND .5% 20/03/2049	0.00% JP1300621K47
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EL	0.00% DE0001102317
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00% NL0012818504
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00% DE0001102358
MIPS AB	0.00% SE0009216278
PVTPPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (	0.00% US1248EPBR37
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00% ES00000128Q6
LCH_IRS BOFAGB2U 24/05/2027 CAD P 2.332% / R 3MCDOR AR	0.00%
PVTPPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT	0.00% US22615MAW29
AMERICAN INTERNATIONAL GROUP	0.00% US0268747849
JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000	0.00% JP1103391F65
MASTERCARD INC NT 1.9% 03-15-2031	0.00% US57636QAS30
FIFTH THIRD BANCORP	0.00% US3167731005
THE WAREHOUSE GROUP LIMITED	0.00% NZWHSE0001S6
JAPAN(GOVERNMENT OF) .6% 20/09/2050	0.00% JP1300681LA7
MS & AD INSURANCE GROUP HOLDINGS	0.00% JP3890310000
NEXI SPA 1.625% 30/04/2026	0.00% XS2332589972
BOC HONG KONG (HOLDINGS) LIMITED	0.00% HK2388011192
MANAWA ENERGY LTD	0.00% NZTPXE0001S5
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00% USL6388GHX18
CROWDSTRIKE HOLDINGS INC	0.00% US22788C1053
PEMBINA PIPELINE	0.00% CA7063271034
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.00% CA0194561027
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00% NL0012650469
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00% XS2527421668

JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
LEGRAND SA	0.00%	FR0010307819
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
GERMANY(FED REP) 0% SNR 15/05/2036 EUR0.01	0.00%	DE0001102549
LINDT & SPRUENGLI AG-PC	0.00%	CH0010570767
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000	0.00%	AU000XCCLWAQ1
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%	
HENRY SCHEIN CORP COM	0.00%	US8064071025
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR	0.00%	XS1933828433
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EUR0.01	0.00%	BE0000324336
BELGIUM(KINGDOM) 1% BDS 22/06/31 EUR0.01	0.00%	BE0000335449
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
LCH_IRS BOFAGB2U 07/07/2026 EUR P 1.814% / R 6MEURIB AR	0.00%	
JPY BNP PARIBAS A/C	0.00%	
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
ONEOK INC	0.00%	US6826801036
VISTA GROUP INTERNATIONAL LTD	0.00%	NZVGL0003S1
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
CAPITALAND INVE NPV	0.00%	SGXE62145532
CCSW BNPAGB22 04/02/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EUR0.01	0.00%	BE0000347568
BHP GROUP LIMITED ORDINARY FULLY PAID	0.00%	AU000000BHP4
AEGON NV	0.00%	NL0000303709
Cross currency swap	0.00%	
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMCN652
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
MFC ISHARES TR IBOX USD INVT GRADE CORPBD ETF	0.00%	US4642872422
ARROW ELECTRONICS INC	0.00%	US0427351004
LCH_IRS BOFAGB2U 02/06/2043 AUD P 3.981% / R 6MBBSW AR	0.00%	
NZ EXCHANGE LTD	0.00%	NZNZXE0001S7
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
HENKEL AG & CO KGAA NON VTG PREF	0.00%	DE0006048432
GPT GROUP	0.00%	AU000000GPT8
FUT DEC 24 ICE SONIA SO3	0.00%	
AMERIPRISE FINANCIAL INC	0.00%	US03076C1062
CNH INDL CAP LLC FIXED 1.45% DUE 07-15-2026	0.00%	US12592BAM63
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00%	US46284VAN10
FOX CORP COM USD0.01 CL A	0.00%	US35137L1052
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0J16
ORSTED A/S 4.875% SNR 12/01/2032 GBP	0.00%	XS0730243150
MOODYS CORPORATION	0.00%	US6153691059
SPRINT CORPORATION 7.875% DUE 09-15-2023	0.00%	US85207UAF21
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'S'	0.00%	JP1400051C51
SABRA HEALTHCARE REIT INC	0.00%	US78573L1061
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
INTERNATIONAL BUSINESS MACHINES CORP CAP	0.00%	US4592001014
ALLEGION PLC	0.00%	IE00BFRT3W74
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.00%	IT0004923998
GERMANY(FED REP) 0% SNR 14/04/23 EUR0.01'177	0.00%	DE0001141778
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036	0.00%	US36262TAA16
PACKAGING CORP OF AMERICA	0.00%	US6951561090
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.00%	IT0005215246
INTEL CORP USD0.001	0.00%	US4581401001
BANCO BICAYA ARGENTARIA SA	0.00%	ES0113211835
RIO TINTO PLC ORD 10P GBP	0.00%	GB0007188757
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
TARGA RESOURCES IN COM	0.00%	US87612G1013
NETAPP INC	0.00%	US64110D1046
FASTENAL CO	0.00%	US3119001044
ROCHE HOLDING AG	0.00%	CH0012032113
PERU(REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	0.00%	US715638BD31
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HS	0.00%	
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	XS1888180996
PARKLAND CORP	0.00%	CA70137W1086
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.00%	JP1400041B55

ECOLAB INC 2.625% SNR 08/07/2025 EUR	0.00%	XS1255433754
INFINEON 3.625% 31/12/2049	0.00%	XS2056730679
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00%	JP13002717A6
PUBLICIS GROUPE	0.00%	FR0000130577
AJINOMOTO CO INC JPY	0.00%	JP3119600009
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00%	GB0002404191
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	JP1201331C14
TOURISM HOLDINGS LTD	0.00%	NZHELE0001S9
ATLAS COPCO AB	0.00%	SE0017486889
Outstanding Settlement Receipts - CHF	0.00%	
PUT SWO EUR GSILGB2X P 1.715% / R 6MEURIB SO221104EU17	0.00%	
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
MONSTER BEV CORP COM	0.00%	US61174X1090
NETFLIX INC	0.00%	US64110L1061
STEEL DYNAMICS INC	0.00%	US8581191009
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
SUMITOMO MITSUI FINANCIAL GROUP	0.00%	JP3890350006
BLACKROCK INC	0.00%	US09247X1019
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	JP1300411DC2
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00%	GB00BM8Z2T38
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
J P MORGAN CHASE COML MTG SECS TR MTG PASS THRU CTF	0.00%	US46654EAN13
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00%	IT0005403396
MSCI INC	0.00%	US55354G1004
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00%	JP1201751M13
FUT DEC 22 LIF LONG GILT	0.00%	
DTD 822 2.625% DUE 03-31-2025 REG	0.00%	US9128284F40
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBSI	0.00%	
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00%	AU3FN0050126
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00%	IT0005177909
New Zealand Dollar Custodial Account â€” MITNZ Mercer Socia	0.00%	
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00%	BE0000334434
LPL FINANCIAL HOLDINGS INC	0.00%	US50212V1008
SHIN-ETSU CHEM CO Y50	0.00%	JP3371200001
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00%	US20753KAF93
GECINA	0.00%	FR0010040865
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
BEIERSDORF AG	0.00%	DE0005200000
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
PUT BOND OPT ROY CGB2L 17/10/2022 UNITED KINGDOM GIL 4%	0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
PRUDENTIAL FINANCIAL INC	0.00%	US7443201022
STARBUCKS CORP	0.00%	US8552441094
PVTPL FNMA FLTG RT SER 19-R06 CL 2B1 144A 09-25-2039	0.00%	US20754JAC80
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
MONDELEZ INTERNATIONAL INC	0.00%	US6092071058
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/2031	0.00%	FR0014004J31
ING GROEP NV EURO	0.00%	NL0011821202
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
ITALY(REP OF) 0% BDS 15/08/2024 EUR1000	0.00%	IT0005452989
KLEOPATRA FINCO 01/03/2026 4.25% 01/03/2026	0.00%	XS2298381307
TAISEI CORP	0.00%	JP3443600006
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
ITALY(REP OF) 0.6% SNR 15/06/2023 EUR1000	0.00%	IT0005405318
COMMONWEALTH BANK OF AUSTRALIA	0.00%	AU000000CBA7
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00%	ES0000012K38
PVTPL FNMA NT CL 1B-1 144A DUE 10-25-2039 BEO	0.00%	US20753WAE66
FUT MAR 24 ICE SONIA SO3	0.00%	
FSF MANAGEMENT COMPANY LTD	0.00%	NZFSFE0001S5
MARVELL TECHNOLOGY COM USD0.002	0.00%	US5738741041
VODAFONE GROUP 3.1%-FRN SUB 03/01/2079 EUR	0.00%	XS1888179477
ALLIANZ SE-REG	0.00%	DE0008404005
BT GROUP PLC	0.00%	GB0030913577
MICROCHIP TECHNOLOGY INC	0.00%	US5950171042
TELKOM INDONESIA PERSERO TBK PT	0.00%	ID1000129000
MAN GLG EURO CLO FRN CLO 10/2032 EUR 'A'	0.00%	XS2434797036
VENTURE XXVIII CLO LTD / VENTURE SR SEC DNT CL A1R FLTG 14	0.00%	US92331AAU88
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1	0.00%	US55821TAA51

New Zealand Dollar Custodial Account â€“ MITNZ Mercer NZ Sh	0.00%
PRIMERICA INC	0.00% US74164M1080
OAKTREE CLO 2019-1 LTD / OAKTREE SR SECNT CL A-1-R FLTG	0.00% US67401XAS09
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00% US97314JAA34
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
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00% JP1300611K15
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.00% US83609GBN43
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.00% US92558NAJ19
FNMA FLTG SER 18-C06 CL 1M2 DUE 03-25-2031 REG	0.00% US30711X3H56
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00% JP1201211A94
SYNLAIT MILK LTD	0.00% NZSMLE0001S9
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00% US67113DAW48
COLGATE PALMOLIVE CO 150832 3.25 CB	0.00% US194162AP89
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%
DAIWA HOUSE REIT I REIT	0.00% JP3046390005
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-	0.00% US55316VAL80
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00% JP1300421E39
ASR NEDERLAND NV	0.00% NL0011872643
RESMED INC	0.00% US7611521078
MASCO CORP USD	0.00% US5745991068
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00% JP1400091G59
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	0.00% US225401AF50
ASSURA PROPERTIES PLC	0.00% GB00BVGBWW93
BROADSTONE NET LEA COM USD0.00025	0.00% US11135E2037
SUBARU CORP	0.00% JP3814800003
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00% ES00000128E2
BARCLAYS PLC	0.00% GB0031348658
EVEREST RE GROUP LTD	0.00% BMG3223R1088
ZOETIS INC	0.00% US98978V1035
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00% US03880RAA77
DA OFFICE INVESTMENT CORPORATION	0.00% JP3046310003
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00% JP1201561G37
CATERPILLAR INC	0.00% US1491231015
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00% IT0005363111
LCH_OIS SBSIUS33 21/09/2052 GBP P 0.75% / R 1DSOIA SWUC	0.00%
TERRENO REALTY COR COM	0.00% US88146M1018
W P CAREY INC	0.00% US92936U1097
LOANCORE 2021-CRE5 ISSUER LTD / SR SECNT CL E 144A 6.56	0.00% US53947XAN21
PICARD GROUPE SA 01/07/2026 3.875% 01/07/2026	0.00% XS2361342889
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	0.00% US912810TJ79
AMERICAN EXPRESS USD	0.00% US0258161092
COTE D'IVOIRE 6.375% SNR 03/03/2028 USD	0.00% XS1196517434
CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1	0.00% CA135087M680
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUI	0.00% AU000XCLWAG2
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00% US3137GOVA44
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	0.00% IT0005416570
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00% NL0013332430
BANIJAY ENTERTA 3.5% 01/03/2025 3.5% 01/03/2025	0.00% XS2112340679
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.021% / R 1DSOFR ARC	0.00%
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00% ES0000012G42
DELL TECHNOLOGIES INC	0.00% US24703L2025
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00% US78485WAE93
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00% XS2263535853
DERWENT LONDON PLC	0.00% GB0002652740
CORPORATE OFFICE PROPERTIES	0.00% US22002T1088
ZOOMINFO TECHNOLOGIES INC	0.00% US98980F1049
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00% DK0009923567
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EURO0.01	0.00% BE0000328378
CARREFOUR SA	0.00% FR0000120172
IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00% XS2051106073
HASBRO INC	0.00% US4180561072
FABBRICA ITALIANA 5.625% 01/08/2027	0.00% XS2436585355
LOXAM SAS 2.875% GTD 15/04/2026 EUR	0.00% XS1975699569
BUONI POLIENNALI DEL TE 3.35% 01/03/2035	0.00% IT0005358806
SKYWORKS SOLUTIONS INC	0.00% US83088M1027
APPLE INC 1.125% SNR 11/05/25 USD1000	0.00% US037833DT41
FUT MAR 25 LIF 3M EURIBOR	0.00%
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00% NL0012171458
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-202	0.00% US62482BAA08
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00% NL0015000B11

NETHERLANDS KING 5.5% SNR 15/01/28	EUR1'REGS	0.00%	NL0000102317
PORSCHE AUTOMOBIL HOLDING SE		0.00%	DE000PAH0038
WESTPAC		0.00%	
THAI TAP WATER SUPPLY PCL NVDR		0.00%	TH0961010R11
CANADA(GOVT OF) 1% DEB 01/06/2027	CAD1'F825	0.00%	CA135087F825
PUT SWO EUR BNPAGB22 P 1.71% / R 6MEURIB	SO221104EU1	0.00%	
FRANCE(GOVT OF) 1.75% SNR 25/05/2066	EUR1	0.00%	FR0013154028
WILLIAMS-SONOMA INC		0.00%	US9699041011
IQVIA INC 2.875% 15/06/2028		0.00%	XS2189947505
CSL LIMITED		0.00%	AU000000CSL8
UK(GOVT OF) 1.75% SNR 22/07/57	GBP1000	0.00%	GB00BD0XH204
Outstanding Settlement Receipts - ILS		0.00%	
SANFORD LTD		0.00%	NZSANE0001S0
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A	2.841% DUE	0.00%	US974153AB40
KEYERA CORP COM		0.00%	CA4932711001
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025		0.00%	US59217GEX34
ROBERT HALF INTL INC		0.00%	US7703231032
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG		0.00%	US805564QW46
SONY CORP Y50		0.00%	JP3435000009
PVTPL COTY INC 5% DUE	04-15-2026/04-21-2021 BEO	0.00%	US222070AE41
NETHERLANDS KING 0% BDS 15/07/2031	EUR1	0.00%	NL00150006U0
INDUSTRIAL AND INFRAREIT		0.00%	JP3046500009
ITALY(REPUBLIC OF) 0% TBOND 3.45%	01/03/2048	0.00%	IT0005273013
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
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32	AUD1000	0.00%	AU0000143901
CBRE GI OPEN END FUND .5% 27/01/2028		0.00%	XS2286044024
UK(GOVT OF) 0.875% SNR 31/07/33	GBP1000	0.00%	GB00BM8Z2S21
LCH_IRS BOFAGB2U 20/12/2023	AUD P 3.911% / R 3MBBSW AR	0.00%	
JAPAN(GOVT OF) 0.4% SNR 20/03/50	JPY50000	0.00%	JP1300661L47
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031		0.00%	JP1201261B43
ATKORE INC		0.00%	US0476491081
DEUCE FINCO PLC 5.5% 15/06/2027	GBP	0.00%	XS2351480996
JAPAN(GOVT OF) 0.8% SNR 20/03/47	JPY50000	0.00%	JP1300541H31
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25	EUR1000	0.00%	ES00000122E5
RIAL 2022-FL8 FLTG RT 6.26842% DUE	01-19-2037	0.00%	US76243NAE67
SUNSTONE HOTEL INVESTORS INC REITS		0.00%	US8678921011
MAZDA MOTOR CORP Y50		0.00%	JP3868400007
ITALY(REP OF) 1.8% SNR 01/03/2041	EUR1000	0.00%	IT0005421703
CHROME BIDCO S A S 3.5% 31/05/2028		0.00%	XS2343000241
BELGIUM(KINGDOM) 0% SNR 22/10/2027	EUR0.01	0.00%	BE0000351602
PVTPL CMO MORGAN STANLEY CAP I TR SER	2017-CLS CL F FL	0.00%	US61691LAQ23
JAPAN(GOVT OF) 1.8% BDS 20/06/31	JPY1000	0.00%	JP1201291B88
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2	3.238% 07-30-2051	0.00%	US98920MAA09
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032	EUR1000	0.00%	ES0000012K20
BELGIUM(KINGDOM) .35% 22/06/2032		0.00%	BE0000354630
COUSINS PROPERTIES INC		0.00%	US2227955026
JAPAN(GOVT OF) 2.3% SNR 20/06/28	JPY50000	0.00%	JP1201031877
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%	US252677AS06
BUONI POLIENNALI CORPBOND .95%	01/03/2037	0.00%	IT0005433195
LCH_IRS BOFAGB2U 21/06/2023	AUD P 3.227% / R 3MBBSW AR	0.00%	
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031		0.00%	BE0000352618
PVTPL LCM XX LTD PARTNERSHIP/LCM XX LLC	SR 20-A CL C-R	0.00%	US50188WAG33
Income Due - GBP		0.00%	
CROWN CASTLE INTL CORP 4/A2 DISC COML	PAPER YRS 3&4 10	0.00%	US22823QKB67
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021		0.00%	XAG7739PAM23
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG 0		0.00%	US39809LAJ35
ITALY(REP OF) 2.45% SNR 01/09/50	EUR1000	0.00%	IT0005398406
SAFESTORE HOLDINGS PLC		0.00%	GB00B1N7Z094
LCH_OIS BOFAGB2U 11/23/2027	USD P 3.753% / R 1DSOFR ARC	0.00%	
ELDORADO RESORTS 6.25% DUE 07-01-2025		0.00%	US28470RAH57
NEUBERGER BERMAN CLO LTD 20/01/2035	FLTG RT01-20-2035	0.00%	USG6S33SAJ88
SHAFTESBURY PLC		0.00%	GB0007990962
CEDACRI MERGECO SP FRN SNR SEC 05/28	EUR100000	0.00%	XS2345190263
MORGAN STANLEY 4.21% 04-20-2028		0.00%	US61747YER27
JUNIPER NETWORK INC		0.00%	US48203R1041
PVTPL CORE HLDGS 3.5% DUE 04-05-2025	BEO	0.00%	US21871XAA72
FUT DEC 22 EURX E-SCHATZ		0.00%	
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

JAPAN(GOVT OF) 2.1% SNR 20/09/24	JPY50000	0.00%	JP1200721494
NTT DATA CORPORATION		0.00%	JP3165700000
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO		0.00%	US87240UAR14
MARRIOTT VACATIONS WORLDWIDE CORP		0.00%	US57164Y1073
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS		0.00%	US55819GAL32
GOLDMAN SACHS GROUP INC 4.482% DUE 08-23-2028 BEO		0.00%	US38141GZU11
OZLM IX LTD / OZLM IX LLC 3.80986% 10-20-2031		0.00%	US67109KBC71
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEC		0.00%	US67590QBK22
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
KAJEMA CORP		0.00%	JP3210200006
LCH_IRS BOFAGB2U 15/06/2036 AUD P 4.218% / R 6MBBSW AR		0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/03/58	JPY50000	0.00%	JP1400111J52
NOMURA RESEARCH INSTITUTE LTD		0.00%	JP3762800005
OAKTREE CLO 2019-4 LTD / OAKTREE 3.82986% 10-20-2032		0.00%	US67402CAQ96
MERLIN PROPERTIES SOCIMI SA		0.00%	ES0105025003
ALLSTATE CORP 151226 3.28 CB		0.00%	US020002BD26
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025		0.00%	US80282KAE64
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A		0.00%	NL0014555419
Australian Dollar Custodial Account â€” MMF Global Unlisted Ir		0.00%	
LOGITECH INTERNATIONAL SA		0.00%	CH0025751329
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026		0.00%	US34706CAC38
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000		0.00%	IT0005083057
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
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 3.504% 12		0.00%	US68389FJZ80
SMR 2022-IND MTG TR COML MTG PASS THRU CTF CL E 7.8453		0.00%	US78458MAJ36
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE		0.00%	US00253XAA90
DATADOG INC		0.00%	US23804L1035
OLD DOMINION FREIGHT LINE INC		0.00%	US6795801009
JAPAN(GOVT OF) 1.4% SNR 20/12/45	JPY50000	0.00%	JP1300491FC9
WATSCO INC		0.00%	US9426222009
ABBVIE INC 2.625% SNR NTS 11-15-2028 EUR		0.00%	XS2125914833
JAPAN(GOVT OF) 2.5% SNR 20/06/34	JPY50000	0.00%	JP1300151485
SAGE GROUP GBP0.01051948		0.00%	GB00B8C3BL03
NEC CORPORATION		0.00%	JP3733000008
MEXICO CY ARPT TR 4.25% 31/10/2026		0.00%	USP6629MAA01
MEDICAL PROPERTIES TRUST INC - REAL ESTA		0.00%	US58463J3041
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%	
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49		0.00%	CA135087H490
TOYOTA TSUSHO CORP		0.00%	JP3635000007
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000		0.00%	GB00BLPK7334
CHUBB LIMITED ORD CHF24.15		0.00%	CH0044328745
TRAVIS PERKINS 3.75% GTD SNR 17/02/26 GBP		0.00%	XS2254262285
RIO TINTO LIMITED		0.00%	AU000000RIO1
WELLS FARGO & CO 4.478% 04-04-2031		0.00%	US95000U2L65
PVTPL CIFIC FDG SER 13-3RA CL C FLTG 04-24-2031		0.00%	US12552MAJ71
LCH_IRS SBSIUS33 15/12/2031 KRW P 2% / R 3MKWCDC SWU01		0.00%	
TIKEHAU CLO DAC FRN CLO 08/2034 EUR 'A'		0.00%	XS2367217879
TELUS CORPORATION COM NPV		0.00%	CA87971M1032
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD		0.00%	CA135087ZS68
SOUTHERN CO COM USD		0.00%	US8425871071
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2		0.00%	US056054AK52
EPIROC AB		0.00%	SE0015658109
CITIGROUP INC 5.61% 09-29-2026		0.00%	US172967NX53
DISCOVER FINANCIAL SERVICES		0.00%	US2547091080
TELIA COMPANY AB		0.00%	SE0000667925
NATWEST GROUP PLC ORD GBP1.0769		0.00%	GB00BM8PJY71
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
BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'		0.00%	BE0000337460
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14		0.00%	US20754PAC41
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000		0.00%	GB00BLH38158
BUONI POLIENNALI DEL TES 2.7% 01/03/2047		0.00%	IT0005162828
PVTPL FREDDIE MAC STACR REMIC FLTG SER 20-HQA2 CLS M		0.00%	US35565LAH96
LCH_IRS BOFAGB2U 16/03/2023 CAD P 2.883% / R 3MCDOR ARI		0.00%	
JAPAN(GOVT OF) 0.4% SNR 20/09/25	JPY50000	0.00%	JP1103401F97
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044		0.00%	JP1300431E60

BANK OF AMERICA CORP 4.948% 07-22-2028	0.00%	US06051GKW86
LCH_IRS BOFAGB2U 11/12/2031 AUD P 2.243% / R 6MBBSW AR	0.00%	
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
LCH_IRS BOFAGB2U 20/01/2027 EUR P 0.396% / R 6MEURIB AR	0.00%	
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	IT0005377152
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00%	US671025AS32
LCH_OIS BOFAGB2U 06/17/2027 USD P 2.785% / R 1DSOFR ARC	0.00%	
BQE FED CRED MUT 3.875%-FRN LT2 16/06/32EUR	0.00%	FR001400AY79
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
PVTPL CBBCMS 2018-TALL MTG TR SR 2018-TALL CL D FLTG RT C	0.00%	US05548WAG24
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
BELGIUM(KINGDOM 4% NTS 4.0% 28/03/2032	0.00%	BE0000326356
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.00%	US26441C2044
SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
OCADO GROUP PLC 3.875% 08/10/2026	0.00%	XS2393761692
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
SUMITOMO ELECTRIC	0.00%	JP3407400005
PVTPL CMO BX COML MTG TR 2021-XL2 SR 21-XL2 CL J FLT RT	0.00%	US05609KAQ22
LA BANQUE POSTALE MTN 0.5% .5% 17/06/2026	0.00%	FR0013518024
SIMON PROPERTY GROUP INC USD	0.00%	US8288061091
USS CO LTD	0.00%	JP3944130008
SANI/KOS FINL 15/12/2026 5.625% 15/12/2026	0.00%	XS2367107856
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1	0.00%	US25755TAL44
LINCOLN ELECTRIC HOLDINGS INC	0.00%	US5339001068
CAIXABANK SA 2.25%-FRN LT2 17/04/30 EUR	0.00%	XS1808351214
PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
Outstanding Settlement Receipts - AUD	0.00%	
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
LCH_IRS BOFAGB2U 03/02/2027 EUR P 0.411% / R 6MEURIB AR	0.00%	
ISUZU MOTORS JPY50	0.00%	JP3137200006
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.00%	US60687YBU29
ERSTE GROUP BK AG 0.05% SNR 16/09/2025 EUR	0.00%	AT0000A2JAF6
IRS MSLNGB2X 15/12/2026 THB P 1% / R 6MTHBFX SWU01CF2C	0.00%	
CENTRICA PLC	0.00%	GB00B033F229
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
GEN ELEC CO COM USD0.01 POST REV SPLIT	0.00%	US3696043013
TREND MICRO INCORPORATED	0.00%	JP3637300009
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.00%	SE0017486897
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WBD39
PUT SWO USD DEUTGB2L P 2.45% / R 1DSOFR SO221028US245	0.00%	
POWER ASSETS HOLDINGS LIMITED	0.00%	HK0006000050
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
JFIN CLO 2017-II LTD / JFIN CLO 4.51714%09-20-2029	0.00%	US46593CAA71
LCH_IRS BOFAGB2U 11/02/2034 AUD P 3.859% / R 6MBBSW AR	0.00%	
BARCLAYS PLC 7.25%-FRN PERP GBP200000	0.00%	XS1571333811
VONTIER CORP	0.00%	US9288811014
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.00%	
LA MONDIALE 0.75% T3 20/04/26 EUR100000	0.00%	FR0014000774
BANKINTER SA MTN .875% 08/07/2026	0.00%	ES0213679HN2
GLP JREIT REIT	0.00%	JP3047510007
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	CA3039011026
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	US89179XAL91
COLOMBIA(REP OF) 7% GTD 26/03/2031 COP100000	0.00%	COL17CT03771
PVTPL CMO CSMC SER 2019-ICE4 CL F FLTG 144A 05-15-2036	0.00%	US12653VAL09
KEYCORP	0.00%	US4932671088
USQ RAIL II LLC / 2.21% DUE 06-28-2051	0.00%	US90354PAA57
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 3.4	0.00%	US78449MAB28
ZSCALER INC	0.00%	US98980G1022
GREENVOLT ENERGI COM	0.00%	PTGNV0AM0001
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO	0.00%	US025816CS64
FNMA NT CL 2B-1 144A 01-25-2040	0.00%	US20754WAC91
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EUR0.01	0.00%	BE0000346552
INVESTOR AB SER A NPV	0.00%	SE0015811955
MTR CORP	0.00%	HK0066009694
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
HONGKONG LAND HOLDINGS LTD	0.00%	BMG4587L1090

DENMARK(KINGDOM) 0.5% SNR SEC 15/11/2029DKK	0.00%	DK0009923807
PVTPL FREDDIE MAC - STACR SR 20-HQA4 CL BA FLTG 09-25-205	0.00%	US35565RBD44
ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP	0.00%	XS1681806326
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SE0004869071
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
CME GROUP INC COM	0.00%	US12572Q1058
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
EPAM SYSTEMS INC	0.00%	US29414B1044
BECTON DICKINSON AND COMPANY	0.00%	US0758871091
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	US92329YAL02
QUIMICA Y MINERA CHIL-SP ADR	0.00%	US8336351056
CARVANA AUTO RECEIVABLES TR 2022-P3 SR 22-P3 CL A3 4.619	0.00%	US14686MAC73
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00%	US68268VAA35
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00%	US78485WAC38
NOMURA HLDGS INC 3.103% DUE 01-16-2030	0.00%	US65535HAQ20
FUT DEC 22 EURO DOLLARS	0.00%	
RHEINMETALL AG	0.00%	DE0007030009
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565	0.00%	US69640GAG01
TRANSURBAN FINANCE 1.45% SNR SEC 16/05/29 EUR	0.00%	XS1997077364
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036	0.00%	IT0005402117
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	0.00%	US95000U3C57
CROWN CASTLE INTL CORP	0.00%	US22822V1017
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	CA135087XW98
ING GROEP N.V. 1.75%-FRN SNR 16/02/31 EUR	0.00%	XS2443920751
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00%	US05492QAL05
LEG IMMOBILIEN SE	0.00%	DE000LEG1110
PVTPL MAGALLANES INC 3.428% 03-15-2024 BEO	0.00%	US55903VAC72
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
NORTHERN TRUST CORP	0.00%	US6658591044
PUT SWO GBP CHASGB2L P 1.97% / R 1DSONIA SO221118GB19	0.00%	
OBAYASHI CORPORATION	0.00%	JP3190000004
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EUR0.01	0.00%	BE0000349580
WELLS FARGO & CO FLTG RT 4.808% DUE 07-25-2028	0.00%	US95000U3A91
LCH_IRS BOFAGB2U 30/11/2024 AUD P 3.336% / R 3MBBSW AR	0.00%	
TOKYO ELECTRON LTD JPY	0.00%	JP3571400005
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.00%	JP1201201A88
PUT SWO EUR CHASGB2L P 2.595% / R 6MEURIB SO221216EU2	0.00%	
HUMANA INC	0.00%	US4448591028
LCH_OIS SBSIUS33 15/03/2028 GBP P 2.25% / R 1DSONIA SWUC	0.00%	
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
MONOTARO CO LTD	0.00%	JP3922950005
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sov	0.00%	
PINTEREST INC	0.00%	US72352L1061
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-1C	0.00%	US65364UAQ94
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
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
UNUMPROVIDENT CORPORATION	0.00%	US91529Y1064
OBIC CO LTD	0.00%	JP3173400007
OLYMPUS WTR US HLD 3.875% 01/10/2028 DUAL CURR	0.00%	XS2391351454
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85
GRACO INC	0.00%	US3841091040
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00%	FR0014002JM6
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
UMICORE NPV	0.00%	BE0974320526
JANE STR GROUP LLC TERM LN DUE 01-26-2028 BEO	0.00%	US47077DAG51
\$ GEN CORP NEW FIXED 4.625% DUE 11-01-2027	0.00%	US256677AK14
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	0.00%	DE0001135044
REGAL REYNORD CORP	0.00%	US7587501039
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%	
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
TEXTAINER MARINE CONTAINERS VII LTD 2.82% 04-20-2046	0.00%	US88315LAR96
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'	0.00%	XS2459127739
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD	0.00%	USP06518AH06
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00%	COL17CT03490
COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 6.1	0.00%	US193051AS82
JERONIMO MARTINS SGPS SA	0.00%	PTJMT0AE0001

ARCH CAPITAL GROUPCOM	0.00%	BMG0450A1053
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00%	XS2402428770
WHARF REAL ESTATE HKD	0.00%	KYG9593A1040
INFINEON 2.875% 31/12/2049	0.00%	XS2056730323
PEARSON PLC ORD 25P GBP	0.00%	GB0006776081
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00%	COL17CT03748
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
BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	BE0000336454
DIGITAL REALTY TRUST INC	0.00%	US2538681030
K MAC HOLDINGS CORP. DUE 06-23-2028	0.00%	US55304PAB76
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2	0.00%	US78449MAA45
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00%	US056054AJ89
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	IT0005425233
IRB HOLDING CORP TERM LOAN B 02-05-2025	0.00%	US44988LAF40
BOUYGUES	0.00%	FR0000120503
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00%	US30321L2B72
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
CSX CORP COM USD1	0.00%	US1264081035
BANK OF NOVA SCOTIA CAD	0.00%	CA0641491075
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
ORACLE CORPORATION JAPAN	0.00%	JP3689500001
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
NEXSTAR MEDIA GROUP INC COMMON STOCK	0.00%	US65336K1034
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00%	GB00BMBL1D50
BLACKROK EUR CLO V VAR CDO 16/07/2031 EUR 'B'	0.00%	XS1785484178
MAPLETREE INDUSTRIAL TRUST	0.00%	SG2C32962814
YAMAHA MOTOR CO	0.00%	JP3942800008
IGO LIMITED ORDINARY FULLY PAID	0.00%	AU000000IOG04
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%	0.00%	US97382WAA18
QUALYS INC	0.00%	US74758T3032
EVERSOURCE ENERGY COM	0.00%	US30040W1080
PVTPL CEDAR FDG X CLO LTD 19-10A D-R FLTG 10-20-2032	0.00%	US15033XAQ97
LIVENT CORPORATION COM USD0.001	0.00%	US53814L1089
PNC FINANCIAL SERVICES GROUP	0.00%	US6934751057
AEDIFICA SA	0.00%	BE0003851681
MINERAL RESOURCES LTD	0.00%	AU000000MIN4
BIO TECHNE CORP COM USD0.01	0.00%	US09073M1045
ELISA CORPORATION OYJ-A S	0.00%	FI0009007884
PVTPL CMO CN AVE SECS TR 2019-R04 NT CL 2B-1 144A VAR RT	0.00%	US20753TAC71
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	0.00%	US90932LAG23
LCH_OIS BOFAGB2U 15/12/2029 GBP P 2.944% / R 1DSONIA AR	0.00%	
FISERV INC COM	0.00%	US3377381088
DOLLAR GENERAL	0.00%	US2566771059
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-15	0.00%	US91823ABA88
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	JP1400071E55
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00%	US35564LBD82
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00%	XS2401704189
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.215% / R 3MCDOR ARI	0.00%	
EDP RENOVAVEIS SA	0.00%	ES0127797019
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
UNITED NATURAL FOODS USD UNITED NATURAL FOODS 1L 10-1	0.00%	US91116KAB17
NATIONAL AUSTRALIA BANK LIMITED	0.00%	AU000000NAB4
LORCA TELECOM BOND 4% GTD SNR SEC 18/09/27 EUR	0.00%	XS2240463674
FRANKLIN RESOURCES INC	0.00%	US3546131018
DOMINION ENERGY INC	0.00%	US25746U1097
PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.1	0.00%	US877249AD49
TIS INC	0.00%	JP3104890003
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
PUT BONDOPT BARCGB22 19/09/2022 FRANCE (GOVT OF) 2 10%	0.00%	
ARCHER DANIELS MIDLAND CO COM STK NPV	0.00%	US0394831020
HENKEL AG & CO KGAA	0.00%	DE0006048408
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
INFOSYS LTD	0.00%	US4567881085
ACTIVISION BLIZZARD INC	0.00%	US00507V1098
CR SUISSE GROUP AG 5.25% DUE 12-29-2049	0.00%	US225401AR98
VERBUND AG	0.00%	AT0000746409
MICRON TECHNOLOGY INC USD	0.00%	US5951121038

DEUTSCHE TELEKOM AG DEM	0.00%	DE0005557508
INM COLONIAL SOCIM EUR	0.00%	ES0139140174
JPMORGAN CHASE & FLTG RT 4.851% DUE 07-25-2028	0.00%	US46647PDG81
MORGAN STANLEY 0.406%-FRN SNR 29/10/27 EUR	0.00%	XS2338643740
COLOGIX CDN ISSUER SECD DATA 5.68% 25/01/2052	0.00%	CA19521DAJ06
COMPAGNIE FINANCIERE RICHEMONT SA	0.00%	CH0210483332
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E	0.00%	US12592TAN54
URBAN EDGE PPTYS COM USD	0.00%	US91704F1049
SEKISUI HOUSE REIT INC	0.00%	JP3047820000
MITSUBISHI UFJ FINANICAL	0.00%	JP3902900004
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
KES BNP PARIBAS A/C	0.00%	
ADMIRAL GROUP PLC	0.00%	GB00B02J6398
COCA COLA HBC AG ORD	0.00%	CH0198251305
LULULEMON ATHLETIC	0.00%	US5500211090
NIPPON YUSEN KK NPV TEMP	0.00%	DU06643960D8
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
HKD BNP PARIBAS A/C	0.00%	
MOWI ASA	0.00%	NO0003054108
DAITO TRUST CONSTRUCTION COMPANY LTD JPY	0.00%	JP3486800000
PVTPL DIAMOND INFRASTRUCTURE FDG LLC SECD CELLULAR S	0.00%	US25265LAE02
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.00%	SE0005676608
GRAPHIC PACKAGING 2.625% GTD SNR 01/02/29 EUR	0.00%	XS2407520936
SILGAN HOLDINGS INC	0.00%	US8270481091
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-	0.00%	US162665AN31
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00%	GB0005405286
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00%	NO0012423476
NOBEL BIOCARE AB 3.125% 15/06/2028	0.00%	XS2355515516
SEI INVESTMENTS COMPANY	0.00%	US7841171033
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029	0.00%	US59001ABD37
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00%	USY6142NAC21
AMMC CLO 20 LTD / AMMC CLO 20 LLC 5.89029% 04-17-202	0.00%	US001777TAQ67
LCH_IRS BOFAGB2U 27/09/2041 AUD P 3.857% / R 6MBBSW AR	0.00%	
SINGAPORE EXCHANGE LTD SGD0.01	0.00%	SG1J26887955
SWISS PRIME SITE AG	0.00%	CH0008038389
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00%	US80290CAS35
CLI FDG VIII LLC 2.72% DUE 01-18-2047	0.00%	US12565KAE73
ENCORE WIRE CORP	0.00%	US2925621052
ORKLA ASA	0.00%	NO0003733800
NATIONAL GRID ORD GBP0.12431289	0.00%	GB00BDR05C01
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/35 USD1	0.00%	XS2214238441
PUT SWO EUR BARCGB22 P 1.679% / R 6MEURIB SO221118EU1	0.00%	
HISCOX 6.0% 22/09/2027	0.00%	XS2524678666
PROLOGIS PROPERTY MEXICO SA DE CV	0.00%	MXCFFI170008
BAYCURRENT CONSULTING INC	0.00%	JP3835250006
ERIE INDEMNITY CO	0.00%	US29530P1021
INTERCONTINENTAL EXCHANGE INC	0.00%	US45866F1049
SUMITOMO CHEMICAL JPY50	0.00%	JP3401400001
EDENRED	0.00%	FR0010908533
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
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
RANDSTAD NV	0.00%	NL0000379121
CAPITAL ONE FINANCIAL CORPORATION	0.00%	US14040H1059
ANCHORAGE CAP CLO 11 LTD / 6.209% 07-22-2032	0.00%	US03330NAM65
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
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
HOULIHAN LOKEY INC	0.00%	US4415931009
LIBERTY GLOBAL INC	0.00%	GB00B8W67B19
COFINIMMO	0.00%	BE0003593044
BRP INC	0.00%	CA05577W2004
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P C	0.00%	US05526QAN60
WEST FRASER TIMBER CO	0.00%	CA9528451052
DAIICHI SANKYO COMPANY LIMITED	0.00%	JP3475350009

RENAULT SA	0.00%	FR0000131906
LCH_IRS BOFAGB2U 28/02/2033 JPY P 0.338% / R 1DTONAR AR	0.00%	
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	US3137G0GZ69
SPAIN(KINGDOM OF) 0% BDS 30/04/2023 EUR10000	0.00%	ES0000012F84
DOMINICAN REPUBLIC 5.5% 22/02/2029	0.00%	USP3579ECP09
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-FUT DEC 22 SFE 10Y T-BOND	0.00%	US3137G0PS26
AIR PROD & CHEMS INC COM USD	0.00%	
SAMHALLSBYGGNADSBO 2.625% 31/12/2049	0.00%	US0091581068
LCH_IRS BOFAGB2U 14/03/2072 EUR P 0.552% / R 6MEURIB AR	0.00%	XS2272358024
BLACKSTONE / GSO 3.65% DUE 07-14-2023	0.00%	
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US09261LAD01
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	US30212PAS48
Australian Dollar Custodial Account â€” MMF Australian Direct	0.00%	US30711X5V23
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	
WILLIS TOWERS WATS COM USD0.000304635	0.00%	US92840VAL62
PVTPL SUMITOMO MITSUI TR BK LTD 4.8% DUE09-15-2025 BEO	0.00%	IE00BDB6Q211
BANK AMER CORP FIXED 4.827% DUE 07-22-2026	0.00%	US86563VBC28
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	0.00%	US06051GLA57
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	US62954WAJ45
MORGAN STANLEY 4.679% 07-17-2026	0.00%	JP1300401D91
SHERWIN WILLIAMS COM USD1	0.00%	US61747YET82
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	US8243481061
AKITA BIDCO S.A TERM LOAN 10/11/2025	0.00%	NL0015614579
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO0.01	0.00%	A00000039GKJ
Income Due - AUD	0.00%	BE0000350596
EPIROC AB SER B NPV POST SPLIT	0.00%	
KINGFISHER PLC GBPO.1571	0.00%	SE0015658117
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-2	0.00%	GB0033195214
BANK MONTREAL QUE MEDIUM TERM SR NT SER H USD 3.7% D	0.00%	US35564TAH32
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US06368D3S13
RENAISSANCERE HOLDINGS LTD	0.00%	US925650AA17
SARTORIUS STEDIM B EURO0.1666	0.00%	BMG7496G1033
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	FR0013154002
HORIZON THERAPEUTI COM USD 0.0001	0.00%	US00489TAJ51
SEMPRA ENERGY USD	0.00%	IE00BQPVPQZ61
ARVAL SERVICE 4% SNR EMTN 22/09/2026 EUR	0.00%	US8168511090
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.00%	FR001400CSG4
FEDERATED HERMES COM NPV CLASS B	0.00%	XS1568874983
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US3142111034
LCH_IRS BOFAGB2U 15/02/2041 AUD P 3.936% / R 6MBBSW AR	0.00%	US195325DP79
HARLEY DAVIDSON INC	0.00%	
SOCIETE GENERALE SA	0.00%	US4128221086
GOLDMAN SACHS GROUP INC 1.757% DUE 01-24-2025 BEO	0.00%	FR0000130809
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	0.00%	US38141GZH00
BANQUE CENT DE TUNISIE 5.75% 30/01/2025	0.00%	US775109CA78
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AR	0.00%	XS1175223699
GLENCORE PLC	0.00%	
JABIL INC SR NT 4.25% 05-15-2027	0.00%	JE00B4T3BW64
REINSURANCE GROUP OF AMERICA	0.00%	US466313AM58
ROMANIA(REP OF) 5% SNR MTN 27/09/26 EUR1000	0.00%	US7593516047
CLI FDG VIII LLC AST BACKED NT SER 2021-1 2.38% 02-18-204	0.00%	XS2538440780
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	US12565KAC18
CENTENE CORPORATION	0.00%	ES0000012G91
GOLDMAN SACHS FLTG RT .673% DUE 03-08-2024	0.00%	US15135B1017
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.00%	US38141GXZ26
GRAPHIC PACK HLDG	0.00%	US1696561059
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	US3886891015
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	SE0007125927
FIDELITY NATIONAL INFORMATION SERVICES I	0.00%	US251526CK32
PUT BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL 1	0.00%	US31620M1062
MCKESSON CORP	0.00%	
BX COML MTG TR FLTG RT 4.91771% DUE 10-15-2037	0.00%	US58155Q1031
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B	0.00%	US12433YAN76
BAYER AG	0.00%	US12510HAG56
CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2	0.00%	DE000BAY0017
PVTPL TEXTAINER MARINE CONTAINERS VII LTD SER 21-1A CL /	0.00%	US05548WAC10
LCH_RPI CHASUS33 03/10/2032 USD P CPI / R 3.098% 40343783	0.00%	US88315LAL27
MED TR 2021-MDLN COML MTG PASS THRU CTF CL G 8.068% 1:	0.00%	
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.888% TC722144	0.00%	US58403YBA38
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD I	0.00%	
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	US00489TAA43
	0.00%	US92857WBQ24

BX COML MTG TR FLTG RT 5.56771% DUE	10-15-2037	0.00%	US124333YAQ08
LAND SECURITIES GROUP PLC		0.00%	GB00BYW0PQ60
MORI HILLS REAL ESTATE INVESTMENT CORPOR		0.00%	JP3046470005
AUSTRALIA GOVERNMENT BOND	3.25% BDS 21/06/2031	0.00%	AU000XCLWAP3
VOLVO TREASURY AB 2% GTD SNR 19/08/2027	EUR	0.00%	XS2521820048
NETHERLANDS KING 0.5% SNR 15/01/2040	EUR1	0.00%	NL0013552060
UNITED OVERSEAS BANK		0.00%	SG1M31001969
HSBC HLDGS PLC FLTG RT 4.292% DUE	09-12-2026	0.00%	US404280BX62
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG	01-15-2028	0.00%	US55951PBA49
ALIMENTATION COUCHE TARD INC		0.00%	CA01626P1484
JULIUS BAER GROUP LTD		0.00%	CH0102484968
ST. PAULS C III D. FRN CLO 01/2032	EUR 'B-1-R'	0.00%	XS1758464330
MARBLE PT CLO XX LTD 23/04/2034	0%	0.00%	US566069AJ98
Outstanding Settlement Receipts - DKK		0.00%	
FUT MAR 23 ICE SONIA SO3		0.00%	
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA		0.00%	
JAPAN(GOVT OF) 2.5% SNR 20/03/36	JPY50000	0.00%	JP1300221643
JPMORGAN CHASE & CO SR NT FIXED/FLTG	2.595% 02-24-2021	0.00%	US46647PCV67
EQUINIX INC 1% 09-15-2025		0.00%	US29444UBK16
BALLYROCK CLO 2019-1 LTD SR SECD	DEFERRABLE NT CL 9.2	0.00%	US05875KAE64
GENERAL MOTORS CO		0.00%	US37045V1008
SYSCO CORPORATION COM USD1.00		0.00%	US8718291078
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-9A CL DR2 FLTG	01-15-2028	0.00%	US03328WAY49
NINTENDO CO LTD NPV TEMP		0.00%	DU06639550D3
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC9O5VK'		0.00%	
TOTO LTD JPY50		0.00%	JP3596200000
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED		0.00%	JP3585800000
PLUS500 LTD		0.00%	IL0011284465
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050	EUR0.01	0.00%	BE0000348574
LCH_RPI CHASUS33 08/17/2027 USD P CPI / R 2.865% TC2VY8LV		0.00%	
WIND RIV 2019-3 CLO LTD / WIND RIV	3.58431% 04-15-2031	0.00%	US97314JAG04
AMERICAN ELECTRIC POWER COMPANY INC		0.00%	US0255371017
AFFILIATED MANAGERS GROUP		0.00%	US0082521081
PVTPL CARLYLE US CLO 2019-2 LTD CL C-R FLTG RATE	07-15-2026	0.00%	US14316EAU38
AVOLON HLDGS FDG 4.375% DUE 05-01-2026		0.00%	US05401AAG67
RECRUIT HLDGS CO LNPV		0.00%	JP3970300004
GOLDMAN SACHS GROUP INC NT FXD/FLTG	3.615% 03-15-2026	0.00%	US38141GZR81
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR	SO250307JP26C	0.00%	
VICI PPTY LP 4.95% DUE	02-15-2030 BEO	0.00%	US925650AC72
CARLYLE US CLO FLTG RT 9.183% DUE	01-25-2033	0.00%	US143124AA31
CERRO DEL AGUILA 4.125% BDS 16/08/27	USD1	0.00%	USP2400PAA77
BELGIUM(KINGDOM) 2.25% SNR 22/06/57	EUR0.01	0.00%	BE0000343526
AMEREN CORP 1.95% 03-15-2027		0.00%	US023608AL60
RENESAS ELECTRONICS CORP 2.17%	11-25-2026	0.00%	US75972BAB71
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28	SEK5000	0.00%	SE0009496367
GERMANY(FEDERAL TBOND 0.0% 15/08/2050		0.00%	DE0001030724
DYNATRACE INC		0.00%	US2681501092
FRAPORT AG 2.125% SNR 09/07/27	EUR1000	0.00%	XS2198879145
PROSUS NV		0.00%	NL0013654783
MARRIOTT INTL INCUSD		0.00%	US5719032022
CALL BOND OPT MSLNGB2X 15/08/2025	FRANCE (GOVT OF) 0.6%	0.00%	
PVTPL MIZRAHI TEFAHOT BK 07/04/2031	3.077%	0.00%	IL0069508369
SEKISUI CHEMICAL CO Y50		0.00%	JP3419400001
PERSIMMON PLC		0.00%	GB0006825383
GENERAL MTRS FINL CO INC 1.5% DUE	06-10-2026 BEO	0.00%	US37045XDK90
BERKELEY GP HLDGS ORD GBP0.054141		0.00%	GB00BLJNL82
NETHERLANDS KING 0.5% GTD 15/07/2032	EUR1	0.00%	NL0015000RP1
AMERN TOWER CORP FIXED 1.45% DUE	09-15-2026	0.00%	US03027XBR08
SOFTBANK GROUP CORP		0.00%	JP3436100006
SINGAPORE TECH ENG SGD		0.00%	SG1F60858221
SIEMENS GAMESA REN EUR0.17		0.00%	ES0143416115
HITACHI Y50		0.00%	JP3788600009
SANTANDER DR AUTO 3.65% DUE 04-15-2025		0.00%	US80285HAG56
HERMES INTERNATIONAL		0.00%	FR0000052292
AIRBNB INC		0.00%	US0090661010
FUJI ELECTRIC CO LTD		0.00%	JP3820000002
PVTPL USQ RAIL II LLC/USQ CDA RAIL II	ULC SECD PORT RAILCA	0.00%	US90354PAB31
NATL EXPRESS GRP 4.25%-FR SUB PERP	GBP100000	0.00%	XS2259808702
MODERNA INC		0.00%	US60770K1079
MACQUARIE GROUP LTD SR MEDIUM TERM	TRANCHE # TR 0	0.00%	US55608JAX63
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051		0.00%	US26209XAC56
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG	04-25-2037	0.00%	US68403FAA49

CORTEVA INC	0.00%	US22052L1044
AXA	0.00%	FR0000120628
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
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
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EUR0.01	0.00%	BE0000344532
AMPHENOL CORP CL A	0.00%	US0320951017
VINCI SA	0.00%	FR0000125486
DAIKIN INDUSTRIES	0.00%	JP3481800005
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	US3137GOLF41
CANADIAN IMP BANK COM NPV	0.00%	CA1360691010
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.882% TC7NNCII	0.00%	
HCA HEALTHCARE INC	0.00%	US40412C1018
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2	0.00%	US87166FAD50
LCH_RPI CHASUS33 08/18/2027 USD P CPI / R 2.88% TC3VA2ZR(	0.00%	
GOLUB CAP BDC INC 3.375% DUE 04-15-2024	0.00%	US38173MAA09
ABB LTD	0.00%	CH0012221716
EXELON CORPORATION	0.00%	US30161N1019
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
RICOH CO JPY50	0.00%	JP3973400009
NGK SPARK PLUG CO JPY	0.00%	JP3738600000
UBER TECHNOLOGIES INC	0.00%	US90353T1007
MGIC INVESTMENT CORP	0.00%	US5528481030
TTM TECHNOLOGIES 4% DUE 03-01-2029	0.00%	US87305RAK59
ASSURED GUARANTY LTD	0.00%	BMG0585R1060
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
GRAY TELEVISION, INC. TLD DUE 10-27-2028	0.00%	US389376AZ77
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
NXP SEMICONDUCTORS	0.00%	NL0009538784
WAREHOUSES DE PAUWNPV	0.00%	BE0974349814
BANCO SANTANDER CENTRAL HISP	0.00%	ES0113900J37
FREEPORT MCMORAN INC	0.00%	US35671D8570
PARK PL SECS INC FLTG RT 3.834% DUE 03-25-2035	0.00%	US70069FGE16
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
SK INNOVATION	0.00%	KR7096770003
TWITTER INC	0.00%	US90184L1026
FUT PUT DEC 22 T-NOTE OPTION 1100	0.00%	
OWENS CORNING INC	0.00%	US6907421019
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
RWE AG 2.5% SNR 24/08/2025 EUR1000	0.00%	XS2523390271
CCSW BARCGB22 17/03/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
CCSW BARCGB22 14/03/2032 USD 1DSOFR /JPY 1DTONAR ARR(	0.00%	
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.715% / R 6MEURIB AR	0.00%	
BIOGEN INC	0.00%	US09062X1037
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A5.26042% 06-17-20:	0.00%	US00217VAA89
NOMURA REAL EST MA REIT	0.00%	JP3048110005
BOISE CASCADE CO	0.00%	US09739D1000
DUKE ENERGY CORP 4.3% DUE 03-15-2028	0.00%	US26441CBS35
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	0.00%	US928668AU66
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	US75885WBA80
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	US126650CX62
TRADE DESK INC	0.00%	US88339J1051
OPEN TEXT CORP 3.875% 12-01-2029	0.00%	US683715AD87
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
ORION OYJ	0.00%	FI0009014377
FABEGE AB NPV POST SPLIT	0.00%	SE0011166974
LCH_IRS BOFAGB2U 29/08/2052 EUR P 1.943% / R 6MEURIB AR	0.00%	
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	CA135087C939
HONG KONG EXCHANGE & CLEAR	0.00%	HK0388045442
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.00%	CA45075E1043
MPT OPER .993% 15/10/2026	0.00%	XS2390849318
MMIT Midtown Holdings, LLC (â€œMidtownâ€)	0.00%	
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00%	ES0000012J15
FDX CORP COM USD0.10	0.00%	US31428X1063
PVTLPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-:	0.00%	US57164PAH91
LEVEL 3 FING INC 3.875% DUE 11-15-2029	0.00%	US527298BQ51
DROPBOX INC	0.00%	US26210C1045

MACQUARIE GROUP LTD	0.00%	AU000000MQG1
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
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
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
LONZA AG - REG	0.00%	CH0013841017
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.34% / R 1DTONAR ARO	0.00%	
ORSTED A/S 3.25% 3.25% 13/09/2031	0.00%	XS2531569965
HEATHROW FUNDING 1.5% SNR SEC 12/10/2027EUR	0.00%	XS2242979719
WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.00%	AU000000NSR2
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.00%	CA46071W2058
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
BRITISH LAND CO GBP	0.00%	GB0001367019
SNOWFLAKE INC	0.00%	US8334451098
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-:	0.00%	US162665AQ61
TOPPAN PRINTING CO LTD	0.00%	JP3629000005
SOCIALIST REP OF VIETNAM 4.8% 19/11/2024	0.00%	USY9384RAA87
GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	0.00%	US38141GYB49
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	0.00%	
VERISIGN INC FIXED 2.7% 06-15-2031	0.00%	US92343EAM49
MPT OPER 2.5% 24/03/2026	0.00%	XS2322419776
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
CINTAS CORP	0.00%	US1729081059
NGK INSULATORS LTD	0.00%	JP3695200000
VOYA CLO 2021-2 LTD 9.30986% 10-20-2034	0.00%	US92918YAA10
GS YUASA CORP	0.00%	JP3385820000
HILTON WORLDWIDE H COM USD 0.01	0.00%	US43300A2033
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00%	US694308JT56
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	0.00%	US25389JAV89
GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS'	0.00%	USP5015VAM83
MUENCHENER RUECKVER RG-REG	0.00%	DE0008430026
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000	0.00%	GB00BLPK7227
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00%	GB00BLBDX619
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
REXEL SA	0.00%	FR0010451203
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
PVTPL ANCHORAGE CAP CLO 2018-10A LTD JR CL E FLTG 10-15-:	0.00%	US03330TAA97
JOHNSON CONTROLS INTERNATIONAL PLC	0.00%	IE00BY7QL619
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
NASDAQ INC	0.00%	US6311031081
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
SAUL CENTERS INC	0.00%	US8043951016
EQUITY COMMONWEALTH	0.00%	US2946281027
BUREAU VERITAS SA	0.00%	FR0006174348
ARTHUR J GALLAGHER CO	0.00%	US3635761097
OCP CLO 2020-19 LTD SR SECD DEFERRABLE NT E-R 9.20986% 1	0.00%	US670884AE54
SEVEN & I HOLDINGS CO LTD	0.00%	JP3422950000
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3.722% / R 3MCDOR ARI	0.00%	
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E	0.00%	US46653KAA60
FIRST ABU DHABI BK 0.875% SNR 09/12/2025GBP	0.00%	XS2297626645
PVTPL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO	0.00%	US034863BB50
CHARTER COMMUN INC COM	0.00%	US16119P1084
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
MITSUBISHI CORP Y50	0.00%	JP3898400001
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG	0.00%	US69318FAJ75
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00%	AU000XCLWAM0
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
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%	
DIETEREN GROUP	0.00%	BE0974259880
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	US06738EBV65
LCH_BASIS BOFAGB2U 13/11/2028 AUD P 3MBBSW / R 6MBBSI	0.00%	
ANGLO AMERICAN PLC	0.00%	GB00B1XZS820

BASF SE	0.00%	DE000BASF111
XCEL ENERGY INC	0.00%	US98389B1008
IQVIA HOLDINGS INC	0.00%	US46266C1053
CABINTEELY PARK C FRN CLO 08/2034 EUR 'D'	0.00%	XS2417673022
AXIS CAPITAL HOLDING	0.00%	BMG0692U1099
REALTY INCOME CORPORATION	0.00%	US7561091049
BANK OZK COM USD0.01	0.00%	US06417N1037
CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000	0.00%	USP3R94GAY57
PARKER HANNIFIN CORP	0.00%	US7010941042
RECORDATI SPA - NEW	0.00%	IT0003828271
LCH_IRS BOFAGB2U 12/06/2024 CAD P 4.064% / R 3MCDOR ARI	0.00%	
BELGIUM(KINGDOM 144A 1.4% 22/06/2053	0.00%	BE0000355645
WORKDAY INC 3.7% 04-01-2029	0.00%	US98138HAH49
KERING	0.00%	FR0000121485
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	US548661DZ79
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
NEWMONT CORP	0.00%	US6516391066
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	US30711XEJ90
WASHINGTON MUT MTG PASS-THROUGH CTF5 WMALT SERS	0.00%	US93936HAA41
SKF AB	0.00%	SE0000108227
ELECTRONIC ARTS INC	0.00%	US2855121099
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSOIA AR	0.00%	
CASTELLUM AB	0.00%	SE0000379190
FAST RETAILING CO LTD	0.00%	JP3802300008
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	IT0005274805
PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI	0.00%	US911163AA17
AGEAS NPV POST SPLIT	0.00%	BE0974264930
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00%	SE0013935319
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
BONDS Y OBLIG DEL 1% 1.0% 30/07/2042	0.00%	ES0000012J07
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037	0.00%	US43739ECR62
LCH_IRS BOFAGB2U 05/07/2023 EUR P 1.423% / R 6MEURIB AR	0.00%	
DNB BANK ASA 2.625% 10/06/2026	0.00%	XS2465774474
EGYPT(ARAB REP OF 4.75% SNR MTN 16/04/26EUR	0.00%	XS1807306300
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
DOW INC	0.00%	US2605571031
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00%	IT0005480980
CARRIER GLOBAL COR COM USD0.01 WI	0.00%	US14448C1045
IPSEN PROMESSES SA	0.00%	FR0010259150
SIKA AG CHF0.01	0.00%	CH0418792922
COSTAR GROUP INC COM USD0.01	0.00%	US22160N1090
DANONE	0.00%	FR0000120644
BIOMERIEUX NPV	0.00%	FR0013280286
MONGOLIA GOVT 5.625% 144A DUE 05-01-2023 REG	0.00%	US60937LAB18
WASTE CONNECTIONS COM NPV	0.00%	CA94106B1013
South Korean won	0.00%	
SBA COMMUNICATIONS COM	0.00%	US78410G1040
SHOPIFY INC COM NPV CL A	0.00%	CA82509L1076
CROCS, INC. TERM LOAN B 01-26-2029 BEO	0.00%	
KAO CORPORATION JPY50	0.00%	JP3205800000
COMPASS GROUP ORD GBP0 1105	0.00%	GB00BD6K4575
GOVT OF BERMUDA 5.0% 15/07/2032	0.00%	USG10367AH66
WEC ENERGY GROUP INC	0.00%	US92939U1060
AGC INC	0.00%	JP3112000009
WIHLBORGS FAST. AB NPV	0.00%	SE0018012635
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	0.00%	BE0000340498
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0	0.00%	US842400HQ95
LOWES COS INC 3% DUE 10-15-2050	0.00%	US548661DZ79
SOFTBANK CORP	0.00%	JP3732000009
GLOBAL PAYMENTS INC	0.00%	US37940X1028
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNGP775
DEXCOM INC	0.00%	US2521311074
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00%	US98981BAA08
CONSOLIDATED EDISON INC COM USD0.10	0.00%	US2091151041
PVTPL FREDDIE MAC STACR SER 20-HQA2 CL B1 FLTG 03-25-205	0.00%	US35565LBD73
NEW WORLD DEVELOPMENT CO LTD	0.00%	HK0000608585
GOLDMAN SACHS GROUP INC 3.0% 03-15-2024	0.00%	US38141GZP26

WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00%	AU000000WOW2
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
BARRICK GOLD CORP	0.00%	CA0679011084
WORKDAY INC	0.00%	US98138H1014
ROSS STORES INC	0.00%	US7782961038
PVTPL MAGALLANES INC 3.528% 03-15-2024	0.00%	US55903VAB99
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677%	0.00%	US83368RBM34
DOLLAR TREE INC	0.00%	US2567461080
MONDELEZ INTERNATIONAL INC 2.125% 03-17-2024	0.00%	US609207AZ81
VOLVO AB	0.00%	SE0000115420
HYUNDAI CAP SVCS INC GLOBAL NT 144A .75%09-15-2023	0.00%	US44920UAQ13
ALCON AG	0.00%	CH0432492467
COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR	0.00%	XS2534984716
FS KKR CAP CORP 1.65% 10-12-2024	0.00%	US302635AJ69
TORO CO	0.00%	US8910921084
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
AISIN SEIKI CO LTD	0.00%	JP3102000001
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
OTC CASH COLL RECEIVABLE FROM AUD CIBC 31 DEC 2050	0.00%	
RAYONIER INC	0.00%	US7549071030
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
AMG ADVANCED METALLURGICAL GROUP NV	0.00%	NL0000888691
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	0.00%	BE0000339482
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
WESFARMERS LIMITED	0.00%	AU000000WES1
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.00%	US85172FAN96
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
ENERGEAN ISRAEL FI 4.5% SNR SEC 30/03/24USD1	0.00%	IL0011736571
HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026	0.00%	US404280DA42
ITOCHU CORP JPY	0.00%	JP3143600009
GERMANY(FED REP) 4.75% SNR 04/07/28 EURO.01	0.00%	DE0001135085
SPCG PCL NVDR	0.00%	TH0889010R14
PVTPL CMO KKR INDL PORTFOLIO TR 2021-KDIP SR 21-KDIP CL C	0.00%	US48254CAN56
WORKDAY INC SR NT 3.8% 04-01-2032	0.00%	US98138HAJ05
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	0.00%	US91087BAT70
INFINEON TECHNOLOGIES AG	0.00%	DE0006231004
SUZUKI MOTOR CORP	0.00%	JP3397200001
LG INNOTEK CO LTD	0.00%	KR7011070000
WARNER BROS DISCOVERY INC	0.00%	US9344231041
LCH_IRS BOFAGB2U 20/09/2037 EUR P 2.65% / R 6MEURIB ARIF	0.00%	
GIVAUDAN - REG	0.00%	CH0010645932
ASHTAD GROUP PLC	0.00%	GB0000536739
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00%	US12513GBG38
DOWA HOLDINGS CO LTD	0.00%	JP3638600001
AMER MED SYS EUR B 1.375% GTD SNR 08/03/28 EUR	0.00%	XS2452433910
I/OCANTOR COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 5.08	0.00%	US35566AAH23
SHIMIZU CORPORATION	0.00%	JP3358800005
NORDEA BANK ABP	0.00%	FI4000297767
VODAFONE GROUP ORD USD0.2095238	0.00%	GB00BH4HKS39
AZBIL CORP	0.00%	JP3937200008
LENDLEASE CORPORATION LIMITED	0.00%	AU000000LLC3
MASTEC INC	0.00%	US5763231090
ALFEN NV	0.00%	NL0012817175
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
FANUC CORP	0.00%	JP3802400006
MIZUHO FINANCIAL GROUP INC	0.00%	JP3885780001
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
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
New Zealand Dollar Custodial Account â€” MITNZ Absolute Reti	0.00%	
DEUTSCHE BOERSE AG	0.00%	DE0005810055
MONGOLIA GOVT 5.125% 04-07-2026	0.00%	US60937LAC90
NOVA KREDITNA BANK 1.875%-FRN 27/01/2025EUR	0.00%	XS2430442868
FREEPORT INDONESIA PT 5.315% 14/04/2032	0.00%	USY7141BAB90
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
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
KEURIG DR PEPPER INC		0.00%	US49271V1008
PUBLIC STORAGE 1.95% 11-09-2028		0.00%	US74460DAH26
ON SEMICONDUCTOR CORPORATION		0.00%	US6821891057
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.		0.00%	US31556TAA79
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
IDEXX LABORATORIES INC		0.00%	US45168D1046
NISSAN MTR LTD 4.345% DUE 09-17-2027		0.00%	US654744AC50
JAPAN POST BANK CO LTD		0.00%	JP3946750001
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20		0.00%	US20914UAF30
KOSMOS ENERGY LTD 7.75% 05-01-2027		0.00%	USU5007TAD73
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1		0.00%	US90351HAE80
PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR I		0.00%	US89656GAB05
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
CONSTELLATION ENERGY CORP		0.00%	US21037T1097
WALGREENS BOOTS AL COM USD0.01		0.00%	US9314271084
NUCOR CORP		0.00%	US6703461052
T-MOBILE USA INC 2.4% 03-15-2029		0.00%	US87264ACS24
PPG INDUSTRIES INC		0.00%	US6935061076
PUBLIC SERVICE ENTERPRISE GROUP INC		0.00%	US7445731067
VOLVO CAR AB		0.00%	SE0016844831
KRAFT HEINZ CO COM USD0.01		0.00%	US5007541064
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
MALIBU BOATS INC		0.00%	US56117J1007
MURATA MANUFACTURING CO JPY50		0.00%	JP3914400001
MITSUBISHI GAS CHEMICAL CO		0.00%	JP3896800004
FUT DEC 23 ICE SONIA SO3		0.00%	
AMETEK INC		0.00%	US0311001004
SWISS RE AG		0.00%	CH0126881561
FUT DEC 23 CME 3MO SOFR		0.00%	
RADIAN GROUP INC		0.00%	US7502361014
DEXERIALS CORP		0.00%	JP3548770001
ENERSYS COM		0.00%	US29275Y1029
INTESA SANPAOLO SPA		0.00%	IT00000072618
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071		0.00%	ES0000012H58
SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D'		0.00%	XS2241610000
PURE STORAGE INC		0.00%	US74624M1027
SIRIUS REAL ESTATE 1.125% 22/06/2026		0.00%	XS2356076625
HUARONG FIN 2017 4.75% 27/04/2027		0.00%	XS1596795358
TD SYNnex CORP 2.375% 08-09-2028		0.00%	US87162WAH34
FRANCO NEVADA CORP		0.00%	CA3518581051
NETHERLANDS KING 1.75% SNR 15/07/2023 EUR1		0.00%	NL0010418810
HOYA CORPORATION JPY		0.00%	JP3837800006
TRANSDIGM GROUP INC		0.00%	US8936411003
TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR		0.00%	XS2289877941
LONDON STOCK EXCHANG		0.00%	GB00B0SWJX34
TYSON FOODS INC CLASS A		0.00%	US9024941034
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046		0.00%	US88315LAQ14
MCCORMICK AND COMPANY INC		0.00%	US5797802064
NOMURA REAL ESTATE HOLDINGS INC		0.00%	JP3762900003
SMC CORP JPY50		0.00%	JP3162600005
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO		0.00%	US345397B512
LIBERTY GLOBAL INC USD0.01 A		0.00%	GB00B8W67662
LAFARGEHOLCIM LTD		0.00%	CH0012214059
OLD REPUBLIC INTL CORP		0.00%	US6802231042
TELECOM PLUS PLC		0.00%	GB0008794710
CPI PROPERTY GROUP 2.75% SNR EMTN 22/01/28 GBP		0.00%	XS2106589471
DENSO CO		0.00%	JP3551500006
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO		0.00%	US11135FBK66
QUEBECOR INC CLASS B SUB VTG NPV		0.00%	CA7481932084
INV LA CONSTRUCCIO 4.75% BDS 07/02/32 USD1000		0.00%	USP5817RAG04
SIMS LIMITED ORDINARY FULLY PAID		0.00%	AU000000SGM7
DASSAULT AVIATION EURO.80 (POST SUBDIVISION)		0.00%	FR0014004L86
ISRAEL(STATE OF) 3.8% 13/05/2060		0.00%	XS2167193015

OWL ROCK CAP CORP 2.875%	06-11-2028	0.00%	US69121KAG94
New Zealand Dollar Custodial Account â€“ MITNZ Short Term D		0.00%	
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027		0.00%	XS2431964001
SUN LIFE FINANCIAL INC		0.00%	CA8667961053
DASSAULT SYSTEMES EURO.10 POST SUBDIVISION		0.00%	FR0014003TT8
DKK BNP PARIBAS A/C		0.00%	
KKR AND CO INC		0.00%	US48251W1045
CRH PLC		0.00%	IE0001827041
HYATT HOTELS CORP 1.3% 10-01-2023		0.00%	US448579AL64
ZIMMER BIOMET HOLDINGS INC		0.00%	US98956P1021
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029		0.00%	US62482BAB80
ESSENT GROUP LTD		0.00%	BMG3198U1027
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP		0.00%	XS1659112616
INTL FLAVORS & FRAGRANCES USD		0.00%	US4595061015
SWATCH GROUP AG		0.00%	CH0012255144
New Zealand Dollar Custodial Account â€“ MITNZ SR Trans-Tasr		0.00%	
INDITEX EURO.03 POST SUBD		0.00%	ES0148396007
CHF BNP PARIBAS A/C		0.00%	
YETI HOLDINGS INC		0.00%	US98585X1046
VEEVA SYSTEMS INC		0.00%	US9224751084
GROUP 1 AUTOMOTIVE INC		0.00%	US3989051095
ALIAxis FINANCE SA .875% 08/11/2028		0.00%	BE6331562817
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
MERCK KGAA		0.00%	DE0006599905
LENNAR CORPORATION CLASS A		0.00%	US5260571048
CORNING INC		0.00%	US2193501051
UNITED AIRLINES 2019-1A 2.7% 11-01-2033		0.00%	US90932JAA07
LCH_RPI CHASUS33 09/08/2032 USD P CPI / R 2.742% 4276982C		0.00%	
INTACT FINANCIAL CORPORATION		0.00%	CA45823T1066
OLYMPUS CORP		0.00%	JP3201200007
COPART INC		0.00%	US2172041061
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000		0.00%	SE0011281922
Cash / Other		0.00%	
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%	
GEORGE WESTON LTD		0.00%	CA9611485090
TECHNOLOGY ONE LIMITED		0.00%	AU000000TNE8
AMER AIRLINES FIXED 3.15% 08-15-2033		0.00%	US02377LAA26
ING GROEP N.V. 4.875%-FRN PERP USD200000		0.00%	XS2122174415
VOLVO AB - B		0.00%	SE0000115446
FUT MAR 26 EURO DOLLARS		0.00%	
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2021		0.00%	US58503UAC71
LCH_IRS BOFAGB2U 16/06/2029 EUR P 2.282% / R 6MEURIB AR		0.00%	
BE SEMICONDUCTOR EURO		0.00%	NL0012866412
GARTNER INC CL-A		0.00%	US3666511072
NMI HOLDINGS INC		0.00%	US6292093050
BAXTER INTL INC COM US\$1		0.00%	US0718131099
DSV A/S		0.00%	DK0060079531
FORTIS INC		0.00%	CA3495531079
WILLIAMS COS INC 4.65% DUE 08-15-2032		0.00%	US969457BZ28
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
EVERTEC INC		0.00%	PR30040P1032
LCH_IRS BOFAGB2U 21/09/2042 EUR P 1.796% / R 6MEURIB AR		0.00%	
KANEKA CORPORATION		0.00%	JP3215800008
VOLKSWAGEN NVP DEM50		0.00%	DE0007664039
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
HEXAGON AB		0.00%	SE0015961909
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR		0.00%	XS2337326727
ANGLO AMERICAN PLATINUM LIMITED		0.00%	ZAE000013181
UNICREDIT SPA		0.00%	IT0005239360
LCH_IRS BOFAGB2U 14/03/2024 AUD P 4.135% / R 3MBBSW AR		0.00%	
NE PROPERTY B.V. 2.0% 20/01/2030		0.00%	XS2434763483
DTE ENERGY CO USD		0.00%	US2333311072
VOLTRONIC POWER TECHNOLOGY CORP		0.00%	TW0006409006
STMICROELECTRONICS NV		0.00%	NL0000226223
FIRST AMERICAN FINANCIAL CORP		0.00%	US31847R1023
FUT DEC 22 EURX EUR-BUND		0.00%	
FUJITSU JPY		0.00%	JP3818000006
SAMPO OYJ		0.00%	FI0009003305

BELGIUM(KINGDOM) 0.65% SNR 22/06/71	EURO.01	0.00%	BE0000353624
GENMAB AS		0.00%	DK0010272202
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
AGNICO EAGLE MINES		0.00%	CA0084741085
WEYERHAEUSER CO USD		0.00%	US9621661043
PVTPL COMSTOCK RES INC COMSTOCK RE INC	5.875% DUE 01-	0.00%	US205768AT12
PVTPL TRANSOCEAN INC 7.5% DUE	01-15-2026 BEO	0.00%	US893830BF55
BERKELEY GROUP PLC 2.5% GTD SNR	11/08/2031 GBP	0.00%	XS2370445921
SANTANDER HLDGS USA INC 2.49%	01-06-2028	0.00%	US80282KBC99
BALDER FINLAND OYJ 1% GTD SNR	20/01/2029EUR	0.00%	XS2288925568
SUMISHO COMPUTER SYSTEMS CORPORATION		0.00%	JP3400400002
Outstanding Settlement Receipts - HKD		0.00%	
ALNYLAM PHARMACEUTICALS INC		0.00%	US02043Q1076
ARGENX SE		0.00%	NL0010832176
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
EQUIFAX INC		0.00%	US2944291051
ORANGE SA		0.00%	FR0000133308
AMEREN CORP		0.00%	US0236081024
LENDINGPOINT 2021-B AST 1.11% 02-15-2029		0.00%	US52607HAA86
AMADEUS IT HLDGS		0.00%	ES0109067019
SAGAX AB 1.0% 1.0% 17/05/2029		0.00%	XS2342227837
GENUINE PARTS CO USD		0.00%	US3724601055
GENERAL MOTORS FIN 1.55% SNR EMTN	30/07/27 GBP	0.00%	XS2384288747
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBSW	SO240402AU	0.00%	
FHLMC MULTICLASS SER 20-HQA1 CLS M2	01-25-2050	0.00%	US35565JAH41
PARTNERS GROUP		0.00%	CH0024608827
PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO		0.00%	US05565ASK06
DOVER CORPORATION COM USD1.00		0.00%	US2600031080
LYONDELLBASELL INDUSTRIES		0.00%	NL0009434992
FIRSTENERGY CORP USD		0.00%	US3379321074
CPI PROPERTY GROUP 1.75% SNR EMTN	27/01/31 EUR	0.00%	XS2290544068
SEA LTD		0.00%	US81141R1005
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT		0.00%	US3137G0SN02
MARTIN MARIETTA MATERIALS		0.00%	US5732841060
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20		0.00%	USG8650YAG91
TRAVEL PLUS LEISUR CO		0.00%	US8941641024
KNOWBE4 INC		0.00%	US49926T1043
DUPONT DE NEMOURS INC		0.00%	US26614N1028
ERICSSON LM - B SHS		0.00%	SE0000108656
MOLINA HEALTHCARE INC		0.00%	US60855R1005
IGM FINANCIAL INC		0.00%	CA4495861060
AIR CANADA 4.625% SNR SEC 15/08/29 CAD		0.00%	CA008911BJ76
TELEFONICA DEUTSCHLAND HOLDING AG		0.00%	DE000A1J5RX9
ADIDAS AG		0.00%	DE000A1EWWWO
APOLLO GLOBAL MANA COM USD0.00001		0.00%	US03769M1062
FORTESCUE METALS GROUP LTD		0.00%	AU000000FMG4
CDW CORP		0.00%	US12514G1085
ASTRAZENCA PLC SPONS ADR		0.00%	US0463531089
COCA-COLA EUROPACIFIC PARTNERS		0.00%	GB00BDCPN049
GLENORE FDG LLC NT 144A 2.85%	04-27-2031	0.00%	US378272BE79
LOUISIANA-PACIFIC CORP		0.00%	US5463471053
Income Due - BRL		0.00%	
SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP		0.00%	AU000000SCP9
Norwegian krone		0.00%	
ENTEGRIIS ESCROW CORP 5.95% 06-15-2030		0.00%	US29365BAB99
LABORATORY CORPORATION OF AMERICA HOLDIN		0.00%	US50540R4092
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
EXPEDIA GROUP INC		0.00%	US30212P3038
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR		0.00%	
AUTONATION INC		0.00%	US05329W1027
BRITVIC PLC		0.00%	GB00B0N8QD54
US 30Y BOND 2212 FUT		0.00%	DU00USB22124
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043		0.00%	US3137G0VC00
PPL CORPORATION		0.00%	US69351T1060
BRIDGESTONE CORP JPY50		0.00%	JP3830800003
CARDINAL HEALTH INC		0.00%	US14149Y1082
DUKE REALTY CORP		0.00%	US2644115055
ASSA ABLOY AB		0.00%	SE0007100581
AES CORP		0.00%	US00130H1059

MOSAIC CO COM	0.00%	US61945C1036
CENTRAL JAPAN RAILWAY CO	0.00%	JP3566800003
VODAFONE GROUP 7%-FRN SUB 04/04/2079 USD	0.00%	US92857WBQ24
THOMSON REUTERS CP COM NPV	0.00%	CA8849037095
ENTERGY CORP NEW	0.00%	US29364G1031
VERISIGN INC	0.00%	US92343E1029
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
ORIX CORPORATION JPY50	0.00%	JP3200450009
PUT SWO AUD BNPAGB2U P 2.764% / R 6MBBSW SO320401AU	0.00%	
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.058% / R 3MCDOR ARI	0.00%	
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
MITSUBISHI ELECTRIC	0.00%	JP3902400005
FUJI FILM HOLDINGS CORP	0.00%	JP3814000000
ESSITY AB SER B NPV	0.00%	SE0009922164
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
UPM-KYMMENE FIM10	0.00%	FI0009005987
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
LCH_RPI CHASUS33 09/08/2027 USD P CPI / R 2.875% 42769821	0.00%	
CGI INC	0.00%	CA12532H1047
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	0.00%	US845467AT68
ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR	0.00%	XS2178857954
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
PAYCOM SOFTWARE INC	0.00%	US70432V1026
Income Due - CAD	0.00%	
DEUTSCHE BANK AG (REG)	0.00%	DE0005140008
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	0.00%	FR001400AJ45
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
VULCAN MATERIALS CO	0.00%	US9291601097
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
SALMAR ASA	0.00%	NO0010310956
CCP DUE FROM GOLDMAN SACHS	0.00%	
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	XS1692485326
STERIS PLC	0.00%	IE00BFY8C754
SHISEIDO COMPANY LIMITED JPY50	0.00%	JP3351600006
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
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
SIMPLO TECHNOLOGY CO LTD	0.00%	TW0006121007
MAGNA INTERNATIONAL INC	0.00%	CA5592224011
TOSHIBA CORP Y50	0.00%	JP3592200004
AEON CO LTD	0.00%	JP3388200002
ADLER GROUP S.A 1.875% 14/01/2026	0.00%	XS2283224231
DARDEN RESTAURANTS INC	0.00%	US2371941053
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00%	US86361GAA40
DNB BANK ASA NOK12.50	0.00%	NO0010161896
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
COLES GROUP LTD	0.00%	AU0000030678
DR HORTON INC	0.00%	US23331A1097
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00%	JP1300551H61
AIB GROUP PLC	0.00%	IE00BF0L3536
PROXIMUS	0.00%	BE0003810273
TECHNOPRO HLDGS IN NPV	0.00%	JP3545240008
CRITERIA CAIXACORP SA	0.00%	ES0140609019
ZOOM VIDEO COMMUNICATIONS INC	0.00%	US98980L1017
HYATT HOTELS CORP HYATT HOTELS CORP 10-01-2023	0.00%	US448579AM48
INTERFOR CORP	0.00%	CA45868C1095
KONE CORPORATION NEW	0.00%	FI0009013403
ALIGN TECHNOLOGY INC	0.00%	US0162551016
LIVE NATION INC	0.00%	US5380341090
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
PETROLEOS MEXICANO FRN GTD SNR MTN 08/2023 EUR	0.00%	XS1824425265
KYOCERA CORP JPY50	0.00%	JP3249600002
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
WHITBREAD PLC	0.00%	GB00B1KJJ408
NORDSON CORP	0.00%	US6556631025
YOKOHAMA RUBBER COMPANY LIMITED (THE)	0.00%	JP3955800002
LINCOLN FING S A R L 3.625% 01/04/2024	0.00%	XS1974797364
SUMITOMO CORP JPY	0.00%	JP3404600003

PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00%	US694308JY42
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	0.00%	US71654QCC42
MARKEL CORPORATION	0.00%	US5705351048
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00%	IT0005441883
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
THE JM SMUCKER COMPANY	0.00%	US8326964058
PERKINELMER INC	0.00%	US7140461093
South African rand	0.00%	
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
ARCBEST CORP	0.00%	US03937C1053
CALL SWO EUR CHASGB2L P 6MEURIB / R 2.595% SO221216EU	0.00%	
GEBERIT AG-REG	0.00%	CH0030170408
GENERAC HOLDINGS INC	0.00%	US3687361044
ICE_CD_X GOLDUS33 12/20/2027 BUY CDX.NA.HY.39 SPKK09R1	0.00%	
TELEPERFORMANCE	0.00%	FR0000051807
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI	0.00%	
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
LCH_OIS SBSIUS33 15/03/2053 GBP P 2% / R 1DSONIA SWU01K	0.00%	
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURE	0.00%	US12769LAB53
COOPER COS INC	0.00%	US2166484020
NVR INC	0.00%	US62944T1051
CONAGRA BRANDS INC	0.00%	US2058871029
BROWN BROWN INC	0.00%	US1152361010
HUNTSMAN CORPORATION	0.00%	US4470111075
New Zealand Dollar Custodial Account â€” MITNZ Overseas Sha	0.00%	
ATMOS ENERGY CORP	0.00%	US0495601058
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
SWISS LIFE HOLDING AG	0.00%	CH0014852781
CENTERPOINT ENERGY INC	0.00%	US15189T1079
SANDVIK AB	0.00%	SE0000667891
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	0.00%	US161175BJ23
THE SWATCH GROUP AG-B CHF50	0.00%	CH0012255151
PVTPL TENET HEALTHCARE CORP 4.625% DUE 06-15-2028 BEO	0.00%	US88033GDG29
HOLOGIC INC	0.00%	US4364401012
TOYO SEIKAN GROUP HOLDINGS LTD	0.00%	JP3613400005
TRANSUNION	0.00%	US89400J1079
ELECTRICITE DE FRANCE	0.00%	FR0010242511
STANLEY BLACK & DECKER INC	0.00%	US8545021011
JB HUNT TRANSPORT SERVICES INC USD0.01	0.00%	US4456581077
INGERSOLL RAND INC	0.00%	US45687V1061
ARCELORMITTAL NPV POST STK SPLIT	0.00%	LU1598757687
NIPPON ACCOMMODATIONS FUND	0.00%	JP3046440008
UNI CHARM CORPORATION	0.00%	JP3951600000
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
PARAMOUNT GLOBAL	0.00%	US92556H2067
QUANTA SERVICES INC	0.00%	US74762E1029
AIR WATER INC	0.00%	JP3160670000
CLOUDFLARE INC	0.00%	US18915M1071
BORGWARNER INC	0.00%	US0997241064
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
EISAI CO LTD JPY	0.00%	JP3160400002
BURBERRY GROUP PLC	0.00%	GB0031743007
HUNTINGTON BANCSHARES INC	0.00%	US4461501045
AKZO NOBEL NV EURO.50	0.00%	NL0013267909
MARUBENI CORPORATION	0.00%	JP3877600001
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.079% / R 1DSOFR ARC	0.00%	
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
EVERGY INC COM NPV	0.00%	US30034W1062
MATCH GRP INC NEW COM USD0.001	0.00%	US57667L1070
CLOREX CO DEL	0.00%	US1890541097
CATALENT INC	0.00%	US1488061029
SODEXO	0.00%	FR0000121220
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%	
QUEST DIAGNOSTICS	0.00%	US74834L1008
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025	0.00%	US69318FAG37
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPCL57
MONGODB INC	0.00%	US60937P1066
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 1	0.00%	US04364VAR42

HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
VAIL RESORTS INC	0.00%	US91879Q1094
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
DOMINOS PIZZA INC	0.00%	US25754A2015
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
M3 INC NPV	0.00%	JP3435750009
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
SYNCHRONY FINANCIAL	0.00%	US87165B1035
BANK HAPOALIM LTD	0.00%	IL0006625771
PROGRESS SOFTWARE CORPORATION	0.00%	US7433121008
SEAGEN INC COM USD0.001	0.00%	US81181C1045
PVTP L HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
SONOVA HOLDING AG - REG	0.00%	CH0012549785
ASM INTERNATIONAL NV	0.00%	NL0000334118
HAMBURG COMML BANK 0.5%-FRN 22/09/2026 EUR	0.00%	DE000HCB0A86
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
PLUG POWER INC	0.00%	US72919P2020
A P MOLLER-MAERSK B	0.00%	DK0010244508
POWER CORP OF CANADA CAD	0.00%	CA7392391016
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
HOWMET AEROSPACE I COM USD	0.00%	US4432011082
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
LCH_IRS BOFAGB2U 05/05/2051 EUR P 1.198% / R 6MEURIB AR	0.00%	
GARMIN ORD	0.00%	CH0114405324
PULTE GROUP INC	0.00%	US7458671010
ROBLOX CORPORATION COM CL A ORD SHS	0.00%	US7710491033
TWILIO INC	0.00%	US90138F1021
LCH_IRS BOFAGB2U 05/07/2032 EUR P 2.81% / R 6MEURIB ARIF	0.00%	
CARMAX INC	0.00%	US1431301027
ANTOFAGASTA PLC	0.00%	GB0000456144
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
HORMEL FOODS CORPORATION	0.00%	US4404521001
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%	
WACKER CHEMIE AG	0.00%	DE000WCH8881
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
BILL COM HOLDINGS INC	0.00%	US0900431000
UDR INC	0.00%	US9026531049
HUBSPOT INC	0.00%	US4435731009
FERROVIAL SA	0.00%	ES0118900010
TERADYNE INC	0.00%	US8807701029
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
METRO INC - A	0.00%	CA59162N1096
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
NICE LTD	0.00%	IL0002730112
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
BUNGE LIMITED	0.00%	BMG169621056
ADVANCE AUTO PARTS	0.00%	US00751Y1064
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
SWEDBANK AB	0.00%	SE0000242455
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR AR	0.00%	
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
LOEWS CORP	0.00%	US5404241086
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00%	XS2409096349
MONDI PLC	0.00%	GB00B1CRLC47
SGS SOCIETE GENERALE DE SURVEILLANCE HOL	0.00%	CH0002497458
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
CITRIX SYSTEMS INC	0.00%	US1773761002
UNIVISION 7.375% DUE 06-30-2030	0.00%	US914906AX08
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00%	XS2393618389
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
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC	0.00%	
EXPEDITORS INTL WASH INC	0.00%	US3021301094
CMS ENERGY CORP	0.00%	US1258961002
TELUS CORP NON-CANADIAN	0.00%	DU0023810939

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%	
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
PRYSMIAN SPA	0.00%	IT0004176001
HANNOVER RUECK SE	0.00%	DE0008402215
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
TDK CORPORATION	0.00%	JP3538800008
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
NIPPON STEEL CORPORATION	0.00%	JP3381000003
LIBERTY MEDIA CORP COM	0.00%	US5312298541
TELSTRA CORPORATION LIMITED	0.00%	AU000000TSL2
ALLEGHANY CORPORATION	0.00%	US0171751003
GAMING AND LEISURE P COM USD0.01	0.00%	US36467J1088
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.00%	NZGOVDT427C1
LCH_IRS BOFAGB2U 19/03/2028 CAD P 3.251% / R 3MCDOR ARI	0.00%	
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996
ENTEGRIS INC	0.00%	US29362U1043
APA GROUP	0.00%	AU000000APA1
New Zealand Dollar Custodial Account â€œ MITNZ Unlisted Infra	0.00%	
OKTA INC	0.00%	US6792951054
ABIOMED INC	0.00%	US0036541003
BANDAI NAMCO HOLDINGS INC	0.00%	JP3778630008
JAPAN POST HOLDINGS CO LTD	0.00%	JP3752900005
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
POOL CORPORATION	0.00%	US73278L1052
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
ATLANTIA SPA	0.00%	IT0003506190
ALLIANT ENERGY CORP	0.00%	US0188021085
EQUITABLE HLDGS IN COM USD0.01	0.00%	US29452E1010
DOCUSIGN INC	0.00%	US2561631068
LIBERTY BROADBAND COM USD0.01 CL C	0.00%	US5303073051
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
RITCHIE BROS AUCTIONEERS	0.00%	CA7677441056
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
KEPPEL CORP LTD	0.00%	SG1U68934629
CBOE GLOBAL MARKET COM USD0.01	0.00%	US12503M1080
STRAUMANN HLDG CHF0.01 REGD POST SPLIT	0.00%	CH1175448666
ALFA LAVAL AB	0.00%	SE0000695876
JAMES HARDIE INDUSTRIES PLC	0.00%	AU000000JHX1
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
KESKO OYJ-B SHS	0.00%	FI0009000202
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
NAVIENT CORP 6.75% 06-15-2026	0.00%	US63938CAJ71
NORTHLAND POWER INC	0.00%	CA6665111002
BATH AND BODY WORKS INC	0.00%	US0708301041
NISSAN MOTOR CO Y50	0.00%	JP3672400003
LCH_IRS BOFAGB2U 16/03/2032 CAD P 3.484% / R 3MCDOR ARI	0.00%	
NEXT PLC GBP0.10	0.00%	GB0032089863
AROUNDTOWN SA	0.00%	LU1673108939
ECUADOR(REP OF) 1.5%-VAR SNR 31/07/40 USD1	0.00%	XS2214239175
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
QBE INSURANCE GROUP LTD	0.00%	AU000000QBE9
AMCOR PLC COM USD	0.00%	JE00BJ1F3079
RESONA HOLDINGS INC	0.00%	JP3500610005
WESTERN DIGITAL CORP	0.00%	US9581021055
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%	
ROMANIA(REP OF) 2.124% SNR MTN 16/07/31 EUR	0.00%	XS2027596530
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
DAI ICHI LIFE HOLD NPV	0.00%	JP3476480003
FUT CALL JUN 23 EURO DOLLARS 9950	0.00%	
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR0014005E43
LCH_OIS BOFAGB2U 02/15/2062 USD P 1.23% / R 1DSOFR AROI	0.00%	
BRENNTAG SE	0.00%	DE000A1DAH00
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
NITTO DENKO CORPORATION	0.00%	JP3684000007
ADVANCED ENERGY SOLUTION HOLDING CO LTD	0.00%	KYG0097V1086
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
ITO EN LTD	0.00%	JP3143000002
MELROSE INDUSTRIES PLC	0.00%	GB00BNR5MZ78

OMRON CORP Y50	0.00%	JP3197800000
NEC ELECTRONICS CORP	0.00%	JP3164720009
FAIR ISAAC CORPORATION	0.00%	US3032501047
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
FUT MAR 24 CME 3MO SOFR	0.00%	
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
FIDELITY NATL FINL FNF GROUP COM USD0.0001	0.00%	US31620R3030
DOORDASH INC	0.00%	US25809K1051
LCH_OIS BOFAGB2U 02/20/2062 USD P 1.275% / R 1DSOFR ARC	0.00%	
WHIRLPOOL CORP USD	0.00%	US9633201069
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBS	0.00%	
BRAMBLES LIMITED	0.00%	AU000000BXB1
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
SMITHS GROUP PLC	0.00%	GB00B1WY2338
FUT SEP 22 ICE SONIA SO3	0.00%	
ZENDESK INC	0.00%	US98936J1016
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
TELEFLEX INC	0.00%	US8793691069
New Zealand Dollar Custodial Account â€“ MITNZ Unlisted Prop	0.00%	
VISTRA CORP	0.00%	US92840M1027
CARNIVAL CORP USD	0.00%	PA1436583006
COMPUTERSHARE LTD	0.00%	AU000000CPU5
NISOURCE INC	0.00%	US65473P1057
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
BLACK KNIGHT INC COM USD	0.00%	US09215C1053
LCH_OIS BOFAGB2U 04/18/2024 USD P 3.712% / R 1DSOFR ARC	0.00%	
NOMURA SECURITIES Y50	0.00%	JP3762600009
PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTG RT 07-14-	0.00%	US87159QBV95
FINECOBANK BANCO FINECO SPA	0.00%	IT00000072170
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
FHLMC MULTICLASS SER 19-HQA4 CLS M2 3.81538 11-25-204	0.00%	US35565CAH97
CME_IRS CHASUS33 14/07/2027 CAD P 3.492% / R 3MCDOR 42:	0.00%	
EASTMAN CHEMICAL COM	0.00%	US2774321002
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
HEIDELBERGCEMENT AG	0.00%	DE0006047004
CME_IRS CHASUS33 14/07/2027 CAD P 3.496% / R 3MCDOR 42:	0.00%	
ASSURANT INC	0.00%	US04621X1081
AZRIELI GROUP	0.00%	IL0011194789
LEAR CORP	0.00%	US5218652049
EMERA INC	0.00%	CA2908761018
LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%	
FUT JUN 23 90 DAY B-BILLS	0.00%	
GREAT WEST LIFECO	0.00%	CA39138C1068
WESCO INTERNATIONAL INC	0.00%	US95082P1057
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
LCH_IRS BOFAGB2U 15/11/2051 EUR P 1.162% / R 6MEURIB AR	0.00%	
QIAGEN NV	0.00%	NL0012169213
SARTORIUS AG VORZUG	0.00%	DE0007165631
AXCELIS TECHNOLOGIES INC	0.00%	US0545402085
LCH_OIS BOFAGB2U 03/07/2062 USD P 1.105% / R 1DSOFR ARC	0.00%	
ROKU INC	0.00%	US77543R1023
ACS ACTIVIDADES CONS Y SERV	0.00%	ES0167050915
LINCOLN NATL CORPORATION IND USD	0.00%	US5341871094
BURLINGTON STORES INC	0.00%	US1220171060
PUMA SE	0.00%	DE0006969603
COLOPLAST DKK 1 B	0.00%	DK0060448595
ADVANTEST CORP	0.00%	JP3122400009
CAMPBELL SOUP CO USD	0.00%	US1344291091
VALEO SA	0.00%	FR0013176526
KYOWA KIRIN CO LTD	0.00%	JP3256000005
ASAHI KASEI CORPORATION	0.00%	JP3111200006
MONCLER SPA	0.00%	IT0004965148
ERSTE GROUP BANK AG	0.00%	AT0000652011

NEXON CO LTD	0.00%	JP3758190007
NEWELL BRANDS INC	0.00%	US6512291062
ENDESA SA	0.00%	ES0130670112
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
SENSATA TECHNO PLC COM EURO	0.00%	GB00BFMBMT84
INTERTEK GROUP INC	0.00%	GB0031638363
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
SNAP INC	0.00%	US83304A1060
FRESENIUS SE CO KGAA	0.00%	DE0005785604
SS AND C TECHNOLOGIES HOLDINGS	0.00%	US78467J1007
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
AVALARA INC	0.00%	US05338G1067
LCH_IRS BOFAGB2U 10/12/2023 AUD P 1.512% / R 3MBBSW AR	0.00%	
ELIA GROUP SA/NV	0.00%	BE0003822393
CME_IRS CHASUS33 14/07/2027 CAD P 3.51% / R 3MCDOR 421:	0.00%	
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	0.00%	US04364VAU70
BRANDYWINE REALTY TRUST	0.00%	US1053682035
MTU AERO ENGINES AG	0.00%	DE000A0D9PT0
INFORMA PLC	0.00%	GB00BMJ6DW54
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
LCH_OIS BOFAGB2U 02/24/2062 USD P 1.12% / R 1DSOFR AROI	0.00%	
CALL BONDOPT MSLNGB2X 04/03/2024 FRANCE (GOVT OF) 0 8:	0.00%	
Futures Margin - AUD	0.00%	
COCHLEAR LIMITED	0.00%	AU000000COH5
CHR HANSEN HOLDING A S	0.00%	DK0060227585
LASERTEC CORP NPV	0.00%	JP3979200007
SERVICENOW INC 1.4% DUE 09-01-2030	0.00%	US81762PAE25
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00%	JP3897700005
HANG SENG BANK HKD5	0.00%	HK0011000095
TRADEWEB MARKETS INC	0.00%	US8926721064
TFI INTERNATIONAL INC	0.00%	CA87241L1094
VAT GROUP AG	0.00%	CH0311864901
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
EQT AB	0.00%	SE0012853455
TYLER TECHNOLOGIES INC	0.00%	US9022521051
CAMDEN PROPERTY TRUST	0.00%	US1331311027
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
DR AUTO 4.3% DUE 09-16-2024	0.00%	US26208KAG58
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
HYDRO ONE LTD	0.00%	CA4488112083
Z HOLDINGS CORPORATION	0.00%	JP3933800009
NORSK HYDRO ASA	0.00%	NO0005052605
A P MOLLER MAERSK AS	0.00%	DK0010244425
CALL SWO USD BARCGB22 P 1DSOFR / R 2.52% SO221107US25	0.00%	
DELIVERY HERO SE	0.00%	DE000A2E4K43
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZ11
SGD BNP PARIBAS A/C	0.00%	
EXOR NV EURO.01	0.00%	NL0012059018
NOVOCURE LTD	0.00%	JE00BYSS4X48
FUT DEC 22 ME 10Y CDN BND	0.00%	
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
LUCID GROUP INC	0.00%	US5494981039
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
ALLY FINANCIAL INC	0.00%	US02005N1000
YAKULT HONSHA	0.00%	JP3931600005
COGNEX CORP COM USD	0.00%	US1924221039
Income Due - ZAR	0.00%	
YAMAHA CORP JPY50	0.00%	JP3942600002
ARAMARK COM	0.00%	US03852U1060
EMPIRE CO LIMITED	0.00%	CA2918434077
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
CERIDIAN HCM HOLDINGS INC	0.00%	US15677J1088
MINEBEA MITSUMI INC	0.00%	JP3906000009
SUMITOMO REALTY & DEVELOPMENT CO	0.00%	JP3409000001
SAPUTO INC	0.00%	CA8029121057
TELENOR ASA	0.00%	NO0010063308
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
HANKYU HANSHIN HOLDINGS NPV	0.00%	JP3774200004

UGI CORP COM	0.00%	US9026811052
CARLYLE GROUP INC	0.00%	US14316J1088
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
DISCO CORP	0.00%	JP3548600000
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
TOKYO GAS CO LTD	0.00%	JP3573000001
ILS BNP PARIBAS A/C	0.00%	
NIPPON BUILDING FUND INC	0.00%	JP3027670003
CALL SWO AUD MSLNGB2X P 6MBBSW / R 2.5% SO230601AU2	0.00%	
FUT DEC 25 LIF 3M EURIBOR	0.00%	
TORAY INDS INC Y50	0.00%	JP3621000003
IMCD NV	0.00%	NL0010801007
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
ALSTOM SA	0.00%	FR0010220475
SUNCORP GROUP LTD	0.00%	AU000000SUNG
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	0.00%	
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
EXACT SCIENCES CORP	0.00%	US30063P1057
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)	0.00%	US0357108390
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
VF CORPORATION	0.00%	US9182041080
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
MOHAWK INDUSTRIES INC	0.00%	US6081901042
CCL INDUSTRIES INC	0.00%	CA1249003098
CONTINENTAL AG	0.00%	DE0005439004
HENNES & MAURITZ	0.00%	SE0000106270
NITORI CO LTD	0.00%	JP3756100008
NEXI SPA ORD	0.00%	IT0005366767
LIFCO AB SER B NPV	0.00%	SE0015949201
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	0.00%	US043436AX21
QORVO INC	0.00%	US74736K1016
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
TEMENOS AG	0.00%	CH0012453913
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	0.00%	
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
FUT CALL JUN 23 EURO DOLLARS 9925	0.00%	
ALCOA CORP	0.00%	US0138721065
AERCAP HOLDINGS NV	0.00%	NL0000687663
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
RIVIAN AUTOMOTIVE INC	0.00%	US76954A1034
KINGSPAN GROUP PLC	0.00%	IE0004927939
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
UNITY SOFTWARE INC	0.00%	US91332U1016
EMS CHEMIE HLDS REG	0.00%	CH0016440353
EURONEXT NV	0.00%	NL0006294274
TOKYU CORP NPV	0.00%	JP3574200006
HONG KONG CHINA GA	0.00%	HK0003000038
ESSENTIAL UTILS IN COM USD0.50	0.00%	US29670G1022
SEK BNP PARIBAS A/C	0.00%	
MASIMO CORP	0.00%	US5747951003
KINROSS GOLD CORP	0.00%	CA4969024047
SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
INTL PAPER CO COM US\$1	0.00%	US4601461035
LUNDIN MINING CORP	0.00%	CA5503721063
POSTS ITALIANE SPA	0.00%	IT0003796171
XERO LIMITED ORDINARY FULLY PAID	0.00%	NZXROE000152
PERSOL HOLDINGS CO NPV	0.00%	JP3547670004
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
YARA INTERNATIONAL ASA	0.00%	NO0010208051
FORTUM OYJ	0.00%	FI0009007132
PANDORA	0.00%	DK0060252690
ICL GROUP LTD	0.00%	IL0002810146
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
M&G PRUDENTIAL PLC ORD GBP0.05	0.00%	GB00BKFB1C65
ONEX CORP	0.00%	CA68272K1030
BENTLEY SYSTEMS INC	0.00%	US08265T2087
DCC PLC	0.00%	IE0002424939
INVESTMENT AB LATOUR	0.00%	SE0010100958
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
ENAGAS	0.00%	ES0130960018

NIPPON SANSO HOLDINGS CORP	0.00%	JP3711600001
TRYG AS DKK5	0.00%	DK0060636678
JSR CORP	0.00%	JP3385980002
LCH_IRS BOFAGB2U 18/01/2023 CAD P 1.723% / R 3MCDOR ARI	0.00%	
CLARIANT AG REG	0.00%	CH0012142631
SAINSBURY (J) PLC	0.00%	GB00B019KW72
CHIBA BANK LTD JPY	0.00%	JP3511800009
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
T&D HOLDINGS INC NPV	0.00%	JP3539220008
WH GROUP LTD	0.00%	KYG960071028
ALTAGAS INCOME LTD	0.00%	CA0213611001
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YOI	0.00%	
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	0.00%	
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
SHIZUOKA BANK LTD JPY	0.00%	JP3351200005
AMPLIFON SPA	0.00%	IT0004056880
SHAW COMMUNICATIONS INC-B	0.00%	CA82028K2002
SAGAX AB	0.00%	SE0005127818
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
BLOCK INC CDI	0.00%	AU0000187353
COVESTRO AG	0.00%	DE0006062144
Income Due - EUR	0.00%	
KINTETSU GROUP HOLDINGS CO LTD	0.00%	JP3260800002
CLARIVATE PLC	0.00%	JE00BJJN4441
DENTSPLY SIRONA INC	0.00%	US24906P1093
SINO LAND CO LTD HKG	0.00%	HK0083000502
MAKITA CORPORATION JPY50	0.00%	JP3862400003
SKANSKA AB SEK12 SER	0.00%	SE0000113250
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013
VIATRIS INC	0.00%	US92556V1061
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
COUPA SOFTWARE INC	0.00%	US22266L1061
INDUSTRIVARDEN AB	0.00%	SE0000190126
ELANCO ANIMAL HEALTH INC	0.00%	US28414H1032
ARKEMA	0.00%	FR0010313833
DENTSU GROUP INC	0.00%	JP3551520004
VOLKSWAGEN AG	0.00%	DE0007664005
MEIJI HOLDINGS CO	0.00%	JP3918000005
NIHON M&A CENTER HOLDINGS INC	0.00%	JP3689050007
FUT SEP 24 LIF 3M EURIBOR	0.00%	
CME_IRS CHASUS33 06/09/2027 CAD P 3.632% / R 3MCDOR 42	0.00%	
LCH_IRS BOFAGB2U 19/07/2051 AUD P 2.756% / R 6MBBSW AR	0.00%	
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
SCHRODERS PLC ORD GB	0.00%	GB00BP9LHF23
Income Due - HKD	0.00%	
COINBASE GLOBAL INC	0.00%	US19260Q1076
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
IBIDEN CO LTD	0.00%	JP3148800000
PVTP L FREDDIE MAC SR 20-HQA4 CL M2 FLTG 09-25-2050	0.00%	US35565RAH66
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00%	US5312296073
CABLE ONE INC COM USD1	0.00%	US12685J1051
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
LYFT INC	0.00%	US55087P1049
New Zealand Dollar Custodial Account â€” MITNZ Listed Infrast	0.00%	
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSL0
VIVENDI SE	0.00%	FR0000127771
NEWS CORP	0.00%	US65249B1098
WIX COM LTD	0.00%	IL0011301780
ROLLINS INC COM USD1	0.00%	US7757111049
FORTUNE BRANDS HOME AND SECURITY	0.00%	US34964C1062
WESTERN UNION CO	0.00%	US9598021098
SHIMADZU CORP	0.00%	JP3357200009
GETINGE AB-B	0.00%	SE0000202624
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (	0.00%	US20754FAK84
DAIFUKU CO LTD	0.00%	JP3497400006
STOCKLAND	0.00%	AU000000SGP0
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
ZOZO INC	0.00%	JP3399310006
DOMINOS PIZZA ENTERPRISES LTD	0.00%	AU000000DMP0
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
CAPCOM CO LTD	0.00%	JP3218900003

HELLOFRESH SE	0.00%	DE000A161408
NRG ENERGY INC	0.00%	US6293775085
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.00%	CA11284V1058
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.00%	US98954M2008
AMERCO INC	0.00%	US0235861004
OSK MITSUI OSK LINES LTD	0.00%	JP3362700001
ZALANDO SE NPV	0.00%	DE000ZAL1111
TELADOC HEALTH INC	0.00%	US87918A1051
Outstanding Settlement Receipts - NOK	0.00%	
RPM INTERNATIONAL INC	0.00%	US7496851038
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTR0CK8
WEBSTER FINANCIAL CORP	0.00%	US9478901096
SIRIUS XM HLDGS IN COM USD 0.001	0.00%	US82968B1035
HIROSE ELECTRIC JPY	0.00%	JP3799000009
SEALED AIR CORP	0.00%	US81211K1007
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
SWIRE PACIFIC	0.00%	HK0019000162
ROHM CO LTD	0.00%	JP3982800009
TOBU RAILWAY CO LTD	0.00%	JP3597800006
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
ORICA LIMITED	0.00%	AU000000OR11
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI	0.00%	
ACCOR SA	0.00%	FR0000120404
VORNADO REALTY TRUST	0.00%	US9290421091
KEIO CORP	0.00%	JP3277800003
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
OCADO GROUP PLC	0.00%	GB00B3MBS747
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
BALOISE HOLDING-REG	0.00%	CH0012410517
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	0.00%	
IDP EDUCATION LTD	0.00%	AU000000IEL5
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
LCH_IRS BOFAGB2U 23/09/2051 AUD P 2.731% / R 6MBBSW AR	0.00%	
HK ELECTRIC INVESTMENTS LTD	0.00%	HK0000179108
JD SPORTS FASHION ORD GBP0.0005	0.00%	GB00BM8Q5M07
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
RENGO CO LTD	0.00%	JP3981400009
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
NAVIENT CORP 5.5% 03-15-2029	0.00%	US63938CAM01
KOBE BUSSAN CO LTD	0.00%	JP3291200008
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
FUT PUT DEC 22 IMM EOM M S&P 3300	0.00%	
HARGREAVES LANSDOWN PLC	0.00%	GB00B1VZ0M25
CIE (Communications Investment Europe S.Ã r.l.)	0.00%	
RINGCENTRAL INC	0.00%	US76680R2067
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
AFFIRM HOLDINGS INC	0.00%	US00827B1061
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
BOLLORE SE	0.00%	FR0000039299
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
NOK BNP PARIBAS A/C	0.00%	
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
SOFINA SA	0.00%	BE0003717312
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
CANADIAN PACIFIC R COM NPV	0.00%	CA13645T1003
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO	0.00%	US608555RAK68
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021	0.00%	US902104AC24
COVIVIO	0.00%	FR0000064578
OTSUKA CORPORATION	0.00%	JP3188200004
SEEK LIMITED	0.00%	AU000000SEK6
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00%	SE0015193313
SBI HOLDINGS INC NPV	0.00%	JP3436120004
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG	0.00%	US451102CC97
DAVITA INC	0.00%	US23918K1088
KINNEVIK AB	0.00%	SE0015810247
IAC INTERACTIVECOR COM USD0.0001	0.00%	US44891N2080
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071

ESR CAYMAN LTD	0.00%	KYG319891092
RAKUTEN GROUP INC	0.00%	JP3967200001
KOSE CORP	0.00%	JP3283650004
SG HOLDINGS CO LTD	0.00%	JP3162770006
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
JUST EAT TAKEAWAY EURO.04	0.00%	NL0012015705
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
LUMEN TECHNOLOGIES COM USD1.00	0.00%	US5502411037
CYBERAGENT INC	0.00%	JP3311400000
DISH NETWORK CORP - A	0.00%	US25470M1099
EVOLUTION MINING LIMITED	0.00%	AU000000EVN4
ICE_CDS SBSIUS33 20/06/2026 SELL STELLANTIS NV 5.25% 04 SV	0.00%	
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00%	SE0016102115
SCOUT24 SE	0.00%	DE000A12DM80
mitsui chemicals inc	0.00%	JP3888300005
VENTURE CORPORATION LTD	0.00%	SG0531000230
CELANESE CORP SERIES A	0.00%	US1508701034
MAPLETREE LOGISTICS TRUST	0.00%	SG1503926213
UBISOFT ENTERTAINMENT	0.00%	FR0000054470
REECE LIMITED	0.00%	AU000000REH4
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
ECUADOR(REP OF) 0% SNR 31/07/2030 USD1000	0.00%	XS2214239506
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00%	HK0000093390
CALL BONDOPT ROYGB2L 17/10/2022 AUSTRALIAN GOVERNMENT	0.00%	
SUMCO CORPORATION	0.00%	JP3322930003
AMUNDI SA	0.00%	FR0004125920
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
NEMETSCHEK AG	0.00%	DE0006452907
SEB SA	0.00%	FR0000121709
CALL SWO USD BARCGB22 P 3MLIBOR / R 1.71% SO230130US1	0.00%	
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
DEMANT A S	0.00%	DK0060738599
WAYFAIR INC	0.00%	US94419L1017
BLACKBERRY LTD NPV	0.00%	CA09228F1036
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
BALLYS CORPORATION TERM LOAN B DUE 10-02-2028 BEO	0.00%	US05875CAB00
HOSHIZAKI CORP	9.99E-07	JP3845770001
TOSOH CORPORATION	9.97E-07	JP3595200001
EMBRACER GROUP AB SER`B`NPV	9.89E-07	SE0016828511
MAPLETREE PAN ASIA COMMERCIAL TRUST	9.74E-07	SG2D18969584
ADEVINTA ASA NOK0.2	9.72E-07	NO0010844038
SHARP CORP	9.62E-07	JP3359600008
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 2. 78	9.55E-07	
RIOCAN REAL ESTATE INVESTMENT TRUST	9.51E-07	CA7669101031
BECHTLE AG	9.32E-07	DE0005158703
JAPAN POST INSURANCE CO LTD	9.20E-07	JP3233250004
LIGHTSPEED COMMERCE INC	9.20E-07	CA53229C1077
KNORR BREMSE AG	9.19E-07	DE000KBX1006
APPLOVIN CORP	9.15E-07	US03831W1080
UOL GROUP LIMITED	9.14E-07	SG1S83002349
JARDINE MATHESON HOLDINGS LIMITED	9.08E-07	BMG507361001
HITACHI METALS LTD	8.98E-07	JP3786200000
SEIKO EPSON CORPORATION	8.94E-07	JP3414750004
LIBERTY MEDIA CORPCOM USD 0.01 SER A SIRIUSXM	8.94E-07	US5312294094
OPEN TEXT CORP	8.91E-07	CA6837151068
OJI HOLDINGS CORP	8.88E-07	JP3174410005
WELCIA HOLDINGS CO LTD	8.83E-07	JP3274280001
LIXIL CORPORATION	8.75E-07	JP3626800001
EURAZEO	8.73E-07	FR0000121121
TOHO CO LTD JPY	8.67E-07	JP3598600009
DELTA AIR LINES INC	8.55E-07	US2473617023
JAPAN AIRLINES CO LTD	8.53E-07	JP3705200008
VOESTALPINE AG	8.48E-07	AT0000937503
GRIFOLS SA EURO.25 CLASS A POST SUBD	8.43E-07	ES0171996087
REA GROUP LTD	8.43E-07	AU000000REA9
GN STORE NORD A/S	8.25E-07	DK0010272632
TELECOM ITALIA SPA	8.25E-07	IT0003497168
BIO RAD LABORATORIES INC CLASS A	8.22E-07	US0905722072
GMO PAYMENT GATEWAY NPV	8.21E-07	JP3385890003
KOITO MFG CO LTD NPV	8.14E-07	DU06496324D5
CHOW TAI FOOK JEWELRY	8.10E-07	KYG211461085

NEUROCRINE BIOSCIENCES INC	8.06E-07	US64125C1099
FUTU HOLDINGS LTD	8.00E-07	US36118L1061
PARK HOTELS & RESORTS INC	7.96E-07	US7005171050
L E LUNDBERGFÖRETAGEN AB - B SHARES	7.86E-07	SE0000108847
SCHINDLER-HLDG AG REG	7.65E-07	CH0024638212
BACHEM HOLDING AG CHF0.01 REGD SUBD	7.62E-07	CH1176493729
CK INFRASTRUCTURE	7.62E-07	BMG2178K1009
KION GROUP AG	7.62E-07	DE000KGX8881
KRW BNP PARIBAS A/C	7.48E-07	
ZIM INTEGRATED SHIPPING LTD	7.45E-07	IL0065100930
RATIONAL AG	7.32E-07	DE0007010803
UNITED INTERNET AG-REG SHARE	7.28E-07	DE0005089031
INFRASTRUTTURE WIR NPV	7.24E-07	IT0005090300
NUVEI CORP	7.19E-07	CA67079A1021
MITSUBISHI HC CAPITAL INC	7.19E-07	JP3499800005
HIKARI TSUSHIN INC	7.03E-07	JP3783420007
XINYI GLASS HOLDINGS CO LTD	6.95E-07	KYG9828G1082
CALL SWO AUD GSILGB2X P 6MBBSW / R 2.283% SO230421AU	6.87E-07	
CONCORDIA FINANCIAL GROUP LTD	6.83E-07	JP3305990008
ANA HOLDINGS INC	6.73E-07	JP3429800000
WENDEL INVESTISSEMENT	6.61E-07	FR0000121204
HULIC CO LTD	6.58E-07	JP3360800001
DIASORIN SPA	6.52E-07	IT0003492391
SYSMEX CORP	6.41E-07	JP3351100007
SMITH A.O CORP	6.30E-07	US8318652091
GUIDEWIRE SOFTWARE INC	6.29E-07	US40171V1008
JDE PEETS BV	6.27E-07	NL0014332678
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	6.24E-07	
NIPPON SHINYAKU CO LTD	6.11E-07	JP3717600005
NISSHIN SEIFUN GROUP INC	6.06E-07	JP3676800000
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230214JP1	5.99E-07	
KOEI TECMO HOLDING NPV TEMP	5.88E-07	DU0B60DR09D0
OTSUKA HLDGS CO NPV	5.68E-07	JP3188220002
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA4 MULTICLASS	5.67E-07	US35565XAH35
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.128% SO230210JP1	5.65E-07	
ITOCHU TECHNO SOLUTIONS CORP	5.60E-07	JP3143900003
HITACHI CONSTRUCTION MACHINE	5.52E-07	JP3787000003
Australian Dollar Custodial Account â€” MIF Direct Property	5.29E-07	
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	5.25E-07	
SECURITAS AB SEK2 'B'	5.23E-07	SE0000163594
AIR CANADA VAR VTG SHS NPV	5.08E-07	CA0089118776
KAKAKU.COM INC	5.08E-07	JP3206000006
HAKUHODO DY HOLDING INC	5.04E-07	JP3766550002
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	4.97E-07	
ASAHI INTECC CO LTD NPV	4.78E-07	JP3110650003
Income Due - SEK	4.64E-07	
CALL BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65	4.52E-07	
SITC INTERNATIONAL	4.42E-07	KYG8187G1055
CALL SWO JPY BNPAGB22 P 1DTONAR / R 0.1% SO230308JP10C	4.14E-07	
SOUTHWEST AIRLINES CO USD	4.11E-07	US8447411088
FUTURES MARGIN-HKD	4.07E-07	
ELECTROLUX AB SER B NPV	3.42E-07	SE0016589188
UNIPER SE	3.36E-07	DE000UNSE018
FUT CALL SEP 23 EURO DOLLARS 9937	3.16E-07	
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	3.12E-07	
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	3.05E-07	
ROCKWOOL A/S	2.84E-07	DK0010219153
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO	2.51E-07	US893830BK41
CME_IRS CHASUS33 02/09/2027 CAD P 3.672% / R 3MCDOR 42	2.44E-07	
CALL SWO EUR GSILGB2X P 6MEURIB / R 0.69% SO230208EU69	2.44E-07	
CALL BONDOPT BNPAGB22 05/10/2022 AUSTRALIAN GOVERN	1.93E-07	
MXN BNP PARIBAS A/C	1.72E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	1.71E-07	
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	1.62E-07	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	1.52E-07	
ZAR BNP PARIBAS A/C	1.38E-07	
DIRECTV FINANCING, LLC TERM LOAN DUE 08-02-2027 BEO	1.29E-07	US25460HAB87
SECURITAS SER 'B' NPV (S/R 11/10/2022) RTS	1.25E-07	SE0018689226
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	1.10E-07	
REDUCED INPUT TAX CREDIT (RITC) FE	1.08E-07	
INVESCO LIMITED	1.05E-07	BMG491BT1088
Australian Dollar Custodial Account â€” MIF Global Unlisted Inf	1.05E-07	

FUTURES MARGIN-JPY	1.03E-07
Danish krone	9.72E-08
Swedish krona	9.66E-08
New Israeli shekel	9.07E-08
Income Due - CHF	3.18E-08
CALL SWO GBP MSLNGB2X P 1DSONIA / R 2.313% SO221019GE	1.34E-08
Singapore dollar	1.04E-08
Polish zloty	1.02E-08
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-1	2.76E-09 US67109WAJ71
TRY BNP PARIBAS A/C	3.01E-10
HUF BNP PARIBAS A/C	1.88E-10
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	6.26E-11 US20754JAA25
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	5.37E-11 US35563KAA88
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	4.47E-11 US92330WBA45
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	4.35E-11 US35564XAA90
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	4.31E-11 US30711XUS16
PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	2.20E-11 US35565JAA97
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	1.83E-11 US67575BAL36
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	1.83E-11 US35564MAA36
CALL BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 9C	1.70E-11
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A	1.59E-11 US62951MAA80
PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	1.34E-11 US61975FAG46
BRL BNP PARIBAS A/C	1.12E-11
CALL FXO BNPAGB22 03/10/2022 EUR/USD 1.15 European 4066	8.99E-12
CALL FXO MSLNGB2X 03/10/2022 EUR/USD 1.15 European 4066	8.99E-12
CALL BONDOPT BNPAGB22 09/29/2022 US TREASURY N/B 1. 77	7.95E-12
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	6.91E-12 US30711XYS79
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	5.69E-12 US00162LCN55
ALTRA INDUSTRIAL MOTION CORP TERM BANK LOAN 10-01-202	1.22E-12 US02208HAB42
WESTLAKE 4% DUE 10-16-2023	8.13E-13 US96042GAL68
CLI FDG VIII LLC AST BACKED NT SER 2021-1 1.64% 02-18-204	8.13E-13 US12565KAA51
PVTPL FNMA FLTG 01-25-2040 BEO	8.13E-13 US20754WAB19
TWD BNP PARIBAS A/C	-8.02E-13
PUT BONDOPT MSLNGB2X 10/13/2022 US TREASURY N/B 0. 90.	-1.70E-11
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4% 11/14/2022 99.2	-1.04E-10
CALL BONDOPT CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 100.0	-3.96E-10
SPAIN(KINGDOM OF) 0.35% SNR 30/07/23 EUR1000	-7.45E-10 ES0000012B62
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.7% 317U06PA0 26,	-1.70E-09
CALL BONDOPT MSLNGB2X 07/10/2022 UNITED KINGDOM GIL	-4.68E-09
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	-6.11E-09 IT0005172322
PALMER SQUARE LN FDG 2021-3 LTD / SR SECD NT CL A-1 FLT	-6.36E-09 US69702BAA98
ITALY(REP OF) 0.95% SNR 01/03/23 EUR1000	-8.15E-09 IT0005325946
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	-1.09E-08 XS2534276717
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	-1.26E-08 JP1103281D37
CALL SWO EUR GSCMUS33 P 3MEURIB / R 0.55% 317U0DAA1 1	-1.47E-08
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	-2.28E-08 AU3TB0000101
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.841% 317U07VA1 1	-2.53E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.973% 317U06DA3 1	-2.86E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.018% 317U04FA6 1	-2.93E-08
CALL SWO_CDX BARCGB33 16/11/2022 ITRAXX EUROPE SERIES	-2.94E-08
SPAIN(KINGDOM OF) 4.4% SNR 31/10/2023 EUR1000	-2.99E-08 ES00000123X3
CALL SWO_CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3	-3.06E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.14% 317U05RA0 10,	-3.32E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.19% 317U05PA2 10,	-3.48E-08
FUTURES MARGIN-NZD	-3.57E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.225% 317U05NA4 1	-3.60E-08
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	-4.48E-08
CALL SWO_CDX BARCGB33 21/12/2022 ITRAXX EUROPE SERIES	-4.57E-08
MINI TPX IDX 2212 F	-4.86E-08 DU00JTM22122
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/C	-5.91E-08
HANG MINI 2210 FUT	-6.01E-08 DU00HMI22103
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	-7.70E-08
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	-9.88E-08
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	-9.96E-08
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1	-1.37E-07
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	-1.39E-07
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	-1.44E-07
FUT CALL DEC 23 CME 3M SOFR O 9800	-1.49E-07
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	-1.54E-07
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	-1.58E-07
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 10	-1.69E-07
PUT SWO EUR GSCMUS33 P 2.25% / R 3MEURIB 317U06OA1 26	-2.37E-07

CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	-2.63E-07
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	-3.13E-07
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	-4.19E-07
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	-4.93E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	-5.75E-07
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	-7.36E-07
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	-8.27E-07
LCH_IRS BOFAGB2U 24/06/2051 AUD P 2.81% / R 6MBBSW ARII	-8.62E-07
PUT BONDOP CITIUS33 11/07/2022 FNCL 4.5% 11/14/22 98.37	-9.01E-07
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	-9.17E-07
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	-9.63E-07
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	-9.79E-07
LCH_IRS BOFAGB2U 11/07/2023 AUD P 3.325% / R 3MBBSW AR	0.00%
FUT PUT DEC 23 CME 3M SOFR O 9650	0.00%
ICE_CDS SBSIUS33 20/06/2026 SELL VALEO SA 3.25% 01/22/2 SI	0.00%
ANZ BANK NZ 11AM A/C	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_IRS SBSIUS33 24/03/2023 MXN P 28DTIIE / R 5.66% SWU0	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	0.00%
SPI 200 2212 FUT	0.00% DU00SPI22129
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	0.00%
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	0.00%
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	0.00%
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	0.00%
LCH_IRS BOFAGB2U 20/12/2022 CAD P 3MCDOR / R 3.27% ARIF	0.00%
LCH_IRS BOFAGB2U 17/12/2022 CAD P 3MCDOR / R 3.237% ARI	0.00%
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%
UBS COLLATERAL A/C	0.00%
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS BOFAGB2U 20/05/2026 CAD P 3MCDOR / R 32.675% AI	0.00%
PUT SWO EUR GSCMUS33 P 2.1% / R 3MEURIB 317U0D9A3 15/	0.00%
ICE_CDX SBSIUS33 12/20/2027 SELL CDX.EM.38 SWPCOLBB5	0.00%
LCH_IRS BOFAGB2U 05/05/2051 EUR P 6MEURIB / R 1.198% AR	0.00%
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	0.00%
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_OIS SBSIUS33 07/02/2023 GBP P 1DSONIA / R 0.5% SWU01	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	0.00%
Outstanding Settlement Payments - NOK	0.00%
LCH_RPI CHASUS33 15/09/2027 EUR P 2.75% / R CPTFE 4276981	0.00%
FUT SEP 23 CME 3MO SOFR	0.00%
FUT MAR 24 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% ARI	0.00%
LCH_IRS BOFAGB2U 10/12/2023 AUD P 3MBBSW / R 1.512% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.089% AR	0.00%
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	0.00%
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	0.00%
US 10YR NOTE 2212 F	0.00% DU00USX22128
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 BONDOP MSLNGB2X 10/18/2022 US TREASURY N/B 2. 77	0.00%
FUT JUN 24 LIF 3M EURIBOR	0.00%
FUT JUN 26 EURO DOLLARS	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	0.00%
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_RPI CHASUS33 02/16/2032 USD P CPI / R 2.663% 39999375	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%
DJ EUR ST50 2212 FU	0.00% DE000C52VJW3
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%
EURO BOBL 2212 FUT	0.00% DE000C6R0460

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%	
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR	0.00%	
FTSE 100 IDX 2212 FU	0.00%	GB00JSZ47G93
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 4.072% AR	0.00%	
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%	
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%	
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%	
LCH_IRS BOFAGB2U 19/01/2072 EUR P 6MEURIB / R 0.091% AR	0.00%	
TOKIO MARINE HOLDINGS INC	0.00%	JP3910660004
Outstanding Settlement Payments - DKK	0.00%	
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.119% ARC	0.00%	
FUT JUN 23 LIF 3M EURIBOR	0.00%	
LCH_IRS BOFAGB2U 18/06/2027 EUR P 6MEURIB / R 2.269% AR	0.00%	
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.093% / R CPTFE TC0UA	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.112% / R CPTFE TC3B3!	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_RPI CHASUS33 15/08/2027 EUR P 3.19% / R CPTFE TC6SE3L	0.00%	
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01D	0.00%	
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 0.77% ARIF	0.00%	
FUT SEP 25 LIF 3M EURIBOR	0.00%	
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.205% / R CPTFE TC6V6I	0.00%	
LCH_IRS BOFAGB2U 15/09/2034 EUR P 6MEURIB / R 2.853% AR	0.00%	
LCH_RPI CHASUS33 15/08/2027 EUR P 3.202% / R CPTFE TC1SD!	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	0.00%	
FUT DEC 22 CBT 5Y T-NOTE	0.00%	
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%	
IRSNZD339 IRS BNZ NZD 020523 RFLT 3ZBSW PFXD 3.39	0.00%	DUIRSNZD3395
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%	
Outstanding Settlement Payments - SGD	0.00%	
OTC DERIVATIVE CASH COLL PAY TO RBC	0.00%	
CAD BNP PARIBAS A/C	0.00%	
CAN 10YR BND 2212 FU	0.00%	DU00CGX22121
FUT DEC 22 LIF 3M EURIBOR	0.00%	
FUT DEC 22 90 DAY B-BILLS	0.00%	
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	0.00%	
FUT DEC 25 CME 3MO SOFR	0.00%	
LCH_IRS BOFAGB2U 22/04/2072 EUR P 6MEURIB / R 0.565% AR	0.00%	
LCH_OIS BOFAGB2U 17/03/2053 GBP P 1DSONIA / R 2.913% AR	0.00%	
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 2.259% AR	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE BAN	0.00%	
FUT SEP 25 EURO DOLLARS	0.00%	
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 3.967% AR	0.00%	
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3MBBSW / R 3.911% AR	0.00%	

LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR	0.00%	
LCH_OIS SBSIUS33 15/03/2033 GBP P 1DSONIA / R 2% SWU01K	0.00%	
LCH_OIS BOFAGB2U 17/12/2027 GBP P 1DSONIA / R 3.252% AR	0.00%	
Outstanding Settlement Payments - SEK	0.00%	
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.988% AR	0.00%	
IRS MSLNGB2X 15/12/2031 THB P 6MTHBFX / R 1.5% SWU01CC	0.00%	
LCH_IRS BOFAGB2U 09/12/2028 AUD P 6MBBSW / R 2.195% AR	0.00%	
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 2.89% ARIF	0.00%	
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 2.9% ARIR2	0.00%	
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 2.635% AR	0.00%	
LCH_IRS BOFAGB2U 29/03/2032 EUR P 6MEURIB / R 0.85% ARIF	0.00%	
LCH_IRS BOFAGB2U 22/11/2051 EUR P 1.596% / R 6MEURIB AR	0.00%	
PUT SWO EUR GSCMUS33 P 0.5% / R 3MEURIB 317U813IO 07/C	0.00%	
FUT JUN 23 EURO DOLLARS	0.00%	
LCH_IRS SBSIUS33 15/12/2026 KRW P 3MKWCDC / R 2% SWU01	0.00%	
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00%	DUIRSNZD3593
LCH_IRS BOFAGB2U 31/05/2025 AUD P 6MBBSW / R 3.625% AR	0.00%	
PUT BONDOPT MSLNGB2X 10/14/2022 US TREASURY N/B 1. 65.	0.00%	
FUT JUN 25 LIF 3M EURIBOR	0.00%	
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.498% ARC	0.00%	
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%	
IRSWBC372 IRS WBC NZD 190825 RFXD 3.7825 PFLT 3ZBSW	0.00%	DUIRSWBC3724
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%	
LCH_OIS BOFAGB2U 11/09/2052 USD P 1DSOFR / R 2.52% AROI	0.00%	
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 3.035% ARC	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO RBC	0.00%	
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.064% AR	0.00%	
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%	
Outstanding Settlement Payments - AUD	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%	
Outstanding Settlement Payments - HKD	0.00%	
LCH_OIS BOFAGB2U 23/06/2037 JPY P 1DTONAR / R 1.06% ARO	0.00%	
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 3.69% AR	0.00%	
FUT DEC 22 EUR FOAT	0.00%	DE000C6R05A8
LCH_IRS BOFAGB2U 07/05/2024 AUD P 3MBBSW / R 3.728% AR	0.00%	
CCSW BNPAGB22 02/04/2032 USD 1DSOFR /JPY 1DTONAR ARR	0.00%	
FUT DEC 23 EURO DOLLARS	0.00%	
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00%	DUIRSNZD3635
FUT MAR 23 CME 3MO SOFR	0.00%	
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.617% AR	-0.01%	
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-0.01%	
FUT DEC 22 SFE 20Y BONDLT	-0.01%	
LCH_IRS BOFAGB2U 01/03/2023 CAD P 3MCDOR / R 3.146% AR	-0.01%	
CCSW BARCGB22 01/27/2032 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%	
LCH_IRS BOFAGB2U 17/01/2026 EUR P 6MEURIB / R 0.29% ARIF	-0.01%	
IRSNZD399 IRS BNZ NZD 020525 RFXD 3.9925 PFLT 3ZBSW	-0.01%	DUIRSNZD3999
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.239% AR	-0.01%	
FUT MAR 23 EURO DOLLARS	-0.01%	
IRSNZD436 IRS WBC NZD 230925 PFLT 3ZBSW RFXD 4.3625	-0.01%	DUIRSNZD4369
LCH_IRS BOFAGB2U 07/12/2071 EUR P 6MEURIB / R -0.203% AF	-0.01%	
LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%	
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% AR	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIGROUP GI	-0.01%	
LCH_IRS BOFAGB2U 14/03/2052 EUR P 6MEURIB / R 0.23% ARIF	-0.01%	
FUT MAR 23 LIF 3M EURIBOR	-0.01%	
FUT JUN 23 ICE SONIA SO3	-0.01%	
CCSW BARCGB22 03/17/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%	
CCSW BARCGB22 03/14/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.01%	
FUT DEC 22 BANK ACCEPT 3M	-0.01%	
FUT DEC 25 EURO DOLLARS	-0.01%	
FUT DEC 22 10 YR T-NOTES	-0.01%	
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 2.47% ARII	-0.01%	
S&P 500 EMINI 2212 F	-0.01%	DU00SPM22121
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 0.587% AR	-0.01%	
Euro	-0.01%	
FUT DEC 22 EURO BUXL BND	-0.01%	DE000C6R0494
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WESTPAC BA	-0.01%	
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBS	-0.01%	

LCH_OIS BOFAGB2U 06/22/2025 USD P 1DSOFR / R 3.128% ARC	-0.01%	
LCH_IRS BOFAGB2U 04/02/2023 NZD P 3MBBR / R 1.939% ARIR	-0.01%	
LCH_IRS BOFAGB2U 02/12/2028 EUR P 6MEURIB / R 1.103% AR	-0.01%	
LCH_IRS BOFAGB2U 20/01/2032 EUR P 6MEURIB / R 2.015% AR	-0.01%	
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.018% AR	-0.01%	
CCSW BARCGB22 14/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%	
CCSW BARCGB22 17/03/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.01%	
FUT DEC 22 CME 3MO SOFR	-0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.712% AR	-0.01%	
LCH_IRS BOFAGB2U 29/11/2041 EUR P 6MEURIB / R 2.089% AR	-0.01%	
LCH_IRS BOFAGB2U 23/09/2023 NZD P 3MBBR / R 1.397% ARIR	-0.01%	
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%	
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 2.097% AR	-0.01%	
LCH_RPI BOFAGB2U 03/03/2041 USD P CPI / R 2.281% ARZC190	-0.01%	
OTC DER CASH COLL PAY TO BARCLAYS	-0.01%	
IRSNZD394 IRS CBA NZD 030625 RFXD 3.9475 PFLT 3ZBSW	-0.01%	DUIRSNZD3940
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.404% AR	-0.01%	
FUT JUN 25 EURO DOLLARS	-0.01%	
LCH_OIS BOFAGB2U 05/08/2028 GBP P 1DSONIA / R 1.105% AR	-0.01%	
LCH_IRS BOFAGB2U 20/12/2022 AUD P 3MBBSW / R 0.45% ARII	-0.01%	
LCH_RPI BOFAGB2U 03/23/2026 USD P 4.453% / R CPI ARZC080	-0.01%	
IRSNZD371 IRS ANZ NZD 300527 RFXD 3.71 PFLT 3ZBSW	-0.01%	DUIRSNZD3718
LCH_IRS BOFAGB2U 15/03/2043 AUD P 6MBBSW / R 3.771% AR	-0.01%	
FUT DEC 25 ICE SONIA SO3	-0.01%	
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.517% AR	-0.01%	
LCH_OIS BOFAGB2U 19/10/2032 GBP P 1DSONIA / R 2.313% AR	-0.01%	
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.545% ARC	-0.01%	
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%	
LCH_IRS BOFAGB2U 15/06/2023 CAD P 3MCDOR / R 2.687% AR	-0.01%	
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 3.552% AR	-0.01%	
FUT SEP 24 ICE SONIA SO3	-0.01%	
FUT MAR 25 ICE SONIA SO3	-0.01%	
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% AR	-0.01%	
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	-0.01%	DUIRSNZD4054
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.01%	
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.01%	
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.192% AR	-0.01%	
Canadian dollar	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.01%	
CCSW BNPAGB22 02/02/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.02%	
LCH_OIS BOFAGB2U 11/23/2027 USD P 1DSOFR / R 2.695% ARC	-0.02%	
Outstanding Settlement Payments - CAD	-0.02%	
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	-0.02%	DUIRSNZD1993
IRSCBA201 OIS CBA NZD 061022 RFXD 2.01 PFLT NZIONA	-0.02%	DUIRSCBA2011
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	-0.02%	DUIRSNZD1936
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	-0.02%	DUWC89284092
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% AR	-0.02%	
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% AR	-0.02%	
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	-0.02%	DUIRSNZD1811
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	-0.02%	
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR	-0.02%	
Outstanding Settlement Payments - GBP	-0.02%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.02%	
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 1.591% AR	-0.02%	
IRSNZD124 IRS CBA NZD 060823 RFXD 1.24 PFLT 3ZBSW	-0.02%	DUIRSNZD1241
FUTURES MARGIN-GBP	-0.02%	
Outstanding Settlement Payments - EUR	-0.02%	
LCH_IRS BOFAGB2U 01/03/2034 AUD P 6MBBSW / R 2.789% AR	-0.02%	
LCH_IRS BOFAGB2U 15/11/2023 AUD P 3MBBSW / R 1.56% ARII	-0.02%	
Outstanding Settlement Payments - CHF	-0.02%	
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 2.82% ARII	-0.02%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.02%	
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-0.02%	DUIRSNZD2538
LCH_OIS BOFAGB2U 03/19/2028 USD P 1DSOFR / R 2.706% ARC	-0.03%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.03%	
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.03%	
NT Passive FX overlay 139% (ZMTLIP)	-0.03%	
IRSNZD147 IRS WBC NZD 200923 RFXD 1.475 PFLT 3ZBSW	-0.03%	DUIRSNZD1472
Outstanding Settlement Payments - JPY	-0.03%	
CCP DUE TO/FROM MORGAN STANLEY	-0.03%	
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	-0.04%	
FUT DEC 22 CBT UL T-BONDS	-0.04%	

ANZ COLLATERAL	-0.04%
CCSW ANZBAU3M 08/16/2026 USD 3MLIBOR /AUD 3MBBSW A	-0.04%
LCH_OIS BOFAGB2U 06/18/2026 USD P 1DSOFR / R 2.15% AROI	-0.04%
NT PASSIVE FX 100% overlay (ZMTSTB)	-0.04%
NT Passive FX overlay 100% (Absolute Return Bond)	-0.05%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS:	-0.05%
LCH_OIS BOFAGB2U 06/19/2025 USD P 1DSOFR / R 2.554% ARC	-0.06%
LCH_IRS BOFAGB2U 03/19/2028 USD P 3MLIBOR / R 1.934% AR	-0.06%
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.06%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.07%
LCH_IRS BOFAGB2U 19/06/2025 AUD P 3MBBSW / R 1.29% ARII	-0.07%
BNZ NZD COLL	-0.08%
CCSW BNPAGB22 04/02/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.09%
CCSW BNPAGB22 02/04/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.09%
CCSW BARCGB22 01/27/2023 USD 1DSOFR /JPY 1DTONAR ARR	-0.10%
CCSW BARCGB22 27/01/2027 JPY 1DTONAR /USD 1DSOFR ARR	-0.10%
CACIB USD COLLATERAL	-0.10%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.13%
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-0.15%
IRSNZD354 IRS ANZ NZD 080832 PFLT 3ZBSW RFXD 3.541	-0.15% DUIRSNZD3544
NT Passive FX overlay 139% (ZMTHSR)	-0.17%
Outstanding Settlement Payments - USD	-0.23%
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	-0.25%
Outstanding Settlement Payments - NZD	-0.26%
NT Passive FX overlay 139% (ZMTSHO)	-0.33%
FX POSITIONS	-1.15%