

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	New Zealand Defence Force FlexiSaver Scheme	Offer number	1.0	Offer number	OFR10288
Fund name	Mercer High Growth fund	Fund number		Fund number	FND58
Period disclosure applies [dd/mm/yyyy]	30/09/2023				
Asset name	% of fund net assets			Security code	
First Sentier Global Listed Infrastructure Fund	2.06%				
Fisher & Paykel Healthcare Corporation Limited	2.00%	NZFAP0001S2			
Auckland International Airport Limited	1.84%	NZAI0002S6			
BNP Paribas US Dollar Account	1.63%				
MICROSOFT CORPORATION	1.58%	US5949181045			
INFRATIL LIMITED	1.47%	NZIFTE0003S3			
SPARK NEW ZEALAND LIMITED	1.27%	NZTELE0001S4			
CONTACT ENERGY LIMITED	1.26%	NZCENE0001S6			
APPLE INC	1.14%	US0378331005			
MAINFREIGHT LIMITED	1.10%	NZMFTE0001S9			
Meridian Energy Limited	0.97%	NZMELE0002S7			
BNP Paribas New Zealand Dollar Account	0.96%				
RYMAN HEALTHCARE LTD	0.88%	NZRYME0001S4			
EBOS GROUP LIMITED	0.83%	NZEBOE0001S6			
KKR Global Infrastructure Investors II L.P. (& NT overlay)	0.75%				
Fletcher Building Limited	0.69%	NZFBUE0001S0			
Charter Hall Core Plus Industrial Fund (CPIF)	0.67%				
SUMMERSET GROUP HOLDINGS LTD	0.62%	NZSUME0001S0			
FACEBOOK INC COM USD CL A	0.62%	US30303M1027			
Robeco Global Credit Fund	0.57%				
Investa Commercial Property Fund	0.56%				
ALPHABET INC CAP STK CL A	0.56%	US02079K3059			
AMAZON COM INC	0.55%	US0231351067			
MERCURY NZ LIMITED	0.51%	NZMRPE0001S2			
Goodman Australia Industrial Fund	0.50%				
MASTERCARD INC - CLASS A	0.50%	US57636Q1040			
THE A2 MILK COMPANY LIMITED	0.46%	NZATME0002S8			
CONSTELLATION SOFTWARE COM	0.45%	CA21037X1006			
NVIDIA CORP	0.44%	US67066G1040			
CSL LIMITED	0.44%	AU000000CSL8			
TAIWAN SEMICON MANUFACTURING CO LTD	0.42%	TW0002330008			
TENCENT HLDGS LIMITED	0.40%	KYG875721634			
Dexus Wholesale Property Fund	0.39%				
Westpac Business Interest Account	0.38%				
INTACT FINANCIAL CORPORATION	0.37%	CA45823T1066			
SAMSUNG ELECTRONICS CO LTD	0.37%	KR7005930003			
THE CIGNA GROUP	0.36%	US1255231003			
New Zealand Dollar Custodial Account – MITNZ Overseas Low V	0.35%				
PORT OF TAURANGA LTD	0.35%	NZPOTE0003S0			
NOVO NORDISK ORD SHS CLASS B	0.34%	DK0062498333			
DIVERSIFIED MITNZ - NZDCASH	0.34%				
Charter Hall Retail Partnership	0.33%				
Investa SPV Aust Property Fund	0.33%				
AUTOMATIC DATA PROC.	0.33%	US0530151036			
AIA GROUP LTD	0.33%	HK0000069689			
FREIGHTWAYS GROUP LTD	0.33%	NZFREE0001S0			
HCA HEALTHCARE INC	0.32%	US40412C1018			
NOVARTIS AG	0.30%	CH0012005267			
Outstanding Settlement Receipts - USD	0.30%				
EBAY INC	0.29%	US2786421030			
PROLOGIS INC COM	0.29%	US74340W1036			
New Zealand Dollar Custodial Account – MITNZ Hedged Overse	0.29%				
ISHARES MSCI SAUDI ARABIA ETF	0.29%	US46434V4234			
JP MORGAN CHASE & CO	0.29%	US46625H1005			
ASML HOLDING NV	0.28%	NL0010273215			
HDFC BANK LTD	0.28%	US40415F1012			
CISCO SYSTEMS INC	0.27%	US17275R1023			
EQUINIX INC COM	0.27%	US29444U7000			
CHORUS LIMITED ORDINARY FULLY PAID	0.27%	NZCNU0001S2			
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.27%	NZAPTE0001S3			

New Zealand Dollar Custodial Account – MITNZ Trans Tasman S	0.27%
ALPHABET INC CAP CL C	0.27% US02079K1079
WELLTOWER INC	0.26% US95040Q1040
SKYCITY ENTERTAINMENT GROUP LIMITED	0.26% NZSKCE000152
CHEVRON CORP	0.26% US1667641005
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.25% CH0012032048
ALIBABA GROUP HOLDING LTD	0.25% KYG017191142
MCKESSON CORP	0.25% US58155Q1031
New Zealand Dollar Custodial Account – MITNZ Overseas Share	0.24%
ADOBE INC COM	0.24% US00724F1012
VISA INC - A	0.24% US92826C8394
DANAHER CORP	0.24% US2358511028
TJX COS INC	0.24% US8725401090
GOODMAN GROUP	0.23% AU000000GMG2
PROCTER & GAMBLE COMPANY	0.23% US7427181091
MERCK & CO INC NEW COM	0.23% US58933Y1055
NESTLE SA	0.23% CH0038863350
AMERICAN TWR REIT INC	0.22% US03027X1000
GOLDMAN SACHS GROUP INC.	0.22% US38141G1040
TOTALENERGIES SE	0.22% FR0000120271
WASTE CONNECTIONS COM NPV	0.22% CA94106B1013
CSX CORP COM	0.22% US1264081035
KKR Diversified Core Infrastructure	0.22%
MOTOROLA SOLUTIONS INC	0.22% US6200763075
TESLA INC	0.21% US88160R1014
IFM Australian Infrastructure Wholesale Fund	0.21%
SOFTBANK GROUP CORP	0.21% JP3436100006
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol	0.21%
SHELL PLC ORD EURO.07	0.21% GB00BP6MXD84
MOLINA HEALTHCARE INC	0.21% US60855R1005
ARTHUR J GALLAGHER CO	0.21% US3635761097
BERKSHIRE HATHAWAY INC - CLASS B	0.21% US0846707026
PACKAGING CORP OF AMERICA	0.20% US6951561090
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.20% NZGOVDT429C7
FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI	0.20%
FX POSITIONS	0.20%
BRENNTAG SE	0.20% DE000A1DAHHO
ENGIE	0.20% FR0010208488
APTIV PLC COM	0.20% JE00B783TY65
LOWE'S COS INC	0.20% US5486611073
KERING	0.19% FR0000121485
GLOBE LIFE INC	0.19% US37959E1029
AMDOCS LIMITED	0.19% GB0022569080
PEPSICO INC CAP 2/3	0.19% US7134481081
KONINKLIJKE AHOLD DELHAIZE NV	0.19% NL0011794037
INVITATION HOMES INC	0.18% US46187W1071
HEWLETT PACKARD CO	0.18% US40434L1052
T&D HOLDINGS INC NPV	0.18% JP3539220008
AMERICAN EXPRESS USD	0.18% US0258161092
SCHWAB (CHARLES) CORP	0.18% US8085131055
HMC WS Healthcare Fund	0.18%
VERIZON COMMUNICATIONS	0.18% US92343V1044
TOKYO ELECTRON LTD JPY	0.17% JP3571400005
UNITEDHEALTH GROUP INC COM STK	0.17% US91324P1021
PERFORMANCE FOOD GROUP CO	0.17% US71377A1034
CHEMED CORPORATION	0.17% US16359R1032
UNION PACIFIC CORP	0.17% US9078181081
Ancala Essential Growth Infra	0.17%
PINDUODUO INC	0.17% US7223041028
MONDELEZ INTERNATIONAL INC	0.17% US6092071058
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.17% US7960508882
DIGITAL REALTY TRUST INC	0.17% US2538681030
KKR GIF Co-Invest	0.16%
ABBOTT LABS	0.16% US0028241000
MIITSUI FUDOSAN CO	0.16% JP3893200000
IQVIA HOLDINGS INC	0.16% US46266C1053
ORACLE CORP	0.16% US68389X1054
MEITUAN	0.15% KYG596691041
ENI SPA	0.15% IT0003132476
JOHNSON & JOHNSON COM	0.15% US4781601046
EQUITY RESIDENTIAL	0.15% US29476L1070
MICRON TECHNOLOGY INC USD	0.15% US5951121038

RESMED INC	0.15%	AU000000RMD6
THERMO FISHER SCIENTIFIC INC	0.15%	US8835561023
KLA TENCOR CORPORATION COM	0.15%	US4824801009
LILLY (ELI) & CO USD	0.15%	US5324571083
SAP AG	0.14%	DE0007164600
XERO LIMITED ORDINARY FULLY PAID	0.14%	NZXROE0001S2
COMCAST CORP	0.14%	US20030N1019
CLEAN HARBORS INC	0.14%	US1844961078
CANADIAN NATL RAILWAY CO	0.14%	CA1363751027
CANADIAN NATURAL RESOURCES	0.14%	CA1363851017
AUTOZONE INC	0.14%	US0533321024
CONSTELLATION BRANDS INC-A	0.14%	US21036P1084
IDP EDUCATION LTD	0.14%	AU000000IEL5
MACQUARIE GROUP LTD	0.14%	AU000000MQG1
Macquarie Asian Investment Fund LP (& NT overlay)	0.14%	
VERISK ANALYTICS I COM	0.14%	US92345Y1064
Vauban Infra Partners Co-Inv2	0.14%	
AERCAP HOLDINGS NV	0.14%	NL0000687663
AFLAC INC	0.14%	US0010551028
ALIMENTATION COUCHE TARD INC	0.14%	CA01626P1484
KIWI PROPERTY GROUP LIMITED	0.14%	NZKPG0001S9
SERKO LTD	0.14%	NZSKOE0001S7
INVESTOR AB SER B NPV	0.14%	SE0015811963
LKQ CORP COM	0.14%	US5018892084
ORSTED AS	0.14%	DK0060094928
AIR LIQUIDE	0.13%	FR0000120073
BARRICK GOLD CORPORATION	0.13%	CA0679011084
INTESA SANPAOLO SPA	0.13%	IT0000072618
Ardian Infra Co-Invest	0.13%	
EXXON MOBIL CORPORATION	0.13%	US30231G1022
VENTAS INC	0.13%	US92276F1003
GPT Wholesale Office Fund	0.13%	
JP Morgan Infrastructure Investments Fund	0.13%	
BANCO BPM SPA	0.13%	IT0005218380
MERCER MITNZ	0.13%	
WOLTERS KLUWER	0.13%	NL0000395903
NETFLIX INC	0.13%	US64110L1061
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.12%	NZGOVDT541C9
NIB HOLDINGS LTD	0.12%	AU000000NHFO
T MOBILE US INC COM	0.12%	US8725901040
ESSEX PROPERTY TRUST INC	0.12%	US2971781057
REPUBLIC SERVICES INC	0.12%	US7607591002
FINECOBANK BANCO FINECO SPA	0.12%	IT0000072170
EDENRED	0.12%	FR0010908533
MEG ENERGY CORP	0.12%	CA5527041084
SONY CORP	0.12%	JP3435000009
AMERICAN HOMES 4 RENT	0.12%	US02665T3068
MEDIATEK INC	0.12%	TW0002454006
SUN COMMUNITIES INC	0.12%	US8666741041
BUREAU VERITAS SA	0.12%	FR0006174348
AVALONBAY COMMUNITIES INC	0.12%	US0534841012
IBERDROLA SA	0.12%	ES0144580Y14
THE LINK REAL ESTATE INVESTMENT TRUST	0.12%	HK0823032773
SCHNEIDER ELECTRIC SE	0.12%	FR0000121972
BP P.L.C	0.12%	GB0007980591
EXTRA SPACE STORAGE INC	0.12%	US30225T1025
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.11%	NZGOVDT427C1
AMERICAN WATER WORKS CO INC	0.11%	US0304201033
STANDARD CHARTERED	0.11%	GB0004082847
MITSUI & CO LTD JPY	0.11%	JP3893600001
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.11%	NZGOVDT437C0
TAKEDA PHARMACEUTICAL CO LTD	0.11%	JP3463000004
REGENCY CENTERS CORPORATION	0.11%	US7588491032
BANK OF AMERICA CORPORATION	0.11%	US0605051046
INTUITIVE SURGICAL INC	0.11%	US46120E6023
HUMANA INC	0.11%	US4448591028
COLGATE PALMOLIVE	0.11%	US1941621039
TAIWAN SEMICONDUCT MANUFACTURING USD	0.11%	US8740391003
FUTURE MARGINS-USD	0.11%	
ECOLAB LTD	0.11%	US2788651006
Stonepeak Infrastructure Fund II	0.11%	
JAMES HARDIE INDUSTRIES PLC	0.11%	AU000000JHX1

PING AN INSURANCE GROUP OF CHINA LIMITED	0.11%	CNE1000003X6
OLD REPUBLIC INTL CORP	0.11%	US6802231042
GENTEX CORPORATION	0.11%	US3719011096
KMD BRANDS LIMITED	0.11%	NZKMDE0001S3
COMPASS GROUP ORD	0.11%	GB00BD6K4575
CITIBANK COLAT	0.10%	
SIKA AG	0.10%	CH0418792922
BANCA POPOL EMILIA ROMAGNA	0.10%	IT0000066123
ELECTROCOMPONENTS PLC	0.10%	GB0003096442
SES FDR	0.10%	LU0088087324
RELX PLC	0.10%	GB00B2B0DG97
COSTCO WHOLESALE CORP	0.10%	US22160K1051
ATLASSIAN CL A ORD	0.10%	US0494681010
DigitalBridge Unlisted Infrastructure	0.10%	
BOOKING HLDGS INC COM	0.10%	US09857L1089
VICI PROPERTIES INC	0.10%	US9256521090
HEWLETT PACKARD ENTERPRISE CO	0.10%	US42824C1099
DIF Capital Partners Co-Invest 2	0.10%	
Income Due - NZD	0.10%	
TRADE DESK INC	0.10%	US88339J1051
SYNOPTIS INC	0.10%	US8716071076
KEYENCE CORP NPV	0.10%	JP3236200006
UNITED UTILITIES GROUP PLC	0.10%	GB00B39J2M42
MARSH & MCLENNAN COM	0.10%	US5717481023
EDISON INTERNATIONAL	0.10%	US2810201077
BAYER AG	0.09%	DE000BAY0017
NIKE INC CL B	0.09%	US6541061031
Vauban Infrastructure Partners	0.09%	
GOODMAN PROPERTY TRUST	0.09%	NZCPT0001S9
REXFORD INDUSTRIAL REALTY INC	0.09%	US76169C1009
EUR BNP PARIBAS A/C	0.09%	
DR HORTON INC	0.09%	US23331A1097
ZOETIS INC	0.09%	US98978V1035
ASHTED GROUP PLC	0.09%	GB0000536739
JEFFERIES FINL GRP COM USD0.0001	0.09%	US47233W1099
TERNA SPA	0.09%	IT0003242622
VALE SA	0.09%	BRVALEACNORO
BANCO BICAYA ARGENTARIA SA	0.09%	ES0113211835
COCA COLA CO USD	0.09%	US1912161007
LONZA AG - REG	0.09%	CH0013841017
COPART INC	0.09%	US2172041061
ILLUMINA INC	0.09%	US4523271090
TOURISM HOLDINGS LTD	0.09%	NZHELE0001S9
MAPFRE SA	0.09%	ES0124244E34
UNUMPROVIDENT CORPORATION	0.09%	US91529Y1064
MORGAN STANLEY	0.09%	US6174464486
New Zealand Dollar Custodial Account – MITNZ Listed Property	0.09%	
TRANE TECHNOLOGIES PLC	0.09%	IE00BK9ZQ967
LVMH MOET HENNESSY VUITTON SE	0.09%	FR0000121014
AGILENT TECHNOLOGIES INC	0.09%	US00846U1016
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.09%	NZGOVDT532C8
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.09%	NZHNZD0625L3
ALSTOM SA	0.09%	FR0010220475
TRI POINTS HOMES INC	0.09%	US87265H1095
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.09%	NZGOVDT531C0
AMGEN INC	0.09%	US0311621009
FUTURES MARGIN-NZD	0.09%	
KIMBERLY CLARK CORP	0.09%	US4943681035
CHURCH & DWIGHT CO	0.09%	US1713401024
DEUTSCHE POST AG	0.09%	DE0005552004
SCALES CORP LTD	0.09%	NZSCL0002S8
DAIKIN INDUSTRIES	0.08%	JP3481800005
GENMAB AS	0.08%	DK0010272202
CDW CORP	0.08%	US12514G1085
ICU MEDICAL INC	0.08%	US44930G1076
ELEVANCE HEALTH INC	0.08%	US0367521038
NAPIER PORT HOLDINGS LTD	0.08%	NZNPHE0005S2
DEXCOM INC	0.08%	US2521311074
LINDE PLC	0.08%	IE00059YS762
CNX RESOURCES CORPCOM USD	0.08%	US12653C1080
ROPER TECHNOLOGIES INC	0.08%	US7766961061
TELENOR ASA	0.08%	NO0010063308

MODERNA INC	0.08%	US60770K1079
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/	0.08%	NZVHTE000156
TRACTOR SUPPLY COMPANY	0.08%	US8923561067
ENSTAR GROUP LTD	0.08%	BMG3075P1014
Igneo Infra Partners Co-Invest	0.08%	
XYLEM INC COM	0.08%	US98419M1009
AT & T INC	0.08%	US00206R1023
GENERAL MOTORS CO	0.08%	US37045V1008
DELL TECHNOLOGIES INC	0.08%	US24703L2025
NZ EXCHANGE LTD	0.08%	NZNXE000157
HUGO BOSS AG NPV REGD	0.08%	DE000A1PHFF7
MTU AERO ENGINES AG	0.08%	DE000A0D9PT0
SHOPIFY INC COM NPV CL A	0.08%	CA82509L1076
ADVANCED MICRO DEV	0.08%	US0079031078
F5 NETWORKS INC	0.08%	US3156161024
MGIC INVESTMENT CORP	0.08%	US5528481030
JPY BNP PARIBAS A/C	0.08%	
NEW ZEALAND GOVERNMENT BOND 4.50% 15/05/2030	0.08%	NZGOVDT530C2
Macquarie Specialised Asset Management IMA	0.08%	
EQUITY LIFESTYLE PROPERTIES INC	0.07%	US29472R1086
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.07%	NZGOVDT534C4
BANK RAKYAT INDONESIA	0.07%	ID1000118201
THE HERSHEY COMPANY	0.07%	US4278661081
GENERAL MILLS INC	0.07%	US3703341046
INTEL CORP	0.07%	US4581401001
SALESFORCE INC	0.07%	US79466L3024
DAIICHI SANKYO COMPANY LIMITED	0.07%	JP3475350009
INGREDION INC COM USD 0.01	0.07%	US4571871023
WORKDAY INC	0.07%	US98138H1014
ACCENTURE PLC	0.07%	IE00B4BNMY34
CHECK POINT SOFTWARE TECH	0.07%	IL0010824113
Vauban Infra Partner Co-Invest	0.07%	
REALTY INCOME CORPORATION	0.07%	US7561091049
DAITO TRUST CONSTRUCTION COMPANY LTD	0.07%	JP3486800000
OMV AG	0.07%	AT0000743059
NT Passive FX overlay 139% (ZMTSHO)	0.07%	
APTARGROUP INC	0.07%	US0383361039
GROUP 1 AUTOMOTIVE INC	0.07%	US3989051095
CLOUDFLARE INC	0.07%	US18915M1071
HOULIHAN LOKEY INC	0.07%	US4415931009
HERMES INTERNATIONAL	0.07%	FR0000052292
New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-N	0.07%	
KELLANOVA	0.07%	US4878361082
DIF Capital Partners Co-Invest	0.07%	
CAPGEMINI SA	0.07%	FR0000125338
ADYEN NV	0.07%	NL0012969182
CELESTICA INC	0.07%	CA15101Q1081
NOMAD FOODS LTD	0.07%	VGG6564A1057
FEDERAL REALTY INVESTMENT TRUST	0.07%	US3137451015
AMETEK INC	0.07%	US0311001004
VONTIER CORP	0.07%	US9288811014
GBP BNP PARIBAS A/C	0.07%	
SOFTBANK CORP	0.07%	JP3732000009
ALEXANDRIA REAL ESTATE EQUITIES	0.07%	US0152711091
Axium Infrastructure LP	0.07%	
HKT TRUST AND HKT SHARE STAPLED UNIT	0.07%	HK0000093390
BLACKSTONE INC	0.07%	US09260D1072
New Zealand Dollar Custodial Account – MITNZ Emerging Mark	0.07%	
ELECTRONIC ARTS INC	0.07%	US2855121099
SWISSCOM AG	0.07%	CH0008742519
NETEASE INC	0.07%	KYG6427A1022
JAPAN POST HOLDINGS CO LTD	0.07%	JP3752900005
FLEX LTD COM	0.07%	SG9999000020
VITAL HEALTHCARE PROPERTY TRUST	0.07%	NZCHPE000154
SUMITOMO REALTY & DEVELOPMENT CO	0.07%	JP3409000001
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.07%	AU000000TLX2
AUTONATION INC	0.07%	US05329W1027
BANK CENTRAL ASIA TBK PT	0.07%	ID1000109507
HUBBELL INC	0.07%	US4435106079
QBE INSURANCE GROUP LTD	0.07%	AU000000QBEB9
HOME DEPOT INC	0.06%	US4370761029
MERCADOLIBRE INC	0.06%	US58733R1023

JD.COM INC	0.06%	KYG8208B1014
CINTAS CORP	0.06%	US1729081059
AUTODESK INC	0.06%	US0527691069
SUN HUNG KAI PROPERTY HKD	0.06%	HK0016000132
LEGAL & GENERAL GROUP PLC	0.06%	GB0005603997
UNIPOL GRUPPO FINANZIARIO SPA	0.06%	IT0004810054
KLEPIERRE	0.06%	FR0000121964
SOCIETE GENERALE SA	0.06%	FR0000130809
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.06%	NZIIBDT002C2
New Zealand Dollar Custodial Account – MITNZ Listed Infrastru	0.06%	
GILEAD SCIENCES INC	0.06%	US3755581036
SPOTIFY TECHNOLOGY COM	0.06%	LU1778762911
CFS Finerge & NT overlay	0.06%	
BAWAG GROUP AG	0.06%	AT0000BAWAG2
COMMVault SYSTEMS INC	0.06%	US2041661024
PETROLEO BRASILEIRO PETROBRAS SA	0.06%	BRPETRACNPR6
WASTE MANAGEMENT INC COM	0.06%	US94106L1098
SEVERN TRENT PLC	0.06%	GB00B1FH8J72
PNC FINANCIAL SERVICES GROUP	0.06%	US6934751057
EMCOR GROUP INC	0.06%	US29084Q1004
ELISA CORPORATION OYJ-A S	0.06%	FI0009007884
ABBVIE INC COM	0.06%	US00287Y1091
ENEL SPA	0.06%	IT0003128367
RYDER SYS INC USD	0.06%	US7835491082
Igneo Infra Partners Co-Inv 2	0.06%	
INCYTE CORP	0.06%	US45337C1027
PATTERSON COS INC	0.06%	US7033951036
WISTRON CORP	0.06%	TW0003231007
PRESTIGE CONSUMER HEALTHCARE INC	0.06%	US74112D1019
CANADIAN APARTMENT PROPERTIES REITS	0.06%	CA1349211054
BUILDERS FIRSTSOURCE INC	0.06%	US12008R1077
NATIONAL GRID	0.06%	GB00BDR05C01
Energy Capital Partner Unlisted Infrastructure	0.06%	
CLOROX CO DEL	0.06%	US1890541097
VESTAS WIND SYSTEM	0.06%	DK0061539921
HEALTHPEAK PROPERTIES INC	0.06%	US42250P1030
MIZUHO FINANCIAL GROUP INC	0.06%	JP3885780001
MITSUBISHI MOTORS CORPORATION	0.06%	JP3899800001
UNITE GROUP PLC	0.06%	GB0006928617
SKECHERS USA CL A	0.06%	US8305661055
SEGRO PLC	0.06%	GB00B5ZN1N88
NORFOLK SOUTHERN CORP USD	0.06%	US6558441084
GRACO INC	0.06%	US3841091040
GETLINK SE	0.06%	FR0010533075
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.06%	CNE100003662
NT Passive FX overlay 139% (Listed Property Portfolio)	0.06%	
POPULAR INC COM USD6 POST REV SPLIT	0.06%	PR7331747001
ENPLAS CORP	0.06%	JP3169800004
BEXEQ THE ISRAELI TELECOM CP	0.06%	IL0002300114
HON HAI PRECISION INDUSTRY	0.06%	TW0002317005
SCENTRE GROUP	0.06%	AU000000SCG8
PILBARA MINERALS LTD	0.06%	AU000000PLS0
GENPACT LTD	0.06%	BMG3922B1072
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.06%	IL0005930388
POSTS ITALIANE SPA	0.06%	IT0003796171
ENCORE WIRE CORP	0.06%	US2925621052
GENESIS ENERGY LTD	0.06%	NZGNEE000157
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.06%	NZIIBDT003C0
NT Passive FX overlay 139% (ZMTHSR)	0.06%	
FRAPORT AG	0.06%	DE0005773303
AKAMAI TECHNOLOGIES	0.06%	US00971T1016
LIBERTY GLOBAL INC	0.06%	GB00B8W67662
BCE INC COM NPV	0.06%	CA05534B7604
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.06%	NZGOVDT528C6
Outstanding Settlement Receipts - HKD	0.06%	
SEGA SAMMY HOLDINGS INC	0.05%	JP3419050004
CRODA INTL	0.05%	GB00BJFLLV09
BIONTECH SE	0.05%	US09075V1026
BOX INX	0.05%	US10316T1043
SOJITZ CORPORATION	0.05%	JP3663900003
MANHATTAN ASSOCIATES INC	0.05%	US5627501092
BOSTON SCIENTIFIC CORP COM USD	0.05%	US1011371077

SUMITOMO ELECTRIC	0.05%	JP3407400005
NIPPON TEL AND TEL CP NPV	0.05%	JP3735400008
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.05%	US4592001014
METLIFE INC	0.05%	US59156R1086
BAYCURRENT CONSULT NPV	0.05%	JP3835250006
SCOR SE	0.05%	FR0010411983
CHINA MERCHANTS BANK CO LIMITED	0.05%	CNE1000002M1
AEROPORTS DE PARIS (ADP)	0.05%	FR0010340141
Ardian Infrastructure	0.05%	
INTERCONTINENTAL HOTELS GROUP PLC	0.05%	GB00BHJYC057
ORKLA ASA	0.05%	NO0003733800
SNAM SPA	0.05%	IT0003153415
DBS GROUP HOLDINGS LTD	0.05%	SG1L01001701
COUPANG INC COM CL A SHS ORD	0.05%	US22266T1097
10546607 IRS WBC NZD 100728 RFXD 4.855 PFLT 3ZBSW	0.05%	DU0105466071
BNP PARIBAS NOMINEES	0.05%	
PBF ENERGY INC COM	0.05%	US69318G1067
ISHARES MSCI QATAR CAPPED ETF	0.05%	US46434V7799
BEIGENE LTD	0.05%	US07725L1026
AIR NEW ZEALAND LTD	0.05%	NZAIRE0001S2
SHIMANO INC	0.05%	JP3358000002
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.05%	NZLGFDT008C2
PORTLAND GENERAL ELECTRIC COMPANY	0.05%	US7365088472
INDRA SISTEMAS SA	0.05%	ES0118594417
TEXAS INSTRUMENTS	0.05%	US8825081040
DONALDSON COMPANY INC	0.05%	US2576511099
GSK PLC	0.05%	GB00BN7SWP63
CADENCE DESIGN SYSTEMS INC	0.05%	US1273871087
ALFRESA HOLDINGS CORP	0.05%	JP3126340003
CHINA CONSTRUCTION BANK	0.05%	CNE1000002H1
CAPRI HOLDINGS LTD COM NPV	0.05%	VGG1890L1076
CUBESMART COM	0.05%	US2296631094
AMANO CORP	0.05%	JP3124400007
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.05%	US88033G4073
HEARTLAND GROUP HLNPV	0.05%	NZHGHE0007S9
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.05%	AU000000WOW2
ORIENTAL LAND CO LTD	0.05%	JP3198900007
STOCKLAND	0.05%	AU000000SGP0
SERVICE CORPORATION INTERNATIONAL	0.05%	US8175651046
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLE	0.05%	AU0000016875
MITSUBISHI ESTATE	0.05%	JP3899600005
AVANGRID INC COM NPV	0.05%	US05351W1036
L'OREAL	0.05%	FR0000120321
SYSCO CORPORATION COM	0.05%	US8718291078
CHUNGHWA TELECOM CO LTD	0.05%	TW0002412004
PETROCHINA CO LTD H	0.05%	CNE1000003W8
COSMO ENERGY HOLDINGS CO LTD	0.05%	JP3298000005
STANDARD BANK GROUP	0.05%	ZAE000109815
EUROFINS SCIENTIFIC	0.05%	FR0014000MR3
PROPERTY FOR INDUSTRY LTD	0.05%	NZPFIE0001S5
TREND MICRO INCORPORATED	0.05%	JP3637300009
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.05%	NZARXE0001S1
FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND	0.05%	
SYNLAIT MILK LTD	0.05%	NZSMLE0001S9
A2A SPA	0.05%	IT0001233417
PTT EXPLOR AND PROD PCL NVDR	0.05%	TH0355010R16
CARSALES COM LTD	0.05%	AU000000CAR3
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.05%	CNE1000003G1
SILGAN HOLDINGS INC	0.05%	US8270481091
SODEXO	0.05%	FR0000121220
XEROX HLDGS CORP COM USD1.00	0.05%	US98421M1062
E.ON SE	0.05%	DE000ENAG999
RED ELECTRICA DE ES	0.05%	ES0173093024
TOWER LIMITED	0.05%	NZTWRE0011S2
JAPAN PETROLEUM EXPLORATION	0.05%	JP3421100003
ESTEE LAUDER COMPANIES	0.05%	US5184391044
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar	0.05%	
NETAPP INC	0.05%	US64110D1046
MCCORMICK AND COMPANY INC	0.05%	US5797802064
GAMING AND LEISURE P COM	0.04%	US36467J1088
FORTINET INC COM	0.04%	US34959E1091
VALLOUREC SA	0.04%	FR0013506730

PACIFIC EDGE LTD NPV	0.04%	NZPEBE0002S1
KB HOME	0.04%	US48666K1097
IWATANI CORP	0.04%	JP3151600008
REPSOL SA	0.04%	ES0173516115
LANDIS AND GYR GROUP AG	0.04%	CH0371153492
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.04%	JP3580200008
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.04%	US1696561059
KILROY REALTY CORP	0.04%	US49427F1084
DOLBY LABORATORIES INC CL-A	0.04%	US25659T1079
NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio)	0.04%	
NITERRA CO LTD	0.04%	JP3738600000
EAST WEST BANCORP INC	0.04%	US27579R1041
NISSHINBO HOLDINGS INC	0.04%	JP3678000005
WEICHOW MOUTAI CO LTD	0.04%	CNE0000018R8
UNITED RENTALS INC	0.04%	US9113631090
HOST HOTELS & RESORTS INC	0.04%	US44107P1049
VISTA GROUP INTERNATIONAL LTD	0.04%	NZVGLE0003S1
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.04%	PLPZU0000011
SUMITOMO WAREHOUSE ORD SHS	0.04%	JP3407000003
JIZHONG ENERGY RESOURCES CO LTD	0.04%	CNE0000010H6
NEXTERA ENERGY INC	0.04%	US65339F1012
SK HYNIX INC	0.04%	KR7000660001
SAIC MOTOR CORP LTD	0.04%	CNE000000TY6
PUBLIC STORAGE	0.04%	US74460D1090
VECTOR LIMITED	0.04%	NZVCTE0001S7
BROADCOM CORP COM	0.04%	US11135F1012
EIFFAGE INC	0.04%	FR0000130452
Omnes Capital Co-Investment	0.04%	
ROYAL GOLD INC COM USD0.01	0.04%	US7802871084
United States dollar	0.04%	
DELTA ELECTRONICS INC	0.04%	TW0002308004
NT Passive FX overlay 100% (Unlisted Property Portfolio B)	0.04%	
THE ANDERSONS INC	0.04%	US0341641035
NEWMARKET CORPORATION	0.04%	US6515871076
SIEMENS AG NPV EUR	0.04%	DE0007236101
VERTEX PHARMACEUTICALS INC	0.04%	US92532F1003
TERADYNE INC	0.04%	US8807701029
SHERWIN WILLIAMS COM	0.04%	US8243481061
FIRST INDUSTRIAL REALTY TRUST	0.04%	US32054K1034
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.04%	CNE0000001D4
CIMB GROUP HOLDINGS BERHAD	0.04%	MYL10230O0000
BOE TECHNOLOGY GROUP CO LTD	0.04%	CNE0000016L5
ARGOSY PROPERTY LIMITED	0.04%	NZARGE0010S7
ORION OYJ	0.04%	FI0009014377
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.04%	NZGOVDT524C5
HK ELECTRIC INVESTMENTS LTD	0.04%	HK0000179108
KIA CORPORATION	0.04%	KR7000270009
SEI INVESTMENTS COMPANY	0.04%	US7841171033
STANDARD CHARTERED C	0.04%	
JGC HOLDINGS CORPORATION	0.04%	JP3667600005
PUBLIC BANK BERHAD	0.04%	MYL1295O0004
CAPITALAND INVE NPV	0.04%	SGXE62145532
WATERS CORPORATION	0.04%	US9418481035
Income Due - JPY	0.04%	
BAIDU INC	0.04%	KYG070341048
MERCEDES-BENZ GROUP AG	0.04%	DE0007100000
KSL Capital Partners	0.04%	
AMERICAN ELECTRIC POWER COMPANY INC	0.04%	US0255371017
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.04%	SE0005676608
PROGRESSIVE CORP	0.04%	US7433151039
SKELLERUP HOLDINGS LIMITED	0.04%	NZSKXE0001S8
BANK OZK COM USD0.01	0.04%	US06417N1037
ANTA SPORTS PRODUCTS LTD	0.04%	KYG040111059
WABTEC CORP	0.04%	US9297401088
WATTS WATER TECHNOLOGIES INC	0.04%	US9427491025
TOKIO MARINE HOLDINGS INC	0.04%	JP3910660004
PCCW LTD	0.04%	HK0008011667
TE CONNECTIVITY LTD	0.04%	CH0102993182
AON PLC IE COM CL A	0.04%	IE00BLP1HW54
TAPESTRY INC COM USD0.01	0.04%	US8760301072
OTSUKA HLDGS CO NPV	0.04%	JP3188220002
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.04%	AU000000VCX7

ARVIDA GROUP LIMITED	0.04%	NZARVE0001S5
MALAYAN BANKING BHD	0.04%	MYL1155O0000
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.04%	AU000000ANZ3
PENTAIR PLC COM	0.04%	IE00BLS09M33
DXC TECHNOLOGY COMPANY	0.04%	US23355L1061
KERRY GROUP PLC-A	0.04%	IE0004906560
AMP Shopping Centre Fund	0.04%	
JAPAN POST BANK CO LTD	0.04%	JP3946750001
FERGUSON PLC NEW ORD GBP 0.10	0.04%	JE00BJVNSS43
ALPHA METALLURGICAL RESOURCES INC	0.04%	US0207641061
ANSYS INC	0.04%	US03662Q1058
IDEX CORP	0.04%	US45167R1041
SABRA HEALTHCARE REIT INC	0.04%	US78573L1061
I-Squared capital Co-Investment	0.04%	
ARCH CAPITAL GROUPCOM	0.04%	BMG0450A1053
AISIN SEIKI CO LTD	0.04%	JP3102000001
SEKISUI HOUSE	0.04%	JP3420600003
BRIGHTHOUSE FINANCIAL INC	0.04%	US10922N1037
APARTMENT INCOME R COM	0.04%	US03750L1098
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.04%	NZGOVDT433C9
APPLIED MATERIALS US	0.04%	US0382221051
REGENERON PHARMACEUTICALS INC	0.04%	US75886F1075
POLARIS INC	0.04%	US7310681025
BANCO BRADESCO SA-PREF	0.04%	BRBBDACACNPR8
ESSILORLUXOTTICA	0.04%	FR0000121667
Income Due - USD	0.04%	
GODADDY INC	0.03%	US3802371076
WAREHOUSES DE PAUWNPV	0.03%	BE0974349814
ZTE CORP	0.03%	CNE000000TK5
DERWENT LONDON PLC	0.03%	GB0002652740
NIPPON BUILDING FUND INC	0.03%	JP3027670003
ROBLOX CORPORATION COM CL A ORD SHS	0.03%	US7710491033
FEDERATED HERMES COM NPV CLASS B	0.03%	US3142111034
SYMRISE AG	0.03%	DE000SYM9999
SHURGARD SELF STORAGE EUROPE SARL	0.03%	GG00BQZCBZ44
NATWEST GROUP PLC ORD	0.03%	GB00BM8PIY71
CYBERARK SOFTWARE LTD	0.03%	IL0011334468
CK ASSET HOLDINGS HK	0.03%	KYG2177B1014
BANK HAPOALIM LTD	0.03%	IL0006625771
TOYOTA BOSHOKU CORPORATION	0.03%	JP3635400009
COP BNP PARIBAS A/C	0.03%	
BOYD GAMING CORPORATION	0.03%	US1033041013
New Zealand Dollar Custodial Account – MITNZ Unlisted Proper	0.03%	
METTLER TOLEDO INTL	0.03%	US5926881054
ALLIANCE DATA SYSTEMS CORP	0.03%	US0185811082
APM HUMAN SERVICES INTERNATIONAL LIMITED	0.03%	AU0000187528
SAMSUNG SDI CO LTD	0.03%	KR7006400006
TESCO ORD	0.03%	GB00BLGZ9862
MAPLETREE INDUSTRIAL TRUST	0.03%	SG2C32962814
QUANTA COMPUTER INC	0.03%	TW0002382009
KOHL'S CORPORATION	0.03%	US5002551043
YELP INC	0.03%	US9858171054
MUENCHENER RUECKVER RG-REG	0.03%	DE0008430026
NSK LTD JPY	0.03%	JP3720800006
FIRST SOLAR INC	0.03%	US3364331070
GEA GROUP AG	0.03%	DE0006602006
STARBUCKS CORP	0.03%	US8552441094
AMADA CO LTD	0.03%	JP3122800000
DSM FIRMENICH AG EURO.01	0.03%	CH1216478797
WESTPAC BANKING CORPORATION	0.03%	AU000000WBC1
SEA LTD	0.03%	US81141R1005
LENNAR CORPORATION CLASS A	0.03%	US5260571048
BANGKOK DUSIT MEDICAL SERVICES PCL	0.03%	TH0264010R10
SHENZHEN HEUNGKONG HOLDING CO LTD	0.03%	CNE000000WG7
New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh.	0.03%	
DISCO CORPORATION NPV	0.03%	JP3548600000
BUNZL PLC	0.03%	GB00B0744B38
NOS SGPS SA	0.03%	PTZON0AM0006
WMGUI2 Cash Sub-Acct	0.03%	
UNILEVER PLC	0.03%	GB00B10RZP78
SAMSARA INC	0.03%	US79589L1061
KUBOTA CORPORATION	0.03%	JP3266400005

ZURICH FINANCIAL SERVICES	0.03%	CH0011075394
POWERSCHOOL HOLDINGS INC	0.03%	US73939C1062
MARUBENI CORPORATION	0.03%	JP3877600001
SAGE GROUP	0.03%	GB00B8C3BL03
WIENERBERGER AG	0.03%	AT0000831706
NVENT ELECTRIC PLC COM USD0.01	0.03%	IE00BDVJJQ56
PHISON ELECTRONICS CORP	0.03%	TW0008299009
COMPUTERSHARE LTD	0.03%	AU000000CPU5
VULCAN STEEL AUSTRALIA PTY LTD	0.03%	AU0000181984
TELEFONICA BRASIL SA	0.03%	BRVIVTACNORO
TRAVEL PLUS LEISUR CO	0.03%	US8941641024
DATADOG INC	0.03%	US23804L1035
YAMAHA MOTOR CO	0.03%	JP3942800008
LAUREATE EDUCATION INC	0.03%	US5186132032
NOKIA OYJ	0.03%	FI0009000681
RALPH LAUREN CORP COM	0.03%	US7512121010
STRIDE STAPLED GRP NPV UNITS	0.03%	NZSPGE000152
BIG YELLOW GROUP PLC	0.03%	GB0002869419
GOODMAN GROUP NPV	0.03%	AU000000GMG2
MARATHON PETROL COM	0.03%	US56585A1025
THE ISRAEL CORPORATION LIMITED	0.03%	IL0005760173
FUJICCO CO LTD	0.03%	JP3818700001
KYB CORP	0.03%	JP3220200004
AIR PROD & CHEMS INC COM USD	0.03%	US0091581068
BROADSTONE NET LEA COM	0.03%	US11135E2037
ITAU UNIBANCO HOLDING SA	0.03%	BRITUBACNPR1
MLS ORD SHS A	0.03%	CNE100001X19
XP INC	0.03%	KYG982391099
INVESTOR AB SER A NPV	0.03%	SE0015811955
TCL CORPORATION	0.03%	CNE000001GL8
ASTELLAS PHARMA NPV	0.03%	JP3942400007
XIAOMI CORP	0.03%	KYG9830T1067
CROWN HOLDINGS INC	0.03%	US2283681060
MDC HOLDINGS INC	0.03%	US5526761086
FIRSTRAND LTD	0.03%	ZAE000066304
Outstanding Settlement Receipts - JPY	0.03%	
GECINA	0.03%	FR0010040865
ANALOG DEVICES INCORPORATED COM	0.03%	US0326541051
CHINA LIFE INSURANCE CO LTD	0.03%	CNE1000002L3
CREDIT SAISON CO LIMITED	0.03%	JP3271400008
SOCIONEXT ORD SHS	0.03%	JP3433500000
New Zealand Dollar Custodial Account – MITNZ Mercer Hedged	0.03%	
POHANG IRON & STEEL COMPANY LIMITED	0.03%	KR7005490008
MACYS INC	0.03%	US55616P1049
MCDONALD'S CORP	0.03%	US5801351017
CAPITALAND INTEGRATED COMMERCIAL	0.03%	SG1M51904654
AGREE REALTY CORP	0.03%	US0084921008
MERITAGE HOMES CORPORATION	0.03%	US59001A1025
PRESIDENT CHAIN STORE CORP	0.03%	TW0002912003
ASSICURAZIONI GENERALI SPA	0.03%	IT0000062072
PERION NETWORK LTD	0.03%	IL0010958192
PRIMAX ELECTRONICS LTD	0.03%	TW0004915004
MERLIN PROPERTIES SOCIMI SA	0.03%	ES0105025003
PGT INNOVATIONS INC	0.03%	US69336V1017
SANOFI SA	0.03%	FR0000120578
OBIC CO LTD	0.03%	JP3173400007
TIS INC	0.03%	JP3104890003
Ardian Clean Energy Fund	0.03%	
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.03%	NZHNZD0001L7
SUNSTONE HOTEL INVESTORS INC REITS	0.03%	US8678921011
EXTREME NETWORKS INC	0.03%	US30226D1063
TOYODA GOSEI CO LTD	0.03%	JP3634200004
DAIWA HOUSE REIT I REIT	0.03%	JP3046390005
NEW YORK TIMES CO CLASS A COM USD0.10	0.03%	US6501111073
ASTRAZENECA PLC SPONS ADR	0.03%	US0463531089
APELOA PHARMACEUTICAL CO LTD	0.03%	CNE000000Q45
H & R BLOCK INCORPORATED	0.03%	US0936711052
ISPT Core Fund	0.03%	
MITSUBISHI MATERL Y50	0.02%	JP3903000002
MARKETAXESS HLDGS COM	0.02%	US57060D1081
INTUIT INC	0.02%	US4612021034
AGCO CORP	0.02%	US0010841023

WILLIAMS COMPANIES INC	0.02%	US9694571004
TRIMBLE INC COM NPV	0.02%	US8962391004
WESTPAC NEW ZEALAND LTD 291123 RCD	0.02%	NZF08DT694C4
WEICHAI POWER CO LTD	0.02%	CNE1000000D4
DARLING INGREDIENTS INC	0.02%	US2372661015
LULULEMON ATHLETIC	0.02%	US5500211090
COCA COLA FEMSA SAB DE CV	0.02%	US1912411089
S F HOLDINGS CO LTD	0.02%	CNE100000L63
YUM CHINA HOLDINGS INC	0.02%	US98850P1093
KIMCO REALTY CORP	0.02%	US49446R1095
HKD BNP PARIBAS A/C	0.02%	
TETRA TECH INC	0.02%	US88162G1031
HEALTHCARE REALTY TRUST INC	0.02%	US42226K1051
WIHLBORGS FAST. AB NPV	0.02%	SE0018012635
TERRENO REALTY COR COM	0.02%	US88146M1018
HYUNDAI MOTOR CO LTD	0.02%	KR7005380001
BOHAI CAPITAL HOLDINGS CO LTD	0.02%	CNE0000009B1
SINGAPORE EXCHANGE LTD	0.02%	SG1J26887955
INFINEON TECHNOLOGIES AG	0.02%	DE0006231004
MIGROS TICARET AS	0.02%	TREMGTI00012
SEKISUI HOUSE REIT INC	0.02%	JP3047820000
VONOVIA SE NPV SUBS RTS DIV CASH	0.02%	DE000A1ML7J1
MEIJI HOLDINGS CO NPV	0.02%	JP3918000005
VALERO ENERGY CORP	0.02%	US91913Y1001
TIANDI SCIENCE TECHNOLOGY CO LTD	0.02%	CNE000001B90
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.02%	CA0194561027
PHILLIPS COM	0.02%	US7185461040
HELLENIC TELECOMMUNICATIONS	0.02%	GRS260333000
SHARKNINJA INC COM USD0.0001	0.02%	KYG8068L1086
AVNET INC	0.02%	US0538071038
ELAN MICROELECTRONICS CORP	0.02%	TW0002458007
SAFESTORE HOLDINGS PLC	0.02%	GB00B1N7Z094
CENTRAL EXCHANGE LIMITED	0.02%	AU0000017840
FAIR ISAAC CORPORATION	0.02%	US3032501047
PFIZER INC COM	0.02%	US7170811035
TAMRON CO LTD	0.02%	JP3471800007
STANTEC INC	0.02%	CA85472N1096
KINDER MOR INC DEL COM	0.02%	US49456B1017
BHP GROUP ORD	0.02%	AU000000BHP4
GETAC TECHNOLOGY CORP	0.02%	TW0003005005
COGNEX CORP COM USD	0.02%	US1924221039
CENCOSUD SA	0.02%	CL0000000100
NIPPON YUSEN KK NPV	0.02%	JP3753000003
BRISTOL MYERS SQUIBB COMPANY	0.02%	US1101221083
CHINA PETROLEUM & CHEMICAL	0.02%	CNE1000002Q2
GLP JREIT REIT	0.02%	JP3047510007
ELIA GROUP SA/NV	0.02%	BE0003822393
ASTRAZENECA PLC	0.02%	GB0009895292
CAMPBELL SOUP CO USD	0.02%	US1344291091
NIO INC	0.02%	US62914V1061
ROCKWELL AUTOMATION INC	0.02%	US7739031091
FUJI FILM HOLDINGS CORP	0.02%	JP3814000000
MORINAGA MILK INDUSTRY CO LTD	0.02%	JP3926800008
SPIRAX SARCO ENG ORD	0.02%	GB00BWFQGN14
TERUMO CORP	0.02%	JP3546800008
SIMON PROPERTY GROUP INC USD	0.02%	US8288061091
NIPPON KAYAKU CO LTD	0.02%	JP3694400007
JAPAN HOTEL REIT INVESTMENT CORP	0.02%	JP3046400002
BAYERISCHE MOTOREN WERKE AG	0.02%	DE0005190003
INDUSTRIAL AND INFRAREIT	0.02%	JP3046500009
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02%	NZOCAE000250
PACCAR INC	0.02%	US6937181088
ARISTA NETWORKS IN COM	0.02%	US0404131064
SHENG SIONG GROUP LTD	0.02%	SG2D54973185
COUSINS PROPERTIES INC	0.02%	US2227955026
NEW MOUNTAIN FINANCE CORP	0.02%	US6475511001
LINGYUN INDUSTRIAL ORD SHS A	0.02%	CNE000001FN6
HANGZHOU ROBAM APPLIANCES CO LTD	0.02%	CNE100000WY9
MAPLETREE LOGISTICS TRUST	0.02%	SG1S03926213
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
CAVCO INDUSTRIES INC	0.02%	US1495681074
AGILON HEALTH INC	0.02%	US00857U1079

INABATA & CO LTD	0.02%	JP3146000009
TELEKOM AUSTRIA AG	0.02%	AT0000720008
ADTALEM GLOBAL EDUCATION INC	0.02%	US00737L1035
NEXTDC LIMITED ORDINARY FULLY PAID	0.02%	AU000000NXT8
INM COLONIAL SOCIM EUR	0.02%	ES0139140174
CIELO SA	0.02%	BRCIELACNOR3
TRITON INTL LTD COM USD0.01 CL A	0.02%	BMG9078F1077
TRIP COM GROUP LTD	0.02%	KYG9066F1019
TSINGTAO BREWERY COMPANY LIMITED	0.02%	CNE1000004K1
SILVERBOW RESOURCE INC	0.02%	US82836G1022
CASEY'S GENERAL STORES INC	0.02%	US1475281036
ESTACIO PARTICIPACOES SA	0.02%	BRYDUQACNOR3
ITOCHU ENEX CO LTD	0.02%	JP3144000001
NOVA LTD	0.02%	IL0010845571
BIRCHCLIFF ENERGY LTD	0.02%	CA0906971035
LI AUTO INC	0.02%	KYG5479M1050
STELLANTIS N V	0.02%	NL00150001Q9
CARRIER GLOBAL COR COM	0.02%	US14448C1045
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042I	0.02%	NZLGFDT014C0
NATIONAL STORAGE R REIT STAPLED UNIT	0.02%	AU000000NSR2
MAKALOT INDUSTRIAL	0.02%	TW0001477008
INVINCIBLE INVESTMENT CORP REIT	0.02%	JP3046190009
TOYOTA MOTOR CORP	0.02%	JP3633400001
ONEOK INC	0.02%	US6826801036
WORLD CO LTD	0.02%	JP3990210001
SHANGHAI CONSTRUCTION GROUP CO LTD	0.02%	CNE000000WR4
URBAN EDGE PPTYS COM USD	0.02%	US91704F1049
AXCELIS TECHNOLOGIES INC	0.02%	US0545402085
AMBEV SA COM NPV	0.02%	BRABEVACNOR1
UBS GROUP AG	0.02%	CH0244767585
HOUSE FOODS GROUP INC	0.02%	JP3765400001
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.02%	NZGOVDT425C5
EZAKI GLICO CO LTD	0.02%	JP3161200005
BANK OF NEW ZEALAND	0.02%	
BNP PARIBAS SA	0.02%	FR0000131104
COMSYS HOLDINGS CORP	0.02%	JP3305530002
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.02%	CNE100001XQ1
WELLS FARGO & COMPANY	0.02%	US9497461015
OLD MUTUAL LTD NPV	0.02%	ZAE000255360
COPT DEFENCE PROPERTIES	0.02%	US22002T1088
Ardian Americas Infra Fund	0.02%	
ENERPLUS CORP COM NPV	0.02%	CA2927661025
CSPC PHARMACEUTICAL GROUP	0.02%	HK1093012172
BANK OF NEW ZEALAND 011123 RCD	0.02%	NZF01DT638C8
POSTAL SAVINGS BANK OF CHINA CO LTD	0.02%	CNE1000029W3
KERRY GROUP PLC	0.02%	IE0004906560
TRAVELERS COS INC / THE	0.02%	US89417E1091
EDISON INTL COM	0.02%	US2810201077
TECO ELECTRIC & MACH	0.02%	TW0001504009
WESTPAC NEW ZEALAND LTD 081223 RCD	0.02%	NZF08DT748C8
ASB BANK LTD 131223 RCD	0.02%	NZF04DT645C0
Outstanding Settlement Receipts - MXN	0.02%	
SEKISUI JUSHI CORPORATION	0.02%	JP3420200002
NEW ZEALAND(GOVT) 4.5% BDS 15/05/2030 NZD	0.02%	NZGOVDT530C2
CREDIT AGRICOLE SA	0.02%	FR0000045072
TARGA RESOURCES IN COM	0.02%	US87612G1013
ENBRIDGE INC	0.02%	CA29250N1050
COMERICA INC USD5.00	0.02%	US2003401070
SHAFTESBURY CAPITAL PLC	0.02%	GB00B62G9D36
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.02%	
GAP INC COM STK USD0.05	0.02%	US3647601083
THE WALT DISNEY CO	0.02%	US2546871060
JOBY AVIATION INC	0.02%	KYG651631007
ROSS STORES INC	0.02%	US7782961038
BANCO SANTANDER CENTRAL HISP	0.02%	ES0113900J37
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.02%	SE0002829192
CATERPILLAR INC	0.02%	US1491231015
AFT PHARMACEUTICALS LTD	0.02%	NZAFTE0001S4
TOHOKU ELECTRIC POWER JPY	0.02%	JP3605400005
MARRIOTT VACATIONS WORLDWIDE CORP	0.02%	US57164Y1073
CHENIERE ENERGY INC	0.02%	US16411R2085
RPM INTERNATIONAL INC	0.02%	US7496851038

URBAN OUTFITTERS INC		0.02%	US9170471026
HEIWADO CO LTD		0.02%	JP3834400008
NAVER CORP		0.02%	KR7035420009
BHP GROUP LIMITED ORDINARY FULLY PAID		0.02%	AU000000BHP4
ONEMAIN HOLDINGS INC		0.02%	US68268W1036
KUAISHOU TECHNOLOGY		0.02%	KYG532631028
GRAND CANYON EDU		0.02%	US38526M1062
HSBC HOLDINGS PLC		0.02%	GB0005405286
NIKON CORPORATION JPY		0.02%	JP3657400002
ALSEA SAB DE CV		0.02%	MXP001391012
ASSURA PROPERTIES PLC		0.02%	GB00BVGBWW93
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A		0.02%	CNE000000PY4
HUAYU AUTOMOTIVE SYSTEMS CO LTD		0.02%	CNE000000M15
PAYCHEX INC		0.02%	US7043261079
INTL FLAVORS & FRAGRANCES USD		0.02%	US4595061015
UNITED KINGDOM(GOVERNMENT OF)	1.5%		SNR GILT 22/C
POYA CO LTD		0.02%	TW0005904007
CHROMA ATE INC		0.02%	TW0002360005
EDP RENOVAVEIS SA		0.02%	ES0127797019
YABAO PHARMACEUTICAL GROUP ORD SHS A		0.02%	CNE000001CM5
BIOGEN INC		0.02%	US09062X1037
VMWARE INC-CLASS A		0.02%	US9285634021
KBC GROUP NV		0.02%	BE0003565737
ADVANCED DRAINAGE SYTEMS INC		0.02%	US00790R1041
AMERICA MOVIL SAB COM SER B NPV		0.02%	MX01AM050019
AEDIFICA SA		0.02%	BE0003851681
CELLNEX TELECOM SA		0.02%	ES0105066007
YUM! BRANDS INC		0.02%	US9884981013
GENUS PLC		0.02%	GB0002074580
BRADY CORPORATION - CL A		0.02%	US1046741062
KB FINANCIAL GROUP INC		0.02%	KR7105560007
MR COOPER GROUP INC		0.02%	US62482R1077
SHELL PLC		0.02%	GB00BP6MXD84
COGNA EDUCACAO SA NPV		0.02%	BRCOGNACNOR2
ZTO EXPRESS CAYMAN INC		0.02%	US98980A1051
PEMBINA PIPELINE		0.02%	CA7063271034
FUJI OIL CO LTD		0.02%	JP3160300004
AALBERTS INDUSTRIES NV		0.02%	NL0000852564
CHANNEL INFRASTRUCTURE NZ LTD		0.02%	NZNZRE000159
INVESTORE PROPERTY LTD		0.02%	NZIPLE000153
ORIX CORPORATION		0.02%	JP3200450009
KB FINANCIAL GROUP INC - ADR		0.02%	US48241A1051
CVS HEALTH CORP		0.02%	US1266501006
SINO BIOPHAMACEUTICAL		0.02%	KYG8167W1380
BOSTON PROPERTIES INC		0.02%	US1011211018
SES FDR EACH REP 1 'A' NPV		0.02%	LU0088087324
KINGSPAN GROUP PLC		0.02%	IE0004927939
EDWARDS LIFESCIENCES CORP		0.02%	US28176E1082
CNY BNP PARIBAS A\C		0.02%	
MILLICOM INTL CELLULAR-SDR		0.02%	SE0001174970
CHINA PACIFIC INSURANCE GR H		0.02%	CNE1000009Q7
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND		0.02%	NZIIBDT004C8
VOLVO AB - B		0.02%	SE0000115446
COGNIZANT TECH SOLUTIONS A		0.02%	US1924461023
KCC CORPORATION KRW5000		0.02%	KR7002380004
CUMMINS INC		0.02%	US2310211063
MANULIFE FINANCIAL CORP		0.02%	CA56501R1064
BRASKEM SA		0.02%	BRBRKMACNPA4
SOUTHERN COPPER CORPORATION		0.02%	US84265V1052
GRAINGER W W INC		0.02%	US3848021040
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2		0.02%	NZLGBDT265C2
NIPPON SHOKUBAI JP50		0.02%	JP3715200006
STOCKLAND NPV (STAPLED)		0.02%	AU000000SGP0
GEN ELEC CO COM POST REV SPLIT		0.02%	US3696043013
EXELIXIS INC		0.02%	US30161Q1040
LG CHEM LTD		0.02%	KR7051910008
SKY NETWORK TELEVISION LTD		0.02%	NZSKTE0001S6
S AND P GLOBAL INC COM		0.01%	US78409V1044
QUALCOMM INC		0.01%	US7475251036
KROGER CO COM		0.01%	US5010441013
VOLKSWAGEN AG		0.01%	DE0007664039
HL MANDO CO LTD		0.01%	KR7204320006

GENWORTH FINANCIAL-A	0.01%	US37247D1063
KONICA MINOLTA HOLDINGS INC	0.01%	JP3300600008
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.01%	AU000000NSR2
ZIONS BANCORPORATION	0.01%	US9897011071
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.01%	NZGOVDT526C0
MAXVALU TOKAI CO LTD	0.01%	JP3930400001
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.01%	AU3CB0227460
OTSUKA HOLDINGS CO LTD	0.01%	US6891641010
CENCORA INC COM	0.01%	US03073E1055
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES	0.01%	CA11284V1058
NATIONAL VISION HOLDINGS INC	0.01%	US63845R1077
HIWIN TECHNOLOGIES CORP	0.01%	TW0002049004
HONDA MOTOR CO NPV TEMP	0.01%	DU06435145D8
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01%	US17133Q5027
MULTICHOICE GROUP LTD	0.01%	ZAE000265971
RAMI LEVI	0.01%	IL0011042491
BANK ZACHODNI WBK SA	0.01%	PLBZ00000044
INTERRENT REAL ESTATATE INVESTMENT TRUST	0.01%	CA46071W2058
ENPHASE ENERGY INC	0.01%	US29355A1079
UNITED PARCEL SERVICE - B	0.01%	US9113121068
SM INVESTMENTS CORPORATION	0.01%	PHY806761029
SERVICENOW INC	0.01%	US81762P1021
MEDPACE HOLDINGS INC	0.01%	US58506Q1094
KIWIBANK LTD 231123 RCD	0.01%	NZKIWDN327L1
CASTELLUM AB	0.01%	SE0000379190
CHINA RESOURCES LAND LIMITED	0.01%	KYG2108Y1052
NORTHAM PLATINUM H NPV	0.01%	ZAE000298253
ORSTED A/S	0.01%	DK0060094928
Australian dollar	0.01%	
ENN ENERGY HOLDINGS LTD	0.01%	KYG3066L1014
ROYAL BANK OF CANADA	0.01%	CA7800871021
FNMA POOL #MA5071 5% 07-01-2053 BEO	0.01%	US31418ET595
HANCOCK WHITNEY CORP	0.01%	US4101201097
UNICREDIT SPA	0.01%	IT0005239360
ALLSTATE CORP	0.01%	US0200021014
CATHAY FINANCIAL HOLDING CO	0.01%	TW0002882008
MY FOOD BAG GROUP LTD	0.01%	NZMFBE0004S1
HALMA PLC	0.01%	GB0004052071
CARDINAL HEALTH INC	0.01%	US14149Y1082
GUESS? INC	0.01%	US4016171054
PHINIA INC	0.01%	US71880K1016
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrast	0.01%	
DEERE & CO	0.01%	US2441991054
GOURMET MASTER TWD	0.01%	KYG4002A1004
FONTERRA SHAREHOLDER FUND	0.01%	NZFSFE0001S5
WHA CORPORATION PCL	0.01%	TH3871010R19
NONGFU SPRING CO LTD	0.01%	CNE100004272
Lend Lease APPF Retail	0.01%	
TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN	0.01%	DE0008303504
CHINA MENGNIU DAIRY CO	0.01%	KYG210961051
BRITISH LAND CO GBP	0.01%	GB0001367019
LAND SECURITIES GROUP PLC	0.01%	GB00BYW0PQ60
TOYO SEIKAN GROUP HOLDINGS LTD	0.01%	JP3613400005
MANAWA ENERGY LTD	0.01%	NZTPXE0001S5
GUANGSHEN RAILWAY CO LTD	0.01%	CNE000001Q44
Outstanding Settlement Receipts - IDR	0.01%	
Charter Hall Core Plus Office Fund	0.01%	
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	0.01%	US912810TL26
NT Passive FX overlay 100% (Global Credit Portfolio)	0.01%	
KE HOLDINGS INC ADR	0.01%	US4824971042
AMBEV SA ADR EACH REPR ORD SPONS	0.01%	US02319V1035
EURONAV NV	0.01%	BE0003816338
HUGEL INC	0.01%	KR7145020004
TEREX CORPORATION	0.01%	US8807791038
CHINA MERCHANTS SECURITIES CO LTD	0.01%	CNE100000HK9
CHEIL WORLDWIDE INC	0.01%	KR7030000004
AFFIRM HOLDINGS INC	0.01%	US00827B1061
3I GROUP PLC	0.01%	GB00B1YW4409
HYUNDAI MOBIS	0.01%	KR7012330007
ALLIANZ SE-REG	0.01%	DE0008404005
BANK OF NEW ZEALAND 161123 3.648 CB	0.01%	NZBNZDT394C5
MEDTRONIC PLC	0.01%	IE00BTN1Y115

TAYLOR MORRISON HOME CORP	0.01%	US87724P1066
EXPORT FIN AUSTRAL 0.515% GTD SNR 29/01/24 AUD	0.01%	AU3CB0273357
KATITAS CO LTD	0.01%	JP3932950003
New Zealand Dollar Custodial Account – MITNZ New Zealand Sc	0.01%	
KERUR HOLDINGS LTD	0.01%	IL0006210111
CHINA CONSTRUCT NZ 201123 6.28 TD	0.01%	DU0TZ23N20A5
UNITED UTILITIES GROUP ORD GBP0.05	0.01%	GB00B39J2M42
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS CO LT	0.01%	KYG982971072
NT PASSIVE FX 100% overlay (ZMTSTB)	0.01%	
BOISE CASCADE CO	0.01%	US09739D1000
HALLENSTEIN GLASSON HOLDINGS LTD	0.01%	NZHLGE0001S4
RABOBANK NEDERLA 280624 FRN	0.01%	NZRABDT018C5
ALBERTA(PROVINCE OF) 3.1% 14/12/2026	0.01%	AU3CB0237949
THE TORONTO DOMINION BANK	0.01%	CA8911605092
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD AUCK 2011	0.01%	NZF10DT033C1
GONGNIU GROUP CO LTD	0.01%	CNE100003RLO
BANK OF NEW ZEALAND 241023 RCD	0.01%	NZF01DT616C4
LITE ON TECHNOLOGY CORP	0.01%	TW0002301009
WESTPAC NEW ZEALAND LTD 301123 RCD	0.01%	NZF08DT734C8
KDDI CORP	0.01%	JP3496400007
BLACKROCK INC	0.01%	US09247X1019
TEKKEN CORP	0.01%	JP3545600003
TOYOTA FINANCE NEW ZEALAND LTD 071223 PNOTE	0.01%	NZTFSDT850C5
BANK OF NEW ZEALAND 131223 RCD	0.01%	NZF01DT655C2
BANK OF NEW ZEALAND 180324 FRN	0.01%	NZBNZDT400C0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15122:	0.01%	NZLGBDT287C6
SUNCOR ENERGY INC	0.01%	CA8672241079
WESTPAC NEW ZEALAND LTD 230124 RCD	0.01%	NZF08DT757C9
EMEMORY TECHNOLOGY INC	0.01%	TW0003529004
NTT DATA GROUP CORPORATION	0.01%	JP3165700000
POWSZECHNA KASA OS	0.01%	PLPKO0000016
EBARA CORP	0.01%	JP3166000004
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01%	AU000000CWY3
NORFOLK SOUTHN CORP COM	0.01%	US6558441084
ELITE MATERIAL CO LTD	0.01%	TW0002383007
HF SINCLAIR CORPOR COM	0.01%	US4039491000
WESTPAC NEW ZEALAND LTD 070824 RCD	0.01%	NZF08DT738C9
NEXTDC LTD NPV	0.01%	AU000000NXT8
ASB BANK LTD 200824 RCD	0.01%	NZF04DT639C3
CHINA MOTOR CORP	0.01%	TW0002204005
GINKGO BIOWORKS HOLDINGS INC	0.01%	US37611X1000
HOMECO DAILY NEEDS NPV	0.01%	AU0000113136
FERGUSON PLC	0.01%	JE00BJVNSS43
FLEXIUM INTERCONNET	0.01%	TW0006269004
SANFORD LTD	0.01%	NZSANE0001S0
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.01%	US4005011022
LAWSON INC	0.01%	JP3982100004
BP PLC -SPONS ADR	0.01%	US0556221044
COMMONWEALTH BANK OF AUSTRALIA	0.01%	AU000000CBA7
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.01%	JP1120191EA0
MITSUBISHI UFJ FINANCIAL	0.01%	JP3902900004
TRANSURBAN GROUP STAPLED UNITS NPV	0.01%	AU000000TCL6
NOVATEK MICROELECTRONICS LTD	0.01%	TW0003034005
NIPPON PROLOGIS REIT INC	0.01%	JP3047550003
SKYWEST INC	0.01%	US8308791024
CHINATRUST FINANCIAL HOLDING CO LTD	0.01%	TW0002891009
CHINA RESOURCES GAS GROUP LTD	0.01%	BMG2113B1081
ZHONGSHENG GROUP H	0.01%	KYG9894K1085
DAIWA SECURITIES GROUP INC.	0.01%	JP3502200003
MITSUBISHI ELECTRIC	0.01%	JP3902400005
ANGLO AMERICAN PLC (SA LINE)	0.01%	GB00B1XZS820
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	0.01%	US41068X1000
STRYKER CORP	0.01%	US8636671013
HOKUTO CORP	0.01%	JP3843250006
CHUBB LIMITED ORD	0.01%	CH0044328745
AOFRIO LTD	0.01%	NZWDTE0002S1
SHELL PLC SPON ADS EA REP 2 ORD SHS	0.01%	US7802593050
CATCHER TECHNOLOGY CO LTD	0.01%	TW0002474004
TC ENERGY CORP	0.01%	CA87807B1076
MORGAN STANLEY COLAT	0.01%	
CBRE GROUP INC CLASS A	0.01%	US12504L1098
INSULET CORP	0.01%	US45784P1012

PACIFIC CORPORATION	0.01%	KR7002790004
UBER TECHNOLOGIES INC	0.01%	US90353T1007
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.01%	AU3CB0223774
KEYSIGHT TECHNOLOGCOM USD	0.01%	US49338L1035
JAPAN (5 YR ISSUE) .1% 20/03/2028	0.01%	JP1051581P56
WMGUI3 Collateral Account	0.01%	
JUNIPER NETWORK INC	0.01%	US48203R1041
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	0.01%	AU3CB0234581
PERUSAHAAN GAS NEGARA PT	0.01%	ID1000111602
T ROWE PRICE GROUP	0.01%	US74144T1088
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.01%	US071813CE75
CANON INC	0.01%	JP3242800005
OTP BANK RT	0.01%	HU0000061726
LAM RESEARCH CORPORATION	0.01%	US5128071082
BLOCK INC	0.01%	US8522341036
HANGZHOU TIGERMED CONSULTING CO LTD	0.01%	CNE1000040M1
CARABAO GROUP PCL NVDR	0.01%	TH6066010R13
BANK PEKAO SA	0.01%	PLPEKAO00016
IHH HEALTHCARE BHD	0.01%	MYL5225OO007
ENEOS HOLDINGS INC	0.01%	JP3386450005
BEIJING YANJING BREWERY CO LTD	0.01%	CNE000000584
HUAZHU GROUP LIMIT SPONSORED	0.01%	US44332N1063
VINCI SA	0.01%	FR0000125486
AVANGRID INC COM	0.01%	US05351W1036
Outstanding Settlement Receipts - ZAR	0.01%	
Outstanding Settlement Receipts - THB	0.01%	
NIPPON ACCOMMODATIONS FUND	0.01%	JP3046440008
UNITED MICROELECTRONICS CORP	0.01%	TW0002303005
WEG SA	0.01%	BRWEGEACNORO
CANADIAN PAC KANS COM NPV	0.01%	CA13646K1084
BANK MANDIRI PERS IDR125	0.01%	ID1000095003
CJ LOGISTICS KRW5000	0.01%	KR7000120006
DUKE ENERGY CORP COM	0.01%	US26441C2044
Australian Dollar Custodial Account – MMF Short Term Deposit	0.01%	
SOUTHERN CO COM USD	0.01%	US8425871071
ANZ BANK NEW ZEALAND 041223 RCD	0.01%	NZF02DT420C0
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.01%	MX010M000018
CENTURIA INDUSTRIA NPV	0.01%	AU000000CIP0
GUNKUL ENGINEERING PLC NVDR	0.01%	TH1041010R11
OTIS WORLDWIDE COR COM	0.01%	US68902V1070
CELLTRION INC	0.01%	KR7068270008
CITIGROUP INC USD	0.01%	US1729674242
ILLINOIS TOOL WORKS	0.01%	US4523081093
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01%	CNE000001DV4
GS RETAIL CO LTD	0.01%	KR7007070006
HENAN PINGGAO ELECTRIC CO LTD	0.01%	CNE000001774
CHARTER HALL GROUP NPV (STAPLED)	0.01%	AU000000CHC0
UNILUMIN GROUP CO LTD	0.01%	CNE100001518
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01%	GRS426003000
CHINA LONGYUAN POWER GROUP CORP LTD	0.01%	CNE100000HD4
INGENIA GROUP	0.01%	AU000000IN9
CGI INC	0.01%	CA12532H1047
MISUMI GROUP INC	0.01%	JP3885400006
EBARA FOODS INDUSTRY INC	0.01%	JP3165930003
OVERSEA-CHINESE BANKING CORP	0.01%	SG1S04926220
SANKI ENGINEERING CO LTD	0.01%	JP3325600009
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	0.01%	
NORITAKE CO LTD	0.01%	JP3763000001
ANGLO AMERICAN PLATINUM LIMITED	0.01%	ZAE000013181
ATLAS COPCO AB SER`B`NPV (POST SPLIT)	0.01%	SE0017486897
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.01%	US404280CW70
PARKLAND CORP	0.01%	CA70137W1086
FISERV INC COM	0.01%	US3377381088
CHINA CONSTRUCTION BANK CORP	0.01%	CNE100000742
RIO TINTO PLC ORD	0.01%	GB0007188757
ASB BANK LTD 161123 RCD	0.01%	NZF04DT611C2
ELECTRIC POWER DEVELOPMENT CO LTD	0.01%	JP3551200003
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120124	0.01%	NZLGBDT278C5
ANZ BANK NEWZEALAND LTD 180124 RCD	0.01%	NZF02DT438C2
WESTPAC NEW ZEALAND LTD 300124 RCD	0.01%	NZF08DT692C8
HENKEL AG & CO KGAA NON VTG PREF	0.01%	DE0006048432
HISENSE KELON ELECTRICAL HOLDINGS CO LTD	0.01%	CNE100000353

KIWIBANK LTD 230224 RCD	0.01%	NZKIWDO054L0
WESTPAC NEW ZEALAND LTD 290224 RCD	0.01%	NZF08DT691C0
Outstanding Settlement Receipts - NZD	0.01%	
PALO ALTO NETWORKS INC	0.01%	US6974351057
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.01%	GB00B855FQ54
YAMATANE CORP	0.01%	JP3937600009
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.01%	NZHNZD0008L2
ASB BANK LTD 240524 RCD	0.01%	NZF04DT600C5
MI HOMES INC	0.01%	US55305B1017
VISUAL PHOTONICS EPITAXY CO LTD	0.01%	TW0002455003
BANGCHAK CORPORATI THB1NVDR	0.01%	TH0420010R18
Outstanding Settlement Receipts - BRL	0.01%	
MURPHY OIL CORP	0.01%	US6267171022
CME GROUP INC COM	0.01%	US12572Q1058
QUEENSLAND TREAS CORP 5.75% 22/07/2024	0.01%	AU0000XQLQU0
SEVERN TRENT ORD GBP0.9789	0.01%	GB00B1FH8J72
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.01%	NO0006390301
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01%	CLP8716X1082
BECTON DICKINSON AND COMPANY	0.01%	US0758871091
WHITECAP RESOURCES INC	0.01%	CA96467A2002
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15053I	0.01%	NZLGFDT020C7
SK Inc	0.01%	KR7034730002
GOLD FIELDS LTD	0.01%	ZAE000018123
GENUINE PARTS CO USD	0.01%	US3724601055
FAR EASTONE CO LTD	0.01%	TW0004904008
GEELY AUTOMOBILE HOLDINGS LT	0.01%	KYG3777B1032
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BA	0.01%	
WOOLWORTHS HOLDINGS LTD	0.01%	ZAE000063863
SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000	0.01%	SG3263998209
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS1000	0.01%	IL0011401937
DAEWOONG PHARMACEUTICAL CO	0.01%	KR7069620003
CENTENE CORPORATION	0.01%	US15135B1017
PRINCIPAL FINANCIAL GROUP	0.01%	US74251V1026
ACTIVISION BLIZZARD INC	0.01%	US00507V1098
BELLUNA CO LTD	0.01%	JP3835650007
YANGZIJIAN SHIPBUILDING NPV	0.01%	SG1U76934819
TRUWORTHS INTERNATIONAL LIMITED	0.01%	ZAE000028296
ETSY INC	0.01%	US29786A1060
XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD	0.01%	CNE100000PP1
CURTISS-WRIGHT CORP	0.01%	US2315611010
THE WAREHOUSE GROUP LIMITED	0.01%	NZWHSE0001S6
VALVOLINE INC	0.01%	US92047W1018
CHINA MEDICAL SYS HOLDINGS	0.01%	KYG211081248
BRF BRASIL FOODS SA	0.01%	BRBRFSACNOR8
MITSUI MATSUSHIMA HOLDINGS CO LTD	0.01%	JP3894000003
YUANTA FINANCIAL HOLDINGS CO	0.01%	TW0002885001
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
DEUTSCHE TELEKOM AG DEM	0.01%	DE0005557508
LOTTE SHOPPING CO	0.01%	KR7023530009
FDXEX CORP COM	0.01%	US31428X1063
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.01%	CNE100005XJ7
ASUSTEK COMPUTER INC	0.01%	TW0002357001
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
LENS TECHNOLOGY CO LTD	0.01%	CNE100001YW7
NASPERS NPV POST REV SPLIT	0.01%	ZAE000325783
AMS - OSRAM AG	0.01%	AT0000A18XM4
PUBLICIS GROUPE	0.01%	FR0000130577
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.01%	US46647PCK03
HEALTHCO HEALTHCARE AND WELLNESS RE NPV	0.01%	AU0000169302
KINGDEE INTERN SFTWR	0.01%	KYG525681477
BUONI POLIENNALI 3.85% 15/09/2026	0.01%	IT0005556011
ADVANTEST CORP NPV TEMP	0.01%	DU06870490D0
LIFESTYLE COMMUNITIES LTD NPV	0.01%	AU000000LIC9
AEROPORTS DE PARIS EUR3	0.01%	FR0010340141
CRRC CORP LIMITED	0.01%	CNE100000CP9
CHINA LESSO GROUP	0.01%	KYG2157Q1029
MIRVAC GROUP STAPLED SECURITIES	0.01%	AU000000MGR9
PAYPAL HOLDINGS INC	0.01%	US70450Y1038
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01%	TW0001216000
3SBIO INC	0.01%	KYG8875G1029
SUMITOMO HEAVY INDUSTRIES LTD	0.01%	JP3405400007
SAUL CENTERS INC	0.01%	US8043951016

TOLL BROTHERS INC	0.01%	US8894781033
OPAP SA	0.01%	GRS419003009
Outstanding Settlement Receipts - TWD	0.01%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.01%	NZLGFDT011C6
TERNA SPA ORD EURO.22	0.01%	IT0003242622
JACK IN THE BOX INC	0.01%	US4663671091
CAD BNP PARIBAS A/C	0.01%	
WSP GLOBAL INC	0.01%	CA92938W2022
CENTURY COMMUNITIES INC	0.01%	US1565043007
THE AARONS COMPAN COM USDO.5 WI	0.01%	US00258W1080
KEYERA CORP COM	0.01%	CA4932711001
INTERCONTINENTAL EXCHANGE INC	0.01%	US45866F1049
AZIMUT HOLDING SPA	0.01%	IT0003261697
MITSUBISHI CORP	0.01%	JP3898400001
ARCELIK AS	0.01%	TRAARCLK91H5
GLENCORE PLC	0.01%	JE00B4T3BW64
INTEGRA LIFESCIENCES HOLDINGS CORP	0.01%	US4579852082
CAPITEC BANK HOLDINGS LTD	0.01%	ZAE000035861
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.01%	US91282CAP68
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01%	TW0002884004
MSTB03- BENDIGO	0.01%	
PARKER HANNIFIN CORP	0.01%	US7010941042
INFRONEER HLDGS IN NPV	0.01%	JP3153850007
HITACHI	0.01%	JP3788600009
NASDAQ INC	0.01%	US6311031081
AIRBNB INC	0.01%	US0090661010
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.01%	NZHNZD0001L7
HILTON WORLDWIDE H COM	0.01%	US43300A2033
COMPAGNIE FINANCIERE RICHEMONT SA	0.01%	CH0210483332
NTN CORPORATION Y50	0.01%	JP3165600002
HYUNDAI STEEL CO	0.01%	KR7004020004
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
MONSTER BEVERAGE SHS ORD	0.01%	US61174X1090
CHINA VANKE CO RES	0.01%	CNE100001SR9
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.01%	NZLGFDT014C0
MARRIOTT INTL INCUSD	0.01%	US5719032022
SUMITOMO MITSUI FINANCIAL GROUP	0.01%	JP3890350006
HIROSE TUSYO INC	0.01%	JP3798800003
SHINKIN CENTRAL BANK	0.01%	JP3429200003
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.01%	AU3CB0234029
VEIDEKKE ASA	0.01%	NO0005806802
Euro	0.01%	
INSIGHT ENTERPRISES INC	0.01%	US45765U1034
LG HOUSEHOLD HEALTH CARE	0.01%	KR7051900009
Outstanding Settlement Receipts - GBP	0.01%	
ABB LTD	0.01%	CH0012221716
TARGET CORPORATION	0.01%	US87612E1064
MS & AD INSURANCE GROUP HOLDINGS	0.01%	JP3890310000
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01%	CNE100000JG3
COFCO CAPITAL HOLDINGS ORD SHS A	0.01%	CNE100000PX5
ASMEDIA TECHNOLOGY INC	0.01%	TW0005269005
SK INNOVATION	0.01%	KR7096770003
ANZ BANK NEW ZEALAND LTD 200324 3.03 CB	0.01%	NZANBDT023C9
LG ELECTRONICS INC	0.01%	KR7066570003
ITALGAS SPA	0.01%	IT0005211237
Income Due - AUD	0.01%	
FREEPORT MCMORAN INC	0.01%	US35671D8570
EXPORT DEVELOPMENT CANADA 301123 2.875 GB	0.01%	NZEDCDT007C9
POLSKI KONCERN NAFTOWY	0.01%	PLPKN0000018
CIVITAS RESOURCES COM USD 0.001	0.01%	US17888H1032
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	0.01%	
XIAMEN BANK CO LTD	0.01%	CNE100004HT2
DAEWOO ENGINEERING & CONSTRUCTION	0.01%	KR7047040001
SHIN-ETSU CHEMICAL NPV	0.01%	JP3371200001
DAIWA HOUSE INDUSTRY JPY	0.01%	JP3505000004
CHF BNP PARIBAS A/C	0.01%	
HYUNDAI WIA CORP	0.01%	KR7011210002
Outstanding Settlement Receipts - HUF	0.01%	
GREAT EASTERN HOLDINGS LTD	0.01%	SG1155882803
MEGA FINANCIAL HOLDING CO LTD	0.01%	TW0002886009
SANKYO CO LTD GUNMA	0.01%	JP3326410002
IRON MTN INC NEW COM NPV	0.01%	US46284V1017

PROSUS NV	0.01%	NL0013654783
EXPORT IMPORT BK KOREA NT 4% DUE 01-14-2024 REG	0.01%	US302154BK41
ING GROEP NV	0.01%	NL0011821202
3M CO	0.01%	US88579Y1010
WMAFHS Cash Sub-Acct	0.01%	
EMERSON ELECTRIC CO	0.01%	US2910111044
LANDWIRTSCH. RENTENBANK 4.75% 08/04/2024	0.01%	AU3CB0214211
BK NEDERLANDSE GEMEENTEN 5.25% 20/05/2024	0.01%	AU3CB0216141
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.01%	AU3CB0215796
AXA	0.01%	FR0000120628
OMNICOM GROUP	0.01%	US6819191064
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.01%	XS2126058168
MOODYS CORPORATION	0.01%	US6153691059
TOKUYAMA CORP	0.01%	JP3625000009
S-OIL CORPORATION	0.01%	KR7010950004
HOUSING NEW ZEALAND LTD 100935 1.534 CB	0.01%	NZHNZD0935L6
RECKITT BENCKISER GROUP PLC	0.01%	GB00B24CGK77
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01%	CNE100002BL6
NATIONAL AUSTRALIA BANK LIMITED	0.01%	AU000000NAB4
GUI ZHOU TYRE ORD SHS A	0.01%	CNE000000JH2
BNG BANK N.V. 0.0% 31/08/2028	0.01%	XS2381566616
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
ANZ BANK NEW ZEALAND WELLINGTON 110124 5.90 TD	0.01%	DU0T224111A2
DBS BANK LTD FLTG 26/06/2026	0.01%	AU3FN0079018
ANZ BANK NEW ZEALAND WELLINGTON 290224 6.02 TD	0.01%	DU0T224229A2
PFIZER INVESTMENT ENTER 4.45% 05-19-2026	0.01%	US716973AB84
KINGNET NETWORK CO LTD	0.01%	CNE100000XB5
INTL GAME TECH PLC	0.01%	GB00BVG7F061
ARKEMA	0.01%	FR0010313833
HANNOVER RUECK SE	0.01%	DE0008402215
US BANCORP	0.01%	US9029733048
DKK BNP PARIBAS A/C	0.01%	
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.01%	SG7U32949426
DAI ICHI LIFE HOLD NPV	0.01%	JP3476480003
ACS ACTIVIDADES CONS Y SERV	0.01%	ES0167050915
OREILLY AUTO NEW COM	0.01%	US67103H1077
ARENA REIT STAPLED UNITS	0.01%	AU000000ARF6
CHINA CONSTRUCTION NZ 081223 6.15 TD	0.01%	DU0T223D08B9
ICICI BANK SPON ADR	0.01%	US45104G1040
SAMSUNG ELECTRO MECHANICS CO	0.01%	KR7009150004
VICINITY CENTRES NPV	0.01%	AU000000VCX7
DNB BOLIGKREDDIT A 0.25%-FRN SNR 07/09/26 EUR	0.01%	XS1485596511
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 06102:	0.01%	NZLGBDT275C1
UIE PLC USD1	0.01%	MT0002400118
TOYOTA FINANCE NEW ZEALAND LTD 021123 PNOTE	0.01%	NZTFSDT846C3
LDC EURO.80	0.01%	FR0013204336
ASB BANK LTD 061123 RCD	0.01%	NZF04DT603C9
BANK OF NEW ZEALAND 201123 RCD	0.01%	NZF01DT601C6
BEST BUY CO INC	0.01%	US0865161014
RABOBANK NEW ZEALAND 231123 RCD	0.01%	NZF05DT257C3
ANZ BANK NEW ZEALAND LTD 291123 RCD	0.01%	NZF02DT418C4
ANZ BANK NEW ZEALAND 011223 RCD	0.01%	NZF02DT422C6
RELIANCE STEEL & ALUMINUM CO	0.01%	US7595091023
ASB BANK LTD 081223 RCD	0.01%	NZF04DT607C0
ASB BANK LTD 201223 RCD	0.01%	NZF04DT626C0
NEC CORPORATION	0.01%	JP3733000008
SECOM CO LTD	0.01%	JP3421800008
INFOSYS LTD	0.01%	US4567881085
WESTPAC NEW ZEALAND LTD 220224 RCD	0.01%	NZF08DT642C3
RABOBANK NEW ZEALAND LTD 230224 RCD	0.01%	NZF05DT277C1
IMPALA PLATINUM HOLDINGS LIMITED	0.01%	ZAE000083648
COMWLTH BK 2.552% DUE 03-14-2027	0.01%	US2027A1KK25
AEON KYUSHU CO LTD	0.01%	JP3245400001
DONG E E JIAO CO LTD	0.01%	CNE0000006Y9
ESI GROUP ORD SHS	0.01%	FR0004110310
SOMPO HOLDINGS INC NPV	0.01%	JP3165000005
RABOBANK NEW ZEALAND LTD 170424 RCD	0.01%	NZF05DT287C0
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.01%	CNE1000012B3
EQUINOR ASA	0.01%	NO0010096985
WESTPAC NEW ZEALAND LTD 170524 RCD	0.01%	NZF08DT688C6
KENVUE INC	0.01%	US49177J1025
RABOBANK NEW ZEALAND LTD 280524 RCD	0.01%	NZF05DT298C7

NED WATERSCHAPSBK 1% SNR 01/03/2028	EUR100000	0.01%	XS1785147098
ITOCHU CORP JPY		0.01%	JP3143600009
NXP SEMICONDUCTORS		0.01%	NL0009538784
CHINA COAL XINJI ENERGY CO LTD		0.01%	CNE1000008D7
LPP SA		0.01%	PLLPP0000011
UNITED STATES TREAS NTS 2.75% 08-15-2032		0.01%	US91282CFF32
ASB BANK LTD 090824 RCD		0.01%	NZF04DT637C7
TOTAL SA		0.01%	US89151E1091
DECKERS OUTDOOR CORP		0.01%	US2435371073
MARVELL TECHNOLOGY COM		0.01%	US5738741041
SWITZERLAND (GOVT) 0% SNR 22/06/2029	CHF1000	0.01%	CH0224397346
BANK OF NOVA SCOTIA CAD		0.01%	CA0641491075
LX INTERNATIONAL CORP		0.01%	KR7001120005
INDONESIA(REP OF) 6.5% BDS 15/02/2031	IDR	0.01%	IDG000015207
AMERICAN INTERNATIONAL GROUP		0.01%	US0268747849
AKZO NOBEL NV		0.01%	NL0013267909
SCIENTIFIC GAMES CORP - A		0.01%	US80874P1093
BEIERSDORF AG		0.01%	DE0005200000
HANA FINANCIAL GROUP		0.01%	KR7086790003
SHANGHAI DATUN ENERGY RESOURCES CO LTD		0.01%	CNE000001915
KFC HOLDINGS JAPAN LTD		0.01%	JP3702200001
SEAH BESTEEL HOLDINGS CORP		0.01%	KR7001430008
EUROBANK ERGASIAS SERVICES AND		0.01%	GRS323003012
MIPS AB		0.01%	SE0009216278
BK OF NOVA SCOTIA 0.45%-FRN GTD 16/03/26EUR		0.01%	XS2457002538
TURK TRAKTOR VE ZIRAAT MAKINELERI AS		0.01%	TRETRK00010
VORNADO REALTY TRUST		0.01%	US9290421091
GNMA II JUMBOS 0% 30 YEARS SETTLES	OCTOBER	0.01%	US21H0506A54
AMPHENOL CORP CL A		0.01%	US0320951017
LINDT & SPRUENGLI AG-PC		0.01%	CH0010570767
ARCHER DANIELS MIDLAND CO COM STK NPV		0.01%	US0394831020
HARUYAMA HOLDINGS INC		0.01%	JP3773600006
FNMA SINGLE FAMILY MTG 4.5 15 YEARS	SETTLES OCT	0.01%	US01F0424A83
NIPPON BS BROADCASTING CORP		0.01%	JP3746000003
FORD MOTOR COMPANY		0.01%	US3453708600
WMTALR Cash Sub-Acct		0.01%	
CPPIB CAPITAL INC 1.5% GTD SNR	23/06/2028 AUD	0.01%	XS2356317177
SDI CORP		0.01%	TW0002351004
SEAWORLD ENTERTAINMET INC		0.01%	US81282V1008
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP		0.01%	GB00BBJNQY21
NEW CHINA LIFE INSURANCE CO LTD		0.01%	CNE100001922
B3 SA BRASIL BOLSA BALCAO		0.01%	BRB3SAACNOR6
BANK OF MONTREAL CAD		0.01%	CA0636711016
SUBARU CORP		0.01%	JP3814800003
ALPHA NETWORKS INC		0.01%	TW0003380002
AVIVA ORD		0.01%	GB00BPQY8M80
CANADIAN SOLAR INFRASTRUCTURE FUND INC		0.01%	JP3048590008
BANK OF COMMUNICATION LTD		0.01%	CNE100000205
CHINA SUNTIEN GREE H CNY1		0.01%	CNE100000TW9
CHINA RAILWAY GROUP LTD		0.01%	CNE100000866
COCA-COLA FEMSA S.UNITS		0.01%	MX01K0000002
MISC BHD		0.01%	MYL38160O0005
SUNDRUG CO LTD		0.01%	JP3336600006
TRIPOD TECHNOLOGY CORP		0.01%	TW0003044004
NUCOR CORP		0.01%	US6703461052
FNMA POOL #MA4978 5% 04-01-2053 BEO		0.01%	US31418EQ864
BASF SE		0.01%	DE000BASF111
SEMPRA ORD		0.01%	US8168511090
KADOYA SESAME MILLS INC		0.01%	JP3214400008
DANSKE MORTGAGE BK 0.01% SNR SEC	24/11/26 EUR	0.01%	XS2412105533
SRA HOLDINGS INC		0.01%	JP3161450006
OLD DOMINION FREIGHT LINE INC		0.01%	US6795801009
SPRINT CORP 7.125% DUE 06-15-2024		0.01%	US85207UAH86
BANCO BILBAO FIXED 6.138% DUE 09-14-2028		0.01%	US05946KAL52
HOWMET AEROSPACE I COM USD		0.01%	US4432011082
PHARMAENGINE INC		0.01%	TW0004162003
MICROCHIP TECHNOLOGY INC		0.01%	US5950171042
Outstanding Settlement Receipts - EUR		0.01%	
AMPOL LIMITED ORDINARY FULLY PAID		0.01%	AU0000088338
NEXTERA ENERGY CAP HLDGS INC 4.9%	02-28-2028	0.01%	US65339KCM09
CHARTER COMMUN INC COM		0.01%	US16119P1084
TANSEISHA CO LTD		0.01%	JP3472200009

ZHESHANG DEVELOPMENT GROUP CO LTD	0.01%	CNE000000YS8
LAN AIRLINES GROUP SA	0.01%	CL0000000423
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.01%	XS1681539539
VERITIV CORP	0.01%	US9234541020
New Zealand Dollar Custodial Account – MITNZ Overseas Sover	0.01%	
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.01%	BRTRPLACNPR1
SEEGENE INC	0.01%	KR7096530001
BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029	0.01%	US06051GLG28
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	0.01%	US61747YFD22
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.01%	MXP001661018
APOLLO GLOBAL MANA COM	0.01%	US03769M1062
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.01%	TW0005880009
ODONTOPREV SA	0.01%	BRODPVACNOR4
NESTE OYJ	0.01%	FI0009013296
CORTEVA INC	0.01%	US22052L1044
AEGON NV	0.01%	NL0000303709
LOGITECH INTERNATIONAL SA	0.01%	CH0025751329
SNOWFLAKE INC	0.01%	US8334451098
STANDARD CHARTERED PLC 06/07/2027 6.187%07-06-2027	0.01%	USG84228FU76
QBE INSURANCE GROUP LTD 6.75% 02/12/2044	0.01%	XS1144495808
ULTA BEAUTY INC COM	0.01%	US90384S3031
RECRUIT HLDGS CO LNPV	0.01%	JP3970300004
ON SEMICONDUCTOR CORPORATION	0.01%	US6821891057
LONDON STOCK EXCHANG	0.01%	GB00B05WJX34
SAMSUNG C AND T CORPORATION	0.00%	KR7028260008
MIZUHO FINL GROUP INC 5.778% 07-06-2029	0.00%	US60687YCZ07
EQUINIX INC 1.8% DUE 07-15-2027	0.00%	US29444UBG04
DANONE	0.00%	FR0000120644
CITIGROUP INC 4.3% DUE 11-20-2026	0.00%	US172967JC62
HUTCHISON W I 14 3.625% GTD SNR 31/10/24USD	0.00%	USG46747AB00
BOC AVIATION PTE LTD GLOBAL MEDIUM TERM S 3.5% 10-10-2	0.00%	US09681MAJ71
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R	0.00%	US2017122050
MOL HUNGARIAN OIL	0.00%	HU0000153937
KEURIG DR PEPPER INC	0.00%	US49271V1008
INTEL CORP 4.875% 02-10-2028	0.00%	US458140CE86
MSC INDUSTRIAL DIRECT CO INC	0.00%	US5535301064
GRAUBUNDNER KANTOALBANK PAR SHS	0.00%	CH0001340204
ANGLO AMERICAN PLC	0.00%	GB00B1XZS820
KONINKLIJKE KPN NV	0.00%	NL0000009082
BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 4.1	0.00%	US05964HAQ83
HONG KONG EXCHANGE & CLEAR	0.00%	HK0388045442
FIRST HORIZON CORP	0.00%	US3205171057
AT&T INC DISC COML PAPER 4/2 YRS 3&4 Z/CPN CP 12-19-202	0.00%	US0020A3ZK98
FOOT LOCKER INC	0.00%	US3448491049
CROWDSTRIKE HOLDINGS INC	0.00%	US22788C1053
AT&T INC CORP 3.875% 01-15-2026	0.00%	US00206RHT23
AMERIPRISE FINANCIAL INC	0.00%	US03076C1062
TRANSURBAN FINANCE 4.125% GTD 02/02/2026USD	0.00%	USQ9194UAG78
GPT GROUP NPV (STAPLED SECURITIES)	0.00%	AU000000GPT8
ECOPRO CO LTD	0.00%	KR7086520004
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.00%	US912828YS30
CROWN CASTLE INTL CORP	0.00%	US22822V1017
SYDNEY AIRPORT FIN 3.625% GTD SNR 28/04/26 USD	0.00%	USQ8809VAH26
CAIXABANK SA 1% SNR MTN 25/06/2024 EUR	0.00%	ES0313307219
EXELON CORPORATION	0.00%	US30161N1019
DSV A/S	0.00%	DK0060079531
DTD 604 2.375% DUE 08-15-2024 REG	0.00%	US912828D564
SKY PERFECT JSAT HOLDINGS	0.00%	JP3396350005
TRUIST FINL CORP COM	0.00%	US89832Q1094
ZTE CORP-H	0.00%	CNE1000004Y2
KINGSOFT CORP	0.00%	KYG5264Y1089
KKR AND CO INC	0.00%	US48251W1045
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.00%	
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	SG2C76966531
QUALICORP SA COM NPV	0.00%	BRQUALACNOR6
HUATAI SECURITIES CO LTD	0.00%	CNE100000LQ8
LENDLEASE (US) CAP 4.5% GTD SNR 26/05/2026 USD	0.00%	XS1418635337
CHARTER HALL SOCIA NPV	0.00%	AU0000030645
SHANGHAI TUNNEL ENGINEERING CO LTD	0.00%	CNE000000B83
KOLON INDUSTRIES INC	0.00%	KR7120110002
ENEL AMERICAS SA	0.00%	CLP371861061
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026	0.00%	US38869PAP99

PRUDENTIAL FINANCIAL INC	0.00%	US7443201022
BANCO DE CHILE	0.00%	CLP0939W1081
ALCON AG	0.00%	CH0432492467
CONSTELLATION ENERGY CORP	0.00%	US21037T1097
BANCO BRADESCO ADR SPONSORED	0.00%	US0594603039
CHARTER 4.908% DUE 07-23-2025	0.00%	US161175AY09
ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR	0.00%	XS2180510732
DUPONT DE NEMOURS INC	0.00%	US26614N1028
MSCI INC	0.00%	US55354G1004
BANQUE POPULAIRE .625% 28/04/2025	0.00%	FR0013509726
GREENTOWN SERVICE GROUP CO LTD	0.00%	KYG410121084
LAFARGEHOLCIM LTD	0.00%	CH0012214059
GERDAU SA SPON ADR	0.00%	US3737371050
HCA INC 5% DUE 03-15-2024	0.00%	US404119BN87
INDITEX	0.00%	ES0148396007
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00%	CNE100000X85
FUJI PHARMA CO LTD	0.00%	JP3816200004
SPAREBANK 1 OSTLANDET	0.00%	NO0010751910
CAPITAL ONE FINANCIAL CORPORATION	0.00%	US14040H1059
BARCLAYS PLC	0.00%	GB0031348658
HENRY SCHEIN CORP COM	0.00%	US8064071025
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.00%	SG31A0000001
IDEXX LABORATORIES INC	0.00%	US45168D1046
HD HYUNDAI INFRACORE CO LTD	0.00%	KR7042670000
JANGHO GROUP ORD SHS A	0.00%	CNE100001682
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTO	0.00%	US01F0206A20
BANK OF NEW YORK MELLON CORP	0.00%	US0640581007
CAPITAL ONE FINL CORP 4.166% 05-09-2025	0.00%	US14040HCQ65
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
C.H. ROBINSON WORLDWIDE INC	0.00%	US12541W2098
BORGWARNER INC	0.00%	US0997241064
DOW INC	0.00%	US2605571031
MORGAN STANLEY FIXED .79% DUE 05-30-2025	0.00%	US61747YEA91
SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD	0.00%	USQ8053LAA28
LLOYDS BANKING GROUP PLC	0.00%	GB0008706128
NUTRIEN LTD COM NPV	0.00%	CA67077M1086
PETRONAS DAGANGAN BHD	0.00%	MYL5681O0001
CHINA DESIGN GROUP CO LTD	0.00%	CNE100001W51
CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO	0.00%	US22536PAH47
UTD STATES TREAS .25% DUE 06-30-2025	0.00%	US912828ZW33
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.00%	US87264ABD63
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
UTD RENTALS N AMER 3.875% DUE 11-15-2027	0.00%	US911365BM59
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.00%	US912810SX72
NINTENDO CO LTD	0.00%	JP3756600007
QUANTA SERVICES INC	0.00%	US74762E1029
ABBVIE INC 3.75% DUE 11-14-2023	0.00%	US00287YBC21
BARCLAYS PLC 5.501% DUE 08-09-2028	0.00%	US06738EBY05
BURBERRY GROUP PLC	0.00%	GB0031743007
MOWI ASA	0.00%	NO0003054108
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.00%	AU3FN0036984
SOK MARKETLER TICARET AS	0.00%	TRESOKM00022
CANADA(GOVT OF) 2.5% BDS 01/12/2032 CAD	0.00%	CA135087P329
KONE CORPORATION NEW	0.00%	FI0009013403
IDOL TRUST 2023-1 FRN M/BKD 11/2053 AUD 'A'	0.00%	AU3FN0079703
AFRICAN DEV BK 4.75% 4.75% 06/03/2024	0.00%	AU3CB0213205
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.00%	AU3CB0247971
REGION GROUP 3.9% SNR MTN 07/06/2024 AUD	0.00%	AU3CB0244861
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.00%	FR0014006UI2
DOMINION ENERGY INC	0.00%	US25746U1097
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.00%	AU3FN0055695
WARTECK INVEST AG	0.00%	CH0002619481
AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	0.00%	AU3CB0248318
ZHONGJIN GOLD CORP LTD	0.00%	CNE000001FM8
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.00%	AU3CB0223402
BANGKOK CHAIN HOSPITAL PCL	0.00%	TH0808010R14
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL5014O0005
REALTEK SEMICONDUCTOR CORP	0.00%	TW0002379005
DP WORLD LIMITED 2.375% 25/09/2026	0.00%	XS1883878966
PVTP VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.00%	US928668BE16
INTL FLAVORS&FRAG 1.8% SNR 25/09/26 EUR100000	0.00%	XS1843459782

LANDESKREDITBK WUERTT 4.25% 07/08/2025	0.00%	AU3CB0223097
WESFARMERS LIMITED	0.00%	AU000000WES1
EUROPEAN INVESTMENT BANK 1.45% 25/01/2024	0.00%	AU3CB0265163
PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024	0.00%	US744573AN60
COM2US CORP	0.00%	KR7078340007
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-10-2025	0.00%	US912797HA87
MET LIFE GLOB FDG MTN FLTG 01/12/2025	0.00%	AU3FN0057451
NEW STH WALES TSY 1% GTD SNR 08/02/2024 AUD	0.00%	AU3CB0266484
AZUL SA	0.00%	BRAZULACNPR4
HANSOH PHARMACEUTICAL GROUP CO LTD	0.00%	KYG549581067
HOYA CORPORATION JPY	0.00%	JP3837800006
METROPOLITAN BANK & TRUST COMPANY	0.00%	PHY6028G1361
ENGIE 0% CP 11-21-2023	0.00%	US29287BYM44
LENNOX INTL INC COM	0.00%	US5261071071
KANEMI CO LTD	0.00%	JP3217900004
SAFARICOM PLC	0.00%	KE1000001402
VIPSHOP HLDGS LTD	0.00%	US92763W1036
UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025	0.00%	US912828XB14
REGION GROUP NPV	0.00%	AU0000253502
QL RESOURCES BHD	0.00%	MYL708400006
GLOBAL PAYMENTS INC	0.00%	US37940X1028
PG AND E CORP	0.00%	US69331C1080
ASIAN DEVELOPMENT BANK 1.1% 15/08/2024	0.00%	AU3CB0265726
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00%	JP3585800000
BOUYGUES	0.00%	FR0000120503
AEGON BANK N.V. 3.375%-FRN GTD 28/06/30 EUR	0.00%	XS2642546399
JAPAN(GOVT OF) 1.2% SNR 20/06/53 JPY50000	0.00%	JP1300791P79
ROCHE HOLDING AG	0.00%	CH0012032113
CRH PLC LONDON LISTING	0.00%	IE0001827041
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.00%	AU3CB0264505
SOCIETE GENERALE 6.447% DUE 01-12-2027	0.00%	US83368TBQ04
WUXI TAIJI INDUSTRY LTD CORP	0.00%	CNE000000B00
WOOLWORTHS GROUP LIMITED 1.85% 20/05/2025	0.00%	AU3CB0272219
PRUDENTIAL PLC	0.00%	GB0007099541
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.00%	US91282CCB54
BRISBANE AIRPORT 3.1% SNR EMTN 30/06/26 AUD	0.00%	AU3CB0272847
SPIRENT COMMUNICATIONS PLC	0.00%	GB0004726096
KUNLUN ENERGY COMPANY LIMITED	0.00%	BMG5320C1082
CHINA AIRLINES LTD	0.00%	TW0002610003
US TREASURY N/B 2.25% 11-15-2024	0.00%	US912828G385
FIDELITY NATIONAL INFORMATION SERVICES I	0.00%	US31620M1062
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.00%	USN30707AN87
PPG INDUSTRIES INC	0.00%	US6935061076
INNOVENT BIOLOGICS INC	0.00%	KYG4818G1010
NU HOLDINGS LTD	0.00%	KYG6683N1034
XCEL ENERGY INC	0.00%	US98389B1008
SHIONOGI & CO LTD	0.00%	JP3347200002
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRA	0.00%	
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	0.00%	US00774MAV72
FERRARI NV COM	0.00%	NL0011585146
FASTENAL CO	0.00%	US3119001044
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.00%	XS2106056653
COCA COLA HBC AG ORD	0.00%	CH0198251305
JOHNSON CONTROLS INTERNATIONAL PLC	0.00%	IE00BY7QL619
SEVEN & I HOLDINGS CO LTD	0.00%	JP3422950000
HYUNDAI CAPITAL AMERICA INC 5.8% 06-26-2025	0.00%	US44891CCF86
NORDEA BANK ABP	0.00%	FI4000297767
MURATA MFG CO NPV TEMP	0.00%	DU06610403D8
COSTAR GROUP INC COM	0.00%	US22160N1090
NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD	0.00%	NZGOVDT433C9
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.00%	AU3CB0278653
ATLAS COPCO AB	0.00%	SE0017486889
ALBIS CO LTD	0.00%	JP3126300007
Income Due - GBP	0.00%	
NITTOC CONSTRUCTION CO LTD	0.00%	JP3684800000
BRL BNP PARIBAS A/C	0.00%	
SGD BNP PARIBAS A/C	0.00%	
GNMAII POOL #G2SF SER 2053 5.5% DUE 10-15-2053	0.00%	US21H0526A19
STMICROELECTRONICS NV	0.00%	NL0000226223
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.00%	SG7530941627
PALANTIR TECHNOLOGIES INC	0.00%	US69608A1088
SHINHAN FINANCIAL GROUP	0.00%	KR7055550008

GOODMAN PROPERTY UNIT NZD	0.00%	NZCPT0001S9
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.00%	AU3CB0285310
FAST RETAILING CO LTD	0.00%	JP3802300008
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.00%	US91282CBJ99
FUBON FINANCIAL HLDG	0.00%	TW0002881000
BPCE SR NON PFD VAR RT 1.652% DUE 10-06-2026	0.00%	US05584KAH14
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00%	CNE000001GW5
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.00%	AU3CB0284677
FMC CORP	0.00%	US3024913036
CITIBANK N A 5.803% 09-29-2028	0.00%	US17325FBB31
COMPAGNIE DE SAINT-GOBAIN	0.00%	FR0000125007
KAJEMA CORP	0.00%	JP3210200006
MLP SAGLIK HIZMETLERI AS	0.00%	TREMLPC00021
AMADEUS IT HLDGS	0.00%	ES0109067019
ANADOLU EFES BIRACILIK VE MALT SANA	0.00%	TRAAEFES91A9
JERONIMO MARTINS SGPS SA	0.00%	PTJMT0AE0001
VEEVA SYSTEMS INC	0.00%	US9224751084
NEWMONT CORP	0.00%	US6516391066
MINERVA SA	0.00%	BRBEEFACNOR6
EIZO CORP	0.00%	JP3651080008
DUNEDIN CITY TREASURY 241023 PNOTE	0.00%	NZDCTDT256C5
INTL BUSINESS 3.45% DUE 02-19-2026	0.00%	US459200JG74
STOCKLAND TRUST MG 2.3% GTD SNR 24/03/2028 AUD	0.00%	AU3CB0278893
VITAL HEALTHCARE PROP TRUST UNITS NPV	0.00%	NZCHPE000154
SWISS RE AG	0.00%	CH0126881561
YAMAZAWA CO LTD	0.00%	JP3935800007
ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD	0.00%	AU3CB0283034
DEUTSCHE BANK AG (REG)	0.00%	DE0005140008
Income Due - BRL	0.00%	
RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028	0.00%	US74977SDR04
ERIE INDEMNITY CO	0.00%	US29530P1021
REGIONS FINANCIAL CORP	0.00%	US7591EP1005
NSW ELECTRICITY 2.732% GTD SNR 23/04/29 AUD	0.00%	AU3CB0279578
PETROCHINA CO LTD	0.00%	CNE1000007Q1
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.00%	JP1051411KA2
HSBC HLDGS PLC 5.21% DUE 08-11-2028	0.00%	US404280DG12
LEGRAND SA	0.00%	FR0010307819
GREAT WEST LIFECO	0.00%	CA39138C1068
GIVAUDAN - REG	0.00%	CH0010645932
INGERSOLL RAND INC	0.00%	US45687V1061
ANHUI EXPRESSWAY CO	0.00%	CNE1000001X0
BLOOMIN BRANDS INC	0.00%	US0942351083
ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LT	0.00%	CNE000001527
CREDIT MUTUEL HOME 3.125%-FRN 22/06/2027EUR	0.00%	FR001400FZ24
I MOBILE CO LTD	0.00%	JP3105210003
BNG BANK N.V. GOVT .75% 13/11/2023	0.00%	AU3CB0272128
CR AGRICOLE ITALIA 3.5% 15/01/2030	0.00%	IT0005549396
KREDITANSTALT FUR WIEDERAUFBAU 5% GTD MTN 19/03,	0.00%	AU0000KFWHX0
ULTRAPAR PARTICIPACOM NPV	0.00%	BRUGPAACNOR8
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.00%	MYBMO1500010
CHUDENKO CORPORATION	0.00%	JP3524000001
HOKKAN HOLDINGS LTD	0.00%	JP3846600009
HANGCHA GROUP CO L A	0.00%	CNE100002FY0
KOREA MIDLAND PWR CO 1.25% 09/08/2026	0.00%	XS2367816076
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.00%	MX0MGO000102
Australian Dollar Custodial Account – MIF Direct Property	0.00%	
LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000	0.00%	XS2155365641
GE HEALTHCARE HOLDING LLC	0.00%	US36266G1076
ROBERT HALF INC	0.00%	US7703231032
VODAFONE GROUP ORD	0.00%	GB00BH4HKS39
ORANGE SA	0.00%	FR0000133308
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.00%	US912828ZQ64
New Zealand Dollar Custodial Account – MITNZ Global Credit Pr	0.00%	
BOURBON CORP	0.00%	JP3831400001
PVTPM MARS INC DEL 4.55% DUE 04-20-2028	0.00%	US571676AT26
NATWEST MARKETS FLTG RT 23/08/2028	0.00%	AU3FN0080586
WESTPAC BKG CORP FRN GTD SNR 05/25 AUD100000	0.00%	AU3FN0069209
CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD	0.00%	AU3CB0280956
SICHUAN CHANGHONG ELECTRIC CO LTD	0.00%	CNE000000GJ4
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.00%	US912810SW99
KRAFT HEINZ CO COM	0.00%	US5007541064
PARTNERS GROUP	0.00%	CH0024608827

WEST PHARMACEUTICAL SERVICES	0.00%	US9553061055
HARTFORD FINANCIAL SERVICES GROUP INC	0.00%	US4165151048
ADIDAS AG	0.00%	DE000A1EWWW0
OBAYASHI CORPORATION	0.00%	JP3190000004
TAUPO DISTRICT COUNCIL 021123 PNOTE	0.00%	NZTDCDN306L5
CANADIAN IMP BANK COM NPV	0.00%	CA1360691010
DEUTSCHE BOERSE AG	0.00%	DE0005810055
ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA	0.00%	BRECORACNOR8
CHINA GAS HOLDINGS LIMITED	0.00%	BMG2109G1033
UNITED STATES TREAS BDS 2.125 2-15-2041	0.00%	US912810QP66
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
PERMANENT TSB GROU 6.625%-FRN SNR 25/04/28 EUR	0.00%	XS2611221032
Australian Dollar Custodial Account – MMF Global Sovereign Bc	0.00%	
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
GARTNER INC CL-A	0.00%	US3666511072
IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW	0.00%	DUIRSBNZ3488
AIB GROUP PLC	0.00%	IE00BF0L3536
CONS EDISON INC .65% DUE 12-01-2023	0.00%	US209115AE45
RWE AG	0.00%	DE0007037129
BWP MANAGEMENT LTD 3.3% SNR MTN 10/04/2026 AUD	0.00%	AU3CB0262350
DOLLAR TREE INC	0.00%	US2567461080
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
TINC COMM VA	0.00%	BE0974282148
MAKEMYTRIP LTD	0.00%	MU0295S00016
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
New Zealand Dollar Custodial Account – MITNZ Overseas Small	0.00%	
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027	0.00%	US55903VBA08
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020	0.00%	US64952WDQ33
YTL POWER INTERNATIONAL BHD	0.00%	MYL67420O000
INTESA SANPAOLO 3.625% 30/06/2028	0.00%	IT0005554578
NEW ZEALAND GOVT TBOND 3.0% 20/04/2029	0.00%	NZGOVDT429C7
HASBRO INC	0.00%	US4180561072
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-;	0.00%	US40052VAC81
SMBC AVIATION CAPI 5.45% GTD SNR 03/05/28 USD	0.00%	USG82296AG21
US TREASURY N/B 2% DUE 02-15-2050 REG	0.00%	US912810SL35
DOLLAR GENERAL	0.00%	US2566771059
STATE STREET CORP USD	0.00%	US8574771031
ATMOS ENERGY CORP	0.00%	US0495601058
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES OCT	0.00%	US01F0526A56
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026	0.00%	USP7S81YAB11
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.00%	USU10517AC12
EXPORT IMPORT BK KOREA NT 2.375% DUE 06-25-2024	0.00%	US302154CY36
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
CREDIT AGRICOLE HM 2.125%-FRN SNR 07/01/30 EUR	0.00%	FR001400CGA2
SOLAREEDGE TECHNOLOGIES INC	0.00%	US83417M1045
LOJAS RENNER SA	0.00%	BRLRENACNOR1
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.00%	SG7160932174
EUROTELESITES AG NPV	0.00%	AT000000ETS9
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
TOYOTA MTR CORP .681% DUE 03-25-2024	0.00%	US892331AL39
FRANCO NEVADA CORP	0.00%	CA3518581051
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.00%	US05253JAL52
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.00%	XS2048709427
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.00%	USQ04578AD42
PEARSON PLC ORD	0.00%	GB0006776081
PROGRESS 2023-2 FRN M/BKD 07/2054 AUD 'A'	0.00%	AU3FN0080883
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.00%	
KIMBERLY CLARK DE MEXICO A	0.00%	MXP606941179
WTB FINANCIAL CORP	0.00%	US9293342096
MIZUHO FINL GROUP MTN 6.025% 28/08/2029	0.00%	XS2672744013
ICHITAN GROUP ORD SHS NON VOTING DR	0.00%	TH5048010R12
SIEMENS ENERGY AG	0.00%	DE000ENER6Y0
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.00%	MX0MGO0000R8
NEW YORK LIFE MTN 5.35% 19/09/2028	0.00%	AU3CB0302685
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
HYUNDAI ENGINEERING & CONSTRUCTION	0.00%	KR7000720003
LION CORPORATION	0.00%	JP3965400009
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.00%	US6325C1D228
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
RENAULT SA	0.00%	FR0000131906

SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.00%	USW8454EAR90
SAINSBURY (J) PLC	0.00%	GB00B019KW72
HYUNDAI CONSTRUCTION EQUIPMENT	0.00%	KR7267270007
ARGENX SE	0.00%	NL0010832176
LG ENERGY SOLUTION LTD	0.00%	KR7373220003
DASSAULT SYSTEMES SE	0.00%	FR0014003TT8
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.00%	USQ3958YAC77
ASPEN GROUP STAPLED NPV	0.00%	AU000000APZ8
BARRICK GOLD CORP	0.00%	CA0679011084
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.00%	US92343VDY74
BANCO SANTANDER CHILE	0.00%	CLP1506A1070
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.00%	JP1103431G66
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.00%	XS1312953596
T-MOBILE USA INC 3.5% 04-15-2025	0.00%	US87264ABB08
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	0.00%	XS2534276717
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.00%	MX0MGO0000B2
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 121023 RCD	0.00%	NZF03DT064C5
DEERE JOHN CAP 4.75% DUE 06-08-2026	0.00%	US24422EWX39
KOMATSU LTD JPY	0.00%	JP3304200003
MONGODB INC	0.00%	US60937P1066
SEAGEN INC COM	0.00%	US81181C1045
NATIONAL GRID NA 4.151% SNR 12/09/2027 EUR	0.00%	XS2680745119
BANK OF NEW ZEALAND 180324 3.63 CB	0.00%	NZBNZDT399C4
STANDARD CHARTERED PLC 7.767% 11-16-2028	0.00%	USG84228FL77
WARNER BROS DISCOVERY INC	0.00%	US9344231041
WELLINGTON CITY COUNCIL 181223 PNOTE	0.00%	NZWCCDT506C9
MOROZOFF LIMITED NPV	0.00%	JP3927600001
ARROW ELECTRONICS INC	0.00%	US0427351004
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.00%	US50066RAM88
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
ATHORA HOLDG LTD 6.625% SNR 16/06/2028 EUR	0.00%	XS2628821790
ASSA ABLOY AB	0.00%	SE0007100581
SUMITOMO CORP JPY	0.00%	JP3404600003
FRANKLIN RESOURCES INC	0.00%	US3546131018
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 270224 RCD	0.00%	NZF03DT061C1
KRUNGTHAI CARD PCL	0.00%	TH0689010R18
Australian Dollar Custodial Account – MMF Global Credit Fund	0.00%	
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.00%	NO0010875230
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.00%	US3140QGXH50
PVTPL FRESENIUS MED CARE US FIN III INC GTD NT 1.875% DUE	0.00%	US35805BAC28
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.00%	US92343VGG32
Outstanding Settlement Receipts - PLN	0.00%	
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.00%	XS2264978623
HENKEL AG & CO KGAA	0.00%	DE0006048408
COOPERATIEVE RABOBANK 1.004% 09-24-2026	0.00%	US74977SDJ87
AGNICO EAGLE MINES	0.00%	CA0084741085
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CAI	0.00%	
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.00%	US82620KAZ66
NESTLE HOLDINGS INC 5.25% 03-13-2026	0.00%	USU64106CD47
AMSTERDAM COMMODITIES	0.00%	NL0000313286
GNMAII POOL #MA8566 3.5% 01-20-2053	0.00%	US36179XQT62
PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028	0.00%	US853254CG39
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.00%	USF1R15XK938
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.00%	XS1918887156
KOZO KEIKAKU ENGINEERING INC	0.00%	JP3288950003
AJINOMOTO CO INC JPY	0.00%	JP3119600009
GRESHAM HOUSE PLC	0.00%	GB0003887287
Income Due - TWD	0.00%	
Australian Dollar Custodial Account – MIF Global Unlisted Infra:	0.00%	
NIBC BANK NV 6.375% SNR NPF 01/12/25 EUR	0.00%	XS2630448434
SWISS PRIME SITE AG	0.00%	CH0008038389
MERCK KGAA	0.00%	DE0006599905
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
BIDVEST GROUP LIMITED	0.00%	ZAE000117321
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.00%	US25160PAJ66
SANDVIK AB	0.00%	SE0000667891
VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG	0.00%	US92857WBH25
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.00%	US91282CDY49
MARTIN MARIETTA MATERIALS	0.00%	US5732841060
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005

ROYAL CARIBBEAN GROUP		0.00%	LR0008862868
PROVIDENT FINANCIAL HOLDINGS INC		0.00%	US7438681014
Income Due - HKD		0.00%	
GS YUASA CORP		0.00%	JP3385820000
MAZDA MOTOR CORP		0.00%	JP3868400007
MVV ENERGIE AG		0.00%	DE000A0H52F5
CORNING INC		0.00%	US2193501051
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR		0.00%	AU000000TCL6
TECK RESOURCES LTD-CLS B		0.00%	CA8787422044
SMC CORP		0.00%	JP3162600005
KBC BANK NV MTN 3.125% 22/02/2027		0.00%	BE0002924059
HALEON PLC		0.00%	GB00BMX86B70
M & T BANK CORPORATION		0.00%	US55261F1049
INTERCONTL HOTELS 3.75% GTD SNR 14/08/25GBP		0.00%	XS1275957121
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP		0.00%	CNE100003G91
NATIONALE-NEDERLAN MTN 3.25% 28/05/2027		0.00%	NL0015001BV1
INVESTIS HOLDING SA		0.00%	CH0325094297
CONSOLIDATED EDISON INC COM		0.00%	US2091151041
UNICREDIT SPA 5.85%-FRN 15/11/2027 EUR		0.00%	XS2555420103
VULCAN MATERIALS CO		0.00%	US9291601097
DOORDASH INC		0.00%	US25809K1051
ASB BANK LTD 190824 1.83 CB		0.00%	NZABBDG004C8
AMGEN INC 3.625% DUE 05-22-2024		0.00%	US031162BV19
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR		0.00%	DE000DL19VB0
TAISEI CORP		0.00%	JP3443600006
ABBVIE INC 2.6% DUE 11-21-2024 REG		0.00%	US00287YBZ16
RANDSTAD NV		0.00%	NL0000379121
RAYMOND JAMES FINL		0.00%	US7547301090
LG ENERGY SOLUTION LTD 5.625% 09-25-2026		0.00%	USY555CGAA01
VERIZON FIXED 3.5% DUE 11-01-2024		0.00%	US92343VCR33
PVTP BERRY GLOBAL INC 5.5% DUE 04-15-2028		0.00%	US08576PAK75
HUBSPOT INC		0.00%	US4435731009
JAPAN(GOVT OF) 1.3% SNR 20/03/63 JPY50000		0.00%	JP1400161P53
DANSKE BANK A/S 4.625% 13/04/2027		0.00%	XS2586741543
CHOUSHIMARU CO LTD		0.00%	JP3527550002
PVTP INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO		0.00%	US46115HBU05
ALIGN TECHNOLOGY INC		0.00%	US0162551016
EQUIFAX INC		0.00%	US2944291051
DISCOVER FINANCIAL SERVICES		0.00%	US2547091080
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000		0.00%	GB00BK5CVX03
FANUC CORP NPV		0.00%	JP3802400006
APTITUDE SOFTWARE ORD		0.00%	GB00BJV2F804
FAIRFAX FINL HOLDINGS LTD CAD		0.00%	CA3039011026
ABN AMRO BANK N V DR EACH REP SHS		0.00%	NL0011540547
PTT PUBLIC COMPANY THB1 ALIEN		0.00%	TH0646010Z18
KOREAN AIR LINES CO LTD		0.00%	KR7003490000
Income Due - EUR		0.00%	
MONOLITHIC POWER SYSTEMS INC		0.00%	US6098391054
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024		0.00%	US13645RBD52
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR		0.00%	XS2156510021
LPL FINANCIAL HOLDINGS INC		0.00%	US50212V1008
UNITED STS TREAS NTS .25% DUE 07-15-2024REG		0.00%	US91282CCL37
PICC PROPERTY & CASUALTY COMPANY LIMITED		0.00%	CNE100000593
US TREASURY N/B 2.375% 05-15-2029		0.00%	US9128286T26
RENTOKIL INITIAL PLC		0.00%	GB00B082RF11
KBC GROUP NV 1.625% 18/09/2029		0.00%	BE0002290592
SK ON CO LTD 5.375% GTD SNR 11/05/26 USD		0.00%	XS2612749908
SK HYNIX INC 6.25% DUE 01-17-2026		0.00%	USY8085FB185
ALBERMARLE CORP		0.00%	US0126531013
BNP PARIBAS 3.625% SNR NPF 01/09/29 EUR		0.00%	FR001400CFW8
M&G PLC 6.5%-FRN LT2 20/10/2048 USD		0.00%	XS1888930150
PVTP DANONE NT 144A 2.589% DUE 11-02-2023/09-02-20		0.00%	US23636TAD28
SUN LIFE FINANCIAL INC		0.00%	CA8667961053
ITE TECH INC		0.00%	TW0003014007
WILLIS TOWERS WATS COM		0.00%	IE00BDB6Q211
SOCIETE GENERALE 5% MTN 24/01/29 AUD200000		0.00%	XS1555090403
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN		0.00%	MX0MGO0000J5
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192		0.00%	US36179V7D62
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000		0.00%	ES0000012F76
Outstanding Settlement Receipts - MYR		0.00%	
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR		0.00%	DK0030506886
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534		0.00%	US36179WLP13

NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.00%	NO0010930522
DBS BANK LTD 0.375%-FRN GTD 21/11/24 EUR	0.00%	XS1720526737
SPLUNK INC COM	0.00%	US8486371045
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.00%	US05971KAA79
NATWEST GROUP PLC 5.847% DUE 03-02-2027	0.00%	US639057AJ71
FNMA POOL #FM7916 2.5% 06-01-2051 BEO	0.00%	US3140XBYN40
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.00%	US83368TAT51
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.00%	US958102AQ89
KAO CORPORATION	0.00%	JP3205800000
CIE FIN FONCIE-CFF 3.375% EMTN 16/09/2031 EUR	0.00%	FR001400GI73
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.00%	US78013XZU52
RIO TINTO LIMITED	0.00%	AU000000RIO1
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.00%	JP1201301B94
FNMA POOL #MA4208 2% 12-01-2050 BEO	0.00%	US31418DVA70
BARCLAYS PLC 5.2% DUE 05-12-2026	0.00%	US06738EAP07
COMPAL ELECTRONICS	0.00%	TW0002324001
FNMA POOL #FS4316 2% 05-01-2051 BEO	0.00%	US3140XKYN49
UNITED OVERSEAS BANK	0.00%	SG1M31001969
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
AUTOHOME INC	0.00%	US05278C1071
MICHELIN CGDE	0.00%	FR001400AJ45
BONGRAIN	0.00%	FR0000120107
SILERGY CORP	0.00%	KYG8190F1028
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.00%	AU0000097495
OTP BANK NYRT MTN 6.125% 05/10/2027	0.00%	XS2698603326
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
DEXUS	0.00%	AU000000DXS1
SBA COMMUNICATIONS COM	0.00%	US78410G1040
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.00%	XS2416563901
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	0.00%	FR0013405362
DEMETER (SWISS RE) 5.75% 15/08/2050	0.00%	XS1261170515
MARKEL CORPORATION	0.00%	US5705351048
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.00%	XS2131567138
NORDEA BK ABP MED .625% DUE 05-24-2024	0.00%	US65559D2C22
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.00%	NO0010821598
NIPPON STEEL CORPORATION	0.00%	JP3381000003
STEEL DYNAMICS INC	0.00%	US8581191009
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	0.00%	US55608RBE99
CITIGROUP INC 3.29% 03-17-2026	0.00%	US172967NL16
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	0.00%	CA45075E1043
JPMORGAN CHASE & CO. 4.203% 07-23-2029	0.00%	US46647PAV85
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.00%	US912828J272
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.00%	PTBCPHOM0066
DEUTSCHE BANK AG 1.875%-FRN 23/02/2028 EUR	0.00%	DE000DL19WL7
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.00%	XS2058731717
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.00%	USN30706VD93
BOOKING HOLDINGS INC 4.0% 11-15-2026	0.00%	XS2555218291
TELEFONICA SA	0.00%	ES0178430E18
SSE PLC	0.00%	GB0007908733
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.00%	US912828ZN34
LA MONDIALE 5.875%-FRN SUB 26/01/47 USD	0.00%	XS1556395710
MATTIOLI WOODS PLC	0.00%	GB00B0MT3Y97
OKINAWA CELLULAR NPV	0.00%	JP3194650002
WESTPAC BKG CORP 4.322% DUE 11-23-2031	0.00%	US961214DF70
AT&T INC FIXED 2.9% DUE 12-04-2026	0.00%	XS1879223565
DENSO CORP NPV TEMP	0.00%	DU06640381D0
BUNGE LIMITED	0.00%	BMG169621056
PERMANENT TSB GROU 6.625%-FRN SNR 30/06/29 EUR	0.00%	XS2641927574
WEYERHAEUSER CO USD	0.00%	US9621661043
KGHM POLSKA MIEDZ SA	0.00%	PLKGM0000017
VOLKSWAGEN FIN MTN 5.5% 07/12/2026	0.00%	XS2562941927
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
EVERSOURCE ENERGY COM	0.00%	US30040W1080
HYOSUNG TNC CORP	0.00%	KR7298020009
AUTOSTRADA PER L'ITALIA 1.875% 04/11/2025	0.00%	XS1316569638
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
UMICORE NPV	0.00%	BE0974320526
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.00%	XS1757394322
BANK AMER CORP 3.248% DUE 10-21-2027	0.00%	US06051GGA13
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.00%	NO0010757925

QUIMICA Y MINERA CHIL-SP ADR	0.00%	US8336351056
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
DOVER CORPORATION COM	0.00%	US2600031080
EVEREST GROUP LTD	0.00%	BMG3223R1088
NEC ELECTRONICS CORP	0.00%	JP3164720009
KINGBOARD HOLDINGS LIMITED	0.00%	KYG525621408
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.00%	XS1580239207
HORIZON THERAPEUTI COM	0.00%	IE00BQPQZ61
CELANESE US HLDGS 4.777% 19/07/2026	0.00%	XS2497520705
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	0.00%	US071813CL19
BERKELEY GP HLDGS ORD GBP0.054141	0.00%	GB00BLJNXL82
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.00%	FR0014007PV3
DNB BANK ASA	0.00%	NO0010161896
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.00%	US83368TBN72
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.00%	JP1201631HC6
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	0.00%	US785592AV86
BANK AMER CORP 3.974% 02-07-2030	0.00%	US06051GHQ55
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
SK HYNIX INC 1.5% 01-19-2026	0.00%	USY8085FBA76
DINO POLSKA SA	0.00%	PLDINPL00011
FERROVIAL SE EURO.01	0.00%	NL0015001FS8
KINGFISHER PLC GBP0.1571	0.00%	GB0033195214
STERIS PLC	0.00%	IE00BFY8C754
TOPPAN HOLDINGS INC	0.00%	JP3629000005
LOEWS CORP	0.00%	US5404241086
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.00%	US13607HVE97
AXON ENTERPRISE I COM USD 0.00001	0.00%	US05464C1018
RURAL FUNDS GROUP NPV STAPLED UNITS	0.00%	AU000000RFF5
DOLLARAMA INC	0.00%	CA25675T1075
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.00%	XS2240494471
GNMAII POOL #MA7313 3.0% DUE 04-20-2051	0.00%	US36179WDS44
ASM INTERNATIONAL NV	0.00%	NL0000334118
SWCC CORPORATION	0.00%	JP3368400002
AOKI SUPER CO LTD NPV	0.00%	JP3105700003
CHINA OVERSEAS LAND AND INVESTMENT LIMIT	0.00%	HK0688002218
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
PVTPL SEALED AIR CORP 1.573% 10-15-2026	0.00%	US81211KAZ30
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.00%	US045054AN37
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649	0.00%	US36179WQA98
WEC ENERGY GROUP INC	0.00%	US92939U1060
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
LOBLAW COMPANIES LTD	0.00%	CA5394811015
ENTERGY CORP NEW	0.00%	US29364G1031
S B FOODS INC	0.00%	JP3163600004
WHITBREAD PLC	0.00%	GB00B1KJJ408
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
ANTHEM INC 3.35% DUE 12-01-2024	0.00%	US036752AC75
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00%	CA8849038085
AIB GROUP PLC 2.875%-FRN LT2 30/05/31 EUR	0.00%	XS2230399441
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
ADATA TECHNOLOGY CO LTD	0.00%	TW0003260006
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
GJENSIDIGE FORSIKR NOK	0.00%	NO0010582521
A P MOLLER-MAERSK B	0.00%	DK0010244508
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.00%	AU3CB0279289
NISHIKAWA RUBBER CO LTD	0.00%	JP3657550004
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.00%	NL0010071189
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.00%	MX01OR010004
CRITERIA CAIXACORP SA	0.00%	ES0140609019
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.00%	XS1028941117
CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	0.00%	KYG2122G1064
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.00%	XS2465984289
BROWN BROWN INC	0.00%	US1152361010
ANGLOGOLD ASHANTI ORD USD1	0.00%	GB00BRXH2664
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCT	0.00%	US01F0426A65
DAIREI CO LTD	0.00%	JP3500150002
EXPEDIA GROUP INC	0.00%	US30212P3038
HAMMERSON 7.25% 21/04/2028	0.00%	XS2676439891
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.00%	USP1507SAH06

MALAYSIA 4.232% BDS 30/06/31 MYR	0.00%	MYBMX1100044
NATL AUSTRALIA BK 6.322% 03/08/2032	0.00%	AU3CB0291284
PINTEREST INC	0.00%	US72352L1061
FIRSTENERGY CORP USD	0.00%	US3379321074
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.00%	DE000NWB0A0Q
NOK BNP PARIBAS A/C	0.00%	
NOVAVEST REAL ESTATE AG	0.00%	CH0212186248
BENDIGO & ADELAIDE FRN SNR 01/2027 AUD10000	0.00%	AU3FN0074563
CREDIT AGRICOLE SA FLTG 01/06/2028	0.00%	AU3FN0078515
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.00%	AU3FN0064739
TORONTO DOMINION FLTG RT 28/07/2025	0.00%	AU3FN0070173
AGI FINANCE PTY LT FRN GTD SNR MTN 07/2030 AUD	0.00%	AU3FN0079372
CANADIAN IMP BNK FRN GTD SNR 04/26 AUD500000	0.00%	AU3FN0077574
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.00%	AU3CB0221232
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.00%	IDG000013509
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.00%	AU3CB0253581
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.00%	XS1082471423
ANZ GROUP HLDGS LI FRN LT2 02/2031 AUD1000'148	0.00%	AU3FN0055687
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
RABOBANK AUSTRALIA FRN SNR 05/2026 AUD	0.00%	AU3FN0078150
NORSK HYDRO ASA	0.00%	NO0005052605
SUNCORP GROUP LTD FRN SUB 06/2034 AUD500000	0.00%	AU3FN0081386
AT&T INC .9% DUE 03-25-2024 BEO	0.00%	US00206RMJ85
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.00%	AU3CB0291078
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.00%	AU3CB0233856
BCO DE SABADELL 3.5% CVD BDS 28/08/2026 EUR	0.00%	ES0413860836
WORLEY FINANCIAL SERVICES PTY LTD 5.95% 13/10/2028	0.00%	AU3CB0298487
EXPEDITORS INTL WASH INC	0.00%	US3021301094
HOKKAIDO COCA COLA NPV	0.00%	JP3847800004
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
EXPORT-IMPORT BK FLTG 4.9856% 26/06/2026	0.00%	AU3FN0079117
VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD	0.00%	AU3FN0059994
PRYSMIAN SPA	0.00%	IT0004176001
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.00%	ES0000012157
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
PACCAR FINL PTY LTD 4.05% 02/06/2025	0.00%	AU3CB0289932
MANITOBA (PROVINCE 4.25% 03/03/2025	0.00%	AU3CB0223584
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.00%	XS2434710799
Income Due - CAD	0.00%	
GOVT NATL MTG 2% DUE 10-15-2046	0.00%	US21H0206A81
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTROCK8
BANK NOVA SCOTIA B C 1.35% 06-24-2026	0.00%	US0641594A17
BARCLAYS BANK PLC 20/05/2027	0.00%	AU3FN0060448
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	0.00%	AU3CB0249209
GPT WHOLESALE 3.993% GTD SNR 11/09/24 AUD	0.00%	AU3CB0246890
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	0.00%	AU3CB0253417
NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD	0.00%	AU3CB0292597
AKER BP ASA 1.125% SNR 12/05/2029 EUR	0.00%	XS2341269970
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.00%	AU3CB0246544
NBN CO LIMITED 4.2% SNR MTN 14/04/2027 AUD	0.00%	AU3CB0288397
UNITED STATES TREASURY 2.25% 11-15-2027	0.00%	US9128283F58
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.00%	AU300ENL0021
KOMERCNI BANKA AS	0.00%	CZ0008019106
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.00%	AU3CB0247393
UNIVERSITY OF SYD 3.75% SNR MTN 28/08/25AUD	0.00%	AU3CB0232288
ZOOM VIDEO COMMUNICATIONS INC	0.00%	US98980L1017
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.00%	AU3FN0060729
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	US912810PT97
CANADA(GOVT OF) 3.5% BDS 01/03/2028 CAD	0.00%	CA135087P576
LEADCORP INC	0.00%	KR7012700001
CNH INDUS CAP AUST 1.75% SNR 08/07/2024 AUD	0.00%	AU3CB0281418
PACCAR FINL PTY MTN .75% 24/05/2024	0.00%	AU3CB0280402
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.00%	KR103502GB66
ARES MANAGEMNT COR COM	0.00%	US03990B1017
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.00%	AU3CB0273365
Outstanding Settlement Receipts - CAD	0.00%	
META PLATFORMS INC 5.6% DUE 05-15-2053	0.00%	US30303M8Q83
VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC	0.00%	GB00BNKVP754
HYUNDAI CAP MTN 3.5% 21/03/2025	0.00%	AU3CB0287530
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.00%	AU3CB0244168
SEKISUI CHEMICAL CO Y50	0.00%	JP3419400001

BEIJING TONGRENTANG CO LTD	0.00%	CNE000000R69
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.00%	AU3CB0261576
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
WALGREENS BOOTS AL COM	0.00%	US9314271084
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.00%	AU3CB0242139
ESM 0.01% SNR 04/03/30 EURO.01	0.00%	EU000A1Z99L8
GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD	0.00%	AU3CB0239366
WESTPAC NZD COLL	0.00%	
NATURGY ENERGY GROUP SA	0.00%	ES0116870314
FIFTH THIRD BANCORP	0.00%	US3167731005
RCI BANQUE 4.875% 14/06/2028	0.00%	FR001400IEQ0
GEBERIT AG-REG	0.00%	CH0030170408
INTL BK RECON & DEVELOP 3.3% 14/08/2028	0.00%	AU3CB0250652
KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028	0.00%	AU3CB0250132
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.00%	CA135087H722
UNION CHIMIQUE UCB SA	0.00%	BE0003739530
JYSKE BANK A/S MTN 5.0% 26/10/2028	0.00%	XS2615271629
NEWCREST MINING LIMITED	0.00%	AU000000NCM7
BRIDGESTONE CORP	0.00%	JP3830800003
ERICSSON LM - B SHS	0.00%	SE0000108656
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.00%	JP1103641MA8
Income Due - CNY	0.00%	
WOLTERS KLUWERS .25% 30/03/2028	0.00%	XS2324836878
HAGOROMO FOODS CORP	0.00%	JP3767600004
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR	0.00%	XS2082969655
DANSKE BK A/S 6.259% 09-22-2026	0.00%	US23636BBE83
LFPLTD 2.45% GTD SNR 20/11/26 AUD	0.00%	AU3CB0268548
AUCKLAND CITY CO 2.9% MTN 16/09/27 AUD100000	0.00%	AU3CB0239754
SKANDINAVISKA ENSKIL SEK	0.00%	SE0000148884
SAMPO OYJ	0.00%	FI0009003305
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	0.00%	US912810TM09
AENA SME S.A.	0.00%	ES0105046009
BAXTER INTL INC COM	0.00%	US0718131099
STANDARD LIFE ABERDEEN PLC	0.00%	GB00BF8Q6K64
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.00%	FR0013254273
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD	0.00%	AU3CB0268035
BAWAG P.S.K. 1.75% PFBFR 08/03/2030 EUR	0.00%	XS2487770104
GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR	0.00%	XS2100788780
JB HUNT TRANSPORT SERVICES INC	0.00%	US4456581077
JAPANESE GOVT 10Y .1% 20/09/2029	0.00%	JP1103561KA2
NEXT PLC	0.00%	GB0032089863
FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES OCTOBI	0.00%	US01F0606A83
FEDERAL NATIONAL MORTGAGE ASSOC 5% 09-01-2052	0.00%	US3140MSKP97
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.00%	JP1201111968
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
TOKYO GAS CO LTD	0.00%	JP3573000001
ORACLE CORP 4.5% 05-06-2028	0.00%	US68389XCM56
BPCE 4.375% SNR NPF 13/07/28 EUR	0.00%	FR001400F075
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000	0.00%	ES0000012E69
CARNIVAL CORP USD	0.00%	PA1436583006
Income Due - KRW	0.00%	
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.00%	US36179VZS23
YARA INTERNATIONAL ASA	0.00%	NO0010208051
DOOSAN BOBCAT INC	0.00%	KR7241560002
FTGROUP CO LTD	0.00%	JP3166940001
HALEON US CAPITAL LLC 3.024% 03-24-2024	0.00%	US36264FAH47
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.00%	US11133T1034
AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD	0.00%	AU3CB0281145
NEW ZEALAND(GOVT) IDX/LKD SNR 2.5% 20/09/2035	0.00%	NZIIBDT004C8
BANCO BILBAO VIZCA 0.125%-FRN SNR 24/03/27 EUR	0.00%	XS2322289385
CHINA CONSTRUCION ENGINEERING CORP LTD	0.00%	CNE100000F46
WESTERN DIGITAL CORP	0.00%	US9581021055
LFPLTD 2.1% GTD SNR 15/10/2027 AUD	0.00%	AU3CB0275253
NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
SUN ART RETAIL GROUP	0.00%	HK0000083920
WELLS FARGO & COMPANY 5.389% 04-24-2034	0.00%	US95000U3D31
NEW ZEALAND INDEX LINKED 2.5% 20/09/2040	0.00%	NZIIBDT005C5
INTERCONEXION ELECTRICA SA ESP	0.00%	COE15PA00026
SHIMIZU CORPORATION	0.00%	JP3358800005
BILIBILI INC ORD SHS	0.00%	KYG1098A1013
NIDEC CORPORATION	0.00%	JP3734800000
AZBIL CORP	0.00%	JP3937200008

ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	0.00%	XS2027400063
SWISS LIFE HOLDING AG	0.00%	CH0014852781
RICOH CO	0.00%	JP3973400009
WELLS FARGO & COMPANY 5.557% 07-25-2034	0.00%	US95000U3F88
RIVIAN AUTOMOTIVE INC	0.00%	US76954A1034
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.00%	US85208NAE04
PPG INDUSTRIES 1.2% DUE 03-15-2026	0.00%	US693506BU04
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	0.00%	US91282CCH25
SAMSUNG FINE CHEMICALS CO	0.00%	KR7004000006
VISTRA CORP	0.00%	US92840M1027
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1	0.00%	CA135087D507
HEXAGON AB	0.00%	SE0015961909
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
HUNTINGTON BANCSHARES INC	0.00%	US4461501045
TITULOS DE TBOND 7.75% 18/09/2030	0.00%	COL17CT03342
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00%	JP3515400004
FNMA POOL #CB1908 2.5%10-01-2051	0.00%	US3140QMDN17
FORTIS INC	0.00%	CA3495531079
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
FHLMC POOL #SD2925 3.5% 08-01-2052	0.00%	US3132DQHA76
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.00%	US00914AAB89
TALANX AG	0.00%	DE000TLX1005
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	0.00%	NO0006000801
BERKLEY WR CORP COM	0.00%	US0844231029
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
COMCAST CORP 5.35% DUE 11-15-2027 BEO	0.00%	US20030NEA54
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
SCHROEDERS PLC ORD GB	0.00%	GB00BP9LHF23
HCA INC 5.25% DUE 04-15-2025	0.00%	US404119BQ19
CONAGRA BRANDS INC	0.00%	US2058871029
AMEREN CORP	0.00%	US0236081024
DWPF FINANCE 1.9% GTD SNR 04/08/2028 AUD	0.00%	AU3CB0282010
HMC CAPITAL LIMITED	0.00%	AU0000058943
New Zealand Dollar Custodial Account – MITNZ Short Term Dep	0.00%	
UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039	0.00%	US912810QB70
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.00%	US91282CDS70
EPIROC AB	0.00%	SE0015658109
ENERGIAS DE PORTUGAL SA	0.00%	PTEDP0AM0009
CME_OIS CHASUS33 06/05/2053 USD P 3.19% / R 1DSOFR 4636	0.00%	
UNION PACIFIC CORP FIXED 4.75% DUE 02-21-2026	0.00%	US907818GE22
UNITED STATES TREAS NTS 1.375% 11-15-2031	0.00%	US91282CDJ71
CBOE GLOBAL MARKET	0.00%	US12503M1080
FNMA POOL #CB5300 5.5% 12-01-2052 BEO	0.00%	US3140QQ3J21
EISAI CO LTD JPY	0.00%	JP3160400002
ILS BNP PARIBAS A/C	0.00%	
TYSON FOODS INC CLASS A	0.00%	US9024941034
HOLOGIC INC	0.00%	US4364401012
FRENTE CO LTD	0.00%	JP3829100001
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	0.00%	US28414BAF31
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.00%	MX0MGO0000U2
OLYMPUS CORP	0.00%	JP3201200007
SNAP ON INC	0.00%	US8330341012
DTE ENERGY CO USD	0.00%	US2333311072
JABIL INC	0.00%	US4663131039
STATE STREET	0.00%	
CELANESE CORP SERIES A	0.00%	US1508701034
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.00%	MX0MGO0000D8
PERSIMMON PLC	0.00%	GB0006825383
PAYCOM SOFTWARE INC	0.00%	US70432V1026
AMERICAN TOWER CORP NEW 5.8% 11-15-2028	0.00%	US03027XCE85
CNH INDUSTRIAL NV COM EUR 0.01	0.00%	NL0010545661
NATWEST MARKETS PL 6.625% SNR 22/06/2026GBP	0.00%	XS2638487566
VERIZON .85% DUE 11-20-2025	0.00%	US92343VFS88
UPM KYMMENE CORP	0.00%	FI0009005987
MAGNA INTERNATIONAL INC	0.00%	CA5592224011
COINBASE GLOBAL INC	0.00%	US19260Q1076
NIHON DENGI CO LTD	0.00%	JP3734350006
CME_OIS CHASUS33 06/01/2053 USD P 3.209% / R 1DSOFR 463	0.00%	
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
STRAUMANN HLDG	0.00%	CH1175448666

NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.00%	NZGOVDT437C0
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD	0.00%	AU3CB0283646
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00%	US50540R4092
BPCE SFH 3.25%-FRN EMTN 12/04/28 EUR	0.00%	FR001400H8X1
NSW ELECTRICITY 2.543% GTD 23/09/2030 AUD	0.00%	AU3CB0274645
PRESS KOGYO CO	0.00%	JP3833600004
NATIONWIDE B/S 6.178%-FRN 07/12/2027 GBP	0.00%	XS2562898143
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.00%	US91282CCS89
AVANTOR INC	0.00%	US05352A1007
CENTRAL JAPAN RAILWAY CO TEMP	0.00%	DU06183552D9
ACCOR SA	0.00%	FR0000120404
ITOCHU-SHOKUHIN CO LTD	0.00%	JP3143700007
MOSAIC CO COM	0.00%	US61945C1036
EPAM SYSTEMS INC	0.00%	US29414B1044
HYPOTHEKARBANK LENZBURG AG	0.00%	CH0001341608
BIOMERIEUX NPV	0.00%	FR0013280286
VERISIGN INC	0.00%	US92343E1029
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
POOL CORPORATION	0.00%	US73278L1052
SUNCORP GROUP LTD	0.00%	AU000000SUNG
TIM S.P.A. 7.875% NTS 31/07/2028 EUR	0.00%	XS2696040851
BANK OF IRELAND GR EUR1	0.00%	IE00BD1RP616
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.00%	US91282CEP23
PULTE GROUP INC	0.00%	US7458671010
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
WATSCO INC	0.00%	US9426222009
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.00%	KR103501GB34
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.00%	KR103502GAC2
AEVIS VICTORIA SA	0.00%	CH0478634105
COMMERZBANK AG NPV	0.00%	DE000CBK1001
WYNDHAM HOTELS R COM USD	0.00%	US98311A1051
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.00%	COL17CT02625
TOWA FOOD SERVICE ORD SHS	0.00%	JP3622800005
NORTHERN TRUST CORP	0.00%	US6658591044
NIBC BANK NV CORPNOTE 3.125% 15/11/2023	0.00%	XS1909177625
CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
ANTOFAGASTA PLC	0.00%	GB0000456144
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	0.00%	US55903VBD47
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
THE JM SMUCKER COMPANY	0.00%	US8326964058
VIATRIS INC	0.00%	US92556V1061
SAAB AB-B	0.00%	SE0000112385
ERSTE GROUP BANK AG	0.00%	AT0000652011
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00%	GB00BZB26Y51
CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1	0.00%	CA135087M680
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
JULIUS BAER GROUP LTD	0.00%	CH0102484968
AEON CO LTD	0.00%	JP3388200002
GEORGE WESTON LTD	0.00%	CA9611485090
AES CORP	0.00%	US00130H1059
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP CO LTD	0.00%	CNE0000019X4
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
MONCLER SPA	0.00%	IT0004965148
SANTANDER UK GR 6.75%-FRN PERP GBP200000	0.00%	XS1592884123
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.00%	COL17CT03615
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
NVR INC	0.00%	US62944T1051
ZSCALER INC	0.00%	US98980G1022
ENTEGRIS INC	0.00%	US29362U1043
SUZUKI MOTOR CORP	0.00%	JP3397200001
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-	0.00%	US24422EXB00
CMS ENERGY CORP	0.00%	US1258961002
SWEDBANK AB	0.00%	SE0000242455
PPL CORPORATION	0.00%	US69351T1060
JACK HENRY & ASSOCIATES INC	0.00%	US4262811015
TOYOTA TSUSHO CORP	0.00%	JP3635000007
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.00%	XS2441552192
SHISEIDO COMPANY LIMITED	0.00%	JP3351600006
EQUITABLE HLDGS IN COM	0.00%	US29452E1010
GNMA POOL #MA8487 3.5% 12-20-2052 BEO	0.00%	US36179XNC64
ROLLINS INC	0.00%	US7757111049

FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
ST CORPORATION	0.00%	JP3162800001
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-21	0.00%	US912810FT08
7ROAD HOLDINGS LTD	0.00%	KYG806101013
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	0.00%	US65339KBW99
TRANSUNION	0.00%	US89400J1079
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	0.00%	US16412XAG07
SPK ORD SHS	0.00%	JP3163800000
INFORMA PLC	0.00%	GB00BMJ6DW54
ESSITY AB SER B NPV	0.00%	SE0009922164
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.00%	US912828Z521
STANLEY BLACK & DECKER INC	0.00%	US8545021011
DOMINOS PIZZA INC	0.00%	US25754A2015
M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034	0.00%	US55261FAR55
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.00%	US912810S221
CNH INDL CAP LLC 5.5% 01-12-2029	0.00%	US12592BAR50
BT GROUP PLC	0.00%	GB0030913577
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR	0.00%	XS2343340852
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.00%	JP1103481H98
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.00%	US912828ZL77
UNITED STATES OF AMER TREAS BONDS 0.0% T-BILL DUE 10-12	0.00%	US912797FA06
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.00%	
TYLER TECHNOLOGIES INC	0.00%	US9022521051
THURGAUER KANTONALBANK	0.00%	CH0231351104
A P MOLLER MAERSK AS	0.00%	DK0010244425
POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000	0.00%	PL0000112736
CENTRICA PLC	0.00%	GB00B033F229
ING GROEP N V 6.083% 09-11-2027	0.00%	US456837BF96
LAMB WESTON HOLDINGS INC	0.00%	US5132721045
GRUPO CATALANA OCCIDENTE SA	0.00%	ES0116920333
ICOM INC	0.00%	JP3101400004
FRESENIUS SE CO KGAA	0.00%	DE0005785604
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00%	AU000000S320
W P CAREY INC	0.00%	US92936U1097
FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052	0.00%	US3132DWET62
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.00%	US91282CCT62
HORMEL FOODS CORPORATION	0.00%	US4404521001
ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR	0.00%	XS2389757944
FNMA POOL #MA4761 5% 09-01-2052 BEO	0.00%	US31418EJF88
VOLVO AB	0.00%	SE0000115420
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029	0.00%	US14040HCZ64
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.00%	US49456BAF85
FIBI HOLDINGS LTD	0.00%	IL0007630119
MINISTERIO HAC 7% BDS 30/06/2032 COP1000	0.00%	COL17CT03490
FNMA POOL #BQ4491 2.0% 02-01-2051	0.00%	US3140KP7D93
UNITED STS TREAS NTS .25% DUE 05-15-2024REG	0.00%	US91282CCC38
RESONA HOLDINGS INC	0.00%	JP3500610005
MBANK SA 8.375% 11/09/2027	0.00%	XS2680046021
SANKYO FRONTIER CO LTD	0.00%	JP3328200005
ICHIKEN CO LTD	0.00%	JP3141400006
WDI ORD SHS	0.00%	JP3505930002
ARAMARK COM	0.00%	US03852U1060
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
ABN AMRO BANK N.V. 5.125%-FRN LT2 22/02/33 EUR	0.00%	XS2558022591
FIFTH THIRD BANCORP 6.339% 07-27-2029	0.00%	US316773DK32
LATTICE SEMICONDUCTOR CORP	0.00%	US5184151042
FORD MTR CR CO LLC 3.81% DUE 01-09-2024	0.00%	US345397YG20
MINERAL RESOURCES LTD	0.00%	AU000000MIN4
YASUDA LOGISTICS CORP	0.00%	JP3932820008
DAIMLER TRK INT F 3.875% GTD SNR 19/06/26 EUR	0.00%	XS2623129256
UNITED STATES TREAS BDS 2.25% 08-15-2049	0.00%	US912810S188
CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1	0.00%	CA135087K379
SARTORIUS FIN BV 4.25% GTD SNR 14/09/26 EUR	0.00%	XS2678111050
RAIFFEISEN BK INTL 6%-FRN SNR NPF 15/09/28 EUR	0.00%	XS2682093526
KYOCERA CORP	0.00%	JP3249600002
COLES GROUP LTD	0.00%	AU0000030678
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	0.00%	US03522AAJ97
EVERGY INC COM NPV	0.00%	US30034W1062
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	0.00%	US91282CBL46
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	CA135087XG49
HCA INC SR SECD NT 3.625% 03-15-2032	0.00%	US404119CK30

NATIONAL GRID 2.179% SNR 30/06/2026 EUR	0.00%	XS2486461010
ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR	0.00%	XS2536431617
UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000	0.00%	GB00BLH38158
GERMANY(FED REP) 0% BDS 15/08/2052 EURO.01	0.00%	DE0001102572
BRAMBLES LIMITED	0.00%	AU000000BXB1
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.00%	MYBMS1900047
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.00%	AU3FN0069027
DAH SING BANKING GRP LTD	0.00%	HK2356013600
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSLO
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.00%	US3128M7VS28
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022	0.00%	US92212WAE03
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	0.00%	US91282CGM73
GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG	0.00%	US36179XFH44
KURJITA WATER INDUSTRIES	0.00%	JP3270000007
UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000	0.00%	GB00BJMHB534
FUT 07 DEC 23 EUX EURO-BTP	0.00%	
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024	0.00%	US071813CH07
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.00%	US21H0406A63
ABC ARBITRAGE SA	0.00%	FR0004040608
PVTPL KBC GROUP NV 5.796% 01-19-2029	0.00%	US48241FAB04
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.00%	US87264ABV61
SUEZ SA 1.875% SNR 24/05/2027 EUR	0.00%	FR001400AFL5
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR	0.00%	IDG000009507
SGS SA	0.00%	CH1256740924
SUPER MICRO COMPUTER INC	0.00%	US86800U1043
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.00%	SG31A8000003
PVTPL LKQ CORPORATION 6.25% DUE 06-15-2033	0.00%	US501889AE98
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.00%	AU0000018442
PUMA SE	0.00%	DE0006969603
FNMA POOL #MA4326 2.5% 05-01-2051 BEO	0.00%	US31418DYY20
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%	0.00%	US91282CCF68
ALFA LAVAL AB	0.00%	SE0000695876
NISSAN MOTOR CO	0.00%	JP3672400003
SKYWORKS SOLUTIONS INC	0.00%	US83088M1027
VARIA US PROPERTIES AG	0.00%	CH0305285295
POWER CORP OF CANADA CAD	0.00%	CA7392391016
ACCIONA SA	0.00%	ES0125220311
CHUO MITSUI TRUST HOLDINGS INC	0.00%	JP3892100003
DAIKEN MEDICAL CO LTD	0.00%	JP3482500000
SWEDBANK AB 6.136% SNR 12/09/2026 USD	0.00%	XS2678312112
GERMANY FED REP 0% BDS 0.0% 15/02/2032	0.00%	DE0001102580
HENNES & MAURITZ	0.00%	SE0000106270
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.00%	AU0000013740
AUTOSTRAD 2% SNR 04/12/2028 EUR1000	0.00%	XS2267889991
FUTURES MARGIN-JPY	0.00%	
SYNCHRONY FINANCIAL	0.00%	US87165B1035
NORAM DRILLING ORD SHS	0.00%	NO0010360019
EXACT SCIENCES CORP	0.00%	US30063P1057
FNMA POOL #BX5668 5.0% 01-01-2053	0.00%	US3140NAJN42
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 F	0.00%	US912828Z781
TORIGOE CO LTD	0.00%	JP3636200002
WI TREASURY SEC 3.375% 05-15-2033	0.00%	US91282CHC82
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
UNITED STS TREAS NTS .5% 10-31-2027	0.00%	US91282CAU53
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	0.00%	US92343VER15
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.00%	DUIRSNZD3858
ING BANK NV 0.125%-FRN GTD 08/12/31 EUR	0.00%	XS2418730995
ROCHE HLDGS INC 2.132% 03-10-2025	0.00%	US771196BT89
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
British pound sterling	0.00%	
WALLISER KTBK CHF10 REG	0.00%	CH0305951201
YAMAYA CORPORATION	0.00%	JP3943800007
COVESTRO AG	0.00%	DE0006062144
LIVE NATION INC	0.00%	US5380341090
UNITED STS TREAS 1.25% 05-31-2028	0.00%	US91282CCE93
SONOVA HOLDING AG - REG	0.00%	CH0012549785
BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO	0.00%	XS2070192591
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR	0.00%	XS2167007249
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.00%	US91282CAV37
SWATCH GROUP AG	0.00%	CH0012255144

BASELLANDSCHAFTLICHE KANTONALBANK	0.00%	CH0001473559
IMPERIAL HOTEL LTD NPV TEMP	0.00%	DU06458700D2
MORGAN STANLEY 5.25% 04-21-2034	0.00%	US61747YFE05
WOWPRIME CORP	0.00%	TW0002727005
CAPCOM CO LTD	0.00%	JP3218900003
PVTPL UBS GROUP AG 6.246% 09-22-2029	0.00%	US225401BE76
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
VAIL RESORTS INC	0.00%	US91879Q1094
CENTERPOINT ENERGY INC	0.00%	US15189T1079
BANQUE CANTONALE VAUDOISE	0.00%	CH0531751755
OKTA INC	0.00%	US6792951054
HEIDELBERGCEMENT AG	0.00%	DE0006047004
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.00%	US05971KAE91
TDK CORPORATION	0.00%	JP3538800008
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
TOTO LTD	0.00%	JP3596200000
DYNATRACE INC	0.00%	US2681501092
REVVITY INC	0.00%	US7140461093
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.00%	US912810RJ97
KEYCORP	0.00%	US4932671088
PTC INC	0.00%	US69370C1009
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
SALMAR ASA	0.00%	NO0010310956
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
EDISON SPA	0.00%	IT0003372205
TOYOTA FIN AUST 0.85% SNR 09/09/24 AUD10000	0.00%	AU3CB0282945
RB GLOBAL INC COM NPV	0.00%	CA74935Q1072
CARMAX INC	0.00%	US1431301027
SINGAPORE(GOVT OF) 2.625% 01/05/2028	0.00%	SG31B7000002
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.00%	JP1300441E92
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125	0.00%	US91282CFV81
WELLS FARGO & CO 2.572% 02-11-2031	0.00%	US95000U2J10
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
SEAGATE TECH HLDGS	0.00%	IE00BKVD2N49
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
QUEST DIAGNOSTICS	0.00%	US74834L1008
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
CAIXABANK SA 5%-FRN SNR NPF 19/07/29 EUR	0.00%	XS2649712689
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
FUMAKILLA LTD	0.00%	JP3826000006
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
OKAYA & COMPANY ORD SHS	0.00%	JP3193400003
VAT GROUP AG	0.00%	CH0311864901
LIBERTY BROADBAND	0.00%	US5303073051
FUTURES MARGIN-GBP	0.00%	
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
BIO TECHNE CORP	0.00%	US09073M1045
FNMA POOL #FM4733 4% 10-01-2048 BEO	0.00%	US3140X8HK66
NANYO CORP	0.00%	JP3653700009
UNI CHARM CORPORATION	0.00%	JP3951600000
TWILIO INC	0.00%	US90138F1021
FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01	0.00%	US3132DWBQ50
INTL BK RECON & DEVELOP 1.25% 10/12/2030	0.00%	NZIBDDT017C5
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030	0.00%	US91282CAE12
COMMONWEALTH BANK OF	0.00%	
BILL COM HOLDINGS INC	0.00%	US0900431000
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.00%	US91282CAL54
STEP CO LTD	0.00%	JP3399700008
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.00%	BE0000304130
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	0.00%	
NICE LTD	0.00%	IL0002730112
BANQUE CANT DE GENEV	0.00%	CH0350494719
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.00%	GB00B1VWPJ53
LASERTEC CORP NPV	0.00%	JP3979200007
NORTHLAND POWER INC	0.00%	CA6665111002
JAPAN (30 YR 0.4% .4% 20/12/2049	0.00%	JP1300651L15
COLOPLAST	0.00%	DK0060448595
METRO INC - A	0.00%	CA59162N1096
BENESSE HOLDINGS INC	0.00%	JP3835620000
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
MONDI PLC	0.00%	GB00B1CRCL47
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.00%	US912828YB05

CANADA(GOVT OF) 2.5% BDS 01/06/24	CAD1000	0.00%	CA135087B451
EXOR NV		0.00%	NL0012059018
AMERICAN FINANCIAL GROUP INC		0.00%	US0259321042
WORLDLINE SA		0.00%	FR0011981968
MMIT Midtown Holdings, LLC ("Midtown")		0.00%	
FNMA POOL #MA4356 2.5% 06-01-2051 BEO		0.00%	US31418DZW54
IGO LIMITED ORDINARY FULLY PAID		0.00%	AU000000IGO4
CLEVELAND CLIFFS COM USD		0.00%	US1858991011
UORIKI CO ORD SHS		0.00%	JP3155800000
CATALENT INC		0.00%	US1488061029
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875		0.00%	US91282CEC10
EQT CORPORATION 5.7%	DUE 04-01-2028 BEO	0.00%	US26884LAQ23
PVTPL REGAL REXNORD CORP 6.3% DUE	02-15-2030/01-24-2	0.00%	US758750AE33
EDP SERVICIOS SAU 4.375%	04/04/2032	0.00%	XS2699159351
SMITH & NEPHEW PLC		0.00%	GB0009223206
NN GROUP NV		0.00%	NL0010773842
NATIONAL BANK OF CANADA		0.00%	CA6330671034
OCEAN SYSTEM CORP		0.00%	JP3172260006
FNMA POOL #CA6902 2.0% DUE	09-01-2050	0.00%	US3140QEU424
HSBC HOLDINGS PLC 4.787%-FRN SNR	10/03/32 EUR	0.00%	XS2597114284
CAMDEN PROPERTY TRUST		0.00%	US1331311027
UNITED STS TREAS NTS .875%	06-30-2026	0.00%	US91282CCJ80
S&P GLOBAL INC 2.45%	03-01-2027	0.00%	US78409VBH69
UNITED STATES OF AMER TREAS NOTES 1.125%DUE	10-31-2026	0.00%	US91282CDG33
COOPER COS INC		0.00%	US2166484020
WEBSTER FINANCIAL CORP		0.00%	US9478901096
FUT DEC 23 CBT ULT TNOTE		0.00%	
YAOKO CO LTD		0.00%	JP3930200005
NAGASE BROTHERS INC NPV		0.00%	JP3647600000
TORO CO		0.00%	US8910921084
CARLSBERG AS - B		0.00%	DK0010181759
JPMORGAN CHASE & CO 2.301% DUE	10-15-2025	0.00%	US46647PBF27
REA GROUP LTD		0.00%	AU000000REA9
CERIDIAN HCM HOLDINGS INC		0.00%	US15677J1088
PVTPL OPEN TEXT CORP 6.9% DUE	12-01-2027/12-01-2027	0.00%	US683715AF36
QUEBECOR INC CLASS B SUB VTG NPV		0.00%	CA7481932084
SARTORIUS STEDIM B EURO.1666		0.00%	FR0013154002
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C		0.00%	US5312297550
MONDELEZ INTL 2.25% DUE 09-19-2024		0.00%	US60920LAF13
FUTURES MARGIN-HKD		0.00%	
HUNTINGTON BANCSHARES INC 6.208%	08-21-2029	0.00%	US446150BC73
BOLIDEN ORD SHS		0.00%	SE0020050417
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC		0.00%	US91282CBM29
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY		0.00%	JP1051501N14
UNITED STATES TREAS NTS 1.5% DUE	11-30-2028 BEO	0.00%	US91282CDL28
CANADA(GOVT OF) 2.75% BDS 01/06/2033	CAD1	0.00%	CA135087Q236
MAMMY MART CORP		0.00%	JP3870200007
MATSUKIYOCOCOKARA NPV TEMP		0.00%	DU0B249GCD08
SARTORIUS AG VORZUG		0.00%	DE0007165631
ABACUS STORAGE KIN NPV		0.00%	AU0000286213
FEDERAL NATIONAL MORTGAGE ASSOC 2%	03-01-2051	0.00%	US3132DWBB81
NORDSON CORP		0.00%	US6556631025
DOCUSIGN INC		0.00%	US2561631068
PVTPL CHENIERE ENERGY PARTNERS LP 5.95%	06-30-2033	0.00%	US16411QAP63
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES OCT		0.00%	US01F0306A11
COMCAST CORP NEW 3.375% DUE 08-15-2025		0.00%	US20030NBN03
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047	EURO.01	0.00%	BE0000338476
ITALY(REP OF) 0.85% SNR 15/01/27	EUR1000	0.00%	IT0005390874
CLP HOLDINGS LIMITED HKD		0.00%	HK0002007356
ROGERS COMMUNICATIONS INC-B		0.00%	CA7751092007
JPMORGAN CHASE & CO 5.299%	07-24-2029	0.00%	US46647PDU75
FNMA POOL #FS0434 2.5% 11-01-2051 BEO		0.00%	US3140XFPU97
DR ING HC F PORSCHE AG		0.00%	DE000PAG9113
UNITED STATES OF AMER TREAS NOTES .875%	09-30-2026	0.00%	US91282CC223
PVTPL REGAL REXNORD CORP 6.05% DUE	04-15-2028/01-24-	0.00%	US758750AD59
SHANGHAI BAOSIGHT SOFTWARE CO LTD		0.00%	CNE000000GG0
BCE INC		0.00%	CA05534B7604
UNITED STATES TREAS NTS .625%	11-15-2024	0.00%	US91282CDH16
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028		0.00%	US91282CCR07
BLACKROCK INC 4.75% 05-25-2033		0.00%	US09247XAT81
LUNDIN MINING CORP		0.00%	CA5503721063
INSURANCE AUSTRALIA GROUP LIMITED		0.00%	AU000000IAG3

ONEOK INC 6.1% DUE 11-15-2032 BEO	0.00%	US682680BG78
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	0.00%	US694308JT56
CVS CAREMARK CORP 4 DUE 12-05-2023	0.00%	US126650CC26
PANDORA	0.00%	DK0060252690
JAPAN (10 YR TBOND .2% 20/09/2032	0.00%	JP1103681NA2
YASKAWA ELECTRIC CORP	0.00%	JP3932000007
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
CELANESE US HLDGS LLC 6.35% 11-15-2028	0.00%	US15089QAW42
AMUNDI SA	0.00%	FR0004125920
FEDERAL HOME LN MTG CORP SER 00K154 CL A2 4.35% 01-25-	0.00%	US3137H9UD90
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37%	0.00%	US91282CBH34
GFL ENVIRONMENTAL INC	0.00%	CA36168Q1046
NEUROCRINE BIOSCIENCES INC	0.00%	US64125C1099
FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG	0.00%	US3140QKP280
MONDELEZ INTL INC 1.5% DUE 05-04-2025	0.00%	US609207AU94
TELSTRA CORPORATION LIMITED	0.00%	AU000000TLS2
BENTLEY SYSTEMS INC	0.00%	US08265T2087
FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES OCTO	0.00%	US01F0204A48
AMCOR PLC COM USD	0.00%	JE00BJ1F3079
ENDESA SA	0.00%	ES0130670112
JAPAN GOVT T-NOTE .5% 20/12/2032	0.00%	JP1103691P11
AT&T INC FIXED 1.6% DUE 05-19-2028	0.00%	XS2180007549
HONG KONG CHINA GA	0.00%	HK0003000038
MATCH GRP INC	0.00%	US57667L1070
UNITED MEXICAN STATES 7.75% 29/05/31	0.00%	MX0MGO0000P2
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
PAYLOCITY HOLDING CORP	0.00%	US70438V1061
SNAP INC	0.00%	US83304A1060
BOOKING HOLDINGS INC 4.5% 11-15-2031	0.00%	XS2555220941
CARGILL INC 3.875% 24/04/2030	0.00%	XS2610788569
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.00%	PL0000111498
EVERSOURCE ENERGY 3.8% DUE 12-01-2023	0.00%	US30040WAG33
NOMURA HOLDINGS INC	0.00%	JP3762600009
SMITHS GROUP PLC	0.00%	GB00B1WY2338
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.00%	US3132WEYZ93
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.00%	US00287YCA55
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.00%	IT0005273013
PVTPL ENEL FINANCE INTL NV 7.5% DUE 10-14-2032 BEO	0.00%	US29278GBA58
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	0.00%	US11135FBL40
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.00%	FR0013451507
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.00%	GB00BNNGP668
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
KEPPEL CORP LTD	0.00%	SG1U68934629
TRADEWEB MARKETS INC	0.00%	US8926721064
FIDELITY NATL FINL FNF GROUP	0.00%	US31620R3030
HYATT HOTELS CORP-CL A	0.00%	US4485791028
BATH AND BODY WORKS INC	0.00%	US0708301041
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.00%	MYBM1900030
HIKMA PHARMACEUTICALS PLC	0.00%	GB00B0LCW083
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.00%	AU000XCLWAS7
A1 TOWERS HLDG 5.25% 13/07/2028	0.00%	XS2644414125
TFI INTERNATIONAL INC	0.00%	CA87241L1094
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.00%	US91282CCP41
JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.00%	JP1051491MA0
NITTO DENKO CORPORATION	0.00%	JP3684000007
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
OPEN TEXT CORP	0.00%	CA6837151068
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.00%	ES0414970204
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE	0.00%	US3132A9T641
RECORDATI SPA - NEW	0.00%	IT0003828271
KOREA HOUSING FIN CORP 3.714% 11/04/2027	0.00%	XS2545732484
ROKU INC	0.00%	US77543R1023
FNMA 2.5% 08-01-2051	0.00%	US3140QLRC23
MONDELEZ INTL INC 0.25% 03-17-2028	0.00%	XS2312722916
REPLIGEN CORPORATION	0.00%	US7599161095
PACIFIC GAS & ELEC CO 6.1% 01-15-2029	0.00%	US694308KL02
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
DANSKE BANK A/S 4.75%-FRN 21/06/2030 EUR	0.00%	XS2637421848

MITSUBISHI CHEMICAL GROUP CORPORATION	0.00%	JP3897700005
EQT AB	0.00%	SE0012853455
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
UDR INC	0.00%	US9026531049
COOPERATIEVE MTN 4.233% 25/04/2029	0.00%	XS2613658041
JAPAN(GOVT OF) 0.5% SNR 20/03/33 JPY50000	0.00%	JP1103701P43
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
ING GROEP N.V. 4.75%-FRN SNR 23/05/34 EUR	0.00%	XS2624977554
BQE FED CRED MUT 4.375% SNR NPF 02/05/30EUR	0.00%	FR001400HMF8
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033	0.00%	US970648AM30
Japanese yen	0.00%	
SKANSKA AB	0.00%	SE0000113250
KBC GROEP NV 4.375% SNR 06/12/2031 EUR	0.00%	BE0002951326
HSBC HLDGS PLC 6.8% 14/09/2031	0.00%	XS2685873908
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.00%	JP1103401F97
JFE HOLDINGS INC	0.00%	JP3386030005
UNITED THERAPEUTICS CORP	0.00%	US91307C1027
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.00%	GB00BN65R313
FED HOME LN MTG 2.5% DUE 07-01-2050	0.00%	US3133KJJW36
ENGIE 4% SNR EMTN 11/01/2035 EUR	0.00%	FR001400F119
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00%	AU000000SHL7
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEU	0.00%	FR0010461053
ENGIE 4.25% 06/09/2034	0.00%	FR001400KHH8
PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022	0.00%	US92212WAD20
BURLINGTON STORES INC	0.00%	US1220171060
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.00%	US3140XHG687
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.00%	SG31A9000002
KON KPN NV 3.875% SNR MTN 03/07/31 EUR	0.00%	XS2638080452
BQE FED CRED MUT 3.75% SNR EMTN 01/02/33EUR	0.00%	FR001400EAY1
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.00%	US15089QAL86
Futures Margin - AUD	0.00%	
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.00%	US9128286B18
COCHLEAR LIMITED	0.00%	AU000000COH5
S&P GLOBAL INC 2.7% 03-01-2029	0.00%	US78409VBJ26
WISE CL A ORD SHS	0.00%	GB00BL9YR756
NIBE INDUSTRIER AB SER B NPV	0.00%	SE0015988019
SIKA CAPITAL BV 3.75% GTD SNR 03/05/30 EUR	0.00%	XS2616008970
OTC CASH COLL RECEIVABLE FROM STANDARD CHARTERED BAN	0.00%	
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.00%	US91282CEQ06
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	0.00%	US025816DF35
UBS GROUP AG 2.125%-FR SNR EMTN 12/09/25 (0.00%	CH0379268722
IVANHOE MINES LTD COM NPV CL A	0.00%	CA46579R1047
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.00%	US04685A3J84
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00%	US5312297899
PLN BNP PARIBAS A/C	0.00%	
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.00%	US3140FXG558
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.00%	KR103502G594
UTD STATES TREAS 1.75% DUE 12-31-2024	0.00%	US912828Y008
FEDERAL HOME LN MTG CORP POOL #SD8267 5%DUE 11-01-20	0.00%	US3132DWFG33
JPMORGAN CHASE & .991% 28/04/2026	0.00%	XS2335966631
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00%	XS2496028502
BANDAI NAMCO HOLDINGS NPV	0.00%	JP3778630008
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800	0.00%	US36179XX509
AEON CREDIT SERVICES (ASIA) COMPANY LIM	0.00%	HK0900002681
INTERTEK GROUP INC	0.00%	GB0031638363
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.00%	US91282CDZ14
ALTAGAS INCOME LTD	0.00%	CA0213611001
FHLMC POOL #SD3302 2.0% 10-01-2051	0.00%	US3132DQU381
RWE AG 4.125% SNR 13/02/35 EUR1000	0.00%	XS2584685387
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00%	US9128285M81
SAGAX AB	0.00%	SE0005127818
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.00%	US3140QKV111
AMERCO COM	0.00%	US0235865062
LEAR CORP	0.00%	US5218652049
ALLIANT ENERGY CORP	0.00%	US0188021085
WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR	0.00%	XS2054209833
PERSOL HOLDINGS CO NPV TEMP	0.00%	DU0B3CY709D8
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.00%	US3140XGJS98
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-1€	0.00%	US65364UAS50
FREDDIE MAC POOL #SD2305 5.5% 02-01-2053	0.00%	US3132DPR264
UNITY SOFTWARE INC	0.00%	US91332U1016

JAPAN(GOVT OF) 2.3% SNR 20/06/28	JPY50000	0.00%	JP1201031877
SCHINDLER-HLDG AG REG		0.00%	CH0024638212
ZILLOW GROUP INC		0.00%	US98954M2008
FNMA POOL #FM8535 4% 06-01-2048 BEO		0.00%	US3140XCPV40
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7883		0.00%	US36179WXL70
PVTPL VERALTO CORP SR NT 5.35%	09-18-2028	0.00%	US92338CAC73
UNITED STATES TREAS NTS	2.875% 08-15-2028	0.00%	US9128284V99
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY		0.00%	JP1051481M76
FNMA POOL #FS2662 4.5% 07-01-2052 BEO		0.00%	US3140XH5Y90
OSAKA GAS CO LTD JPY		0.00%	JP3180400008
EASTMAN CHEMICAL COM		0.00%	US2774321002
CHR HANSEN HOLDING A S		0.00%	DK0060227585
UNITED STATES TREAS NTS 2.125% 03-31-2024		0.00%	US912828W713
BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR		0.00%	FR0014009HA0
FHLMC POOL #SD3209 2.5% 04-01-2052		0.00%	US3132DQR650
TELEPERFORMANCE		0.00%	FR0000051807
UNITED STS TREAS	0.625% 12-31-2027	0.00%	US91282CBB63
APA GROUP		0.00%	AU0000000APA1
SCHLOSS WACHENHEIM AG		0.00%	DE0007229007
WPP PLC		0.00%	JE00B8KF9B49
UNITED STATES OF AMER TREAS NOTES DTD	03/31/2021 .75%	0.00%	US91282CBT71
IPSEN PROMESSES SA		0.00%	FR0010259150
HANG SENG BANK		0.00%	HK0011000095
FNMA POOL #FS4114 4.5% 03-01-2053 BEO		0.00%	US3140XKSC57
WESTROCK CO COM		0.00%	US96145D1054
VALEO SA		0.00%	FR0013176526
GNMAII POOL #MA8100 4.0% 06-20-2052		0.00%	US36179W7M44
UBS GROUP AG 2.875%	02/04/2032	0.00%	CH1174335740
FHLMC SR K-159 CL A2 VAR	07-25-2033	0.00%	US3137HAMB93
UNITED STATES TREAS NTS 2.625%	04-15-2025	0.00%	US91282CEH07
OSK MITSUI OSK LINES LTD		0.00%	JP3362700001
FNMA 2% MBS 01/03/2051 USD'BR4393F' POOL#BR4393 2% DL		0.00%	US3140L23B77
UNITED STATES TREAS 2.75% 02-15-2028		0.00%	US9128283W81
UNITED STATES TREAS NTS DTD 11/15/2016	2.0% 11-15-2026 R	0.00%	US912828U246
UNITED STATES TREAS BDS 00203 5% DUE	05-15-2037 REG	0.00%	US912810PU60
SOCIETE GENERALE 6.25% SNR EMTN 22/06/33GBP		0.00%	FR001400ISF3
FNMA POOL #MA4045 2% 06-01-2040 BEO		0.00%	US31418DP710
PVTPL ROCHE HLDGS INC 1.882%	03-08-2024	0.00%	US771196BU52
CARLISLE COS INC		0.00%	US1423391002
NEXI SPA ORD		0.00%	IT0005366767
SUMITOMO METAL MINING CO LTD		0.00%	JP3402600005
ENDEAVOUR MINING PLC		0.00%	GB00BL6K5J42
GNMA SR 21-215 CL KA 2.5% 10-20-2049		0.00%	US38383DY695
OWENS CORNING INC		0.00%	US6907421019
DANFOSS FINANCE 2 4.125% GTD SNR	02/12/29 EUR	0.00%	XS2628785466
UNITED STATES TREAS NTS T-NOTE	2.25% 03-31-2026	0.00%	US9128286L99
NITORI CO LTD		0.00%	JP3756100008
JAPAN(GOVT OF) 0.1% SNR 20/03/28	JPY50000	0.00%	JP1103501J35
AGEAS NPV POST SPLIT		0.00%	BE0974264930
COREBRIDGE FINL INC SR NT 3.85%	04-05-2029	0.00%	US21871XAF69
FOX CORP		0.00%	US35137L1052
UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	0.00%	US9128284N73
CONTINENTAL AG		0.00%	DE0005439004
UNITED STS TREAS 1.125%	02-29-2028	0.00%	US91282CBP59
WILLIAMS PARTNERS 6.3% DUE 04-15-2040		0.00%	US96950FAF18
FEDERAL NATIONAL MORTGAGE ASSOC 2%	05-01-2051	0.00%	US3140QKRY69
TELEFLEX INC		0.00%	US8793691069
SS AND C TECHNOLOGIES HOLDINGS		0.00%	US78467J1007
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP		0.00%	COL17CT02914
UNITED STATES TREAS NTS DTD 04/30/2022	2.875% 04-30-2021	0.00%	US91282CEM91
HALEON UK CAPITAL PLC	3.125% 03-24-2025	0.00%	US36264NAB01
FRANCE(GOVT OF) 1.25% SNR 25/05/2034	EUR1	0.00%	FR0013313582
ASPEN TECHNOLOGY		0.00%	US29109X1063
FNMA POOL #FS1044 4% 10-01-2048 BEO		0.00%	US3140XGES44
UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000		0.00%	GB00BPCJD997
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028		0.00%	XS2527421668
NRG ENERGY INC		0.00%	US6293775085
AMGEN INC FIXED 5.15%	03-02-2028	0.00%	US031162DP23
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL		0.00%	
VERBUND AG		0.00%	AT0000746409
UNITED STATES OF AMER TREAS NOTES 0.375%	11-30-2025	0.00%	US91282CAZ41
VIVENDI SE		0.00%	FR0000127771

MERCK & CO INC NEW 4.5% 05-17-2033	0.00%	US58933YBK01
SWATCH GROUP	0.00%	CH0012255151
Australian Dollar Custodial Account – MMF Global Unlisted Infr	0.00%	
Income Due - MYR	0.00%	
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	0.00%	US91282CBQ33
M3 INC NPV	0.00%	JP3435750009
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	0.00%	US912810SQ22
ASSURANT INC	0.00%	US04621X1081
PVTPL AKER BP ASA 6.0% 06-13-2033	0.00%	US00973RAM51
NORTONLIFELOCK	0.00%	US6687711084
UNITED STATES TREAS BDS 1.375% 11-15-2040	0.00%	US912810ST60
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00%	US3133L7V795
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.00%	US36179WNF13
NOVOZYMES A S	0.00%	DK0060336014
ITALY(REP OF) 6.5% SNR 01/11/2027 EURO.01	0.00%	IT0001174611
EURAZEO	0.00%	FR0000121121
Cash / Other	0.00%	
CME_OIS CHASUS33 05/31/2053 USD P 3.271% / R 1DSOFR 462	0.00%	
SANTANDER UK GROUP FLTG RT 6.833% DUE 11-21-2026	0.00%	US80281LAS43
TOAST INC	0.00%	US8887871080
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00%	US3133KMYL35
FNMA POOL #FS2033 2% 06-01-2036 BEO	0.00%	US3140XHHK63
BE SEMICONDUCTOR EURO	0.00%	NL0012866412
NEXON CO LTD	0.00%	JP3758190007
SEK BNP PARIBAS A/C	0.00%	
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.00%	XS2102507600
BNP PARIBAS 0.875%-FRN 11/07/2030 EUR	0.00%	FR0014007LK5
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
EDP SERVICIOS 4.125% 4.125% 04/04/2029	0.00%	XS2699159278
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00%	US20268JAG85
CITIGROUP INC 6.174% DUE 05-25-2034	0.00%	US17327CAR43
MASCO CORP USD	0.00%	US5745991068
GENERAC HOLDINGS INC	0.00%	US3687361044
FNMA POOL #BR3284 2.0% DUE 02-01-2051 REG	0.00%	US3140L1UJ23
ST JAMESS PLACE PLC	0.00%	GB0007669376
ASX LIMITED	0.00%	AU000000OASX7
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	0.00%	US912810SY55
FNMA POOL #FS3027 2.5% 12-01-2051 BEO	0.00%	US3140XJLH45
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.00%	US9128282A70
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053	0.00%	US912810TN81
HCA INC 5.9% 06-01-2053	0.00%	US404119CR82
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	0.00%	US744573AU04
FRANCE (GOVT OF) 1.5% 25/05/2031	0.00%	FR0012993103
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.00%	US03522AAH32
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002
WI TREASURY N/B 3.125% 08-15-2044	0.00%	US912810RH32
JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000	0.00%	JP1051451LA6
ASSA ABLOY 4.125% 13/09/2035	0.00%	XS2678191904
QIAGEN NV	0.00%	NL0012169213
FEDERAL HOME LN MTG CORP TRANCHE 00275 4.5% 12-25-20:	0.00%	US3137HAML75
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032	0.00%	US775109CH22
WEST FRASER TIMBER CO	0.00%	CA9528451052
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.00%	US912828X885
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00%	AU000000WTC3
SEATRIUM LIMITED	0.00%	SG1H97877952
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00%	US3138WHWD01
INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000	0.00%	IDG000013806
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025	0.00%	US91282CFE66
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	0.00%	US3140KYBS24
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.00%	JP1103341E67
HAMMERSON IRELAND 1.75% 03/06/2027	0.00%	XS2344772426
GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01	0.00%	DE0001141810
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	XS1023626671
BANQUE POPULAIRE CAISSE D'EPARGNE 5.75% 01/06/33	0.00%	FR0014001P8
ZALANDO SE NPV	0.00%	DE000ZAL1111
JAPAN (20 YR .005% 20/03/2026	0.00%	JP1051471M45
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%	0.00%	US91282CAM38
FUTU HOLDINGS LTD	0.00%	US36118L1061
WELLS FARGO & COMPANY 5.574% 07-25-2029	0.00%	US95000U3E14

TELECOM ITALIA CAP 7.721% DUE 06-04-2038	0.00%	US87927VAV09
PVTPPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53
MCDONALDS CORP 4.25% 07/03/2035	0.00%	XS2595417945
FNMA POOL #FM9027 2.5% 10-01-2051 BEO	0.00%	US3140XDA556
FUT 07 DEC 23 EUX FOAT	0.00%	
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO	0.00%	US91282CEG24
UNITED STS TREAS 0.375% 12-31-2025	0.00%	US91282CBC47
IBIDEN CO LTD	0.00%	JP3148800000
ASAHI KASEI CORPORATION	0.00%	JP3111200006
UNITED STATES OF AMER TREAS NOTES 2.5% DUE 05-15-2024	0.00%	US912828WJ58
UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	0.00%	US9128286R69
KNIGHT SWIFT TRANS CL A COM STK	0.00%	US4990491049
ALBERTSONS COMPANIES INC	0.00%	US0130911037
BALOISE HOLDING-REG	0.00%	CH0012410517
UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024	0.00%	US91282CEA53
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	0.00%	US3140XAUM20
CAIXABANK SA 6.25%-FRN LT2 23/02/33 EUR	0.00%	XS2558978883
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.00%	US912828XT22
UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026	0.00%	US91282CGL90
HANKYU HANSHIN HOLDINGS NPV	0.00%	JP3774200004
ISUZU MOTORS	0.00%	JP3137200006
UNITED STATES TREAS TNOTE 2.0% 06-30-2024	0.00%	US912828XX34
JAPAN (10 YR 0.1% .1% 20/12/2029	0.00%	JP1103571L10
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	0.00%	US3133KLTH05
UNITED STATES TREAS NTS DTD 03/15/2021 .25% 03-15-2024	0.00%	US91282CBR16
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.00%	US9128284M90
IBERDROLA FINANZAS 3.125% 22/11/2028	0.00%	XS2558916693
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	US9128282N91
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.00%	JP1103541K42
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029	0.00%	US91282CFY21
SYSMEX CORP	0.00%	JP3351100007
DROPBOX INC	0.00%	US26210C1045
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	0.00%	US3140QFB322
GERMANY(FED REP) 0% SNR 15/08/2030 EURO.01	0.00%	DE0001102507
UTD STATES TREAS 1.5% DUE 09-30-2024	0.00%	US912828YH74
MINEBEA MITSUMI INC	0.00%	JP3906000009
US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.00%	US9128283V09
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	0.00%	US30040WAS70
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	0.00%	US91282CGQ87
UNITED STATES TREAS NTS DTD 06/15/2021 .25% 06-15-2024	0.00%	US91282CCG42
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	0.00%	AU3FN0058145
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	0.00%	US958254AD64
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.00%	US912828YV68
JAPAN (10 YR TBOND .1% 20/12/2031	0.00%	JP1103651N11
LY CORPORATION	0.00%	JP3933800009
DELIVERY HERO SE	0.00%	DE000A2E4K43
KESKO OYJ-B SHS	0.00%	FI0009000202
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
PARAMOUNT GLOBAL	0.00%	US92556H2067
UNITED STATES TREAS NTS .5% 10-15-2024	0.00%	US91282CDB46
MELROSE INDUSTRIES PLC	0.00%	GB00BNGDN821
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.00%	US91282CCX74
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
UNITED STATES TREAS NTS .875% 12-15-2024	0.00%	US91282CDN83
UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	0.00%	US912828Z526
US TREASURY 1.75% DUE 03-15-2025 REG	0.00%	US91282CED92
ADEVINTA ASA	0.00%	NO0010844038
JPMORGAN CHASE & CO 3.702% 05-06-2030	0.00%	US46647PBD78
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202	0.00%	US912828K742
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940	0.00%	CA135087K940
BANCO COMERC MTN 5.625% 02/10/2026	0.00%	PTBPC20M0058
COMMERZBANK AG 5.25%-FRN 25/03/2029 EUR	0.00%	DE000CZ439B6
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
TRYG AS	0.00%	DK0060636678
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
ONO PHARMACEUTICAL CO LTD	0.00%	JP3197600004
JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
SLOVENSKA MTN 5.375% 04/10/2028	0.00%	AT0000A377W8
BRITISH TELECOM 4.25% GTD SNR 06/01/33 EUR	0.00%	XS2675225531
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5%	0.00%	US91282CEF41
JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000	0.00%	JP1103611M11

MORGAN STANLEY 2.484%	09-16-2036	0.00%	US61747YEF88
UNIVERSAL HEALTH SERVICES - CLASS B		0.00%	US9139031002
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC		0.00%	US01F0324A92
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000		0.00%	JP1051431L45
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026		0.00%	US9128286X38
EMERA INC		0.00%	CA2908761018
UNITED STS TREAS NTS .625% 11-30-2027		0.00%	US91282CAY75
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028		0.00%	US91282CCV19
JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY		0.00%	JP1051531N75
HSBC HOLDINGS PLC 4.856%-FRN 23/05/33 EUR1000		0.00%	XS2621539910
SEEK LIMITED		0.00%	AU000000SEK6
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG		0.00%	US9128287B09
GEORGIA PWR CO 4.95% 05-17-2033		0.00%	US373334KT78
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI		0.00%	US912828P469
NOMURA RESEARCH INSTITUTE LTD		0.00%	JP3762800005
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026		0.00%	US912828R366
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053		0.00%	US912810TR95
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG		0.00%	US912828V988
NIPPON SANJO HOLDINGS CORP		0.00%	JP3711600001
IGM FINANCIAL INC		0.00%	CA4495861060
UIPATH INC		0.00%	US90364P1057
FNMA POOL #FM3801 3.5% 12-01-2046 BEO		0.00%	US3140X7GK92
TELUS CORP NON-CANADIAN		0.00%	CA8791M9969
FNMA POOL #MA4204 2% 12-01-2040 BEO		0.00%	US31418DU678
FNMA POOL #BQ7737 2.0% 03-01-2051		0.00%	US3140KTS304
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000		0.00%	JP1103551K72
DTD 10/31/2019 1.625% DUE 10-31-2026 REG		0.00%	US912828YQ73
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027		0.00%	US912828R06
AURIZON HOLDINGS LIMITED		0.00%	AU000000AZJ1
OCADO GROUP PLC		0.00%	GB00B3MBS747
JAPAN (GOVERNMENT OF) .1% 20/12/2028		0.00%	JP1103531K10
DAVITA INC		0.00%	US23918K1088
KINTETSU GROUP HOLDINGS CO LTD		0.00%	JP3260800002
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG		0.00%	US912828YU85
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG		0.00%	US91282CAJ09
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000		0.00%	IT0005240350
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO		0.00%	US210518DP81
VISA INC 1.5% 15/06/2026		0.00%	XS2479941499
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%		0.00%	US91282CAT80
FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R		0.00%	US3132DNF736
BOC HONG KONG (HOLDINGS) LIMITED		0.00%	HK2388011192
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04		0.00%	US91282CBW01
Outstanding Settlement Receipts - AUD		0.00%	
UNITED STATES TREAS BDS 1.875% 11-15-2051		0.00%	US912810TB44
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029		0.00%	US91282CFC01
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.2		0.00%	US91282CDK45
ASCENDAS REAL ESTATE INVESTMENT TRUST		0.00%	SG1M77906915
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052		0.00%	US912810TG31
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026		0.00%	US91282CDQ15
JOHNSON CTLS INTL 3% SNR 15/09/2028 EUR100000		0.00%	XS2527421668
HULIC CO LTD		0.00%	JP3360800001
ALLSTATE CORP 5.25% DUE 03-30-2033		0.00%	US020002BK68
UNITED STS TREAS NTS 0.5% 08-31-2027		0.00%	US91282CAH43
PACIFIC GAS & ELEC CO 6.75% 01-15-2053		0.00%	US694308KH99
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO		0.00%	US87264ABL89
LIFCO AB SER B NPV		0.00%	SE0015949201
ORACLE CORP 3.6% DUE 04-01-2040 REG		0.00%	US68389XBW48
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG		0.00%	US912810QL52
PROLOGIS EURO FIN BDS 24/05/2033 EUR 'REGS'		0.00%	XS2625194811
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG		0.00%	US3140XJAR46
ORACLE CORP 5.55% 02-06-2053		0.00%	US68389XCQ60
YOKOGAWA ELECTRIC JPY		0.00%	JP3955000009
JAPAN 1.5% T-BOND 20/03/2045		0.00%	JP1300461F39
WI TREASURY SEC 3.75% 05-15-2043		0.00%	US912810TS78
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033		0.00%	AU0000217101
CARLYLE GROUP INC		0.00%	US14316J1088
BROOKFIELD FINANCE I (UK) PLC AND BROOKFIELD FINANCE IN		0.00%	US11272BAA17
SIG COMBIBLOC GROUP AG		0.00%	CH0435377954
BALT GAS & ELEC CO 4.55% DUE 06-01-2052		0.00%	US059165EP12
ONEOK INC 5.8% 11-01-2030		0.00%	US682680BK80
GNMA REMIC SER 2014-012 CL ZB 3.0% 01-16-2044		0.00%	US38378PE790
METSO CORPORATION		0.00%	FI0009014575

UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C	0.00%	US91282CBV28
TELECOM ITALIA CAP 7.2% DUE 07-18-2036	0.00%	US87927VAR96
JAPAN (10 YR TBOND .2% 20/03/2032	0.00%	JP1103661N43
FUT DEC 23 LIF LONG GILT	0.00%	
RAMSAY HEALTH CARE	0.00%	AU000000RHC8
FORTUM OYJ	0.00%	FI0009007132
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000	0.00%	JP1051441L76
JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000	0.00%	JP1051461M13
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	0.00%	US912810SU34
FRANCE(GOVT OF) 2.5% 25/05/2030	0.00%	FR0011883966
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.00%	JP1051391K44
UTD STATES TREAS .625% DUE 03-31-2027	0.00%	US912828ZE35
BOLLORE SE	0.00%	FR0000039299
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
KOITO MFG CO LTD NPV	0.00%	JP3284600008
UNITED STS TREAS NTS 1.25% 03-31-2028	0.00%	US91282CBS98
ENCANA CORP 6.5% DUE 02-01-2038	0.00%	US292505AG96
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	0.00%	US91282CDW82
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E	0.00%	US91282CBZ32
JSR CORP	0.00%	JP3385980002
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.00%	FR0010916924
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	0.00%	US91282CCW91
UNITED STATES TREAS BDS 2.0% 02-15-2052	0.00%	US912810TD00
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	0.00%	GB00BLPK7110
MEXICO(UTD MEX ST) 8% GTD 31/07/2053 MXN100	0.00%	MX0MGO0001E4
SVENSKA CELLULOSA AB - B SHARES	0.00%	SE0000112724
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	0.00%	US91282CDF59
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.00%	FR0011317783
FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS	0.00%	FR0013415627
UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025	0.00%	US91282CFW64
UNITED STATES TREAS NTS 2.5% 04-30-2024	0.00%	US91282CEK36
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	0.00%	US91282CDP32
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.00%	FR0013341682
FNMA POOL #FS3621 2.5% 11-01-2051 BEO	0.00%	US3140XKAX86
EMPIRE CO LIMITED	0.00%	CA2918434077
FNMA POOL #CB1146 3% DUE 07-01-2051 REG	0.00%	US3140QLHY52
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	0.00%	US91324PEW86
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-:	0.00%	US91282CAD39
SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
QORVO INC	0.00%	US74736K1016
HYDRO ONE LTD	0.00%	CA4488112083
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C	0.00%	US88240TAA97
132344773 IRS CBA NZD 240525 RFXD 5.45 PFLT 3ZBSW	0.00%	DU1323447737
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
UNITED STATES OF AMER TREAS BILLS 0.0% DUE 10-19-2023	0.00%	US912797FB88
ALLY FINANCIAL INC	0.00%	US02005N1000
ASR NEDERLAND NV	0.00%	NL0011872643
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
UNITED STATES TREAS NTS 2.5% 05-31-2024	0.00%	US91282CER88
BKW AG	0.00%	CH0130293662
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00%	US912810SE91
KOBE BUSSAN CO LTD	0.00%	JP3291200008
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.00%	JP12009917C3
OMRON CORP	0.00%	JP3197800000
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK O	0.00%	
E.ON INTERNATIONAL 6.375% GTD SNR 07/06/32 GBP	0.00%	XS0148579666
GNMAII POOL #MA6282 2.5% DUE 11-20-2049 REG	0.00%	US36179U6T42
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.00%	US3140FXGL08
FRANCE(GOVT OF) 4.5% 25/04/2041	0.00%	FR0010773192
GERMANY(FED REP) 2.3% BDS 15/02/2033 EURO.01	0.00%	DE000BU2Z007
M AND G PRUDENTIAL PLC ORD	0.00%	GB00BKFB1C65
UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025	0.00%	US91282CGN56
JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000	0.00%	JP1300521G93
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3:	0.00%	US91282CAB72
FRANCE GOVT OF 2.0% 25/11/2032	0.00%	FR001400BKZ3
FNMA POOL #FS1386 3% 10-01-2051 BEO	0.00%	US3140XGRG68
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.00%	US3140FXJJ25
ONEX CORP	0.00%	CA68272K1030
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625%	0.00%	US91282CET45
TARGA RES CORP 6.5% DUE 02-15-2053	0.00%	US87612GAD34

AZRIELI GROUP	0.00%	IL0011194789
HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	0.00%	XS2243322976
GERMANY(FED REP) 1.3% BDS 15/10/2027 EUR0.01	0.00%	DE0001141869
UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	0.00%	GB0004893086
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0	0.00%	US912810TA60
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028	0.00%	US91282CGP05
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.00%	US31417VW330
UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025	0.00%	US912828M565
ZOZO INC	0.00%	JP3399310006
FEDERAL HOME LN MTG CORP 2% 12-01-2041	0.00%	US3133KTYL87
KINROSS GOLD CORP	0.00%	CA4969024047
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000	0.00%	ES0000012F43
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026	0.00%	US91282CHB00
REALTY INCOME CORP 4.875% 07-06-2030	0.00%	XS2644969425
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS	0.00%	FR0014007L00
JAPAN(GOVT OF) 0.005% SNR 20/03/2027 JPY	0.00%	JP1051511N46
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	0.00%	US912828ZB95
UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2025	0.00%	US91282CHD65
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	0.00%	US912810TF57
ANNALY CAPITAL MGT COM	0.00%	US0357108390
KYOWA KIRIN CO LTD	0.00%	JP3256000005
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028	0.00%	US91282CHE49
GARMIN ORD	0.00%	CH0114405324
PVTPL KBC GROUP NV 6.324% 09-21-2034	0.00%	US48241FAC86
TELE2 AB	0.00%	SE0005190238
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050	0.00%	US3133KKND71
LAND SEC.CAP.MKTS. 4.875%-VAR NTS 15/09/34 GBP	0.00%	XS2597544290
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00%	CH0466642201
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00%	ES00000120N0
AMGEN INC FIXED 3.15% 02-21-2040	0.00%	US031162CR97
FHLMC POOL #QC7206 1.5% 09-01-2051	0.00%	US3133ASAF03
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-202	0.00%	US91282CFZ95
TORAY INDS INC	0.00%	JP3621000003
FNMA POOL #FM8597 1.5% 09-01-2051 BEO	0.00%	US3140XCRT75
IMCD NV	0.00%	NL0010801007
FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-20	0.00%	US3133AUDY11
FUT DEC 23 CBT UL T-BONDS	0.00%	
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
GNMAII POOL #MA5077 3.5% DUE 03-20-2048	0.00%	US36179TUA14
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.00%	US9128285C00
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00%	FR0013407236
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
CREDIT AGRICOLE SA 5.75%-FRN 29/11/2027 GBP	0.00%	FR001400E920
BARCLAYS PLC 4.918%-FRN SNR 08/08/30 EUR	0.00%	XS2662538425
DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR	0.00%	XS1382791975
JAPAN(GOVT OF) 0.2% SNR 20/12/27 JPY50000	0.00%	JP1051561P27
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
FHLMC POOL#RA8307 6.0% 12-01-2052	0.00%	US3133KQGQ38
New Zealand dollar	0.00%	
SHIZUOKA FINANCIAL NPV	0.00%	JP3351500008
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00%	GB00BL68HJ26
JAPAN (10 YR TBOND) .1% 20/06/2031	0.00%	JP1103631M74
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030	0.00%	US27409LAC72
JAPAN (10 YR TBOND) 0.2% .2% 20/06/2032	0.00%	JP1103671N74
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.00%	JP1051401K75
LCH_OIS CHASUS33 17/03/2053 GBP P 3.231% / R 1DSONIA 454	0.00%	
SSE PLC 2.875% SNR 01/08/2029 EUR	0.00%	XS2510903862
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00%	US91282CCY57
PVTPL CREDIT AGRICOLE S A 6.316% 10-03-2029	0.00%	US22535WAJ62
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
VOESTALPINE AG	0.00%	AT0000937503
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	0.00%	US912810TJ79
FNMA POOL #MA4468 3.5% 11-01-2051 BEO	0.00%	US31418D6E75
LENDLEASE CORPORATION LIMITED	0.00%	AU000000LLC3
FNMA POOL #FM2612 3.5% 05-01-2049 BEO	0.00%	US3140X53W14
ASSA ABLOY AB 3.875% 13/09/2030	0.00%	XS2678226114
BANK AMER CORP 2.482% 09-21-2036	0.00%	US06051GKC23
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	IDG000014101
DIETEREN GROUP	0.00%	BE0974259880
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73

UNITED STATES OF AMER TREAS NOTES	30/04/2027 2.75% C	0.00%	US91282CEN74
SOUTHN CAL GAS CO FIXED 6.35% DUE	11-15-2052	0.00%	US842434CX83
CORPORACION ACCIONA ENERGIAS RENOVABLES SA		0.00%	ES0105563003
BARRY CALLEBAUT AG - REG		0.00%	CH0009002962
JAPAN (10 YR 0.1% .1% 20/03/2030		0.00%	JP1103581L42
JAPAN(GOVT OF) 0.1% SNR 20/06/30	JPY50000	0.00%	JP1103591L73
JAPAN(GOVT OF) 0.7% SNR 20/12/51	JPY50000	0.00%	JP1300731N17
PVTPL CREDIT AGRICOLE SA 5.514%	07-05-2033	0.00%	US22534PAG81
US TREAS SEC 4.5 DUE 08-15-2039	REG	0.00%	US912810QC53
Canadian dollar		0.00%	
FRANCE(GOVT OF) 5.5% SNR 25/04/29	EUR1'REGS	0.00%	FR0000571218
FNMA POOL #CB4917 5.5% 10-01-2052 BEO		0.00%	US3140QQPB54
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP		0.00%	COL17CT03813
TRANE TECHNOLOGIES FING LTD 2.25%	03-03-2033	0.00%	US892938AA96
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000		0.00%	GB00BL68HH02
JAZZ PHARMACEUTICALS ORDINARY SHARES		0.00%	IE00B4Q5ZN47
INTL PAPER CO		0.00%	US4601461035
VF CORPORATION		0.00%	US9182041080
CSL FIN PLC GTD SR NT 144A 3.85%	04-27-2027	0.00%	US12661PAA75
YAKULT HONSHA CO NPV TEMP		0.00%	DU06985112D2
FRANCE(GOVT OF) 0.5% SNR 25/05/26	EUR1'REGS	0.00%	FR0013131877
ZOOMINFO TECHNOLOGIES INC		0.00%	US98980F1049
FRANCE(GOVT OF) 2.25% SNR 25/05/2024	EUR1	0.00%	FR0011619436
EURONEXT NV		0.00%	NL0006294274
JAPAN(GOVT OF) 0.1% SNR 20/12/24	JPY50000	0.00%	JP1051421L13
UNITED STATES TREAS NTS .25% DUE	05-31-2025 REG	0.00%	US912828ZT04
AUTOSTRAD 4.75% SUST/LKD 24/01/31 EUR		0.00%	XS2579897633
DTD 09/30/2019 1.625% DUE 09-30-2026 REG		0.00%	US912828YG91
FRANCE(GOVT OF) 0.0% 25/02/2026		0.00%	FR0013508470
OBERBANK AG		0.00%	AT00006625108
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'		0.00%	AU3FN0050126
FNMA POOL #FM9485 2.5% 11-01-2040 BEO		0.00%	US3140XDRF54
UNITED STATES TREAS BDS 2% 11-15-2041		0.00%	US912810TC27
KON KPN NV 0.875% SNR MTN 15/11/33 EUR		0.00%	XS2406890066
AUTOZONE INC 4.75% 08-01-2032		0.00%	US053332BB79
EMS CHEMIE HLDS REG		0.00%	CH0016440353
FEDERAL HOME LOAN MORTGAGE CORP 2%	09-01-2051	0.00%	US3132DWC872
UNITED STATES TREAS NTS 2.375% 03-31-2029		0.00%	US91282CEE75
NISSAN CHEMICAL CORPORATION		0.00%	JP3670800006
NATIONAL GRID 4.275% SNR 16/01/2035 EUR		0.00%	XS2576067081
CLARIVATE PLC		0.00%	JE00BJN4441
UNITED STATES TREAS BDS .. 3.125% DUE	11-15-2041 REG	0.00%	US912810QT88
FRANCE(GOVT OF) 1.25% SNR 25/05/2036	EUR1	0.00%	FR0013154044
INTERCONTINENTAL EXCHANGE INC 2.65%	09-15-2040	0.00%	US45866FAP99
SOFINA SA		0.00%	BE0003717312
ENEL FIN INTL N V 2.25% DUE 07-12-2031		0.00%	US29278GAP37
GNMA POOL #726326 SER 2039 4.5% DUE	09-15-2039 REG	0.00%	US3620AC4K71
MORGAN STANLEY FLTG RT 5.449% DUE	07-20-2029	0.00%	US61747YFF79
MAKITA CORPORATION		0.00%	JP3862400003
FNMA POOL #BE5651 3% 02-01-2047 BEO		0.00%	US3140FRH574
FNMA POOL #FS0956 2% 01-01-2042 BEO		0.00%	US3140XGB243
WESTERN MIDSTREAM OPER LP 6.35%	01-15-2029	0.00%	US958667AF48
FHLMC POOL# SI2047 2.5% 07-01-2050		0.00%	US3133USHY09
FRANCE(GOVT OF) 0.5% SNR 25/05/25	EUR1'REGS	0.00%	FR0012517027
FNMA POOL #FM8373 2% 08-01-2036 BEO		0.00%	US3140XCJT67
SIRIUS XM HLDGS INC		0.00%	US82968B1035
FNMA POOL #MA4120 2.5% 09-01-2050 BEO		0.00%	US31418DSJ27
INDUSTRIVARDEN AB		0.00%	SE0000190126
UOL GROUP LIMITED		0.00%	SG1S83002349
ASTRAZENECA PLC 6.45% DUE 09-15-2037		0.00%	US046353AD01
ZAR BNP PARIBAS A/C		0.00%	
FHLMC UMBS 15Y FXD 2% DUE 05-01-2036		0.00%	US3133GDCU29
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202		0.00%	US842400HS51
FRANCE(GOVT OF) 0.0% 25/11/2030		0.00%	FR0013516549
UNITED STATES TREAS BDS BD 3.75% DUE	08-15-2041 REG	0.00%	US912810QS06
WI TREASURY N/B 28/02/2029 1.875%	02-28-2029	0.00%	US91282CEB37
WOLFSPEED INC		0.00%	US9778521024
TELIA COMPANY AB		0.00%	SE0000667925
METROPOLITAN TRANSN AUTH N Y REV 6.668%	11-15-2039 BEC	0.00%	US59259YBY41
UNITED STATES OF AMER TREAS BONDS 3.75%	11-15-2043	0.00%	US912810RD28
UNITED STATES TREAS BDS DTD 11/15/2020	1.625% 11-15-2051	0.00%	US912810SS87
JAPAN(GOVT OF) 0.4% SNR 20/06/25	JPY50000	0.00%	JP1103391F65

WARNERMEDIA HLDGS INC 5.141%	03-15-2052	0.00%	US55903VBE20	
UNITED STATES OF AMER TREAS NOTES 4.0%	06-30-2028	0.00%	US91282CHK09	
UK(GOVT OF) 1.25% SNR 22/07/27	GBP1000	0.00%	GB00BDRHNP05	
MERCK & CO INC NEW 5.0%	05-17-2053	0.00%	US58933YBM66	
UNITED STATES TREAS BDS DTD 08/15/2020	1.375% 08-15-2051	0.00%	US912810SP49	
TOKYU CORP NPV		0.00%	JP3574200006	
NN GROUP N.V. 6%-FRN LT2 03/11/43	EUR1000	0.00%	XS2616652637	
INTERCONTINENTAL 2.1% DUE 06-15-2030		0.00%	US45866FAK03	
DTD 822 2.625% DUE 03-31-2025	REG	0.00%	US9128284F40	
FNMA REMIC TR SER 18-13 CLS MP 3.5%	DUE 12-25-2057	0.00%	US3136B02D78	
GERMANY FED REP 1.7% 1.7%	15/08/2032	0.00%	DE0001102606	
NOMURA REAL ESTATE HOLDINGS INC		0.00%	JP3762900003	
SINGAPORE AIRLINES LTD		0.00%	SG1V61937297	
FNMA POOL #MA4398 2% 07-01-2051	BEO	0.00%	US31418D3G50	
ITALY(REP OF) 3.5% SNR 01/03/2030	EUR1000	0.00%	IT0005024234	
GILDAN ACTIVEWEAR INC		0.00%	CA3759161035	
NORTHEASTERN UNIV 2.894%	10-01-2050	0.00%	US664675AT20	
CONFLUENT INC		0.00%	US20717M1036	
MOHAWK INDUSTRIES INC		0.00%	US6081901042	
GNMAII POOL #MA3736 SER 2046 3.5%	DUE 06-20-2046	REG	0.00%	US36179SEH67
JD SPORTS FASHION ORD		0.00%	GB00BM8Q5M07	
FHLMC GOLD Q45872 3.0%	01-01-2047	0.00%	US3132WKQ275	
FNMA POOL #FS4472 2.5%	10-01-2040	BEO	0.00%	US3140XK6J43
UK(GOVT OF) 4.75% SNR 07/12/30	GBP1000	0.00%	GB00B24FF097	
PVTPC COLUMBIA PIPELINES OPER CO LLC	5.927% 08-15-2030	0.00%	US19828TAA43	
SAPUTO INC		0.00%	CA8029121057	
FNMA POOL #FM5166 3%	12-01-2050	BEO	0.00%	US3140X8W459
ARIZONA PUB SVC CO FIXED 6.35%	DUE 12-15-2032	0.00%	US040555DE14	
REALTY INCOME CORP 5.125%	07-06-2034	0.00%	XS2644969698	
FEDERAL HOME LN MTG CORP POOL #G08741	3%01-01-2047	BI	0.00%	US3128MJZF08
FEDERAL HOME LN MTG CORP POOL #RA3513	2.5% DUE 09-01	0.00%	US3133KJ3W01	
UK(GOVT OF) 3.25% BDS 31/01/33	GBP1000	0.00%	GB00BMV7TC88	
MARSH & MCLENNAN COS INC 5.7%	09-15-2053	0.00%	US571748BV33	
DCC PLC		0.00%	IE0002424939	
UNITED STATES TREAS BDS 3.625%	DUE 02-15-2044	TBOND	0.00%	US912810RE01
ALLIANZ SE 5.824%-FRN LT2 25/07/53	EUR	0.00%	DE000A351U49	
FTSE 100 IDX 2312	FU	0.00%	GB00KFMQN133	
ADMIRAL GROUP PLC		0.00%	GB00B02J6398	
DANSKE BANK A/S 2.25%	14/01/2028	0.00%	XS2100904361	
SKF AB		0.00%	SE0000108227	
BQE FED CRED MUT 5.125%	LT2 13/01/2033	EUR	0.00%	FR001400F323
ORANGE 5.375%-FR SUB EMTN PERP	EUR	0.00%	FR001400GDJ1	
ENAGAS		0.00%	ES0130960018	
SCHNEIDER ELECTRIC 3.25% SNR EMTN	09/11/27	EUR	0.00%	FR001400DT99
INVESTMENT AB LATOUR		0.00%	SE0010100958	
NEWS CORP		0.00%	US65249B1098	
GEORGIA PWR CO 4.75%	DUE 09-01-2040	0.00%	US373334JS15	
AMPLIFON SPA		0.00%	IT0004056880	
JDE PEETS BV		0.00%	NL0014332678	
JAPAN TBOND BDS 1.6%	DUE 20/12/2033	0.00%	JP1201471DC6	
SCHNEIDER ELECTRIC 3.5% SNR EMTN	09/11/32	EUR	0.00%	FR001400DTA3
HELLOFRESH SE		0.00%	DE000A161408	
UNITED STATES TREAS BDS 2.875%	05-15-2049	REG	0.00%	US912810SH23
UK(GOVT OF) 1.625% SNR 22/10/28	GBP1000	0.00%	GB00BFX0ZL78	
BPCE 5.125%-FRN SUB 25/01/35	EUR	0.00%	FR001400FB22	
UK(GOVT OF) 4.5% BDS 07/09/2034	GBP	0.00%	GB00B52WS153	
UNITED STATES TREAS NTS 1.875%	NTS 07/31/2026	0.00%	US912828Y958	
ALGONQUIN POWER AND UTILITIES CORP		0.00%	CA0158571053	
GNMAII POOL #MA5263 3.5%	DUE 06-01-2048	REG	0.00%	US36179TZ403
US TREAS BDS DTD 02-15-2011	4.75% DUE 02-15-2041	REG	0.00%	US912810QN19
UNITED STATES TREAS BDS TBOND FIXED 3%	02-15-2049	0.00%	US912810SF66	
CREDIT AGRICOLE SA MTN 3.875%	20/04/2031	0.00%	FR001400HCR4	
BELL CANADA 4.55% DEB 09/02/2030	CAD1	0.00%	CA07813ZCL63	
PROLOGIS EURO FIN 4.25%	31/01/2043	0.00%	XS2580271752	
ITALY(REP OF) 6% SNR 01/05/2031	EUR1000	0.00%	IT0001444378	
FUTURES MARGIN-EURO		0.00%		
FNMA POOL #CA6740 3.0%	08-01-2050	0.00%	US3140QEP226	
MSTB03	WEST PAC	0.00%		
HAMAMATSU PHOTONICS KK		0.00%	JP3771800004	
PVTPC VERALTO CORP SR NT 5.45%	09-18-2033	0.00%	US92338CAE30	
GNMAII POOL #MA7255 SER 2051 2.5%	DUE 03-20-2051	REG	0.00%	US36179WBY30
VIRGINIA ELEC & PWR CO 5.3%	08-15-2033	0.00%	US927804GM00	

AMERICAN WTR CAP CORP SR NT 3.25%	06-01-2051	0.00%	US03040WAZ86
KAWASAKI KISEN KAI NPV		0.00%	JP3223800008
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	01-01-2052	0.00%	US3140M9X516
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD		0.00%	CA135087L518
AUTOSTRAD 5.125% SNR 14/06/2033 EUR		0.00%	XS2636745882
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1		0.00%	FR0013200813
UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000		0.00%	GB00BLPK7227
DIAGEO CAP PLC 5.3% DUE 10-24-2027		0.00%	US25243YBG35
DESCARTES SYSTEMS GROUP INC		0.00%	CA2499061083
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REC		0.00%	US345397WW97
GERMANY(FED REP) 0% SNR 15/02/2030 EUR0.01		0.00%	DE0001102499
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030		0.00%	US91282CHF14
DIAGEO CAP PLC 5.5% DUE 01-24-2033		0.00%	US25243YBH18
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG		0.00%	US912810QZ49
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029		0.00%	US91282CES61
MARRIOTT INTL INC NEW 5.45%	09-15-2026	0.00%	US571903BM43
PANCANADIAN PETE 7.2% DUE 11-01-2031		0.00%	US698900AG20
UNITED STATES TREAS 2.75% 02-28-2025		0.00%	US9128283Z13
CCL INDUSTRIES INC		0.00%	CA1249003098
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17-		0.00%	US233853AN08
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1		0.00%	US912810SK51
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR		0.00%	XS2342060360
KOSE CORP		0.00%	JP3283650004
PVTPL AIB GROUP PLC 6.608% 09-13-2029		0.00%	US00135TAD63
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	05-01-2051	0.00%	US3140QKN871
INDUSTRIVARDEN AB SER C NPV		0.00%	SE0000107203
FNMA POOL #BN3625 4.0% DUE 01-01-2049		0.00%	US3140JLA384
FED HOME LN MTG 2.5% DUE 02-01-2051		0.00%	US3133KLA494
SENSATA TECHNO		0.00%	GB00BFMBMT84
TOSOH CORPORATION		0.00%	JP3595200001
NATIONAL GRID PLC 5.809%	06-12-2033	0.00%	US636274AE20
FNMA POOL #FM5770 4% 06-01-2049 BEO		0.00%	US3140X9MU66
PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% (0.00%	US05581KAF84
NOMURA REAL EST MA REIT		0.00%	JP3048110005
INTEL CORP 5.625% 02-10-2043		0.00%	US458140CH18
FNMA POOL #MA4918 5% 02-01-2053 BEO		0.00%	US31418EPC83
LUCID GROUP INC		0.00%	US5494981039
QANTAS AIRWAYS LIMITED		0.00%	AU000000QAN2
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046		0.00%	US912810RT79
GOLDMAN SACHS MTN 4.0% 21/09/2029		0.00%	XS2536502227
FEDERAL NATIONAL MORTGAGE ASSOC 2.5%	03-01-2051	0.00%	US3132DWBC64
UK(GOVT OF) 2% SNR 07/09/2025 GBP1000		0.00%	GB00BTHH2R79
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1		0.00%	FR0000187635
JAPAN (20 YEAR ISSUE) 1.4% DUE 20/12/2042		0.00%	JP1201831P14
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO		0.00%	US209111GD93
EVONIK INDUSTRIES AG		0.00%	DE000EVNK013
MONOTARO CO LTD		0.00%	JP3922950005
ORANGE SA 1.25% 07/07/2027		0.00%	FR0013506292
VIRGINIA ELECTRIC & POWER CO 5.7%	08-15-2053	0.00%	US927804GN82
HCA INC 5.125% 06-15-2039		0.00%	US404119BY43
FNMA POOL #FS4639 6% 05-01-2053 BEO		0.00%	US3140XLEM68
BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR		0.00%	XS2373642102
ANHEUSER BUSCH INBEV WOR 5.55%	01-23-2049	0.00%	US03523TBV98
OCI NV		0.00%	NL0010558797
INDUTRADE AB		0.00%	SE0001515552
CLARIANT AG REG		0.00%	CH0012142631
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030		0.00%	US03040WAW55
CAPITAL ONE FINANCIAL CORP 6.377%	06-08-2034	0.00%	US14040HDA05
UNITED STATES TREAS NTS 2.0% 04-30-2024		0.00%	US912828X703
FNMA POOL #FS1836 2.5% 05-01-2052 BEO		0.00%	US3140XHBE67
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1		0.00%	FR0011461037
HON KWOK LAND INVESTMENT COMPANY LIMITED		0.00%	HK0160011786
SINGAPORE GOVERNMENT 2.75% 01/03/2046		0.00%	SG31A7000004
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS		0.00%	FR0013250560
OTC DER CASH COLL REC FROM DEUTSCHE		0.00%	
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000		0.00%	IT0005321325
FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS		0.00%	FR0014002WK3
UNITED STATES TREAS NTS 3.875% 09-30-2029		0.00%	US91282CFL00
UTD STATES TREAS 2.125% DUE 09-30-2024		0.00%	US9128282Y56
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS		0.00%	FR0000571150
GRIFOLS SA		0.00%	ES0171996087
FRANCE(GOVT OF) .75% 25/02/2028		0.00%	FR001400AIN5

GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	US36181BKX72
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00%	US9128283D01
ROBINHOOD MARKETS INC	0.00%	US7707001027
FNMA POOL #CB1131 2.5% DUE 07-01-2051	0.00%	US3140QLHH20
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	0.00%	DE0001102408
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
UNITED STATES T NOTE 3.0% 10-31-2025	0.00%	US9128285J52
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	0.00%	XS2464407860
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00%	US9128283P31
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00%	US912828XZ81
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.00%	XS2444424639
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	US912810QH41
FNMA POOL #FS0043 3% 05-01-2051 BEO	0.00%	US3140XFBM28
CONS EDISON CO N Y 3.2% DUE 12-01-2051	0.00%	US209111GC11
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00%	US912828YE44
WIX COM LTD	0.00%	IL0011301780
DAIFUKU CO LTD NPV	0.00%	JP3497400006
BIOGEN INC 2.25% DUE 05-01-2030	0.00%	US09062XAH61
FEDERAL HOME LN MTG CORP POOL #FR SD1708 2.5% 08-01-2	0.00%	US3132DN3R23
GNMAII POOL #MA7535 3.0% 08-20-2051	0.00%	US36179WLVQ95
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	0.00%	US00774MAW55
UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2021	0.00%	US91282CGH88
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	0.00%	US912810QQ40
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.00%	FR0012938116
E.ON INTERNATIONAL 5.875% SNR MTN 30/10/37 GBP	0.00%	XS0327443627
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00%	US9128286A35
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	0.00%	US91282CEV90
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	0.00%	US912810SN90
FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS	0.00%	FR0014003513
ELEMENT FINANCIAL CORP	0.00%	CA2861812014
MARSH & MCLENNAN 4.375% DUE 03-15-2029	0.00%	US571748BG65
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030	0.00%	US91282CGZ86
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2041	0.00%	US912810TK43
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	0.00%	US91282CHT18
BOOKING HOLDINGS INC 4.125% 05-12-2033	0.00%	XS2621007660
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00%	CH1176493729
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	US36179Q3K59
SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO	0.00%	US816851BP33
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.00%	JP1103521JA8
BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01	0.00%	BE0000349580
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	0.00%	US19828TAB26
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.00%	DE0001102341
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.00%	US912810RN00
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO	0.00%	US824348BR69
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	DE0001102358
ESSENTIAL UTILS	0.00%	US29670G1022
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.00%	JP1300281845
LCH_OIS CHASUS33 03/08/2025 GBP P 1DSONIA / R 5.575% 471	0.00%	
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
DENTSU GROUP INC	0.00%	JP3551520004
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B00NY175
PVTPL COTY INC / HFC PRESTIGE PRODS INC / HFC 6.625% 07-15	0.00%	US22207AAA07
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	0.00%	US91282CFJ53
GEORGIA PWR CO 3.7% 01-30-2050	0.00%	US373334KN09
FNMA POOL #FS2598 3% 05-01-2052 BEO	0.00%	US3140XH3G03
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00%	US912810QE10
FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051	0.00%	US3132DWB512
BEIJER REF AB SER 'B' NPV	0.00%	SE0015949748
FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205	0.00%	US3132DVLW36
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
UK TSY 2.75% 07/09/2024	0.00%	GB00BHFH458
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	0.00%	US035240AG57
BANIJAY ENTMNT 7.0% 01/05/2029	0.00%	XS2690055996
FUJI ELECTRIC CO LTD	0.00%	JP3820000002
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00%	US912810QK79
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	0.00%	US571748BS04
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.00%	NZGOVDT551C8
FNMA POOL #BT7341 2.0% 09-01-2036	0.00%	US3140LWEP82
FNMA POOL #FS0701 3% 12-01-2051 BEO	0.00%	US3140XFX710
AUTOSTRADE 2.25% SNR EMTN 25/01/32 EUR	0.00%	XS2434702853

UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	GB0032452392
FNMA POOL #FS1107 2.5% 12-01-2051 BEO	0.00%	US3140XGGR43
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	0.00%	US912810QD37
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00%	US912810SC36
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.00%	JP1103511J74
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
NISOURCE INC	0.00%	US65473P1057
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE	0.00%	US65364UAH95
POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000	0.00%	PL0000113783
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	0.00%	US912810RM27
FNMA 3.5% 09-01-2047	0.00%	US3140Q7QD28
E.ON SE 4% SNR 29/08/33 EUR1000'88'	0.00%	XS2673547746
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
IRSNBZ524 IRS BNZ NZD 111124 RFXD 5.245 PFLT 3ZBSW	0.00%	DUIRSBNZ5244
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.00%	US912810RP57
FNMA POOL #FS3092 2.5% 04-01-2052 BEO	0.00%	US3140XJNJ82
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-204:	0.00%	US912810TQ13
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	US31418BU797
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	IT0003256820
Australian Dollar Custodial Account – MMF Australian Direct Pr	0.00%	
FUT 07 DEC 23 EURX EUR-BOBL	0.00%	
FHLMC GOLD G67702 4 01-01-2047	0.00%	US3132XCRX53
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	0.00%	US912810TH14
ONEOK INC NEW 6.05% 09-01-2033	0.00%	US682680BL63
GERMANY(FED REP) 0.25% SNR 15/08/28 EURO.01	0.00%	DE0001102457
FNMA POOL #FS3451 2.5% 03-01-2052 BEO	0.00%	US3140XJZR70
ORICA LIMITED	0.00%	AU000000OR11
ZENSHO HOLDINGS CO LTD	0.00%	JP3429300001
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
UTD STATES TREAS FIXED .5% DUE 06-30-2027	0.00%	US912828ZV59
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.00%	JP1201691K75
FNMA POOL #MA4256 2.5% 02-01-2051 BEO	0.00%	US31418DWS79
CELANESE US HLDGS LLC 6.7% 11-15-2033	0.00%	US15089QAY08
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	IT0001278511
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.00%	IT0005323032
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.00%	FR0010070060
TEMENOS AG	0.00%	CH0012453913
ROHM CO LTD NPV TEMP	0.00%	DU06747204D6
FNMA POOL #FM1580 4% 09-01-2049 BEO	0.00%	US3140X4XJ06
ROGERS COMMS INC 4.25% GTD SNR 15/04/32 CAD1	0.00%	CA775109BV27
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.00%	US31418BT559
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00%	US912810SD19
SINO LAND CO LTD HKG	0.00%	HK0083000502
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	US91324PCD24
JAPAN(GOVT OF) 1.1% SNR 20/03/43 JPY50000	0.00%	JP1201841P46
CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1	0.00%	CA135087L690
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG	0.00%	US36179TEZ49
Income Due - THB	0.00%	
MARVELL TECHNOLOGY INC 5.75% 02-15-2029	0.00%	US573874AP91
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00%	US912810RC45
OTSUKA CORPORATION	0.00%	JP3188200004
GLOBAL E ONLINE ORD	0.00%	IL0011741688
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00%	FR0010371401
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00%	ES00000124H4
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00%	JP1300371C98
GETINGE AB-B	0.00%	SE0000202624
UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000	0.00%	GB00BL6C7720
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	ES00000128P8
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	0.00%	US3140J5MF35
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00%	GB00BM8Z2T38
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027	0.00%	US45866FAU84
SHIMADZU CORP	0.00%	JP3357200009
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	US912810RZ30
JAPAN (20 YR TBOND 0.9% .9% 20/06/2042	0.00%	JP1201811N77
GNMAII POOL #MA6930 2.0% 10-20-2050	0.00%	US36179VX53
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	0.00%	US035240AN09
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	US912810SA79

AMGEN INC 5.65% 03-02-2053	0.00%	US031162DT45
WH GROUP LTD	0.00%	KYG960071028
DEMANT A S	0.00%	DK0060738599
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
GERMANY(FED REP) 0% SNR 10/04/26 EUR0.01'183	0.00%	DE0001141836
FEDERAL NATIONAL MORTGAGE ASSOC 3% 10-01-2050	0.00%	US3140QFFX20
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR0.01	0.00%	ES0000011868
META PLATFORMS INC 4.8% 05-15-2030	0.00%	US30303M8M79
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00%	ES00000122E5
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.00%	US36241KZ681
BOOKING HOLDINGS INC 4.75% 11-15-2034	0.00%	XS2555221246
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	0.00%	US91529YAJ55
DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US9128284R87
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.00%	US912810RG58
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	0.00%	US775109CK50
UNITED STATES TREAS NTS 3.625% 12-31-2029	0.00%	US91282CGB19
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01	0.00%	DE0001102440
TELECOM ITALIA CAP 6.375% DUE 11-15-2033	0.00%	US87927VAF58
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	0.00%	US9128284Z04
TOBU RAILWAY CO LTD	0.00%	JP3597800006
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	0.00%	US3140X6GA38
NEW ZEALAND(GOVT) 1.75% SNR 15/05/2041 NZD	0.00%	NZGOVDT541C9
GERMANY(FED REP) 4% SNR 04/01/2037 EUR0.01	0.00%	DE0001135275
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	0.00%	US694308JH19
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
HCA INC SR SECD NT 4.625% 03-15-2052	0.00%	US404119CL13
FHLMC GOLD G60765 3 11-01-2046	0.00%	US31335AZ687
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25	0.00%	ES00000127G9
SPAIN(KINGDOM OF) 2.8% 31/05/2026	0.00%	ES0000012L29
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.00%	JP1103351E98
ITALY(REP OF) 3.4% BDS 01/04/2028 EUR1000	0.00%	IT0005521981
JAPAN (20 YEAR ISSUE) .5% 20/12/2040	0.00%	JP1201751M13
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	0.00%	US842400FZ13
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000	0.00%	GB00BMGR2809
SOUTHERN CO 5.7% 03-15-2034	0.00%	US842587DT18
KOREA(REPUBLIC OF) 3% SNR 10/09/2024 KRW10000	0.00%	KR103502G495
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2020	0.00%	US912828ZF00
FRANCE(GOVT OF) 2.5% 24/09/2026	0.00%	FR001400FYQ4
GERMANY(FEDERAL REPUBLIC) 0.2% NTS EUR1000 14/06/2024	0.00%	DE0001104883
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.00%	IT0005274805
ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'	0.00%	IT0003934657
BELL CANADA 5.85% DEB 10/11/2032 CAD1	0.00%	CA07813ZCK80
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000	0.00%	GB00B6460505
BLOCK INC CDI	0.00%	AU0000187353
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00%	AU000XCLWAI8
MONDAY COM LTD	0.00%	IL0011762130
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000	0.00%	GB00BMBL1G81
SPAIN(KINGDOM OF) 0.0% 31/01/2027	0.00%	ES0000012J15
UTD STATES TREAS 1.75% DUE 12-31-2026	0.00%	US912828YX25
DAIMLER TRUCK FIN 5.4% DUE 09-20-2028	0.00%	US233853AT77
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.00%	JP1201671K12
SCOUT24 SE	0.00%	DE000A12DM80
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/2026	0.00%	NL0009446418
UTD STATES TREAS 1.375% DUE 08-31-2026	0.00%	US912828YD60
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
UNUM GROUP SR NT 4.125% 06-15-2051	0.00%	US91529YAR71
JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000	0.00%	JP1201461D98
MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR	0.00%	MYBMO2000028
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
HOME DEPOT CANADA INC 2.7% 04-15-2025	0.00%	US437076CM21
LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%	
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
FEDERAL HOME LN MTG CORP POOL #RA4349 2.5% DUE 01-01	0.00%	US3133KKZN26
LCH_IRS CHASUS33 17/07/2033 NZD P 4.668% / R 3MBBR 3229	0.00%	
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052	0.00%	US3140MHUW73
AUSTRALIAN GOVT .25% 21/11/2025	0.00%	AU0000095457
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI	0.00%	US3128M94W97

PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033	0.00%	US694308KJ55
JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000	0.00%	ES00000123C7
ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000	0.00%	IT0005413171
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
ARIZONA PUB SVC CO NT 3.35% 05-15-2050	0.00%	US040555DB74
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00%	US03523TB743
BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21	0.00%	US912810QX90
CENOVUS ENERGY INC 5.4% 06-15-2047	0.00%	US15135UAR05
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.5% 09-20-2033	0.00%	US233853AU41
TOYOTA MOTOR CRED 4.05% SNR EMTN 13/09/29 EUR	0.00%	XS2597093009
VOLVO CAR AB	0.00%	SE0016844831
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	0.00%	US19828TAC09
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	0.00%	US13645RBH66
MTR CORP	0.00%	HK0066009694
mitsui chemicals inc	0.00%	JP3888300005
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
ICL GROUP LTD	0.00%	IL0002810146
FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041	0.00%	US3137ADSQ11
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.00%	JP1201491E67
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.00%	DE0001102416
NATL GAS TRANS PLC 1.625% SNR 14/01/2043GBP	0.00%	XS2284250441
JAPAN 20 YEARS .4% 20/06/2040	0.00%	JP1201731L76
GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01	0.00%	DE0001102432
GERMANY(FED REP) 0% SNR 15/02/2031 EUR0.01	0.00%	DE0001102531
JAPAN(GOVT OF) 0.4% SNR 20/09/40 JPY50000	0.00%	JP1201741LA9
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15	0.00%	US912810QU51
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.00%	DE0001135481
REECE LIMITED	0.00%	AU000000REH4
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	GB00B16NNR78
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00%	US3133KJGF30
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00%	ES00000126B2
FEDERAL HOME LN MTG CORP POOL #SD-8089 2.5% 06-01-205	0.00%	US3132DV7A70
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00%	US3133KYT901
SBI HOLDINGS INC NPV	0.00%	JP3436120004
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.00%	DE0001102564
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00%	US5312297220
POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000	0.00%	PL0000114393
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.00%	AU000XCLWAX7
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	GB00BJQWYH73
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US36179TG585
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00%	IT0005001547
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.00%	ES0000012411
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.00%	IT0005045270
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	0.00%	US694308JN86
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00%	US912810QW18
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR	0.00%	XS2388557998
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.00%	FR0014001N46
GERMANY(FED REP) 2.1% BDS 15/11/2029 EUR0.01	0.00%	DE0001102622
FNMA 2.5% MBS 01/04/2050 USD'CA5504F' POOL #CA5504 2.5	0.00%	US3140QDDJ06
FUT DEC 23 CBT 5Y T-NOTE	0.00%	
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	US3132QRB902
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 EUR1000	0.00%	ES0000012K20
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.00%	ES00000126Z1
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.00%	FR0013234333
LOTUS BAKERIES NV	0.00%	BE0003604155
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.00%	US912810RB61
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.00%	IT0003535157
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.00%	GB00B6RNH572
GPT GROUP	0.00%	AU000000GPT8
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 Bf	0.00%	US31329QM403
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
FNMA POOL #FS2380 4% 08-01-2051 BEO	0.00%	US3140XHUE56
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000	0.00%	IT0005127086

NETHERLANDS TBOND 2.0% 15/07/2024 TBOND	0.00%	NL0010733424
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00%	US3140XHB894
EDP FINANCE BV 3.875% SNR 11/03/2030 EUR	0.00%	XS2542914986
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.00%	DE0001102374
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.00%	IT0004923998
KEIO CORP	0.00%	JP3277800003
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.00%	FR0010870956
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.00%	JP1300631K78
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000	0.00%	AU0000083768
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.00%	JP1400041B55
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01	0.00%	BE0000334434
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	0.00%	US55903VBC63
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00%	US437076CQ35
Colombian peso	0.00%	
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	US36179MVR86
GNMA POOL #MA4263 4% 02-20-2047 BEO	0.00%	US36179SWY98
SPAIN(KINGDOM OF) 3.15% BDS 30/04/33 EUR1000	0.00%	ES0000012L52
ITALY(REP OF) 2.65% BDS 01/12/27 EUR1000	0.00%	IT0005500068
SEMCORP INDUSTRIES LIMITED	0.00%	SG1R50925390
BONOS Y 0.0% 31/01/2025	0.00%	ES0000012F92
FRANCE(GOVT OF) 0% BDS 25/02/2025 EUR1'REGS	0.00%	FR0014007TY9
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00%	US36297CTN91
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.00%	ES00000128H5
GERDAU SA	0.00%	BRGGBRACNPR8
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	JP1400091G59
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00%	US210518DA13
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.00%	JP1300331A99
UK(GOVT OF) 4% GILT 22/1/2060 GBPO.01	0.00%	GB00B54QLM75
JAPAN (20 YR TBOND .4% 20/06/2041	0.00%	JP1201771M76
SWIRE PACIFIC	0.00%	HK0019000162
CANADA(GOVT OF) 1.25% BDS 01/03/2027 CAD	0.00%	CA135087M847
JAPAN(GOVT OF) 1.6% SNR 20/12/52 JPY50000	0.00%	JP1300771P16
SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000	0.00%	ES0000012K38
PVTPL LKQ CORP SR NT 5.75% 06-15-2028	0.00%	US501889AC33
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000	0.00%	IT0005365165
CANADA GOVT 1.5% 01/12/2031	0.00%	CA135087N266
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024	0.00%	JP1103331E36
WACKER CHEMIE AG	0.00%	DE000WCH8881
NEMETSCHKE AG	0.00%	DE0006452907
FNMA POOL #BP3414 2.0% 05-01-2036	0.00%	US3140KAYL48
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	0.00%	FR0013404969
FNMA POOL #FM5423 2.5% 01-01-2051 BEO	0.00%	US3140X9AZ81
CHIBA BANK LTD JPY	0.00%	JP3511800009
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-	0.00%	US19828TAE64
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00%	DE0001135366
TELECOM ITALIA SPA	0.00%	IT0003497168
HARGREAVES LANSDOWN PLC	0.00%	GB00B1VZ0M25
HIROSE ELECTRIC JPY	0.00%	JP3799000009
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00%	ES0000012I08
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.00%	GB00B06YGN05
ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000	0.00%	IT0005210650
BONOS Y OBLIG DEL 0.0% 31/01/2026	0.00%	ES0000012G91
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01	0.00%	BE0000341504
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.00%	US912810RK60
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.00%	DE0001102424
GERMANY(FEDERAL) 0.0% 09/10/2026	0.00%	DE0001141844
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00%	DE0001135176
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00%	AU3TB0000168
MPLX LP 2.65% DUE 08-15-2030	0.00%	US55336VBQ23
SOUTHERN CO 5.2% 06-15-2033	0.00%	US842587DR51
BARCLAYS PLC 6.369%-FRN SNR 31/01/31 GBP	0.00%	XS2570940226
CREDIT AGRICOLE SA 6.375%-FRN 14/06/2031GBP	0.00%	FR001400IKV7
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.00%	US36179TSL23
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7417	0.00%	US36179WVG282
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00%	US9128285T35
JAPAN(GOVT OF) 1.1% SNR 20/09/42 JPY50000	0.00%	JP1201821NA5
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.00%	IT0004889033
PVTPL REGAL REXNORD CORP 6.4% DUE 04-15-2033	0.00%	US758750AF08
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00%	IT0005403396
KNORR BREMSE AG	0.00%	DE000KBX1006
AT&T INC 3.5% DUE 09-15-2053 REG	0.00%	US00206RKJ04
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609

AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00%	AU3TB0000135
JAPAN(GOVT OF) 1.4% SNR 20/09/52 JPY50000	0.00%	JP1300761NA3
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00%	US912810RY64
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00%	GB00BMGR2916
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.00%	IT0004513641
FHLMC GOLD G08721 3 09-01-2046	0.00%	US3128MJYT11
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01	0.00%	DE0001102382
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
JAPAN(GOVT OF) 1% SNR 20/03/62 JPY50000'15	0.00%	JP1400151N57
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031	0.00%	US3128P8BJ90
JAPAN (30 YR 1.3% 20/06/2052	0.00%	JP1300751N79
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.00%	JP12011419C6
CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD	0.00%	CA135087M276
COVIVIO	0.00%	FR0000064578
BUONI POLIENNALI 4.4% 4.4% 01/05/2033	0.00%	IT0005518128
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-:	0.00%	US912810QY73
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00%	JP1300421E39
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
FHLMC POOL# RA8751 6.0% 03-01-2053	0.00%	US3133KQWL66
JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000	0.00%	JP1201121975
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.00%	JP1300361C33
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.00%	US912810FP85
GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01	0.00%	DE0001102556
FRANCE(GOVT OF) 2.75% BDS 25/02/2029 EUR1	0.00%	FR001400HI98
WHIRLPOOL CORP USD	0.00%	US9633201069
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00%	JP1201131990
FNMA POOL #BU7573 3% 01-01-2052 BEO	0.00%	US3140M9MX25
GERMANY(FED REP) 1% BDS 15/05/2038 EURO.01	0.00%	DE0001102598
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00%	IT0005367492
JAPAN (2 YR ISSUE) .005% 01/04/2024	0.00%	JP1024351N46
FEDERAL HOME LN MTG CORP POOL #SD1461 3%05-01-2052 BI	0.00%	US3132DNST26
JAPAN(GOVT OF) 0.8% SNR 20/03/42 JPY50000	0.00%	JP1201801N46
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.00%	JP1201051891
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.00%	US912810RU43
JAPAN(GOVT OF) 1.9% SNR 20/12/28 JPY50000	0.00%	JP1201081914
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.00%	IT0005345183
SPAIN(KINGDOM .8% 30/07/2029	0.00%	ES0000012K53
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00%	JP1200951760
FNMA POOL #MA4446 2% 10-01-2041 BEO	0.00%	US31418D5G33
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.00%	DE0001102473
FED HOME LN MTG 2.5% DUE 05-01-2050	0.00%	US3133KH4B90
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000	0.00%	IT0005433690
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.00%	JP12009216C0
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01	0.00%	BE0000291972
BUONI POLIENNALI 1.5 1.5% 01/06/2025	0.00%	IT0005090318
FNMA POOL #FM7815 2% 05-01-2036 BEO	0.00%	US3140XBVH09
ONEOK INC NEW 5.2% DUE 07-15-2048	0.00%	US682680AV54
ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01	0.00%	IT0001086567
JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93	0.00%	JP1200931739
ESR CAYMAN LTD	0.00%	KYG319891092
FHLMC GOLD G67709 3.5% DUE 03-01-2048	0.00%	US3132XCR641
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051	0.00%	US3140M2CY64
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.00%	JP1200891685
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00%	JP1200861647
HOSHIZAKI CORP	0.00%	JP3845770001
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00%	IT0004286966
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00%	US3140FXHP03
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.00%	JP1200851630
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00%	US36179TCX19
UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000	0.00%	GB00BM8Z2S21
CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1	0.00%	CA135087K528
AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000	0.00%	AU0000075681
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEC	0.00%	US68389XCJ28
ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043	0.00%	US775109AZ48
JAPAN(GOVT OF) 2% SNR 20/12/25 JPY50000'84	0.00%	JP1200841615
ITALY(REP OF) 2.8% SNR 01/12/2028 EUR1000	0.00%	IT0005340929

ITALY(REP OF) 1.6% SNR 01/06/2026 EUR1000	0.00%	IT0005170839
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2C	0.00%	GB00B8429V04
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00%	US3128M84A95
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	JP1201721L45
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00%	DK0009922320
FNMA POOL #BU5932 2.0% 12-01-2036	0.00%	US3140M75W22
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01	0.00%	DE0001135085
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.00%	AU0000106411
ITALY(REPUBLIC OF) .45% 15/02/2029	0.00%	IT0005467482
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	US36179Q6Q92
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00%	JP1300321A34
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
JAPAN(GOVT OF) 1.9% SNR 20/06/25 JPY50000	0.00%	JP1200781563
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.00%	ES0000012A89
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00%	IT0005363111
JAPAN (20 YR TBOND .5% 20/12/2041	0.00%	JP1201791N14
OPEN HOUSE GROUP CO LTD	0.00%	JP3173540000
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00%	DE0001102465
SUMITOMO CHEMICAL	0.00%	JP3401400001
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	FR0010171975
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00%	IT0005094088
BECHTLE AG	0.00%	DE0005158703
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	IT0004532559
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNNGP775
AMERICAN EXPRESS CO 5.625% 07-28-2034	0.00%	US025816DK20
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00%	ES0000012B88
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.00%	AU3TB0000150
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.00%	JP1103411FC6
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 RI	0.00%	US912810RQ31
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.00%	JP1103381F34
DOWLAIS GROUP PLC	0.00%	GB00BMWRZ071
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	0.00%	US3138EA5Z64
FORTUNE BRANDS HOME AND SECURITY	0.00%	US34964C1062
BARCLAYS PLC 5.262%-FRN SNR 29/01/34 EUR	0.00%	XS2560422581
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.00%	ES00000127A2
CANADA(GOVT OF) 1% BDS 01/09/2026 CAD1'L930	0.00%	CA135087L930
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.00%	JP1103441G98
SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000	0.00%	ES0000012E51
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00%	NL0012818504
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.00%	BE0000345547
RAKUTEN GROUP INC	0.00%	JP3967200001
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.00%	US912810R596
UNITED KINGDOM GOVT OF 3.75% 29/01/2038	0.00%	GB00BQC4R999
ITALY(REP OF) 0.9% BDS 01/04/2031 EUR1000	0.00%	IT0005422891
LCH_OIS CHASUS33 20/06/2026 GBP P 1DSONIA / R 5.436% 466	0.00%	
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00%	US45687AAG76
Corsair Vantage Airport Fund	0.00%	
SEALED AIR CORP	0.00%	US81211K1007
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.00%	DE0001135226
SG HOLDINGS CO LTD	0.00%	JP3162770006
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	0.00%	US36179TV519
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
FNMA POOL #FS1108 2.5% 09-01-2051 BEO	0.00%	US3140XGGS26
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU0000101792
ITALY(REP OF) 0.95% SNR 01/12/31 EUR1000	0.00%	IT0005449969
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
BQE FED CRED MUT 4.125% SNR 18/09/2030 EUR	0.00%	FR001400KO38
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	IT0004644735
SARTORIUS FIN BV 4.875% GTD SNR 14/09/35EUR	0.00%	XS2676395408
NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR	0.00%	XS2381853279
BP CAP MKTS B.V 4.323% GTD SNR 12/05/35 EUR	0.00%	XS2620585906
ONEOK INC 5.65% 11-01-2028	0.00%	US682680BJ18
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
JAPAN (20 YR TBOND .5% 20/03/2038	0.00%	JP1201641J38
DELTA AIR LINES INC	0.00%	US2473617023
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	BE0000347568
GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01	0.00%	DE0001102333

JAPAN(GOVT OF) 0.5% SNR 20/09/41	JPY50000	0.00%	JP1201781MA3
JAPAN(GOVT OF) 0.5% SNR 20/06/38	JPY50000	0.00%	JP1201651J76
GERMANY(FED REP) 5.625% SNR 04/01/28	EUR0.01	0.00%	DE0001135069
JAPAN(GOVT OF) 0.6% SNR 20/12/36	JPY50000	0.00%	JP1201591GC4
MORGAN STANLEY 2.943% DUE	01-21-2033	0.00%	US61747YEL56
GERMANY(FED REP) 0% SNR 13/10/23	EUR0.01'178	0.00%	DE0001141786
AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031	AUD1000	0.00%	AU0000047003
MITSUBISHI HC CAPITAL INC		0.00%	JP3499800005
ENGIE 4.25% SNR EMTN 11/01/43	EUR	0.00%	FR001400F1M1
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	0.00%	GB00B39R3707
JAPAN POST INSURANCE CO LTD		0.00%	JP3233250004
JAPAN(GOVT OF) 0.5% SNR 20/09/36	JPY50000	0.00%	JP1201581G90
JAPAN(GOVT OF) 0.6% SNR 20/09/37	JPY50000	0.00%	JP1201621H91
LCH_IRS CHASUS33 21/03/2033 NZD P 4.404% / R 3MBBR 3229		0.00%	
FHLMC POOL #QN6604 2.0% 06-01-2036		0.00%	US3133GDKR08
IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475		0.00%	DUIRSJAN2143
FRANCE(GOVT OF) T BOND 3.0% 25/05/2033		0.00%	FR001400H7V7
ITALY(REP OF) 1.35% SNR 01/04/30	EUR1000	0.00%	IT0005383309
ITALY(REP OF) 1.45% SNR 15/11/24	EUR1000	0.00%	IT0005282527
FUT PUT DEC 23 U.S. T-BONDS 1110		0.00%	
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27	AUD1000	0.00%	AU000XCLWAQ1
PVTPL CSL FINANCE PLC 4.625% DUE	04-27-2042/04-27-202	0.00%	US12661PAD15
AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030		0.00%	AU0000087454
SPAIN(KINGDOM OF) 0.25% SNR 30/07/24	EUR1000	0.00%	ES0000012E85
GERMANY(FED REP) 1.8% BDS 15/08/2053	EUR0.01	0.00%	DE0001102614
SHELL INTL FIN B V 2.875% DUE 11-26-2041		0.00%	US822582CK64
ITALY(REP OF) 3.25% SNR 01/09/46	EUR1000	0.00%	IT0005083057
GERMANY(FED REP) 0% GTD SNR 18/10/24	EUR0.01	0.00%	DE0001141802
PVTPL ERAC USA FINANCE LLC 5.4%	05-01-2053	0.00%	US26884TAX00
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28	AUD1000	0.00%	AU000XCLWAU3
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41	JPY50000	0.00%	JP1300341B39
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI		0.00%	US912810QA97
FNMA POOL #FM3914 3.5% 05-01-2047	BEO	0.00%	US3140X7K407
GERMANY(FED REP) 0% SNR 15/05/2035	EUR0.01	0.00%	DE0001102515
ONEOK INC 6.625% DUE 09-01-2053		0.00%	US682680BN20
JAPAN(GOVT OF) 1.4% SNR 20/03/53	JPY50000	0.00%	JP1300781P48
ING GROEP N.V. 2.125%-FRN LT2 26/05/31	EUR	0.00%	XS2176621170
UK(GOVT OF) 3.5% BDS 22/10/2025	GBP1000	0.00%	GB00BPCJD880
NETHERLANDS GOVT NETH GOVT 0.25%	DUE 15/07/2025	0.00%	NL0011220108
AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32	EUR	0.00%	FR001400CND2
BRITISH TELECOM 3.375% GTD SNR 30/08/32	EUR	0.00%	XS2496028924
BRISTOL-MYERS SQUIBB CO 3.55%	03-15-2042	0.00%	US110122DV75
ITALY(REP OF) 2.2% SNR 01/06/2027	EUR1000	0.00%	IT0005240830
BELGIUM(KINGDOM) 1% SNR 22/06/26	EUR0.01'77'	0.00%	BE0000337460
JAPAN(GOVT OF) 0.5% SNR 20/03/60	JPY50000	0.00%	JP1400131L54
SING INVESTMENTS FINANCE LTD		0.00%	SG1S02002305
JAPAN(GOVT OF) 2.2% BDS 20/03/31	JPY50000	0.00%	JP1201251B37
FEDERAL HOME LOAN BANKS 3% 01-01-2052		0.00%	US3132DVL869
JAPAN(GOVT OF) 1.8% SNR 20/09/43	JPY50000	0.00%	JP1300401D91
NETHERLANDS GOVERNMENT 2.75% 15/01/2047		0.00%	NL0010721999
UK(GOVT OF) 1.75% SNR 22/01/49	GBP1000	0.00%	GB00BFWFPP71
META PLATFORMS INC 5.75%	05-15-2063	0.00%	US30303M8R66
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037	EUR1000	0.00%	ES0000012932
NEW WORLD DEVELOPMENT CO LTD		0.00%	HK0000608585
NETHERLANDS KING 0.5% SNR 15/07/26	EUR1'REGS	0.00%	NL0011819040
GERMANY(FED REP) 0% SNR 15/08/2050	EUR0.01	0.00%	DE0001102481
ITALY(REPUBLIC OF) 3.5% 15/01/2026		0.00%	IT0005514473
SOUTH CAL EDISON 6% DUE 01-15-2034		0.00%	US842400ES88
FRANCE(GOVT OF) 144A	0.75% SNR BDS 25/05/20!	0.00%	FR0014004J31
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28	AUD1000	0.00%	AU000XCLWAR9
ITALY(REP OF) 0.5% BDS 01/02/2026	EUR1000	0.00%	IT0005419848
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029		0.00%	US20268JAB98
SEIKO EPSON CORPORATION		0.00%	JP3414750004
JAPAN (20 YEAR ISSUE) 1.7% DUE	20/06/2033	0.00%	JP1201451D66
JAPAN (40 YR TBOND) .7% 20/03/2061		0.00%	JP1400141M51
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971	3.0%	0.00%	US3133KJQ67
UK(GOVT OF) 1.75% SNR 22/07/57	GBP1000	0.00%	GB00BD0XH204
BONOS Y OBLIG DE 144A .5% 31/10/2031		0.00%	ES0000012I32
POLAND(REPUBLIC) .25% 25/10/2026		0.00%	PL0000113460
JAPAN (20 YR 0.3% .3% 20/09/2039		0.00%	JP1201701KA5
GERMANY(FEDERAL REPUBLIC)	4.25% BDS 04/07/2039 E	0.00%	DE0001135325
JAPAN(GOVT OF) 1.6% SNR 20/03/33	JPY50000	0.00%	JP1201431D38

FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.00%	PL0000107611
ITALY(REPUBLIC OF) 0.0% 01/04/2026	0.00%	IT0005437147
SPAIN(KINGDOM OF) .8% 30/07/2027	0.00%	ES0000012G26
NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A	0.00%	NL0015031501
LCH_OIS CHASUS33 07/09/2028 GBP P 1DSONIA / R 4.818% 475	0.00%	
GERMANY(FED REP) 0% BDS 16/04/2027 EURO.01	0.00%	DE0001141851
OTC DER CASH COLL REC FROM BARCLAYS	0.00%	
BELGIUM(KINGDOM) .35% 22/06/2032	0.00%	BE0000354630
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00%	JP1201481E36
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00%	JP1201761M45
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00%	COL17CT03748
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901
OJI HOLDINGS CORP	0.00%	JP3174410005
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00%	US3140QMV680
JAPAN(GOVT OF) 0.8% SNR 20/12/47 JPY50000	0.00%	JP1300571HC4
FANNIE MAE POOL #FN CA6614 3.0% 08-01-2050 USD	0.00%	US3140QEK433
GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01	0.00%	DE0001102523
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
FHLMC POOL #SD8186 3.5% 11-01-2051	0.00%	US3132DWCX92
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	0.00%	US91324PEX69
FUT DEC 23 US 2YR T-NOTE	0.00%	
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	0.00%	IT0005416570
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 B1	0.00%	US3132M9BZ64
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	0.00%	US91324PES74
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00%	US31418DWR96
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00%	US03040WAX39
JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00%	XS2054210252
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
TARGA RES CORP 4.2% 02-01-2033	0.00%	US87612GAA94
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	JP1201401C92
CVS HEALTH CORP 5.875% 06-01-2053	0.00%	US126650DZ02
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.00%	ES0000012G34
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	0.00%	US797440CA05
BECTON DICKINSON .334% 13/08/2028	0.00%	XS2375844144
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	NL0012171458
AMGEN INC 5.6% DUE 03-01-2043	0.00%	US031162DS61
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
ITALY(REP OF) 2.5% BDS 01/12/2032 EUR1000	0.00%	IT0005494239
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
AT&T INC 3.5% DUE 06-01-2041	0.00%	US00206RJZ64
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	0.00%	US437076CC49
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00%	GB00B669WX96
RATIONAL AG	0.00%	DE0007010803
ITALY(REPUBLIC OF) 3.8% 15/04/2026	0.00%	IT0005538597
FNMA POOL #FS1911 3% 08-01-2051 BEO	0.00%	US3140XHDR52
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.00%	JP1103491HC4
JAPAN(GOVT OF) 0.7% SNR 20/03/51 JPY50000	0.00%	JP1300701M48
HESS CORP 5.6% DUE 02-15-2041	0.00%	US42809HAD98
JAPAN (30 YR TBOND) .7% 20/06/2051	0.00%	JP1300711M79
SECURITAS AB	0.00%	SE0000163594
GERMANY(FED REP) 0% BDS 15/08/2030 EURO.01	0.00%	DE0001030708
ABBVIE INC 4.45% DUE 05-14-2046	0.00%	US00287YAW93
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.00%	DE0001135143
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AU	0.00%	AU000XCLWAG2
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.00%	SG3254976487
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00%	US20030NDK46
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	0.00%	XS2298459426
FRANCE(GOVT OF) 3% BDS 25/05/2054 EUR1'144A	0.00%	FR001400FTH3
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.00%	ES00000124C5
ITALY(REP OF) 0.6% BDS 01/08/2031 EUR1000	0.00%	IT0005436693
TRY BNP PARIBAS A/C	0.00%	
SAMSE SA	0.00%	FR0000060071
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.00%	GB00B128DP45

HIKARI TSUSHIN INC	0.00%	JP3783420007
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
ORACLE CORP 4.9% 02-06-2033	0.00%	US68389XCP87
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2553
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	0.00%	JP1201601H38
MPLX LP 4.5% 04-15-2038	0.00%	US55336VAM28
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASE I	0.00%	
BELGIUM KINGDOM 2.6% 22/06/2024	0.00%	BE0000332412
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	US3137ANKY09
ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000	0.00%	IT0005386245
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	0.00%	JP1201611H69
ROGERS COMMS INC 5.25% GTD SNR 15/04/52 CAD1	0.00%	CA775109BX82
JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000	0.00%	JP1300641KA3
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI	0.00%	US912810PX00
ITALY(REP OF) 2.8% BDS 15/06/2029 EUR1000	0.00%	IT0005495731
NGK INSULATORS LTD	0.00%	JP3695200000
UK(GOVT OF) 4.5% BDS 07/06/2028 GBP1000	0.00%	GB00BMF9LG83
BELGIUM KINGDOM TBOND 3.75% 22/06/2045	0.00%	BE0000331406
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00%	US36180GC324
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	ES0000012H41
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	JP1201571G68
AMGEN INC 5.75% DUE 03-02-2063	0.00%	US031162DU18
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	GB00BJLR0116
JAPAN METROPOLITAN FUND INVEST	0.00%	JP3039710003
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	0.00%	DE0001135044
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	JP1201541F90
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	US912828Y792
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00%	SG2D18969584
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	0.00%	BE0000320292
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.00%	GB00BDCHBW80
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	0.00%	US694308KK29
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00%	US3140X6WG24
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	JP1400111J52
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.00%	JP1300231675
JARDINE CYCLE & CARR	0.00%	SG1B51001017
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00%	NO0010705536
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	JP1201171A43
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.00%	JP1201711L13
Australian Dollar Custodial Account – MIF Global Unlisted Infra:	0.00%	
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202	0.00%	US842400HT35
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00%	JP13002918A0
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	US3140X6MR98
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
FNMA POOL #FS0973 3% 08-01-2050 BEO	0.00%	US3140XGCK36
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00%	DK0009923567
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
TOHO CO LTD JPY	0.00%	JP3598600009
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.00%	FR0013480613
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.00%	JP1300601JA9
FED HOME LN MTG 2% DUE 11-01-2051	0.00%	US3133KNA946
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00%	US36179RNX34
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
HANG MINI 2310 FUT	0.00%	DU00HMI23101
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	GB00BYYMZX75
JAPAN (30 YR 0.6% .6% 20/06/2050	0.00%	JP1300671L78
BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01	0.00%	BE0000350596
FUTURES MARGIN-SGD	0.00%	
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.00%	GB00BMBL1F74
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	US91324PDT66
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.00%	JP1400021950
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	0.00%	US3133KMLL71
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	US31416XHP87
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
CANADA GOVT BD 2.0% 01/06/2032	0.00%	CA135087N597
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.00%	US3140FTAP63
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	0.00%	BE0000335449

SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00%	ES00000128C6
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.00%	GB00BLPK7334
FEDERAL HOME LN MTG CORP POOL #SB8048 2.0% DUE 06-01	0.00%	US3132D55H15
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00%	US912810FM54
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.00%	BE0000324336
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00%	JP1201421D22
FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050	0.00%	US01F0126A92
JAPAN .7% 20/06/2048 JPY	0.00%	JP1300591J79
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00%	DE0001102549
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00%	JP1201101944
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00%	JP1201341C38
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01	0.00%	US3133AQUG00
CYBERAGENT INC	0.00%	JP3311400000
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00%	JP1201321BC7
MORGAN STANLEY 5.948% DUE 01-19-2038	0.00%	US61747YFB65
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 Bf	0.00%	US3128P8A840
SPAIN(KINGDOM OF) 3.55% BDS 3.55% 31/10/2033	0.00%	ES0000012L78
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00%	GB00BFMFCN652
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00%	JP1201361C58
CALL FXO UBSWGB2L 22/11/2023 EUR/USD 1.075 European 47f	0.00%	
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00%	US437076CP51
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
FNMA POOL #BX1766 5% 11-01-2052	0.00%	US3140N56C33
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00%	GB0002404191
JAPAN (30 YR TBOND .7% 20/12/2050	0.00%	JP1300691M16
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	US31409JITQ30
FNMA POOL #MA3121 4% 09-01-2047 BEO	0.00%	US31418CPF58
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	ES0000012B47
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.00%	AU3TB0000192
JAPAN(GOVT OF) 0.5% SNR 20/03/49 JPY50000	0.00%	JP1300621K47
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	0.00%	ES0000012H33
WENDEL INVESTISSEMENT	0.00%	FR0000121204
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	US3138XBAY07
BELGIUM(KINGDOM) 3% BDS 22/06/2033 EURO.01	0.00%	BE0000357666
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
CITY DEVELOPMENTS	0.00%	SG1R89002252
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00%	ES00000128E2
CANADA(GOVT OF) 2% SNR 01/06/2028 CAD1'H235	0.00%	CA135087H235
JAPAN(GOVT OF) 0.6% SNR 20/09/50 JPY50000	0.00%	JP1300681LA7
FUT DEC 23 10 YR T-NOTES	0.00%	
TWD BNP PARIBAS A/C	0.00%	
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
ITALY(REPUBLIC OF) 144A 4.0% 30/04/2035	0.00%	IT0005508590
CK INFRASTRUCTURE	0.00%	BMG2178K1009
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00%	IT0005177909
DENTSPLY SIRONA INC	0.00%	US24906P1093
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	0.00%	US91324PEE88
DENMARK(KINGDOM) 0.5% SNR 15/11/2029 DKK0.01	0.00%	DK0009923807
LIXIL CORPORATION	0.00%	JP3626800001
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEC	0.00%	US806851AH43
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	IT0005217390
HOME DEPOT INC 1.5% 09-15-2028	0.00%	US437076CH36
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	0.00%	US3140X63P45
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00%	US210518DJ22
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.00%	FR0000187635
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.00%	ES0000012K46
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.00%	JP1400051C51
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	US31417YVW54
HONGKONG LAND HOLDINGS LTD	0.00%	BMG4587L1090
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	0.00%	NL0015000RP1
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087Z568
PUT FXO UBSWGB2L 31/01/2024 GBP/USD 1.2 European 46715	0.00%	
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38

AUSTRALIAN GOVERNMENT CGL 3.75% 21/05/2034	0.00%	AU0000249302
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	JP1201331C14
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	US31417YW524
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00%	JP13002717A6
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00%	NL0013332430
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2051	0.00%	US3132DPKP26
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
RONGAN PROPERTY ORD A	0.00%	CNE0000000R6
ITALY(REP OF) 3.35% SNR 01/03/35 EUR1000	0.00%	IT0005358806
FNMA POOL #FM9210 3% 10-01-2051 BEO	0.00%	US3140XDGU41
ITALY(REP OF) 3.25% BDS 01/03/38 EUR1000	0.00%	IT0005496770
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.00%	JP1300411DC2
SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000	0.00%	ES0000012G00
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.00%	JP1300501G30
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	JP1400031A58
CVS HEALTH CORP SR NT 6% 06-01-2063	0.00%	US126650EA42
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0	0.00%	US644188BG83
FUT 07 DEC 23 EURO BUXL BND	0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.00%	JP1300561H93
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 B	0.00%	US3128P8BL47
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	0.00%	US209111FY40
JPMORGAN CHASE & CO 4.586% 04-26-2033	0.00%	US46647PDC77
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040	0.00%	ES0000012G42
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.00%	JP1201211A94
BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01	0.00%	BE0000351602
NETHERLANDS KING 0% BDS 15/07/2031 EUR1	0.00%	NL00150006U0
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
NETHERLANDS KING 0% BDS 15/01/2038 EUR1	0.00%	NL0015000B11
PUT FXO CITIUS33 11/09/2023 USD/JPY 145 European 4752210	0.00%	
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01	0.00%	BE0000353624
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
BUONI POLIENALI CORPBOND .95% 01/03/2037	0.00%	IT0005433195
FEDERAL HOME LN MTG CORP POOL #QD3265 1.5% 11-01-205	0.00%	US3133B0TW34
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 B	0.00%	US3128MJYY06
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00%	US59259YGF07
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	JP1201561G37
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
FNMA POOL #FM8981 3% 10-01-2051 BEO	0.00%	US3140XC6T06
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
ITALY(REPUBLIC OF) 4.0% 30/10/2031	0.00%	IT0005542359
NETHERLANDS GOVERNMENT 2.0% 144A 15/01/2054	0.00%	NL00150012X2
NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00%	US91324PBW14
FEDERAL HOME LN MTG CORP POOL #QG0749 5%04-01-2053 B	0.00%	US3133C0ZN50
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	JP1400121K57
FNMA POOL #FM9330 3% 07-01-2051 BEO	0.00%	US3140XDLL86
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051	0.00%	US3133KME924
FNMA POOL #CB0737 3.0% 06-01-2051	0.00%	US3140QKZB74
FNMA POOL #FS3026 2.5% 11-01-2051 BEO	0.00%	US3140XJLG61
DIASORIN SPA	0.00%	IT0003492391
FEDERAL NATIONAL MORTGAGE ASSOC 1.5% 10-01-2051	0.00%	US3140M8W627
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	US31418BMM53
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00%	JP1201291B88
UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000	0.00%	GB00BM8Z2V59
BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01	0.00%	BE0000348574
KOEI TECMO HOLDING NPV	0.00%	JP3283460008
FHLMC POOL #0665 3.0% 08-01-2051	0.00%	US3132DMW279
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00%	JP1300661L47
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00%	JP1300541H31
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00%	JP1300551H61
FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1	0.00%	FR0013154028
SPAIN(KINGDOM OF) T BD 144A 3.9% 30/07/2039	0.00%	ES0000012L60

ITALY(REP OF) 3.1% SNR 01/03/2040	EUR1000	0.00%	IT0005377152
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032		0.00%	BE0000326356
NEW YORK & FIXED 2.606% DUE 08-01-2060		0.00%	US649322AJ38
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO		0.00%	US3138LTX603
CHINA GALAXY SECURITIES CO LTD		0.00%	CNE100002FG7
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037		0.00%	ES0000012124
MONETARY AUTH OF SING 3.375% 01/09/2033		0.00%	SG3261987691
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203		0.00%	US11135FBT75
FNMA POOL #BT2752 2.0% 08-01-2036		0.00%	US3140LRBW75
CIE (Communications Investment Europe S.à r.l.)		0.00%	
JAPAN(GOVT OF) 2.5% SNR 20/06/34	JPY50000	0.00%	JP1300151485
AUSTRALIA(CMNWLTH) 3.5% BDS 21/12/2034	AUD1000	0.00%	AU0000274706
FNMA POOL #AU5848 3.5% 09-01-2043 BEO		0.00%	US3138X5QA80
BELGIUM(KINGDOM) 1.25% SNR 22/04/33	EURO.01	0.00%	BE0000346552
JAPAN(GOVT OF) 1.4% SNR 20/12/45	JPY50000	0.00%	JP1300491FC9
ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036		0.00%	IT0005402117
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR		0.00%	BE0000331406
AMERICAN WTR CAP CORP 3.45% 06-01-2029		0.00%	US03040WAU99
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050		0.00%	US3140KLH478
CANADA(GOVT OF) 4% SNR 01/06/2041	CAD1'YQ12	0.00%	CA135087YQ12
NETHERLANDS KING 0% BDS 15/01/2052 EUR1		0.00%	NL0015614579
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044		0.00%	JP1300431E60
ORACLE CORPORATION JAPAN		0.00%	JP3689500001
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049		0.00%	US797440BX17
ROCKWOOL A/S		0.00%	DK0010219153
ANHEUSER-BUSCH 4.375% DUE 04-15-2038		0.00%	US035240AM26
GERMANY(FEDERAL TBOND 0.0% 15/08/2050		0.00%	DE0001030724
FNMA POOL #BH5388 3.5% 09-01-2047 BEO		0.00%	US3140GT7A21
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000		0.00%	IT0005480980
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000		0.00%	GB00BMBL1D50
GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG		0.00%	US36179TJX46
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046		0.00%	US3132WJEV96
BELGIUM KINGDOM 1.9% 22/06/2038		0.00%	BE0000336454
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29	SEK5000	0.00%	SE0011281922
SOUTHN CAL EDISON 5.95% DUE 02-01-2038		0.00%	US842400FH15
ABBVIE INC 4.4% DUE 11-06-2042		0.00%	US00287YAM12
ITALY(REP OF) 1.5% SNR 30/04/2045	EUR1000	0.00%	IT0005438004
JPMORGAN CHASE & CO 4.452% 12-05-2029		0.00%	US46647PAX42
FEDERAL HOME LN MTG CORP POOL #QF1653 5%DUE 10-01-20		0.00%	US3133BNZ552
CANADA(GOVT OF) 5% DEB 01/06/2037	CAD1000	0.00%	CA135087XW98
JAPAN(GOVT OF) 1.6% SNR 20/06/30	JPY50000	0.00%	JP1201201A88
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.6		0.00%	US842400HF31
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000		0.00%	CA135087WL43
FRANCE(GOVT OF) 0.5% BDS 25/06/44	EUR1'REGS	0.00%	FR0014002JM6
SITC INTERNATIONAL		0.00%	KYG8187G1055
JAPAN(GOVT OF) 1.9% SNR 20/03/53	JPY50000	0.00%	JP1400061D58
NUVEI CORP		0.00%	CA67079A1021
ITALY(REP OF) 1.7% SNR 01/09/2051	EUR1000	0.00%	IT0005425233
GNMA POOL #709861 5.5% 11-15-2039 BEO		0.00%	US36297ETS45
CITIGROUP INC NT 3.07% 02-24-2028		0.00%	US172967NG21
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI		0.00%	US31335CAH79
JAPAN(GOVT OF) 1.4% SNR 20/09/45	JPY50000	0.00%	JP1300481F92
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031		0.00%	US03040WAY12
GNMA POOL 5.5 09-15-2035 BEO		0.00%	US3622A2BQ42
FHLMC GOLD C09063 4 08-01-2044		0.00%	US31292SB824
JAPAN(GOVT OF) 0.6% SNR 20/12/46	JPY50000	0.00%	JP1300531GCO
UK(GOVT OF) 4% BDS 22/10/2063 GBP1000		0.00%	GB00BMF9LF76
GNMA POOL #MA4962 3.5% 01-20-2048 BEO		0.00%	US36179TQP39
Australian Dollar Custodial Account – MIF Global Unlisted Infra:		0.00%	
FNMA POOL #BD7522 3.5% 09-01-2046 BEO		0.00%	US3140FFLC38
ITALY(REP OF) 4.35% BDS 01/11/33 EUR1000		0.00%	IT0005544082
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG		0.00%	US912810FG86
AEON STORES HK CO HKD0.20		0.00%	HK0000084183
SOUTHWEST AIRLINES CO USD		0.00%	US8447411088
BELGIUM(KINGDOM) 3% SNR 22/06/34	EURO.01'73'	0.00%	BE0000333428
JAPAN(GOVT OF) 1.7% SNR 20/03/54	JPY50000	0.00%	JP1400071E55
DENMARK(KINGDOM) 0% SNR SEC 15/11/31	DKK0.01	0.00%	DK0009924102
Indonesian rupiah		0.00%	
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I		0.00%	US912810FJ26
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BI		0.00%	US3128P8CC39
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032		0.00%	US46647PCR55
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYSBANK PLC		0.00%	

CME_OIS CHASUS33 07/11/2053 USD P 3.353% / R 1DSOFR 468	0.00%
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	0.00% US36179TG411
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	0.00% US58933YBF16
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00% JP1400081F45
BELGIUM(KINGDOM) 3.3% BDS 22/06/2054 EURO.01	0.00% BE0000358672
FHLMC GOLD Q41008 3.5 06-01-2046	0.00% US3132WEDN92
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00% US3140H23B24
BONOS Y OBLIG DEL 144A 3.45% 30/07/2043	0.00% ES0000012K95
FRANCE(GOVT OF) TBOND 1.25% 25/05/2038	0.00% FR0014009O62
Outstanding Settlement Payments - JPY	0.00%
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00% US36230NZR96
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00% US31418CG406
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00% SE0007125927
MXN BNP PARIBAS A/C	0.00%
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00% SE0002829192
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK500	0.00% SE0004517290
FRANCE(GOVT OF) 144A 2.5% 25/05/2043	0.00% FR001400CMX2
FNMA POOL #BX2229 5% 12-01-2052	0.00% US3140N6PP15
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	0.00% US842400GK35
CONS EDISON CO N Y 4.5% DUE 05-15-2058	0.00% US209111FF50
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00% SE0009496367
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00% US3140JGR800
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031	0.00% AU000XCLWAP3
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01	0.00% BE0000344532
Income Due - MXN	0.00%
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00% US3140H6C802
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	0.00% US91324PET57
ITALY(REP OF) 4.5% BDS 01/10/2053 EUR1000	0.00% IT0005534141
FNMA 2.5% MBS 01/07/2050 USD'CA6347F' POOL #CA6347 2.5	0.00% US3140QEER23
CONS EDISON CO N Y 3.875% DUE 06-15-2047	0.00% US209111FL29
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00% US31418BQ902
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00% BE0000343526
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00% US36179TCW36
FHLMC GOLD J17644 3.5 01-01-2027	0.00% US3128PXP595
FNMA POOL #BW9308 5% 09-01-2052 BEO	0.00% US3140N2KW07
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	0.00% US210518CU85
SAN DIEGO GAS & 4.15% DUE 05-15-2048	0.00% US797440BW34
FNMA POOL #CA4794 3.0% DUE 12-01-2049	0.00% US3140QCKG01
CONS EDISON CO N Y 4.625% DUE 12-01-2054	0.00% US209111FF50
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00% US31371NPJ80
MSCI SING 2310 FUT	0.00% SGXDB1293743
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00% US3132WJEU14
WMGUI3 Cash Sub-Acct	0.00%
WYNYARD GROUP LTD TEMP	0.00% DU00WYNNZDZ1
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	0.00% AU000XCLWAM0
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00% US3140F8BQ97
FHLMC GOLD Q44452 3 11-01-2046	0.00% US3132WH5N19
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00% CA135087C939
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00% US31374CL534
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000	0.00% SE0013935319
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	0.00% US209111FD03
SPAIN(KINGDOM OF) 1% BDS 30/07/2042 EUR1000	0.00% ES0000012J07
BELGIUM(KINGDOM) 144A 1.4% 22/06/2053	0.00% BE0000355645
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00% US3138MOCZ10
Income Due - SEK	0.00%
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00% US3140F4UB04
MPLX LP 4% 03-15-2028	0.00% US55336VAR15
MONDELEZ INTL INC 0.25% 17/03/2028 DUAL CURR	0.00% XS2312722916
Income Due - ZAR	0.00%
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00% US3140FHLJ47
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01	0.00% BE0000340498
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00% US31418BQL35
UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000	0.00% GB00BLBDX619
SAN DIEGO GAS & 4.5% DUE 08-15-2040	0.00% US797440BM51
FHLMC GOLD Q45094 3 12-01-2046	0.00% US3132WJUU30
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00% FR0014001NN8
AMERCO INC	0.00% US0235861004
JQW PLC ORD NPV	0.00% JE00BGCZHC53
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00% DK0009924029
SOUTH CAL EDISON 4% DUE 04-01-2047	0.00% US842400GG23
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00% ES0000012H58
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00% US31417Y6Q53

Swiss franc	0.00%
FOX CORP COM	0.00% US35137L2043
Mexican peso	0.00%
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00% US36179RFX18
FINABLR PLC	0.00% GB00BJ7HMMW26
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B	0.00% US3132Y2HF64
South Korean won	0.00%
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00% US3138XW4543
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	0.00% US209111FV01
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00% US31418AD548
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00% US31417CRL18
CONS EDISON CO N Y 3.85% DUE 06-15-2046	0.00% US209111FH17
MYR BNP PARIBAS A/C	0.00%
INVESCO LIMITED	0.00% BMG491BT1088
Polish zloty	0.00%
CANADA(GOVT OF) 2.75% BDS 01/12/2055 CAD1	0.00% CA135087P998
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00% SE0015193313
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00% US36180HSP46
Outstanding Settlement Payments - TWD	0.00%
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00% US36180CRC54
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00% IT0005441883
WESTPAC	0.00%
Income Due - CHF	0.00%
JPMORGAN CHASE & CO 1.953% 02-04-2032	0.00% US46647PBX33
SAN DIEGO GAS & 3.75% DUE 06-01-2047	0.00% US797440BV50
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00% US31417YW607
FUT DEC 23 SFE 3Y T-BOND	0.00%
NT Passive FX overlay 139% (ZMTLIP)	0.00%
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00% US36292CMK70
CAPITALAND ASCOTT TRUST	0.00% SGXC16332337
PHP BNP PARIBAS A/C	0.00%
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.00% US373334JW27
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00% US36296KPB25
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00% SE0016102115
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE C	0.00% US3138ALKA40
Danish krone	0.00%
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00% US36291PX433
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	0.00% US525ESC2W88
CONSTELLATION SOFT COM NPV 29092023 SR RTS	0.00% CA21037X1428
Swedish krona	0.00%
New Israeli shekel	0.00%
Singapore dollar	0.00%
Norwegian krone	0.00%
Income Due - SGD	0.00%
Outstanding Settlement Payments - SGD	0.00%
GAZPROM PJSC-SPON ADR	0.00% US3682872078
CZK BNP PARIBAS A/C	0.00%
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2	0.00% US83405RAB33
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00% US80585Y3080
NK LUKOIL PAO	0.00% US69343P1057
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	0.00% US06759MAA99
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-	0.00% US75907PAA84
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	0.00% US57109TAB26
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	0.00% US38137PAN06
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00% US6074091090
PHOSAGRO PJSC GDR	0.00% US71922G3083
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	0.00% US38137MAF41
NOVATEK PJSC	0.00% US6698881090
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00% BE6344703309
TAKEON NZD	0.00%
CONSTELLATION SOFT COM STK NPV TEMP	0.00% DU0B15C4L6W0
FX COLLATERAL PAYABLE TO CITIBANK LIMITED, SYDNEY	0.00%
TAKEON EUR	0.00%
JAPAN 2 YEAR .005% 01/03/2024	0.00% JP1024341N31
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00% GB00BMGR2791
CANADA(GOVT OF) 0.75% BDS 01/02/2024 CAD1	0.00% CA135087M920
KRW BNP PARIBAS A/C	0.00%
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00% GB00BFWFPL34
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00% AU3TB0000143
BAYER 7.0% 25/09/2083	0.00% XS2684846806
BNP PARIBAS 6%-FR SNR EMTN 18/08/29 GBP	0.00% FR00140017U8

PVTPL BANIJAY ENTMT S A S 8.125% 05-01-2029	0.00%	US060335AB23
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.00%	CA135087WV25
FUT SEP 23 CME 3MO SOFR	0.00%	
ANZ BANK NZ 11AM A/C	0.00%	
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	0.00%	
FUT DEC 23 SFE 10Y T-BOND	0.00%	
LCH_IRS CHASUS33 06/07/2025 NZD P 3MBBR / R 5.515% 4676	0.00%	
FUT 07 DEC 23 EURX E-SCHATZ	0.00%	
LCH_IRS CHASUS33 04/08/2025 SEK P 3MSTBOR / R 3.86% 4711	0.00%	
TOPIX INDEX 2312 FU	0.00%	DU00TPX23124
LCH_OIS CHASUS33 03/08/2028 CAD P 1DCORRA / R 4.004% 47:	0.00%	
ICE_CDX CHASUS33 12/20/2027 BUY CDX.NA.HY.39 32299-7114	0.00%	
FUT 07 DEC 23 EURX EUR-BUND	0.00%	DE000C7PB9Y5
49813671 IRS ANZ NZD 110725 RFXD 5.733 PFLT 3ZBSW	0.00%	DU0498136711
LCH_OIS CHASUS33 15/06/2028 CAD P 1DCORRA / R 3.881% 46:	0.00%	
LCH_IRS CHASUS33 16/06/2028 EUR P 6MEURIB / R 3.166% 465	0.00%	
DJ EUR ST50 2312 FU	0.00%	DE000C6JGBY9
FUT DEC 23 ME 10Y CDN BND	0.00%	
LCH_IRS CHASUS33 27/02/2025 NZD P 3MBBR / R 5.37% 45114:	0.00%	
LCH_IRS CHASUS33 17/07/2025 NZD P 3MBBR / R 0 32299-7137	0.00%	
10708350 IRS WBC NZD 280926 RFXD 5.3975 PFLT 3ZBSW	0.00%	DU0107083502
SPI 200 2312 FUT	0.00%	DU00SPI23127
LCH_IRS CHASUS33 20/03/2025 NZD P 3MBBR / R 4.955% 3229:	0.00%	
IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW	0.00%	DUIRSNZD1936
IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW	0.00%	DUIRSNZD1993
126325389 IRS CBA NZD 110426 RFXD 4.745 PFLT 3ZBSW	0.00%	DU1263253897
CME_OIS CHASUS33 05/31/2028 USD P 1DSOFR / R 3.68% 4629	0.00%	
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	0.00%	DUIRSNZD1811
LCH_IRS CHASUS33 19/07/2025 NZD P 3MBBR / R 5.376% 4689:	0.00%	
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00%	DUWC89284092
LCH_IRS CHASUS33 10/02/2033 EUR P 6MEURIB / R 2.908% 449	0.00%	
LCH_OIS CHASUS33 29/05/2028 CAD P 1DCORRA / R 3.52% 462:	0.00%	
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00%	DUIRSNZD3593
LCH_OIS CHASUS33 13/06/2028 CAD P 1DCORRA / R 3.715% 46:	0.00%	
FUT DEC 24 90 DAY B-BILLS	0.00%	
MINI TPX IDX 2312 F	0.00%	DU00JTM23120
IRSNZ489 IRS BNZ NZD 160226 RFXD 4.89 PFLT 3ZBSW	0.00%	DUIRSBNZ4890
CME_OIS CHASUS33 06/16/2028 USD P 1DSOFR / R 3.748% 465	0.00%	
50349276 IRS ANZ NZD 170828 RFXD 4.94 PFLT 3ZBSW	0.00%	DU0503492760
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00%	DUIRSNZD3635
10620172 IRS WBC NZD 170826 RFXD 5.1675 PFLT 3ZBSW	0.00%	DU0106201725
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	0.00%	
FUT DEC 23 U.S. T-BONDS	0.00%	
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%	
FORWARD COLLATERAL PAYABLE TO STATE STREET BOSTON SB	0.00%	
SWAP PAYABLE TO CANADIAN IMPERIAL BANK OF COMMERC	0.00%	
CME_OIS CHASUS33 06/05/2026 USD P 1DSOFR / R 3.931% 463	0.00%	
BNZ NZD COLL	0.00%	
CME_OIS CHASUS33 06/05/2028 USD P 1DSOFR / R 3.594% 463	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	0.00%	
LCH_OIS CHASUS33 01/06/2028 CAD P 1DCORRA / R 3.524% 46:	0.00%	
ANZ COLLATERAL	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	0.00%	
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	0.00%	DUIRSNZD2538
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	0.00%	
Outstanding Settlement Payments - CZK	0.00%	
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	0.00%	US21H0326A37
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	0.00%	DUIRSNZD4054
CALL FXO ROYCCAT3IMM 10/12/2023 USD/JPY 138 European 4:	0.00%	
Outstanding Settlement Payments - CAD	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	0.00%	
CLP BNP PARIBAS	0.00%	
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	0.00%	
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	0.00%	
FNMA SINGLE FAMILY MORTGAGE 4.0% 30 YEARS SETTLES OCT	0.00%	US01F0406A02
Outstanding Settlement Payments - THB	0.00%	
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OC	0.00%	US01F0226A83
Outstanding Settlement Payments - TRY	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	0.00%	
NYL MSCI EMER 2312 F	0.00%	DU00MES23123
Outstanding Settlement Payments - HUF	0.00%	
OTC DERIVATIVE CASH COLL PAY TO HSBC	-0.01%	

Outstanding Settlement Payments - EUR	-0.01%	
Outstanding Settlement Payments - GBP	-0.01%	
Outstanding Settlement Payments - MYR	-0.01%	
Outstanding Settlement Payments - CHF	-0.01%	
Outstanding Settlement Payments - PLN	-0.01%	
Outstanding Settlement Payments - AUD	-0.01%	
Outstanding Settlement Payments - ZAR	-0.02%	
RBS COLLATERAL AC	-0.02%	
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTO	-0.02%	US01F0326A74
Outstanding Settlement Payments - BRL	-0.02%	
MSCI INDIA 2312 FUT	-0.02%	DE000C53RWU6
Outstanding Settlement Payments - CNY	-0.02%	
BNY USD COLLATERAL	-0.03%	
S&P 500 EMINI 2312 F	-0.03%	DU00SPM23129
Outstanding Settlement Payments - HKD	-0.05%	
10546607 IRS WBC NZD 100728 PFXD 4.855 RFLT 3ZBSW	-0.05%	DU0105466071
UBS COLLATERAL A/C	-0.06%	
JP MORGAN COLAT	-0.09%	
SOC GEN COLLATERAL	-0.12%	
Outstanding Settlement Payments - USD	-0.24%	