

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	Scheme	Offer number	Offer number
Fund name	Growth fund	Fund number	Fund number
Period disclosure applies [dd/mm/yyyy]	30/09/2023		
Asset name	% of fund net assets	Security code	
New Zealand Defence Force KiwiSaver			OFR10278
First State Investments Global Listed Infrastructure Fund	4.05%		FND36
Robeco Global Credit Fund	2.03%		
Westpac Business Interest Account	1.68%		
Fisher & Paykel Healthcare Corporation Limited	1.52%	NZFAP0001S2	
Auckland International Airport Limited	1.40%	NZAI00002S6	
MICROSOFT CORP	1.36%	US5949181045	
BNP Paribas US Dollar Account	1.33%		
INFRATIL LIMITED	1.12%	NZIF00003S3	
APPLE INC	1.02%	US0378331005	
SPARK NEW ZEALAND LIMITED	0.97%	NZTE00001S4	
CONTACT ENERGY LIMITED	0.96%	NZCENE0001S6	
MAINFREIGHT LIMITED	0.84%	NZMF00001S9	
BNP Paribas New Zealand Dollar Account	0.82%		
Meridian Energy Limited	0.74%	NZME00002S7	
NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029	0.67%	NZGOVDT429C7	
RYMAN HEALTHCARE LTD	0.67%	NZRY00001S4	
EBOS GROUP LIMITED	0.63%	NZEBOE0001S6	
DIVERSIFIED MITNZ - NZDCASH	0.57%		
Fletcher Building Limited	0.53%	NZFBUE0001S0	
FACEBOOK INC COM USD CL A	0.53%	US30303M1027	
AMAZON COM INC	0.49%	US0231351067	
ALPHABET INC CAP STK CL A	0.48%	US02079K3059	
SUMMERSSET GROUP HOLDINGS LTD	0.48%	NZSUME0001S0	
MASTERCARD INC - CLASS A	0.41%	US57636Q1040	
NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041	0.41%	NZGOVDT541C9	
NVIDIA CORP	0.39%	US67066G1040	
MERCURY NZ LIMITED	0.39%	NZMRPE0001S2	
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.38%	NZGOVDT427C1	
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.38%	NZGOVDT437C0	
CONSTELLATION SOFTWARE COM	0.37%	CA21037X1006	
PROLOGIS INC COM	0.36%	US74340W1036	
THE A2 MILK COMPANY LIMITED	0.35%	NZATME0002S8	
CSL LIMITED	0.34%	AU000000CSL8	
EQUINIX INC COM	0.33%	US29444U7000	
TAIWAN SEMICON MANUFACTURING CO LTD	0.33%	TW0002330008	
WELLTOWER INC	0.33%	US95040Q1040	
TENCENT HLDGS LIMITED	0.32%	KYG875721634	
INTACT FINANCIAL CORPORATION	0.30%	CA45823T1066	
New Zealand Dollar Custodial Account – MITNZ Overseas Low v	0.30%		
NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	0.30%	NZGOVDT532C8	
Housing New Zealand Ltd Bond 3.36% 12/06/2025	0.30%	NZHNZD0625L3	
THE CIGNA GROUP	0.29%	US1255231003	
SAMSUNG ELECTRONICS CO LTD	0.29%	KR7005930003	
NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031	0.29%	NZGOVDT531C0	
NOVO NORDISK ORD SHS CLASS B	0.29%	DK0062498333	
United States dollar	0.29%		
AUTOMATIC DATA PROC.	0.28%	US0530151036	
AIA GROUP LTD	0.27%	HK0000069689	
PORT OF TAURANGA LTD	0.26%	NZPOTE0003S0	
HCA HEALTHCARE INC	0.26%	US40412C1018	
NOVARTIS AG	0.25%	CH0012005267	
Outstanding Settlement Receipts - USD	0.25%		
NEW ZEALAND GOVERNMENT BOND 4.50% 15/05/2030	0.25%	NZGOVDT530C2	
NEW ZEALAND GOVERNMENT 150534 4.25 GB	0.25%	NZGOVDT534C4	
FREIGHTWAYS GROUP LTD	0.25%	NZFREE0001S0	
JP MORGAN CHASE & CO	0.25%	US46625H1005	
EBAY INC	0.24%	US2786421030	
SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000	0.24%	SE0005676608	
ALPHABET INC CAP CL C	0.24%	US02079K1079	
AMERICAN TWR REIT INC	0.24%	US03027X1000	

ASML HOLDING NV	0.23%	NL0010273215
FX positions	0.23%	
CISCO SYSTEMS INC	0.23%	US17275R1023
New Zealand Dollar Custodial Account – MITNZ Hedged Overse	0.23%	
INVITATION HOMES INC	0.23%	US46187W1071
HDFC BANK LTD	0.23%	US40415F1012
ISHARES MSCI SAUDI ARABIA ETF	0.23%	US46434V4234
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.21%	CH0012032048
GOODMAN GROUP	0.21%	AU000000GMG2
ORSTED AS	0.21%	DK0060094928
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	0.21%	NZIIBDT002C2
CHEVRON CORP	0.21%	US1667641005
DIGITAL REALTY TRUST INC	0.21%	US2538681030
CHORUS LIMITED ORDINARY FULLY PAID	0.21%	NZCNU0000152
MCKESSON CORP	0.21%	US58155Q1031
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.21%	NZAPTE000153
New Zealand Dollar Custodial Account – MITNZ Trans Tasman S	0.20%	
MITSUI FUDOSAN CO	0.20%	JP3893200000
VISA INC - A	0.20%	US92826C8394
PROCTER & GAMBLE COMPANY	0.20%	US7427181091
NESTLE SA	0.20%	CH0038863350
ADOBE INC COM	0.20%	US00724F1012
DANAHER CORP	0.20%	US2358511028
SES FDR	0.20%	LU0088087324
MERCK & CO INC NEW COM	0.20%	US58933Y1055
ALIBABA GROUP HOLDING LTD	0.20%	KYG017191142
SKYCITY ENTERTAINMENT GROUP LIMITED	0.20%	NZSKCE000152
TJX COS INC	0.20%	US8725401090
New Zealand Dollar Custodial Account – MITNZ Overseas Share	0.20%	
TESLA INC	0.20%	US88160R1014
Australian dollar	0.20%	
EQUITY RESIDENTIAL	0.19%	US29476L1070
NEW ZEALAND GOVT 200930 3.00 INDEXED BOND	0.19%	NZIIBDT003C0
BERKSHIRE HATHAWAY INC - CLASS B	0.19%	US0846707026
EDISON INTERNATIONAL	0.18%	US2810201077
GOLDMAN SACHS GROUP INC.	0.18%	US38141G1040
UNITED UTILITIES GROUP PLC	0.18%	GB00B39J2M42
NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028	0.18%	NZGOVDT528C6
UNITED STATES TREAS NTS 2.75% 04-30-2025	0.18%	US9128284M90
TERNA SPA	0.18%	IT0003242622
WASTE CONNECTIONS COM NPV	0.18%	CA94106B1013
MOTOROLA SOLUTIONS INC	0.18%	US6200763075
CSX CORP COM	0.18%	US1264081035
TOTALENERGIES SE	0.18%	FR0000120271
SOFTBANK GROUP CORP	0.17%	JP3436100006
10546607 IRS WBC NZD 100728 RFXD 4.855 PFLT 3ZBSW	0.17%	DU0105466071
SHELL PLC ORD EURO.07	0.17%	GB00BP6MXD84
ARTHUR J GALLAGHER CO	0.17%	US3635761097
MOLINA HEALTHCARE INC	0.17%	US60855R1005
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.17%	NZLGFDT008C2
SsgA Passive FX overlay 139% (Hedged Overseas Shares Portfolio)	0.17%	
PACKAGING CORP OF AMERICA	0.17%	US6951561090
LOWE'S COS INC	0.16%	US5486611073
ENGIE	0.16%	FR0010208488
PEPSICO INC CAP 2/3	0.16%	US7134481081
VENTAS INC	0.16%	US92276F1003
BRENNTAG SE	0.16%	DE000A1DAH00
APTIV PLC COM	0.16%	JE00B783TY65
AMDOCS LIMITED	0.16%	GB0022569080
KERING	0.16%	FR0000121485
KONINKLIJKE AHOLD DELHAIZE NV	0.15%	NL0011794037
GLOBE LIFE INC	0.15%	US37959E1029
ESSEX PROPERTY TRUST INC	0.15%	US2971781057
UNITEDHEALTH GROUP INC COM STK	0.15%	US91324P1021
BUY TO OPEN REPO W/GOLDMAN, 5.36% FROM 09-29-2023 TC	0.15%	
AMERICAN EXPRESS USD	0.15%	US0258161092
HEWLETT PACKARD CO	0.15%	US40434L1052
SCHWAB (CHARLES) CORP	0.15%	US8085131055
VERIZON COMMUNICATIONS	0.15%	US92343V1044
AMERICAN HOMES 4 RENT	0.15%	US02665T3068
T&D HOLDINGS INC NPV	0.15%	JP3539220008
THE LINK REAL ESTATE INVESTMENT TRUST	0.15%	HK0823032773

EXTRA SPACE STORAGE INC	0.14%	US30225T1025
TOKYO ELECTRON LTD JPY	0.14%	JP3571400005
MERCER MITNZ	0.14%	
AVALONBAY COMMUNITIES INC	0.14%	US0534841012
MONDELEZ INTERNATIONAL INC	0.14%	US6092071058
CHEMED CORPORATION	0.14%	US16359R1032
UNION PACIFIC CORP	0.14%	US9078181081
REGENCY CENTERS CORPORATION	0.14%	US7588491032
JOHNSON & JOHNSON COM	0.14%	US4781601046
SUN COMMUNITIES INC	0.14%	US8666741041
PERFORMANCE FOOD GROUP CO	0.14%	US71377A1034
ABBOTT LABS	0.14%	US0028241000
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.14%	US7960508882
PINDUODUO INC	0.14%	US7223041028
ORACLE CORP	0.13%	US68389X1054
NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024	0.13%	NZGOVDT524C5
LILLY (ELI) & CO USD	0.13%	US5324571083
IQVIA HOLDINGS INC	0.13%	US46266C1053
MICRON TECHNOLOGY INC USD	0.13%	US5951121038
ENI SPA	0.13%	IT0003132476
THERMO FISHER SCIENTIFIC INC	0.12%	US8835561023
New Zealand Dollar Custodial Account – MITNZ Listed Infrastru	0.12%	
MEITUAN	0.12%	KYG596691041
VICI PROPERTIES INC	0.12%	US9256521090
KLA TENCOR CORPORATION COM	0.12%	US4824801009
COMCAST CORP	0.12%	US20030N1019
SAP AG	0.12%	DE0007164600
AUSTRALIA(CMNWLTH) IDX/LKD SNR 20/09/2030 AUD	0.12%	AU0000XCLWV6
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.12%	NZGOVDT433C9
REXFORD INDUSTRIAL REALTY INC	0.12%	US76169C1009
SEVERN TRENT PLC	0.12%	GB00B1FH8J72
CANADIAN NATL RAILWAY CO	0.12%	CA1363751027
CLEAN HARBORS INC	0.12%	US1844961078
RESMED INC	0.12%	AU000000RMD6
CANADIAN NATURAL RESOURCES	0.12%	CA1363851017
CONSTELLATION BRANDS INC-A	0.12%	US21036P1084
AUTOZONE INC	0.11%	US0533321024
VERISK ANALYTICS I COM	0.11%	US92345Y1064
New Zealand Dollar Custodial Account – MITNZ Listed Property	0.11%	
ENEL SPA	0.11%	IT0003128367
ALIMENTATION COUCHE TARD INC	0.11%	CA01626P1484
NEW ZEALAND(GOVT) 4.5% BDS 15/05/2030 NZD	0.11%	NZGOVDT530C2
AFLAC INC	0.11%	US0010551028
AERCAP HOLDINGS NV	0.11%	NL0000687663
AIR LIQUIDE	0.11%	FR0000120073
INVESTOR AB SER B NPV	0.11%	SE0015811963
GETLINK SE	0.11%	FR0010533075
NATIONAL GRID	0.11%	GB00BDR05C01
LKQ CORP COM	0.11%	US5018892084
SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039	0.11%	SE0002829192
XERO LIMITED ORDINARY FULLY PAID	0.11%	NZXR0E000152
FRAPORT AG	0.11%	DE0005773303
NORFOLK SOUTHERN CORP USD	0.11%	US6558441084
INTESA SANPAOLO SPA	0.11%	IT0000072618
BARRICK GOLD CORPORATION	0.11%	CA0679011084
MACQUARIE GROUP LTD	0.11%	AU000000MQG1
NETFLIX INC	0.11%	US64110L1061
IDP EDUCATION LTD	0.11%	AU000000IEL5
EXXON MOBIL CORPORATION	0.11%	US30231G1022
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.11%	GB00BYZW3G56
WOLTERS KLUWER	0.11%	NL0000395903
BANCO BPM SPA	0.10%	IT0005218380
KIWI PROPERTY GROUP LIMITED	0.10%	NZKPG000159
SERKO LTD	0.10%	NZSKOE000157
AEROPORTS DE PARIS (ADP)	0.10%	FR0010340141
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV	0.10%	US01F0506B75
REPUBLIC SERVICES INC	0.10%	US7607591002
T MOBILE US INC COM	0.10%	US8725901040
SONY CORP	0.10%	JP3435000009
PORTLAND GENERAL ELECTRIC COMPANY	0.10%	US7365088472
SNAM SPA	0.10%	IT0003153415
EDENRED	0.10%	FR0010908533

FINECOBANK BANCO FINECO SPA	0.10%	IT0000072170
MEG ENERGY CORP	0.10%	CA5527041084
IBERDROLA SA	0.10%	ES0144580Y14
BANK OF AMERICA CORPORATION	0.10%	US0605051046
BUREAU VERITAS SA	0.10%	FR0006174348
SCHNEIDER ELECTRIC SE	0.10%	FR0000121972
AVANGRID INC COM NPV	0.10%	US05351W1036
COLGATE PALMOLIVE	0.09%	US1941621039
HUMANA INC	0.09%	US4448591028
BP P.L.C	0.09%	GB0007980591
INTUITIVE SURGICAL INC	0.09%	US46120E6023
MEDIATEK INC	0.09%	TW0002454006
NIB HOLDINGS LTD	0.09%	AU000000NHFO
EQUITY LIFESTYLE PROPERTIES INC	0.09%	US29472R1086
mitsui & co ltd jpy	0.09%	JP3893600001
STANDARD CHARTERED	0.09%	GB0004082847
COSTCO WHOLESALE CORP	0.09%	US22160K1051
TAKEDA PHARMACEUTICAL CO LTD	0.09%	JP3463000004
AMERICAN WATER WORKS CO INC	0.09%	US0304201033
ECOLAB LTD	0.09%	US2788651006
REALTY INCOME CORPORATION	0.09%	US7561091049
OLD REPUBLIC INTL CORP	0.09%	US6802231042
EUR BNP PARIBAS A/C	0.09%	
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.09%	NZHNZD0001L7
TAIWAN SEMICONDUCT MANUFACTURING USD	0.09%	US8740391003
E.ON SE	0.09%	DE000ENAG999
COMPASS GROUP ORD	0.09%	GB00BD6K4575
FEDERAL REALTY INVESTMENT TRUST	0.09%	US3137451015
FUTURE MARGINS-USD	0.09%	
PING AN INSURANCE GROUP OF CHINA LIMITED	0.09%	CNE1000003X6
GENTEX CORPORATION	0.09%	US3719011096
RELX PLC	0.09%	GB00B2BODG97
COCA COLA CO USD	0.09%	US1912161007
ALEXANDRIA REAL ESTATE EQUITIES	0.09%	US0152711091
SIKA AG	0.09%	CH0418792922
CITIBANK COLAT	0.09%	
BOOKING HLDGS INC COM	0.08%	US09857L1089
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP I	0.08%	
MARSH & MCLENNAN COM	0.08%	US5717481023
BANCA POPOL EMILIA ROMAGNA	0.08%	IT0000066123
SYNOPTIS INC	0.08%	US8716071076
JAMES HARDIE INDUSTRIES PLC	0.08%	AU000000JHX1
ELECTROCOMPONENTS PLC	0.08%	GB0003096442
SUMITOMO REALTY & DEVELOPMENT CO	0.08%	JP3409000001
ATLISSIAN CL A ORD	0.08%	US0494681010
RED ELECTRICA DE ES	0.08%	ES0173093024
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	0.08%	US912810TL26
HEWLETT PACKARD ENTERPRISE CO	0.08%	US42824C1099
NIKE INC CL B	0.08%	US6541061031
TRADE DESK INC	0.08%	US88339J1051
LVMH MOET HENNESSY VUITTON SE	0.08%	FR0000121014
KEYENCE CORP NPV	0.08%	JP3236200006
KMD BRANDS LIMITED	0.08%	NZKMDE0001S3
SUN HUNG KAI PROPERTY HKD	0.08%	HK0016000132
KLEPIERRE	0.08%	FR0000121964
ZOETIS INC	0.08%	US98978V1035
BAYER AG	0.08%	DE000BAY0017
AMGEN INC	0.08%	US0311621009
DR HORTON INC	0.08%	US23331A1097
ASHTED GROUP PLC	0.08%	GB0000536739
BANCO BICAYA ARGENTARIA SA	0.08%	ES0113211835
COPART INC	0.08%	US2172041061
JEFFERIES FINL GRP COM USD0.0001	0.08%	US47233W1099
MORGAN STANLEY	0.08%	US6174464486
EIFFAGE INC	0.08%	FR0000130452
LONZA AG - REG	0.08%	CH0013841017
Income Due - NZD	0.08%	
MAPFRE SA	0.08%	ES0124244E34
ILLUMINA INC	0.08%	US4523271090
UNUMPROVIDENT CORPORATION	0.08%	US91529Y1064
JPY BNP PARIBAS A/C	0.08%	
CANADIAN APARTMENT PROPERTIES REITS	0.07%	CA1349211054

KIMBERLY CLARK CORP	0.07%	US4943681035
CHURCH & DWIGHT CO	0.07%	US1713401024
UNITE GROUP PLC	0.07%	GB0006928617
HEALTHPEAK PROPERTIES INC	0.07%	US42250P1030
VALE SA	0.07%	BRVALEACNORO
TRANE TECHNOLOGIES PLC	0.07%	IE00BK9ZQ967
SEGRO PLC	0.07%	GB00B5ZN1N88
NT Passive FX overlay 139% (Listed Property Portfolio)	0.07%	
TRI POINTS HOMES INC	0.07%	US87265H1095
ALSTOM SA	0.07%	FR0010220475
AGILENT TECHNOLOGIES INC	0.07%	US00846U1016
LINDE PLC	0.07%	IE000S9YS762
GOODMAN PROPERTY TRUST	0.07%	NZCPT0001S9
AMERICAN ELECTRIC POWER COMPANY INC	0.07%	US0255371017
ELEVANCE HEALTH INC	0.07%	US0367521038
FUTURES MARGIN-NZD	0.07%	
DAIKIN INDUSTRIES	0.07%	JP3481800005
TOURISM HOLDINGS LTD	0.07%	NZHELE0001S9
JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24	0.07%	JP1120191EA0
DEUTSCHE POST AG	0.07%	DE0005552004
GENMAB AS	0.07%	DK0010272202
TELENOR ASA	0.07%	NO0010063308
CDW CORP	0.07%	US12514G1085
DEXCOM INC	0.07%	US2521311074
ADVANCED MICRO DEV	0.07%	US0079031078
NAB NCD 0.0% 14/08/2024	0.07%	AU3EC2689190
ICU MEDICAL INC	0.07%	US44930G1076
AT & T INC	0.07%	US00206R1023
CNX RESOURCES CORPCOM USD	0.07%	US12653C1080
ROPER TECHNOLOGIES INC	0.07%	US7766961061
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI	0.07%	
MODERNA INC	0.07%	US60770K1079
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424	0.07%	NZLGFDT014C0
GBP BNP PARIBAS A/C	0.07%	
GENERAL MOTORS CO	0.07%	US37045V1008
TRACTOR SUPPLY COMPANY	0.07%	US8923561067
DELL TECHNOLOGIES INC	0.07%	US24703L2025
SHOPIFY INC COM NPV CL A	0.07%	CA82509L1076
SALESFORCE INC	0.07%	US79466L3024
JAPAN (5 YR ISSUE) .1% 20/03/2028	0.07%	JP1051581P56
ENSTAR GROUP LTD	0.07%	BMG3075P1014
SCALES CORP LTD	0.07%	NZSCLE0002S8
INTEL CORP	0.07%	US4581401001
HUGO BOSS AG NPV REGD	0.06%	DE000A1PHFF7
ACCENTURE PLC	0.06%	IE00B4BNMY34
F5 NETWORKS INC	0.06%	US3156161024
XYLEM INC COM	0.06%	US98419M1009
MTU AERO ENGINES AG	0.06%	DE000A0D9PT0
GENERAL MILLS INC	0.06%	US3703341046
THE HERSHEY COMPANY	0.06%	US4278661081
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025	0.06%	NZGOVDT425C5
UNITED STS TREAS NTS .625% 11-30-2027	0.06%	US91282CAY75
NAPIER PORT HOLDINGS LTD	0.06%	NZNPHE0005S2
CUBESMART COM	0.06%	US2296631094
MGIC INVESTMENT CORP	0.06%	US5528481030
CHECK POINT SOFTWARE TECH	0.06%	IL0010824113
HOME DEPOT INC	0.06%	US4370761029
DAIICHI SANKYO COMPANY LIMITED	0.06%	JP3475350009
INGREDION INC COM USD 0.01	0.06%	US4571871023
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/	0.06%	NZVHTE0001S6
STOCKLAND	0.06%	AU000000SGP0
WORKDAY INC	0.06%	US98138H1014
MITSUBISHI ESTATE	0.06%	JP3899600005
APTARGROUP INC	0.06%	US0383361039
NZ EXCHANGE LTD	0.06%	NZNXE0001S7
KELLANOVA	0.06%	US4878361082
SCENTRE GROUP	0.06%	AU000000SCG8
AMETEK INC	0.06%	US0311001004
HERMES INTERNATIONAL	0.06%	FR0000052292
NT Passive FX overlay 139% (ZMTHSR)	0.06%	
SOFTBANK CORP	0.06%	JP3732000009
ABBVIE INC COM	0.06%	US00287Y1091

BANK RAKYAT INDONESIA	0.06%	ID1000118201
GROUP 1 AUTOMOTIVE INC	0.06%	US3989051095
CLOUDFLARE INC	0.06%	US18915M1071
DAITO TRUST CONSTRUCTION COMPANY LTD	0.06%	JP3486800000
OMV AG	0.06%	AT0000743059
ELECTRONIC ARTS INC	0.06%	US2855121099
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	0.06%	
HKT TRUST AND HKT SHARE STAPLED UNIT	0.06%	HK0000093390
CAPGEMINI SA	0.06%	FR0000125338
HOULIHAN LOKEY INC	0.06%	US4415931009
SWISSCOM AG	0.06%	CH0008742519
CELESTICA INC	0.06%	CA15101Q1081
CBA NCD 0.0% 13/09/2024	0.06%	AU3EC2689828
GERMANY(FED REP) 2.1% BDS 15/11/2029 EUR0.01	0.06%	DE0001102622
ADYEN NV	0.06%	NL0012969182
BLACKSTONE INC	0.06%	US09260D1072
VONTIER CORP	0.06%	US9288811014
NOMAD FOODS LTD	0.06%	VGG6564A1057
CINTAS CORP	0.06%	US1729081059
UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	0.06%	GB00B855FQ54
GAMING AND LEISURE P COM	0.06%	US36467J1088
NT Passive FX overlay 139% (ZMTSHO)	0.06%	
New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-N	0.06%	
NEW ZEALAND GOVT TBOND 3.0% 20/04/2029	0.05%	NZGOVDT429C7
KILROY REALTY CORP	0.05%	US49427F1084
JAPAN POST HOLDINGS CO LTD	0.05%	JP3752900005
FLEX LTD COM	0.05%	SG9999000020
MERCADOLIBRE INC	0.05%	US58733R1023
GILEAD SCIENCES INC	0.05%	US3755581036
AUTONATION INC	0.05%	US05329W1027
New Zealand Dollar Custodial Account – MITNZ Emerging Mark	0.05%	
NETEASE INC	0.05%	KYG6427A1022
COMMVault SYSTEMS INC	0.05%	US2041661024
WESTPAC NEW ZEALAND LTD 291123 RCD	0.05%	NZF08DT694C4
HUBBELL INC	0.05%	US4435106079
AUTODESK INC	0.05%	US0527691069
ELISA CORPORATION OYJ-A S	0.05%	FI0009007884
SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000	0.05%	SG3263998209
UNIPOL GRUPPO FINANZIARIO SPA	0.05%	IT0004810054
ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS1000	0.05%	IL0011401937
SOCIETE GENERALE SA	0.05%	FR0000130809
NEW ZEALAND GOVT 200935 2.50 INDEXED BOND	0.05%	NZIIBDT004C8
PNC FINANCIAL SERVICES GROUP	0.05%	US6934751057
INCYTE CORP	0.05%	US45337C1027
HOST HOTELS & RESORTS INC	0.05%	US44107P1049
BANK CENTRAL ASIA TBK PT	0.05%	ID1000109507
PUBLIC STORAGE	0.05%	US74460D1090
WASTE MANAGEMENT INC COM	0.05%	US94106L1098
BAWAG GROUP AG	0.05%	AT0000BAWAG2
LEGAL & GENERAL GROUP PLC	0.05%	GB0005603997
British pound sterling	0.05%	
SPOTIFY TECHNOLOGY COM	0.05%	LU1778762911
CLOROX CO DEL	0.05%	US1890541097
JD.COM INC	0.05%	KYG8208B1014
EMCOR GROUP INC	0.05%	US29084Q1004
FIRST INDUSTRIAL REALTY TRUST	0.05%	US32054K1034
QBE INSURANCE GROUP LTD	0.05%	AU000000QBE9
VITAL HEALTHCARE PROPERTY TRUST	0.05%	NZCHPE0001S4
GRACO INC	0.05%	US3841091040
RYDER SYS INC USD	0.05%	US7835491082
TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE	0.05%	AU000000TLX2
PATTERSON COS INC	0.05%	US7033951036
BUILDERS FIRSTSOURCE INC	0.05%	US12008R1077
WISTRON CORP	0.05%	TW0003231007
PETROLEO BRASILEIRO PETROBRAS SA	0.05%	BRPETRACNPR6
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	0.05%	US91282CDS70
PRESTIGE CONSUMER HEALTHCARE INC	0.05%	US74112D1019
MIZUHO FINANCIAL GROUP INC	0.05%	JP3885780001
CAPITALAND INVE NPV	0.05%	SGXE62145532
BUONI POLIENNALI 3.85% 15/09/2026	0.05%	IT0005556011
NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026	0.05%	NZGOVDT526C0
FNMA POOL #MA5071 5% 07-01-2053 BEO	0.05%	US31418ET595

MITSUBISHI MOTORS CORPORATION	0.05%	JP3899800001
SKECHERS USA CL A	0.05%	US8305661055
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.05%	IL0005930388
VESTAS WIND SYSTEM	0.05%	DK0061539921
ENPLAS CORP	0.05%	JP3169800004
BEXEQ THE ISRAELI TELECOM CP	0.05%	IL0002300114
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	0.05%	CNE100003662
BCE INC COM NPV	0.05%	CA05534B7604
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.05%	AU000000VCX7
POPULAR INC COM USD6 POST REV SPLIT	0.05%	PR7331747001
INTERNATIONAL BUSINESS MACHINES CORP CAP STK	0.05%	US4592001014
ENCORE WIRE CORP	0.05%	US2925621052
NT Passive FX overlay 100% (Global Credit Portfolio)	0.05%	
POSTS ITALIANE SPA	0.05%	IT0003796171
AKAMAI TECHNOLOGIES	0.05%	US00971T1016
BNP PARIBAS NOMINEES	0.05%	
NIPPON TEL AND TEL CP NPV	0.05%	JP3735400008
SABRA HEALTHCARE REIT INC	0.05%	US78573L1061
LIBERTY GLOBAL INC	0.05%	GB00B8W67662
GENPACT LTD	0.05%	BMG3922B1072
HON HAI PRECISION INDUSTRY	0.05%	TW0002317005
SEGA SAMMY HOLDINGS INC	0.05%	JP3419050004
TEXAS INSTRUMENTS	0.05%	US8825081040
BOSTON SCIENTIFIC CORP COM USD	0.05%	US1011371077
MANHATTAN ASSOCIATES INC	0.05%	US5627501092
CADENCE DESIGN SYSTEMS INC	0.04%	US1273871087
ORKLA ASA	0.04%	NO0003733800
METLIFE INC	0.04%	US59156R1086
BOX INX	0.04%	US10316T1043
APARTMENT INCOME R COM	0.04%	US03750L1098
SOJITZ CORPORATION	0.04%	JP3663900003
BIONTECH SE	0.04%	US09075V1026
BROADCOM CORP COM	0.04%	US11135F1012
ELIA GROUP SA/NV	0.04%	BE0003822393
CRODA INTL	0.04%	GB00BJFFLV09
SUMITOMO ELECTRIC	0.04%	JP3407400005
PILBARA MINERALS LTD	0.04%	AU000000PLS0
SCOR SE	0.04%	FR0010411983
WAREHOUSES DE PAUWNPV	0.04%	BE0974349814
GSK PLC	0.04%	GB00BN7SWP63
Outstanding Settlement Receipts - HKD	0.04%	
DERWENT LONDON PLC	0.04%	GB0002652740
BAYCURRENT CONSULT NPV	0.04%	JP3835250006
NIPPON BUILDING FUND INC	0.04%	JP3027670003
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC	0.04%	
DONALDSON COMPANY INC	0.04%	US2576511099
DBS GROUP HOLDINGS LTD	0.04%	SG1L01001701
SHURGARD SELF STORAGE EUROPE SARL	0.04%	GG00BQZCZB24
GENESIS ENERGY LTD	0.04%	NZGNEE0001S7
INTERCONTINENTAL HOTELS GROUP PLC	0.04%	GB00BHJYC057
COUPANG INC COM CL A SHS ORD	0.04%	US22266T1097
PBF ENERGY INC COM	0.04%	US69318G1067
SYSCO CORPORATION COM	0.04%	US8718291078
New Zealand Dollar Custodial Account – MITNZ New Zealand Sc	0.04%	
L'OREAL	0.04%	FR0000120321
CK ASSET HOLDINGS HK	0.04%	KYG2177B1014
INDRA SISTEMAS SA	0.04%	ES0118594417
CHINA MERCHANTS BANK CO LIMITED	0.04%	CNE1000002M1
BEIGENE LTD	0.04%	US07725L1026
ALFRESA HOLDINGS CORP	0.04%	JP3126340003
SHIMANO INC	0.04%	JP3358000002
CAPRI HOLDINGS LTD COM NPV	0.04%	VGG1890L1076
AMANO CORP	0.04%	JP3124400007
AUSTRIA(REP OF) 3.8% BDS 26/01/62	0.04%	AT0000A0U299
BANK OF NEW ZEALAND	0.04%	
TREND MICRO INCORPORATED	0.04%	JP3637300009
MAPLETREE INDUSTRIAL TRUST	0.04%	SG2C32962814
TENET HEALTHCARE COM USD 0.05 POST REV SPLIT	0.04%	US88033G4073
ISHARES MSCI QATAR CAPPED ETF	0.04%	US46434V7799
ORIENTAL LAND CO LTD	0.04%	JP3198900007
VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLEI	0.04%	AU0000016875
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-1	0.04%	US91282CAD39

BANK OF NEW ZEALAND 011123 RCD	0.04%	NZF01DT638C8
SERVICE CORPORATION INTERNATIONAL	0.04%	US8175651046
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF	0.04%	
CHINA CONSTRUCTION BANK	0.04%	CNE1000002H1
WESTPAC NEW ZEALAND LTD 081223 RCD	0.04%	NZF08DT748C8
ASB BANK LTD 131223 RCD	0.04%	NZF04DT645C0
COSMO ENERGY HOLDINGS CO LTD	0.04%	JP3298000005
MCCORMICK AND COMPANY INC	0.04%	US5797802064
NETAPP INC	0.04%	US64110D1046
SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000	0.04%	SG7U32949426
AIR NEW ZEALAND LTD	0.04%	NZAIRE0001S2
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.04%	AU000000WOW2
A2A SPA	0.04%	IT0001233417
EUROFINS SCIENTIFIC	0.04%	FR0014000MR3
CHUNGHWA TELECOM CO LTD	0.04%	TW0002412004
PETROCHINA CO LTD H	0.04%	CNE1000003W8
STANDARD BANK GROUP	0.04%	ZAE000109815
NEXTERA ENERGY INC	0.04%	US65339F1012
SODEXO	0.04%	FR0000121220
XEROX HLDGS CORP COM USD1.00	0.04%	US98421M1062
SILGAN HOLDINGS INC	0.04%	US8270481091
FORTINET INC COM	0.04%	US34959E1091
JAPAN PETROLEUM EXPLORATION	0.04%	JP3421100003
Income Due - USD	0.04%	
HEARTLAND GROUP HLPV	0.04%	NZHGHE0007S9
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.04%	US1696561059
ESTEE LAUDER COMPANIES	0.04%	US5184391044
DOLBY LABORATORIES INC CL-A	0.04%	US25659T1079
PTT EXPLOR AND PROD PCL NVDR	0.04%	TH0355010R16
BIG YELLOW GROUP PLC	0.04%	GB0002869419
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.04%	CNE1000003G1
VALLOUREC SA	0.04%	FR0013506730
UNITED STATES TREAS NTS 2.75% 08-15-2032	0.04%	US91282CFF32
PROPERTY FOR INDUSTRY LTD	0.04%	NZPFIE0001S5
SIEMENS AG NPV EUR	0.04%	DE0007236101
IWATANI CORP	0.04%	JP3151600008
SHERWIN WILLIAMS COM	0.04%	US8243481061
AROA BIOSURGERY LIMITED ORDINARY FULLY PAID	0.04%	NZARXE0001S1
SYNLAIT MILK LTD	0.04%	NZSMLE0001S9
KB HOME	0.04%	US48666K1097
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.04%	JP3580200008
NITERRA CO LTD	0.04%	JP3738600000
BROADSTONE NET LEA COM	0.04%	US11135E2037
REPSOL SA	0.04%	ES0173516115
EAST WEST BANCORP INC	0.04%	US27579R1041
INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	0.04%	IDG000015207
ONTARIO(PROVINCE OF) 3.1% 26/08/2025	0.04%	AU3CB0227460
NISSHINBO HOLDINGS INC	0.04%	JP3678000005
LANDIS AND GYR GROUP AG	0.04%	CH0371153492
UNITED RENTALS INC	0.04%	US9113631090
CARSALES COM LTD	0.04%	AU000000CAR3
VERTEX PHARMACEUTICALS INC	0.04%	US92532F1003
SUMITOMO WAREHOUSE ORD SHS	0.04%	JP3407000003
JIZHONG ENERGY RESOURCES CO LTD	0.04%	CNE0000010H6
ROYAL GOLD INC COM USD0.01	0.04%	US7802871084
NEWMARKET CORPORATION	0.03%	US6515871076
TOWER LIMITED	0.03%	NZTWRE0011S2
Income Due - JPY	0.03%	
New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar	0.03%	
WEICHOW MOUTAI CO LTD	0.03%	CNE0000018R8
AON PLC IE COM CL A	0.03%	IE00BLP1HW54
ORION OYJ	0.03%	FI0009014377
HK ELECTRIC INVESTMENTS LTD	0.03%	HK0000179108
PROGRESSIVE CORP	0.03%	US7433151039
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.03%	PLPZU0000011
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP	0.03%	GB00BBJNQY21
GECINA	0.03%	FR0010040865
THE ANDERSONS INC	0.03%	US0341641035
SEI INVESTMENTS COMPANY	0.03%	US7841171033
PACIFIC EDGE LTD NPV	0.03%	NZPEBE0002S1
CAPITALAND INTEGRATED COMMERCIAL	0.03%	SG1M51904654
AGREE REALTY CORP	0.03%	US0084921008

TERADYNE INC	0.03%	US8807701029
SK HYNIX INC	0.03%	KR7000660001
SAIC MOTOR CORP LTD	0.03%	CNE000000TY6
MERLIN PROPERTIES SOCIMI SA	0.03%	ES0105025003
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2	0.03%	NZLGBDT265C2
MERCEDES-BENZ GROUP AG	0.03%	DE0007100000
SUNSTONE HOTEL INVESTORS INC REITS	0.03%	US8678921011
STANDARD CHARTERED C	0.03%	
JGC HOLDINGS CORPORATION	0.03%	JP3667600005
VISTA GROUP INTERNATIONAL LTD	0.03%	NZVGLE0003S1
DELTA ELECTRONICS INC	0.03%	TW0002308004
PCCW LTD	0.03%	HK0008011667
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.03%	MX0MGO000102
APPLIED MATERIALS US	0.03%	US0382221051
REGENERON PHARMACEUTICALS INC	0.03%	US75886F1075
TOKIO MARINE HOLDINGS INC	0.03%	JP3910660004
New Zealand Dollar Custodial Account – MITNZ Overseas Sover	0.03%	
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.03%	CNE0000001D4
DAIWA HOUSE REIT I REIT	0.03%	JP3046390005
CIMB GROUP HOLDINGS BERHAD	0.03%	MYL10230O0000
BOE TECHNOLOGY GROUP CO LTD	0.03%	CNE0000016L5
BANK OZK COM USD0.01	0.03%	US06417N1037
OTSUKA HLDGS CO NPV	0.03%	JP3188220002
VECTOR LIMITED	0.03%	NZVCTE000157
WATERS CORPORATION	0.03%	US9418481035
BAXTER INTL INC FIXED .868% DUE 12-01-2023	0.03%	US071813CE75
WABTEC CORP	0.03%	US9297401088
KIA CORPORATION	0.03%	KR7000270009
TE CONNECTIVITY LTD	0.03%	CH0102993182
MARATHON PETROL COM	0.03%	US56585A1025
PUBLIC BANK BERHAD	0.03%	MYL1295OO0004
TAPESTRY INC COM USD0.01	0.03%	US8760301072
EXPORT FIN AUSTRAL 0.515% GTD SNR 29/01/24 AUD	0.03%	AU3CB0273357
BAIDU INC	0.03%	KYG070341048
DXC TECHNOLOGY COMPANY	0.03%	US23355L1061
ARGOSY PROPERTY LIMITED	0.03%	NZARGE001057
ANTA SPORTS PRODUCTS LTD	0.03%	KYG040111059
KIWI BANK LTD 231123 RCD	0.03%	NZKIWDN327L1
NT PASSIVE FX 100% overlay (ZMTSTB)	0.03%	
FERGUSON PLC NEW ORD GBP 0.10	0.03%	JE00BJVNSS43
JAPAN POST BANK CO LTD	0.03%	JP3946750001
ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID	0.03%	AU000000ANZ3
WATTS WATER TECHNOLOGIES INC	0.03%	US9427491025
HEALTHCARE REALTY TRUST INC	0.03%	US42226K1051
WIHLBORGS FAST. AB NPV	0.03%	SE0018012635
KIMCO REALTY CORP	0.03%	US49446R1095
ALPHA METALLURGICAL RESOURCES INC	0.03%	US0207641061
TERRENO REALTY COR COM	0.03%	US88146M1018
ARCH CAPITAL GROUP COM	0.03%	BMG0450A1053
HOUSING NEW ZEALAND LTD 151027 4.422 GB	0.03%	NZHNZD0008L2
ALBERTA (PROVINCE OF) 3.1% 14/12/2026	0.03%	AU3CB0237949
PENTAIR PLC COM	0.03%	IE00BLS09M33
KERRY GROUP PLC-A	0.03%	IE0004906560
SEKISUI HOUSE REIT INC	0.03%	JP3047820000
ESSILORLUXOTTICA	0.03%	FR0000121667
ANSYS INC	0.03%	US03662Q1058
MALAYAN BANKING BHD	0.03%	MYL1155OO0000
ALLIED PROPERTIES REAL ESTATE INVESTMENT	0.03%	CA0194561027
UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	0.03%	US912828YS30
STARBUCKS CORP	0.03%	US8552441094
EUROPEAN INVT BANK 3.3% 03/02/2028	0.03%	AU3CB0245884
VONOVIA SE NPV SUBS RTS DIV CASH	0.03%	DE000A1ML7J1
IDEX CORP	0.03%	US45167R1041
DTD 604 2.375% DUE 08-15-2024 REG	0.03%	US912828D564
SAFESTORE HOLDINGS PLC	0.03%	GB00B1N7Z094
BRIGHTHOUSE FINANCIAL INC	0.03%	US10922N1037
SKELLERUP HOLDINGS LIMITED	0.03%	NZSKXE0001S8
AISIN SEIKI CO LTD	0.03%	JP3102000001
POLARIS INC	0.03%	US7310681025
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR ARI	0.03%	
New Zealand Dollar Custodial Account – MITNZ Mercer Hedged	0.03%	
NT Passive FX overlay 100% (Absolute Return Bond)	0.03%	

SEKISUI HOUSE	0.03%	JP3420600003
ARVIDA GROUP LIMITED	0.03%	NZARVE000155
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15053	0.03%	NZLGFD020C7
UNILEVER PLC	0.03%	GB00B10RZP78
ROBLOX CORPORATION COM CL A ORD SHS	0.03%	US7710491033
GLP JREIT REIT	0.03%	JP3047510007
FEDERATED HERMES COM NPV CLASS B	0.03%	US3142111034
SINGAPORE(GOVT OF) 2.375% 01/06/2025	0.03%	SG31A0000001
TESCO ORD	0.03%	GB00BLGZ9862
NATWEST GROUP PLC ORD	0.03%	GB00BM8PJY71
MCDONALD'S CORP	0.03%	US5801351017
GODADDY INC	0.03%	US3802371076
BANCO BRADESCO SA-PREF	0.03%	BRBBDACACNPR8
BANK HAPOALIM LTD	0.03%	IL0006625771
TOYTA BOSHOKU CORPORATION	0.03%	JP3635400009
BANK OF NEW ZEALAND 161123 3.648 CB	0.03%	NZBNZDT394C5
SYMRISE AG	0.03%	DE000SYM9999
COP BNP PARIBAS A/C	0.03%	
MUENCHENER RUECKVER RG-REG	0.03%	DE0008430026
JAPAN HOTEL REIT INVESTMENT CORP	0.03%	JP3046400002
ZTE CORP	0.03%	CNE000000TK5
UTD STATES TREAS .25% DUE 06-30-2025	0.03%	US912828ZW33
BOYD GAMING CORPORATION	0.03%	US1033041013
INDUSTRIAL AND INFRAREIT	0.03%	JP3046500009
UK(GOVT OF) 0.75% I/L STK 22/11/2047	0.03%	GB00B24FFM16
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	0.03%	US912810SX72
CYBERARK SOFTWARE LTD	0.03%	IL0011334468
METTLER TOLEDO INTL	0.03%	US5926881054
CHINA CONSTRUCT NZ 201123 6.28 TD	0.03%	DU0T23N20A5
ALLIANCE DATA SYSTEMS CORP	0.03%	US0185811082
COUSINS PROPERTIES INC	0.03%	US2227955026
RABOBANK NEDERLA 280624 FRN	0.03%	NZRABDT018C5
SIMON PROPERTY GROUP INC USD	0.03%	US8288061091
CANADA(GOVT OF) 2.5% BDS 01/12/2032 CAD	0.03%	CA135087P329
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD AUCK 201	0.03%	NZF10DT033C1
BANK OF NEW ZEALAND 241023 RCD	0.03%	NZF01DT616C4
LENNAR CORPORATION CLASS A	0.03%	US5260571048
MAPLETREE LOGISTICS TRUST	0.03%	SG1503926213
KOHL'S CORPORATION	0.03%	US5002551043
YELP INC	0.03%	US9858171054
NSK LTD JPY	0.03%	JP3720800006
WESTPAC NEW ZEALAND LTD 301123 RCD	0.03%	NZF08DT734C8
BUNZL PLC	0.03%	GB00B0744B38
TOYOTA FINANCE NEW ZEALAND LTD 071223 PNOTE	0.03%	NZTFSDT850C5
BANK OF NEW ZEALAND 131223 RCD	0.03%	NZF01DT655C2
BANK OF NEW ZEALAND 180324 FRN	0.03%	NZBNZDT400C0
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15122	0.03%	NZLGBDT287C6
ZURICH FINANCIAL SERVICES	0.03%	CH0011075394
AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100	0.03%	AU0000018442
WILLIAMS COMPANIES INC	0.03%	US9694571004
WESTPAC NEW ZEALAND LTD 230124 RCD	0.03%	NZF08DT757C9
SEA LTD	0.03%	US81141R1005
AIR PROD & CHEMS INC COM USD	0.03%	US0091581068
NOS SGPS SA	0.03%	PTZON0AM0006
FIRST SOLAR INC	0.03%	US3364331070
AMADA CO LTD	0.03%	JP3122800000
UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025	0.03%	US912828XB14
QUEBEC(PROVINCE OF) 4.2% 10/03/2025	0.03%	AU3CB0223774
DISCO CORPORATION NPV	0.03%	JP3548600000
SHENZHEN HEUNGKONG HOLDING CO LTD	0.03%	CNE000000WG7
SAGE GROUP	0.03%	GB00B8C3BL03
WESTPAC BANKING CORPORATION	0.03%	AU000000WBC1
DSM FIRMENICH AG EURO.01	0.03%	CH1216478797
SAMSUNG SDI CO LTD	0.03%	KR7006400006
NEXTDC LIMITED ORDINARY FULLY PAID	0.03%	AU000000NXT8
INM COLONIAL SOCIM EUR	0.03%	ES0139140174
GEA GROUP AG	0.03%	DE0006602006
MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR	0.03%	AU3CB0234581
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25% Japanese yen	0.03%	NZLGFD0111C6
MARUBENI CORPORATION	0.03%	JP3877600001
JAPAN(GOVT OF) 1.2% SNR 20/06/53 JPY50000	0.03%	JP1300791P79

QUANTA COMPUTER INC	0.03%	TW0002382009
VALERO ENERGY CORP	0.03%	US91913Y1001
WESTPAC NEW ZEALAND LTD 070824 RCD	0.03%	NZF08DT738C9
PHILLIPS COM	0.03%	US7185461040
SANOFI SA	0.03%	FR0000120578
ASB BANK LTD 200824 RCD	0.03%	NZF04DT639C3
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE	0.03%	US91282CCB54
PFIZER INC COM	0.03%	US7170811035
BANGKOK DUSIT MEDICAL SERVICES PCL	0.03%	TH0264010R10
HKD BNP PARIBAS A/C	0.03%	
DATADOG INC	0.03%	US23804L1035
KINDER MOR INC DEL COM	0.03%	US49456B1017
SAMSARA INC	0.03%	US79589L1061
NVENT ELECTRIC PLC COM USD0.01	0.03%	IE00BDVJJQ56
New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh:	0.02%	
WIENERBERGER AG	0.02%	AT0000831706
APM HUMAN SERVICES INTERNATIONAL LIMITED	0.02%	AU0000187528
ANALOG DEVICES INCORPORATED COM	0.02%	US0326541051
US TREASURY N/B 2.25% 11-15-2024	0.02%	US912828G385
KUBOTA CORPORATION	0.02%	JP3266400005
INVINCIBLE INVESTMENT CORP REIT	0.02%	JP3046190009
INTUIT INC	0.02%	US4612021034
FUJICCO CO LTD	0.02%	JP3818700001
TRAVEL PLUS LEISUR CO	0.02%	US8941641024
URBAN EDGE PPTYS COM USD	0.02%	US91704F1049
YAMAHA MOTOR CO	0.02%	JP3942800008
ASTRAZENECA PLC	0.02%	GB0009895292
RALPH LAUREN CORP COM	0.02%	US7512121010
POWERSCHOOL HOLDINGS INC	0.02%	US73939C1062
NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD	0.02%	NZGOVDT433C9
NOKIA OYJ	0.02%	FI0009000681
Australian Dollar Custodial Account – MMF Short Term Deposit	0.02%	
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI	0.02%	
PHISON ELECTRONICS CORP	0.02%	TW0008299009
THE ISRAEL CORPORATION LIMITED	0.02%	IL0005760173
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.02%	SG7530941627
TELEFONICA BRASIL SA	0.02%	BRVIVTACNORO
KYB CORP	0.02%	JP3220200004
LAUREATE EDUCATION INC	0.02%	US5186132032
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	0.02%	US91282CBJ99
COPT DEFENCE PROPERTIES	0.02%	US22002T1088
COMPUTERSHARE LTD	0.02%	AU000000CPU5
ASTELLAS PHARMA NPV	0.02%	JP3942400007
MLS ORD SHS A	0.02%	CNE100001X19
BRISTOL MYERS SQUIBB COMPANY	0.02%	US1101221083
INVESTOR AB SER A NPV	0.02%	SE0015811955
HSBC HOLDINGS PLC 1.162% 11-22-2024	0.02%	US404280CW70
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB	0.02%	
VULCAN STEEL AUSTRALIA PTY LTD	0.02%	AU0000181984
SHAFTESBURY CAPITAL PLC	0.02%	GB00B62G9D36
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.02%	FR0010070060
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.02%	NO0010875230
ITAU UNIBANCO HOLDING SA	0.02%	BRITUBACNPR1
MDC HOLDINGS INC	0.02%	US5526761086
CROWN HOLDINGS INC	0.02%	US2283681060
Outstanding Settlement Receipts - JPY	0.02%	
JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000	0.02%	JP1051411KA2
CREDIT SAISON CO LIMITED	0.02%	JP3271400008
STRIDE STAPLED GRP NPV UNITS	0.02%	NZSPGE0001S2
ASSICURAZIONI GENERALI SPA	0.02%	IT0000062072
XP INC	0.02%	KYG982391099
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI	0.02%	
SOCIONEXT ORD SHS	0.02%	JP3433500000
MACYS INC	0.02%	US55616P1049
TCL CORPORATION	0.02%	CNE000001GL8
UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000	0.02%	GB00BLPK7334
XIAOMI CORP	0.02%	KYG9830T1067
LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO	0.02%	
MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025	0.02%	MYBMO1500010
FIRSTSTRAND LTD	0.02%	ZAE000066304
ASSURA PROPERTIES PLC	0.02%	GB00BVGBWW93
PERION NETWORK LTD	0.02%	IL0010958192

HOUSING NEW ZEALAND LTD 100935 1.534 CB	0.02% NZHNZD0935L6
MERITAGE HOMES CORPORATION	0.02% US59001A1025
CHINA LIFE INSURANCE CO LTD	0.02% CNE1000002L3
OBIC CO LTD	0.02% JP3173400007
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	0.02% US912828ZQ64
TIS INC	0.02% JP3104890003
EXTREME NETWORKS INC	0.02% US30226D1063
QUEENSLAND TREAS CORP 5.75% 22/07/2024	0.02% AU0000XQLQU0
POHANG IRON & STEEL COMPANY LIMITED	0.02% KR7005490008
TOYOTA MOTOR CORP	0.02% JP3633400001
NAB NCD 0.0% 13/05/2024	0.02% AU3EC2659250
ANZ BANK NEW ZEALAND 041223 RCD	0.02% NZF02DT420C0
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	0.02% US912810SW99
BELGIUM(KINGDOM) 3.3% BDS 22/06/2054 EURO.01	0.02% BE0000358672
ONEOK INC	0.02% US6826801036
TOYODA GOSEI CO LTD	0.02% JP3634200004
PRESIDENT CHAIN STORE CORP	0.02% TW0002912003
PGT INNOVATIONS INC	0.02% US69336V1017
LULULEMON ATHLETIC	0.02% US5500211090
PRIMAX ELECTRONICS LTD	0.02% TW0004915004
NEW YORK TIMES CO CLASS A COM USD0.10	0.02% US6501111073
AEDIFICA SA	0.02% BE0003851681
H & R BLOCK INCORPORATED	0.02% US0936711052
MARRIOTT VACATIONS WORLDWIDE CORP	0.02% US57164Y1073
UNITED STATES TREAS BDS 2.125 2-15-2041	0.02% US912810QP66
ASTRAZENECA PLC SPONS ADR	0.02% US0463531089
Australian Dollar Custodial Account – MMF Global Sovereign Bc	0.02%
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BA	0.02%
APELOA PHARMACEUTICAL CO LTD	0.02% CNE000000Q45
INFINEON TECHNOLOGIES AG	0.02% DE0006231004
SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000	0.02% CH0224397346
MITSUBISHI MATERL Y50	0.02% JP3903000002
CELLNEX TELECOM SA	0.02% ES0105066007
INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR	0.02% IDG000013707
SINGAPORE EXCHANGE LTD	0.02% SG1J26887955
MEIJI HOLDINGS CO NPV	0.02% JP3918000005
PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU	0.02%
US TREASURY N/B 2% DUE 02-15-2050 REG	0.02% US912810SL35
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.61% / R 3MCDOR ARIF	0.02%
WELLS FARGO & COMPANY	0.02% US9497461015
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.02% SG7J60932174
FAIR ISAAC CORPORATION	0.02% US3032501047
MARKETAXESS HLDGS COM	0.02% US57060D1081
ASB BANK LTD 161123 RCD	0.02% NZF04DT611C2
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	0.02%
TRIMBLE INC COM NPV	0.02% US8962391004
GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER	0.02% US21H0506A54
DARLING INGREDIENTS INC	0.02% US2372661015
BOHAI CAPITAL HOLDINGS CO LTD	0.02% CNE0000009B1
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.02% MX0MGO0000R8
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120124	0.02% NZLGBDT278C5
ANZ BANK NEWZEALAND LTD 180124 RCD	0.02% NZF02DT438C2
WESTPAC NEW ZEALAND LTD 300124 RCD	0.02% NZF08DT692C8
FNMA SINGLE FAMILY MTG 4.5 15 YEARS SETTLES OCT	0.02% US01F0424A83
BOSTON PROPERTIES INC	0.02% US1011211018
KIWIBANK LTD 230224 RCD	0.02% NZKIWDO054L0
AGCO CORP	0.02% US0010841023
WESTPAC NEW ZEALAND LTD 290224 RCD	0.02% NZF08DT691C0
TIANDI SCIENCE TECHNOLOGY CO LTD	0.02% CNE000001B90
TARGA RESOURCES IN COM	0.02% US87612G1013
CAMPBELL SOUP CO USD	0.02% US1344291091
ENBRIDGE INC	0.02% CA29250N1050
New Zealand Dollar Custodial Account – MITNZ Mercer Socially	0.02%
SHARKNINJA INC COM USD0.0001	0.02% KYG8068L1086
THE WALT DISNEY CO	0.02% US2546871060
AVNET INC	0.02% US0538071038
JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	0.02% US46647PCK03
ASB BANK LTD 240524 RCD	0.02% NZF04DT600C5
WEICHAI POWER CO LTD	0.02% CNE100000D4
TETRA TECH INC	0.02% US88162G1031
COCA COLA FEMSA SAB DE CV	0.02% US1912411089
S F HOLDINGS CO LTD	0.02% CNE100000L63

YUM CHINA HOLDINGS INC	0.02%	US98850P1093
TAMRON CO LTD	0.02%	JP3471800007
ROCKWELL AUTOMATION INC	0.02%	US7739031091
CATERPILLAR INC	0.02%	US1491231015
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.02%	JP1103431G66
CHENIERE ENERGY INC	0.02%	US16411R2085
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.02%	MX0MGO0000B2
HYUNDAI MOTOR CO LTD	0.02%	KR7005380001
NIPPON YUSEN KK NPV	0.02%	JP3753000003
PACCAR INC	0.02%	US6937181088
FUJI FILM HOLDINGS CORP	0.02%	JP3814000000
MIGROS TICARET AS	0.02%	TREMGTI00012
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02%	AU000000BHP4
ARISTA NETWORKS IN COM	0.02%	US0404131064
HSBC HOLDINGS PLC	0.02%	GB0005405286
NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD	0.02%	NZGOVDT437C0
STANTEC INC	0.02%	CA85472N1096
FNMA POOL #MA4978 5% 04-01-2053 BEO	0.02%	US31418EQ864
HELLENIC TELECOMMUNICATIONS	0.02%	GRS260333000
BAYERISCHE MOTOREN WERKE AG	0.02%	DE0005190003
ELAN MICROELECTRONICS CORP	0.02%	TW0002458007
DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR	0.02%	XS2412105533
COGNEX CORP COM USD	0.02%	US1924221039
NIO INC	0.02%	US62914V1061
FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA	0.02%	
BHP GROUP ORD	0.02%	AU000000BHP4
NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID	0.02%	AU000000NSR2
GETAC TECHNOLOGY CORP	0.02%	TW0003005005
MORINAGA MILK INDUSTRY CO LTD	0.02%	JP3926800008
SHENG SIONG GROUP LTD	0.02%	SG2D54973185
GERMANY(FEDERAL 0.0% 09/10/2026	0.02%	DE0001141844
NEW MOUNTAIN FINANCE CORP	0.02%	US6475511001
NORDRH-WESTFALEN 3.4% SNR 07/03/2073 EUR1000	0.02%	DE000NRW0N26
UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C	0.02%	US91282CAP68
CENCOSUD SA	0.02%	CL0000000100
LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI	0.02%	
NIPPON KAYAKU CO LTD	0.02%	JP3694400007
MSTB03- BENDIGO	0.02%	
CHINA PETROLEUM & CHEMICAL	0.02%	CNE1000002Q2
UBS GROUP AG	0.02%	CH0244767585
TERUMO CORP	0.02%	JP3546800008
HOUSING NZ 2.247% SNR 05/10/2026 NZD	0.02%	NZHNZD0001L7
SPIRAX SARCO ENG ORD	0.02%	GB00BWFQGN14
INTERRENT REAL ESTATE INVESTMENT TRUST	0.02%	CA46071W2058
CENTRAL EXCHANGE LIMITED	0.02%	AU0000017840
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI	0.02%	
NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD	0.02%	NZLGFDT014C0
TELEKOM AUSTRIA AG	0.02%	AT0000720008
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	0.02%	US91282CDY49
CASTELLUM AB	0.02%	SE0000379190
BNP PARIBAS SA	0.02%	FR0000131104
QUEBEC 3.7% BDS 20/05/2026 AUD1000	0.02%	AU3CB0234029
LINGYUN INDUSTRIAL ORD SHS A	0.02%	CNE000001FN6
HANGZHOU ROBAM APPLIANCES CO LTD	0.02%	CNE100000WY9
CARRIER GLOBAL COR COM	0.02%	US14448C1045
PEMBINA PIPELINE	0.02%	CA7063271034
CASEY'S GENERAL STORES INC	0.02%	US1475281036
INABATA & CO LTD	0.02%	JP3146000009
STELLANTIS N V	0.02%	NL00150001Q9
AT&T INC DISC COML PAPER 4/2 YRS 3&4 Z/CPN CP 12-19-202	0.02%	US0020A3ZK98
UNITED STATES OF AMER TREAS NOTES FLTGT RT07-31-2025	0.02%	US91282CHS35
JAPAN(GOVT OF) 1.3% SNR 20/03/63 JPY50000	0.02%	JP1400161P53
UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000	0.02%	GB00BK5CVX03
TRITON INTL LTD COM USD0.01 CL A	0.02%	BMG9078F1077
VODACOM GROUP PTY LTD	0.02%	ZAE000132577
CAVCO INDUSTRIES INC	0.02%	US1495681074
TAG TEGERNSEE IMMOBILIEN- UND BETRIEGLIGUN	0.02%	DE0008303504
AGILON HEALTH INC	0.02%	US00857U1079
BRITISH LAND CO GBP	0.02%	GB0001367019
BANCO SANTANDER CENTRAL HISP	0.02%	ES0113900J37
SILVERBOW RESOURCE INC	0.02%	US82836G1022
UNITED STS TREAS NTS .25% DUE 07-15-2024REG	0.02%	US91282CCL37

US TREASURY N/B 2.375% 05-15-2029	0.02%	US9128286T26
ITOCHU ENEX CO LTD	0.02%	JP3144000001
NOVA LTD	0.02%	IL0010845571
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	0.02%	CA135087WV25
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES OCT	0.02%	US01F0526A56
BIRCHCLIFF ENERGY LTD	0.02%	CA0906971035
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02%	NZOCAE0002S0
OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS	0.02%	
ADTALEM GLOBAL EDUCATION INC	0.02%	US00737L1035
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.02%	MX0MGO0000015
GEN ELEC CO COM POST REV SPLIT	0.02%	US3696043013
INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR	0.02%	US45950VEM46
HOUSE FOODS GROUP INC	0.02%	JP3765400001
SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000	0.02%	ES0000012F76
CIELO SA	0.02%	BRCIELACNOR3
NORWAY(KINGDOM OF) 1.25% 17/09/2031	0.02%	NO0010930522
EXPORT IMPORT BK KOREA NT 4% DUE 01-14-2024 REG	0.02%	US302154BK41
EZAKI GLICO CO LTD	0.02%	JP3161200005
TRIP COM GROUP LTD	0.02%	KYG9066F1019
WORLD CO LTD	0.02%	JP3990210001
TSINGTAO BREWERY COMPANY LIMITED	0.02%	CNE1000004K1
ESTACIO PARTICIPACOES SA	0.02%	BRYDUQACNOR3
COMSYS HOLDINGS CORP	0.02%	JP3305530002
TRAVELERS COS INC / THE	0.02%	US89417E1091
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031	0.02%	JP1201301B94
LANDWIRTSCH. RENTENBANK 4.75% 08/04/2024	0.02%	AU3CB0214211
NEW ZEALAND INDEX LINKED 2.5% 20/09/2040	0.02%	NZIIBDT005C5
BK NEDERLANDSE GEMEENTEN 5.25% 20/05/2024	0.02%	AU3CB0216141
AUSTRALIAN POSTAL CORP 5.5% 13/11/2023	0.02%	AU3CB0215796
S AND P GLOBAL INC COM	0.02%	US78409V1044
QUALCOMM INC	0.02%	US7475251036
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOI	0.02%	US01F0206A20
AXCELIS TECHNOLOGIES INC	0.02%	US0545402085
SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR	0.02%	XS2126058168
AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000	0.02%	AU0000097495
LI AUTO INC	0.02%	KYG5479M1050
CVS HEALTH CORP	0.02%	US1266501006
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.02%	NO0010821598
ROSS STORES INC	0.02%	US7782961038
LAND SECURITIES GROUP PLC	0.02%	GB00BYW0PQ60
BNG BANK N.V. 0.0% 31/08/2028	0.02%	XS2381566616
MAKALOT INDUSTRIAL	0.02%	TW0001477008
DBS BANK LTD FLTG 26/06/2026	0.02%	AU3FN0079018
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I	0.02%	US912828J272
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI	0.02%	US01F0326B57
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1.044% / R 1DSONIA AR	0.02%	
UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	0.02%	US912828ZN34
PFIZER INVESTMENT ENTER 4.45% 05-19-2026	0.02%	US716973AB84
TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027	0.02%	US91282CEJ62
SHANGHAI CONSTRUCTION GROUP CO LTD	0.02%	CNE000000WR4
RPM INTERNATIONAL INC	0.02%	US7496851038
ABBVIE INC 3.75% DUE 11-14-2023	0.02%	US00287YBC21
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REI	0.02%	US912810RN00
SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A	0.02%	CNE100001XQ1
AMBEV SA COM NPV	0.02%	BRABEVACNOR1
ENERPLUS CORP COM NPV	0.02%	CA2927661025
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.02%	NO0010757925
UNITED PARCEL SERVICE - B	0.02%	US9113121068
SERVICENOW INC	0.02%	US81762P1021
SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR	0.02%	FR0014006UI2
PAYCHEX INC	0.02%	US7043261079
HEIWADO CO LTD	0.02%	JP3834400008
DNB BOLIGKREDITT A 0.25%-FRN SNR 07/09/26 EUR	0.02%	XS1485596511
ANZ BANK NEW ZEALAND LTD 200324 3.03 CB	0.02%	NZANBDT023C9
PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024	0.02%	US744573AN60
TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000	0.02%	AU3SG0002017
GRAND CANYON EDU	0.02%	US38526M1062
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-10-2023	0.02%	US912797HA87
COMERICA INC USD5.00	0.01%	US2003401070
SEKISUI JUSHI CORPORATION	0.01%	JP3420200002
CREDIT AGRICOLE SA	0.01%	FR0000045072
OLD MUTUAL LTD NPV	0.01%	ZAE000255360

MEXICO(UTD MEX ST) 0% T-BILL 03/10/2024 MXN10	0.01% MXBIG0000TL1
ENGIE 0% CP 11-21-2023	0.01% US29287BYM44
GAP INC COM STK USD0.05	0.01% US3647601083
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.01% JP1201631HC6
ISHARES II PLC USD HIGH YIELD CORP BND UCITS E	0.01% IE00B4PY7Y77
ROYAL BANK OF CANADA	0.01% CA7800871021
EXPORT DEVELOPMENT CANADA 301123 2.875 GB	0.01% NZEDCDT007C9
TECO ELECTRIC & MACH	0.01% TW0001504009
VMWARE INC-CLASS A	0.01% US9285634021
TOHOKU ELECTRIC POWER JPY	0.01% JP3605400005
COMWLTH BK 2.552% DUE 03-14-2027	0.01% US2027A1KK25
KERRY GROUP PLC	0.01% IE0004906560
JOBY AVIATION INC	0.01% KYG651631007
CSPC PHARMACEUTICAL GROUP	0.01% HK1093012172
POSTAL SAVINGS BANK OF CHINA CO LTD	0.01% CNE1000029W3
URBAN OUTFITTERS INC	0.01% US9170471026
DEERE & CO	0.01% US2441991054
BIOGEN INC	0.01% US09062X1037
Outstanding Settlement Receipts - MXN	0.01%
NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000	0.01% XS1785147098
NIKON CORPORATION JPY	0.01% JP3657400002
YUM! BRANDS INC	0.01% US9884981013
MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR	0.01% MYBMS1900047
INTL FLAVORS & FRAGRANCES USD	0.01% US4595061015
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	0.01% US912810RP57
PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW SO240315AU2	0.01%
UK(GOVT OF) 4% BDS 22/10/2063 GBP1000	0.01% GB00BMF9LF76
KBC GROUP NV	0.01% BE0003565737
ONEMAIN HOLDINGS INC	0.01% US68268W1036
EDP RENOVAVEIS SA	0.01% ES0127797019
BRADY CORPORATION - CL A	0.01% US1046741062
NAVER CORP	0.01% KR7035420009
NIPPON PROLOGIS REIT INC	0.01% JP3047550003
YABAO PHARMACEUTICAL GROUP ORD SHS A	0.01% CNE000001CM5
KUAISHOU TECHNOLOGY	0.01% KYG532631028
ANZ BANK NEW ZEALAND WELLINGTON 110124 5.90 TD	0.01% DU0T224111A2
EDWARDS LIFESCIENCES CORP	0.01% US28176E1082
BK OF NOVA SCOTIA 0.45%-FRN GTD 16/03/26EUR	0.01% XS2457002538
NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1	0.01% NL0010071189
ALSEA SAB DE CV	0.01% MXP001391012
ANZ BANK NEW ZEALAND WELLINGTON 290224 6.02 TD	0.01% DU0T224229A2
ZHENGZHOU YUTONG BUS CO LTD ORD SHS A	0.01% CNE000000PY4
HUAYU AUTOMOTIVE SYSTEMS CO LTD	0.01% CNE000000M15
PUT SWO EUR GSILGB2X P 2.827% / R 6MEURIB SO271027EU2	0.01%
MEDTRONIC PLC	0.01% IE00BTN1Y115
GNMAII POOL #G2SF SER 2053 5.5% DUE 10-15-2053	0.01% US21H0526A19
STANDARD CHARTERED PLC 06/07/2027 6.187%07-06-2027	0.01% USG84228FU76
CHROMA ATE INC	0.01% TW0002360005
AFT PHARMACEUTICALS LTD	0.01% NZAFTE0001S4
ORIX CORPORATION	0.01% JP3200450009
CUMMINS INC	0.01% US2310211063
MALAYSIA 4.232% BDS 30/06/31 MYR	0.01% MYBMX1100044
VOLVO AB - B	0.01% SE0000115446
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.01% JP1400031A58
POYA CO LTD	0.01% TW0005904007
GRAINGER W W INC	0.01% US3848021040
MR COOPER GROUP INC	0.01% US62482R1077
CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD	0.01% XS2356317177
CHINA CONSTRUCTION NZ 081223 6.15 TD	0.01% DU0T223D08B9
INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR	0.01% IDG000013509
COGNIZANT TECH SOLUTIONS A	0.01% US1924461023
HONDA MOTOR CO NPV TEMP	0.01% DU06435145D8
ADVANCED DRAINAGE SYTEMS INC	0.01% US00790R1041
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 06102:	0.01% NZLGBDT275C1
MANULIFE FINANCIAL CORP	0.01% CA56501R1064
TOYOTA FINANCE NEW ZEALAND LTD 021123 PNOTE	0.01% NZTFSDT846C3
ASB BANK LTD 061123 RCD	0.01% NZF04DT603C9
ALLIANZ SE-REG	0.01% DE0008404005
BANK OF NEW ZEALAND 201123 RCD	0.01% NZF01DT601C6
FUJI OIL CO LTD	0.01% JP3160300004
RABOBANK NEW ZEALAND 231123 RCD	0.01% NZF05DT257C3
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.01% ES00000121S7

THE TORONTO DOMINION BANK	0.01%	CA8911605092
ANZ BANK NEW ZEALAND LTD 291123 RCD	0.01%	NZF02DT418C4
ANZ BANK NEW ZEALAND 011223 RCD	0.01%	NZF02DT422C6
ASB BANK LTD 081223 RCD	0.01%	NZF04DT607C0
SHELL PLC	0.01%	GB00BP6MXD84
AMERICA MOVIL SAB COM SER B NPV	0.01%	MX01AM050019
ASB BANK LTD 201223 RCD	0.01%	NZF04DT626C0
BLACKROCK INC	0.01%	US09247X1019
DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR	0.01%	DE0001030567
UNITED STATES TREASURY 2.25% 11-15-2027	0.01%	US9128283F58
GENUS PLC	0.01%	GB0002074580
Outstanding Settlement Receipts - GBP	0.01%	
WESTPAC NEW ZEALAND LTD 220224 RCD	0.01%	NZF08DT642C3
RABOBANK NEW ZEALAND LTD 230224 RCD	0.01%	NZF05DT277C1
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.01%	US912810PT97
CANADA(GOVT OF) 3.5% BDS 01/03/2028 CAD	0.01%	CA135087P576
KROGER CO COM	0.01%	US5010441013
RABOBANK NEW ZEALAND LTD 170424 RCD	0.01%	NZF05DT287C0
KB FINANCIAL GROUP INC	0.01%	KR7105560007
KOREA(REPUBLIC OF) 2.0% 10/06/2031	0.01%	KR103502GB66
EXELIXIS INC	0.01%	US30161Q1040
WESTPAC NEW ZEALAND LTD 170524 RCD	0.01%	NZF08DT688C6
KINGSPAN GROUP PLC	0.01%	IE0004927939
RABOBANK NEW ZEALAND LTD 280524 RCD	0.01%	NZF05DT298C7
MILLICOM INTL CELLULAR-SDR	0.01%	SE0001174970
SPRINT CORP 7.125% DUE 06-15-2024	0.01%	US85207UAH86
AALBERTS INDUSTRIES NV	0.01%	NL0000852564
UNICREDIT SPA	0.01%	IT0005239360
COGNA EDUCACAO SA NPV	0.01%	BRCOGNACNOR2
BANCO BILBAO FIXED 6.138% DUE 09-14-2028	0.01%	US05946KAL52
ZTO EXPRESS CAYMAN INC	0.01%	US98980A1051
ASB BANK LTD 090824 RCD	0.01%	NZF04DT637C7
HF SINCLAIR CORPOR COM	0.01%	US4039491000
CNY BNP PARIBAS A\C	0.01%	
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028	0.01%	US65339KCM09
VOLKSWAGEN AG	0.01%	DE0007664039
CENCORA INC COM	0.01%	US03073E1055
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	0.01%	US87264ABD63
NIPPON ACCOMMODATIONS FUND	0.01%	JP3046440008
SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD	0.01%	XS1681539539
KB FINANCIAL GROUP INC - ADR	0.01%	US48241A1051
CREDIT MUTUEL HOME 3.125%-FRN 22/06/2027EUR	0.01%	FR001400F224
NIPPON SHOKUBAI JP50	0.01%	JP3715200006
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
SINO BIOPHAMACEUTICAL	0.01%	KYG8167W1380
CR AGRICOLE ITALIA 3.5% 15/01/2030	0.01%	IT0005549396
CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722	0.01%	CA135087H722
MAXVALU TOKAI CO LTD	0.01%	JP3930400001
CHINA PACIFIC INSURANCE GR H	0.01%	CNE1000009Q7
JAPAN 10 YEAR ISSUE .1% 20/09/2031	0.01%	JP1103641MA8
KCC CORPORATION KRW5000	0.01%	KR7002380004
QBE INSURANCE GROUP LTD 6.75% 02/12/2044	0.01%	XS1144495808
New Zealand Dollar Custodial Account – MITNZ Global Credit Pr	0.01%	
BRASKEM SA	0.01%	BRBRKMACNPA4
CHANNEL INFRASTRUCTURE NZ LTD	0.01%	NZNZRE0001S9
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	0.01%	US912810TM09
INVESTORE PROPERTY LTD	0.01%	NZIPLE0001S3
GENWORTH FINANCIAL-A	0.01%	US37247D1063
RAMI LEVI	0.01%	IL0011042491
KONICA MINOLTA HOLDINGS INC	0.01%	JP3300600008
SOUTHERN COPPER CORPORATION	0.01%	US84265V1052
COMMONWEALTH BANK OF AUSTRALIA	0.01%	AU000000CBA7
MIZUHO FINL GROUP INC 5.778% 07-06-2029	0.01%	US60687YC207
EQUINIX INC 1.8% DUE 07-15-2027	0.01%	US29444UBG04
MITSUBISHI UFJ FINANCIAL	0.01%	JP3902900004
JAPANESE GOVT 10Y .1% 20/09/2029	0.01%	JP1103561KA2
ZIONS BANCORPORATION	0.01%	US9897011071
CITIGROUP INC 4.3% DUE 11-20-2026	0.01%	US172967JC62
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.814% / R 6MBBSW AR	0.01%	
HUTCHISON W I 14 3.625% GTD SNR 31/10/24USD	0.01%	USG46747AB00
BOC AVIATION PTE LTD GLOBAL MEDIUM TERM S 3.5% 10-10-21	0.01%	US09681MAJ71

JAPAN(GOVT OF) 2.2% SNR 20/06/29	JPY50000	0.01%	JP1201111968
INTEL CORP 4.875%	02-10-2028	0.01%	US458140CE86
LG CHEM LTD		0.01%	KR7051910008
ALLSTATE CORP		0.01%	US0200021014
SPAIN(KINGDOM OF) 1.85% SNR 30/07/35	EUR1000	0.01%	ES0000012E69
OTSUKA HOLDINGS CO LTD		0.01%	US6891641010
BANCO SANTANDER SA SR NON PFD	FIXED-FIXED RATE 4.1	0.01%	US05964HAQ83
ENPHASE ENERGY INC		0.01%	US29355A1079
CARDINAL HEALTH INC		0.01%	US14149Y1082
AT&T INC CORP 3.875%	01-15-2026	0.01%	US00206RHT23
STRYKER CORP		0.01%	US8636671013
CONS EDISON INC .65% DUE	12-01-2023	0.01%	US209115AE45
BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES		0.01%	CA11284V1058
NEW ZEALAND(GOVT) IDX/LKD SNR 2.5%	20/09/2035	0.01%	NZII8DT004C8
TRANSURBAN FINANCE 4.125% GTD	02/02/2026USD	0.01%	USQ9194UAG78
CHUBB LIMITED ORD		0.01%	CH0044328745
HL MANDO CO LTD		0.01%	KR7204320006
SYDNEY AIRPORT FIN 3.625% GTD SNR	28/04/26 USD	0.01%	USQ8809VAH26
CAIXABANK SA 1% SNR MTN	25/06/2024 EUR	0.01%	ES0313307219
MEDPACE HOLDINGS INC		0.01%	US58506Q1094
INTESA SANPAOLO 3.625%	30/06/2028	0.01%	IT0005554578
XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS		0.01%	IE00BDR5HM97
TC ENERGY CORP		0.01%	CA87807B1076
NATIONAL VISION HOLDINGS INC		0.01%	US63845R1077
LENDLEASE (US) CAP 4.5% GTD SNR	26/05/2026 USD	0.01%	XS1418635337
AERCAP IRELAND CAP/GLOBA 2.45% DUE	10-29-2026 BEO	0.01%	US00774MAV72
INDONESIA(REP OF) 1.45% SNR	18/09/26 EUR1000	0.01%	XS2012546714
GRAPHIC PACKAGING INTL INC SR NT 144A	1.512% 04-15-2026	0.01%	US38869PAP99
3I GROUP PLC		0.01%	GB00B1YW4409
UBER TECHNOLOGIES INC		0.01%	US90353T1007
HIWIN TECHNOLOGIES CORP		0.01%	TW0002049004
CHARTER 4.908% DUE	07-23-2025	0.01%	US161175AY09
SKY NETWORK TELEVISION LTD		0.01%	NZSKTE0001S6
ABN AMRO BANK N.V. 1.25% SNR NPF	28/05/25 EUR	0.01%	XS2180510732
BANQUE POPULAIRE .625%	28/04/2025	0.01%	FR0013509726
UNITED STATES TREAS NTS DTD	06/30/2021 1.25% 06-30-2028	0.01%	US91282CCH25
CANADA(GOVT OF) 2.25% DEB	01/06/2025 CAD1	0.01%	CA135087D507
OTC DER CASH COLL REC FROM BARCLAYS		0.01%	
CHUNGHWA TELECOM ADR EA REPR 10 ORD	TWD10	0.01%	US17133Q5027
MULTICHOICE GROUP LTD		0.01%	ZAE000265971
BANK ZACHODNI WBK SA		0.01%	PLBZ00000044
HCA INC 5% DUE	03-15-2024	0.01%	US404119BN87
TITULOS DE TBOND 7.75%	18/09/2030	0.01%	COL17CT03342
SECRETARIA TESOURO 0% T-BILL	01/01/26 BRL1000	0.01%	BRSTNCLTN7U7
HANCOCK WHITNEY CORP		0.01%	US4101201097
SM INVESTMENTS CORPORATION		0.01%	PHY806761029
GUESS? INC		0.01%	US4016171054
PHINIA INC		0.01%	US71880K1016
IRSBZN348 IRS BNZ NZD 050432 PFXD	3.48 RFLT 3ZBSW	0.01%	DUIRSBNZ3488
COLOMBIA(REPUBLIC OF) 6.0%	28/04/2028	0.01%	US195325BZ79
LAM RESEARCH CORPORATION		0.01%	US5128071082
HALMA PLC		0.01%	GB0004052071
CHINA RESOURCES LAND LIMITED		0.01%	KYG2108Y1052
KDDI CORP		0.01%	JP3496400007
NORTHAM PLATINUM H NPV		0.01%	ZAE000298253
ENEOS HOLDINGS INC		0.01%	JP3386450005
CAPITAL ONE FINL CORP 4.166%	05-09-2025	0.01%	US14040HCQ65
VINCI SA		0.01%	FR0000125486
TOYO SEIKAN GROUP HOLDINGS LTD		0.01%	JP3613400005
MORGAN STANLEY FIXED .79% DUE	05-30-2025	0.01%	US61747YEA91
SCENTRE GROUP TR 4.75%-FRN GTD	24/09/80 USD	0.01%	USQ8053LAA28
ENN ENERGY HOLDINGS LTD		0.01%	KYG3066L1014
AUSTRALIAN GOVERNMENT 2.75%	21/06/2035	0.01%	AU000XCLWAM0
T-MOBILE USA INC 3.5%	04-15-2025	0.01%	US87264ABB08
UNITED STATES OF AMER TREAS BONDS	4.25% 05-15-2039	0.01%	US912810QB70
UNITED KINGDOM GOVT OF 3.75%	29/01/2038	0.01%	GB00BQC4R999
CME_OIS CHASUS33 06/05/2053 USD P	3.19% / R 1DSOFR 4636	0.01%	
UNITED STATES TREAS NTS 1.375%	11-15-2031	0.01%	US91282CDJ71
CATHAY FINANCIAL HOLDING CO		0.01%	TW0002882008
CREDIT AGRICOLE SA 1.247% DUE	01-26-2027BEO	0.01%	US22536PAH47
GUANGSHEN RAILWAY CO LTD		0.01%	CNE000001Q44
UTD RENTALS N AMER 3.875% DUE	11-15-2027	0.01%	US911365BM59

KERUR HOLDINGS LTD	0.01%	IL0006210111
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.01%	MX0MGO0000U2
GOURMET MASTER TWD	0.01%	KYG4002A1004
EURONAV NV	0.01%	BE0003816338
WHA CORPORATION PCL	0.01%	TH3871010R19
NONGFU SPRING CO LTD	0.01%	CNE100004272
TEREX CORPORATION	0.01%	US8807791038
DUKE ENERGY CORP COM	0.01%	US26441C2044
BARCLAYS PLC 5.501% DUE 08-09-2028	0.01%	US06738EBY05
CHINA MENGNIU DAIRY CO	0.01%	KYG210961051
Australian Dollar Custodial Account – MMF Global Credit Fund	0.01%	
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051	0.01%	US3140QGXH50
MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN	0.01%	MX0MGO0000D8
NEW TERMINAL FIN FRN SNR MTN 07/24 AUD10000	0.01%	AU3FN0036984
SOUTHERN CO COM USD	0.01%	US8425871071
IDOL TRUST 2023-1 FRN M/BKD 11/2053 AUD 'A'	0.01%	AU3FN0079703
TAYLOR MORRISON HOME CORP	0.01%	US87724P1066
AFRICAN DEV BK 4.75% 4.75% 06/03/2024	0.01%	AU3CB0213205
UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD	0.01%	AU3CB0247971
AFFIRM HOLDINGS INC	0.01%	US00827B1061
REGION GROUP 3.9% SNR MTN 07/06/2024 AUD	0.01%	AU3CB0244861
COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD	0.01%	AU3FN0055695
AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	0.01%	AU3CB0248318
ONTARIO(PROVINCE OF) 4.25% 22/08/2024	0.01%	AU3CB0223402
Outstanding Settlement Receipts - IDR	0.01%	
CME_OIS CHASUS33 06/01/2053 USD P 3.209% / R 1DSOFR 463	0.01%	
DP WORLD LIMITED 2.375% 25/09/2026	0.01%	XS1883878966
TEKKEN CORP	0.01%	JP3545600003
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13	0.01%	US928668BE16
INTL FLAVORS&FRAG 1.8% SNR 25/09/26 EUR100000	0.01%	XS1843459782
LANDESKREDITBK WUERTT 4.25% 07/08/2025	0.01%	AU3CB0223097
GNMAII POOL #MA8566 3.5% 01-20-2053	0.01%	US36179XQT62
EUROPEAN INVESTMENT BANK 1.45% 25/01/2024	0.01%	AU3CB0265163
US TREASURY N/B 1.25% DUE 08-15-2031 REG	0.01%	US91282CCS89
CITIGROUP INC USD	0.01%	US1729674242
KE HOLDINGS INC ADR	0.01%	US4824971042
MET LIFE GLOB FDG MTN FLTG 01/12/2025	0.01%	AU3FN0057451
MY FOOD BAG GROUP LTD	0.01%	NZMFBEE0004S1
NEW STH WALES TSY 1% GTD SNR 08/02/2024 AUD	0.01%	AU3CB0266484
ILLINOIS TOOL WORKS	0.01%	US4523081093
AMBEV SA ADR EACH REPR ORD SPONS	0.01%	US02319V1035
WARNERMEDIA HLDGS INC SR NT 3.75% 03-15-2027	0.01%	US55903VBA08
BNP New Zealand Dollar Custodial Account Indexed Cash Portfc	0.01%	
CANADIAN PAC KANS COM NPV	0.01%	CA13646K1084
BOISE CASCADE CO	0.01%	US09739D1000
FONTERRA SHAREHOLDER FUND	0.01%	NZFSFE0001S5
LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI	0.01%	
HUGEL INC	0.01%	KR7145020004
CHINA MERCHANTS SECURITIES CO LTD	0.01%	CNE100000HK9
CHEIL WORLDWIDE INC	0.01%	KR7030000004
ASIAN DEVELOPMENT BANK 1.1% 15/08/2024	0.01%	AU3CB0265726
HYUNDAI MOBIS	0.01%	KR7012330007
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032	0.01%	US91282CEP23
KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000	0.01%	KR103501GB34
AEGON BANK N.V. 3.375%-FRN GTD 28/06/30 EUR	0.01%	XS2642546399
KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000	0.01%	KR103502GAC2
KATITAS CO LTD	0.01%	JP3932950003
PROLOGIS PROPERTY MEXICO SA DE CV	0.01%	MXCFFI170008
MANAWA ENERGY LTD	0.01%	NZTPXE0001S5
VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD	0.01%	AU3CB0264505
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.01%	COL17CT02625
SOCIETE GENERALE 6.447% DUE 01-12-2027	0.01%	US83368TBQ04
NTT DATA GROUP CORPORATION	0.01%	JP3165700000
VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG	0.01%	US92857WBH25
WOOLWORTHS GROUP LIMITED 1.85% 20/05/2025	0.01%	AU3CB0272219
PARKLAND CORP	0.01%	CA70137W1086
FISERV INC COM	0.01%	US3377381088
SUNCOR ENERGY INC	0.01%	CA8672241079
LITE ON TECHNOLOGY CORP	0.01%	TW0002301009
EBARA CORP	0.01%	JP3166000004
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI	0.01%	
RIO TINTO PLC ORD	0.01%	GB0007188757

BRISBANE AIRPORT 3.1% SNR EMTN 30/06/26 AUD	0.01%	AU3CB0272847
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS CO LT	0.01%	KYG982971072
LCH_IRS BOFAGB2U 27/04/2028 CAD P 2.7% / R 3MCDOR ARIR2	0.01%	
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.01%	GB00BZB26Y51
CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1	0.01%	CA135087M680
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA	0.01%	ZAG000016320
LEG IMMOBILIEN SE	0.01%	DE000LEG1110
PUT SWO AUD ANZBAU3M P 3.52% / R 6MBBSW SO300826AU:	0.01%	
AMGEN INC 3.625% DUE 05-22-2024	0.01%	US031162BV19
ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025	0.01%	USN30707AN87
GONGNIU GROUP CO LTD	0.01%	CNE100003RL0
ABBVIE INC 2.6% DUE 11-21-2024 REG	0.01%	US00287YBZ16
VERIZON FIXED 3.5% DUE 11-01-2024	0.01%	US92343VCR33
LAWSON INC	0.01%	JP3982100004
PALO ALTO NETWORKS INC	0.01%	US6974351057
SAUL CENTERS INC	0.01%	US8043951016
TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034	0.01%	COL17CT03615
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 F	0.01%	DE0001135325
OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRA	0.01%	
INDONESIA(REP OF) 6.375% BDS 15/04/2032 IDR	0.01%	IDG000018706
RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	0.01%	XS2106056653
EMEMORY TECHNOLOGY INC	0.01%	TW0003529004
MITSUBISHI ELECTRIC	0.01%	JP3902400005
POWSZECHNA KASA OS	0.01%	PLPKO0000016
HYUNDAI CAPITAL AMERICA INC 5.8% 06-26-2025	0.01%	US44891CCF86
CLEANAWAY WASTE MANAGEMENT LIMITED	0.01%	AU000000CWY3
CHINA MOTOR CORP	0.01%	TW0002204005
GINKGO BIOWORKS HOLDINGS INC	0.01%	US37611X1000
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024	0.01%	US13645RBD52
MIRVAC GROUP FIN LTD 2.6% 18/09/2029	0.01%	AU3CB0278653
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-20	0.01%	US912810FT08
CME GROUP INC COM	0.01%	US12572Q1058
HALLENSTEIN GLASSON HOLDINGS LTD	0.01%	NZHLGE000154
ELITE MATERIAL CO LTD	0.01%	TW0002383007
CBRE GROUP INC CLASS A	0.01%	US12504L1098
CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD	0.01%	AU3CB0285310
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192	0.01%	US36179V7D62
HOKUTO CORP	0.01%	JP3843250006
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534	0.01%	US36179WLP13
BPCE SR NON PFD VAR RT 1.652% DUE 10-06-2026	0.01%	US05584KAH14
UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	0.01%	US912828Z521
BP PLC -SPONS ADR	0.01%	US0556221044
FERGUSON PLC	0.01%	JE00BJVNSS43
BECTON DICKINSON AND COMPANY	0.01%	US0758871091
MERCURY NZ LTD MTN 2.918% 17/11/2028	0.01%	AU3CB0284677
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2	0.01%	US96043FAG81
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	0.01%	US912810S221
FNMA POOL #FM7916 2.5% 06-01-2051 BEO	0.01%	US3140XBYN40
KEYSIGHT TECHNOLOGCOM USD	0.01%	US49338L1035
SKYWEST INC	0.01%	US8308791024
CITIBANK N A 5.803% 09-29-2028	0.01%	US17325FBB31
DAIWA SECURITIES GROUP INC.	0.01%	JP3502200003
CIE FIN FONCIE-CFF 3.375% EMTN 16/09/2031 EUR	0.01%	FR001400GI73
FLEXIUM INTERCONNET	0.01%	TW0006269004
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.01%	JP1103481H98
UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	0.01%	US912828ZL77
FNMA POOL #MA4208 2% 12-01-2050 BEO	0.01%	US31418DVA70
MORGAN STANLEY COLAT	0.01%	
FNMA POOL #FS4316 2% 05-01-2051 BEO	0.01%	US3140XKYN49
JUNIPER NETWORK INC	0.01%	US48203R1041
POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000	0.01%	PL0000112736
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.01%	US4005011022
T ROWE PRICE GROUP	0.01%	US74144T1088
WHARF REAL ESTATE HKD	0.01%	KYG9593A1040
COOPERATIEVE RABOB 0.125%-FRN GTD 01/12/31 EUR	0.01%	XS2416563901
CANON INC	0.01%	JP3242800005
FUT DEC 23 CBT ULT TNOTE	0.01%	
INTL BUSINESS 3.45% DUE 02-19-2026	0.01%	US459200JG74
ACTIVISION BLIZZARD INC	0.01%	US00507V1098
BLOCK INC	0.01%	US8522341036
STOCKLAND TRUST MG 2.3% GTD SNR 24/03/2028 AUD	0.01%	AU3CB0278893
UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0	0.01%	US91282CCT62

JPMORGAN CHASE & CO. 4.203%	07-23-2029	0.01%	US46647PAV85
OTIS WORLDWIDE COR COM		0.01%	US68902V1070
INSULET CORP		0.01%	US45784P1012
ELECTRANET PTY LTD 2.4737% 15/12/2028	AUD	0.01%	AU3CB0283034
RABOBANK NEDERLAND FIXED 4.655% DUE	08-22-2028	0.01%	US74977SDR04
NOVATEK MICROELECTRONICS LTD		0.01%	TW0003034005
MINISTERIO HAC 7% BDS 30/06/2032 COP1000		0.01%	COL17CT03490
NSW ELECTRICITY 2.732% GTD SNR 23/04/29	AUD	0.01%	AU3CB0279578
SHELL PLC SPON ADS EA REP 2 ORD SHS		0.01%	US7802593050
CATCHER TECHNOLOGY CO LTD		0.01%	TW0002474004
UNITED STS TREAS NTS .25% DUE 05-15-2024	REG	0.01%	US91282CCC38
HSBC HLDGS PLC 5.21% DUE 08-11-2028		0.01%	US404280DG12
CHINATRUST FINANCIAL HOLDING CO LTD		0.01%	TW0002891009
OVERSEA-CHINESE BANKING CORP		0.01%	SG1504926220
CHINA RESOURCES GAS GROUP LTD		0.01%	BMG2113B1081
ZHONGSHENG GROUP H		0.01%	KYG9894K1085
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA		0.01%	US41068X1000
SANFORD LTD		0.01%	NZSANE000150
ANGLO AMERICAN PLC (SA LINE)		0.01%	GB00B1XZS820
REPUBLIC OF PERU FIXED 6.15%	08-12-2032 REG	0.01%	USP78024AF61
UNITED STATES TREAS BDS 2.25% 08-15-2049		0.01%	US912810SJ88
Australian Dollar Custodial Account – Absolute Return Bond Fui		0.01%	
CANADA(GOVT OF) 1.25% BDS 01/06/2030	CAD1	0.01%	CA135087K379
BNG BANK N.V. GOVT .75% 13/11/2023		0.01%	AU3CB0272128
KREDITANSTALT FUR WIEDERAUFBAU 5% GTD MTN 19/03,		0.01%	AU0000KFWHX0
DEUTSCHE TELEKOM AG DEM		0.01%	DE0005557508
UNITED STS TREAS NTS 1.125% DUE	02-15-2031 REG	0.01%	US91282CBL46
FDXEX CORP COM		0.01%	US31428X1063
KOREA MIDLAND PWR CO 1.25% 09/08/2026		0.01%	XS2367816076
LEASEPLAN CORP.NV 3.5% SNR 09/04/25	EUR100000	0.01%	XS2155365641
CAD BNP PARIBAS A/C		0.01%	
CANADA(GOVT OF) 5.75% SNR 01/06/33	CAD1000	0.01%	CA135087XG49
UK(GOVT OF) 1.25% SNR 31/07/51	GBP1000	0.01%	GB00BLH38158
GERMANY(FED REP) 0% BDS 15/08/2052	EURO.01	0.01%	DE0001102572
PACIFIC CORPORATION		0.01%	KR7002790004
PVTPL MARS INC DEL 4.55% DUE	04-20-2028	0.01%	US571676AT26
NATWEST MARKETS FLTG RT 23/08/2028		0.01%	AU3FN0080586
ATLAS COPCO AB SER`B`NPV (POST SPLIT)		0.01%	SE0017486897
AT&T INC FIXED 2.9% DUE 12-04-2026		0.01%	XS1879223565
WESTPAC BKG CORP FRN GTD SNR 05/25	AUD100000	0.01%	AU3FN0069209
UNITED STATES TREAS NTS DTD 02/15/2023	3.5% 02-15-2033	0.01%	US91282CGM73
LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR AIR		0.01%	
UK(GOVT OF) 0.875% SNR 22/10/29	GBP1000	0.01%	GB00BJMH8534
PAYPAL HOLDINGS INC		0.01%	US70450Y1038
CHARTER HALL LWR P 2.656% GTD SNR	17/12/29 AUD	0.01%	AU3CB0280956
FUT 07 DEC 23 EUX EURO-BTP		0.01%	
INDONESIA(REP OF) 8.375% SNR 15/09/2026	IDR	0.01%	IDG000009507
PERUSAHAAN GAS NEGARA PT		0.01%	ID1000111602
GNMAII POOL #MA7313 3.0% DUE 04-20-2051		0.01%	US36179WDS44
SINGAPORE GOVERNMENT	2.125% 01/06/2026	0.01%	SG31A8000003
AOFRIO LTD		0.01%	NZWDTE0002S1
CGI INC		0.01%	CA12532H1047
UNITED STATES OF AMER TREAS NOTES DTD	05/31/2021 .75%	0.01%	US91282CCF68
OTP BANK RT		0.01%	HU0000061726
HANGZHOU TIGERMED CONSULTING CO LTD		0.01%	CNE1000040M1
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649		0.01%	US36179WQA98
CARABAO GROUP PCL NVDR		0.01%	TH6066010R13
PERMANENT TSB GROU 6.625%-FRN SNR	25/04/28 EUR	0.01%	XS2611221032
CENTENE CORPORATION		0.01%	US15135B1017
GERMANY FED REP 0% BDS 0.0% 15/02/2032		0.01%	DE0001102580
BANK PEKAO SA		0.01%	PLPEKAO00016
IHH HEALTHCARE BHD		0.01%	MYL5225O0007
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030	AUD100	0.01%	AU0000013740
BEIJING YANJING BREWERY CO LTD		0.01%	CNE000000584
KEYERA CORP COM		0.01%	CA4932711001
INTERCONTINENTAL EXCHANGE INC		0.01%	US45866F1049
BWP MANAGEMENT LTD 3.3% SNR MTN	10/04/2026 AUD	0.01%	AU3CB0262350
HUAZHU GROUP LIMIT SPONSORED		0.01%	US44332N1063
MITSUBISHI CORP		0.01%	JP3898400001
EBARA FOODS INDUSTRY INC		0.01%	JP3165930003
GLENCORE PLC		0.01%	JE00B4T3BW64
ANTHEM INC 3.35% DUE 12-01-2024		0.01%	US036752AC75

NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 :	0.01%	US64952WDQ33
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 f	0.01%	US912828Z781
Outstanding Settlement Receipts - ZAR	0.01%	
SANKI ENGINEERING CO LTD	0.01%	JP3325600009
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-	0.01%	US40052VAC81
SMBC AVIATION CAPI 5.45% GTD SNR 03/05/28 USD	0.01%	USG82296AG21
Outstanding Settlement Receipts - THB	0.01%	
DUNEDIN CITY TREASURY 241023 PNOTE	0.01%	NZDCTDT256C5
WI TREASURY SEC 3.375% 05-15-2033	0.01%	US91282CHC82
UNITED MICROELECTRONICS CORP	0.01%	TW0002303005
UNITED STS TREAS NTS .5% 10-31-2027	0.01%	US91282CAU53
ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026	0.01%	USP7S81YAB11
PARKER HANNIFIN CORP	0.01%	US7010941042
BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD	0.01%	USU10517AC12
EXPORT IMPORT BK KOREA NT 2.375% DUE 06-25-2024	0.01%	US302154CY36
CREDIT AGRICOLE HM 2.125%-FRN SNR 07/01/30 EUR	0.01%	FR001400CGA2
HITACHI	0.01%	JP3788600009
VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024	0.01%	AU3CB0279289
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR R1	0.01%	US459058JF11
TOYOTA MTR CORP .681% DUE 03-25-2024	0.01%	US892331AL39
WEG SA	0.01%	BRWEGEACNORO
AIRBNB INC	0.01%	US0090661010
AUSTRALIA & NEW 3.7% DUE 11-16-2025	0.01%	US05253JAL52
LCH_IRS BOFAGB2U 15/02/2041 AUD P 4.54% / R 6MBBSW ARII	0.01%	
NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS	0.01%	XS2048709427
UNITED STS TREAS 1.25% 05-31-2028	0.01%	US91282CCE93
APT PIPELINES LIMITED RT 4.2% DUE 23/03/25	0.01%	USQ04578AD42
ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO	0.01%	US04517PBG63
BANK MANDIRI PERS IDR125	0.01%	ID1000095003
CJ LOGISTICS KRW5000	0.01%	KR7000120006
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01%	GRS426003000
COMPAGNIE FINANCIERE RICHEMONT SA	0.01%	CH0210483332
UNITED STS TREAS NTS DTD .875% 11-15-2030	0.01%	US91282CAV37
PROGRESS 2023-2 FRN M/BKD 07/2054 AUD 'A'	0.01%	AU3FN0080883
NORWEGIAN GOVT 1.75% 13/03/2025	0.01%	NO0010732555
HENKEL AG & CO KGAA NON VTG PREF	0.01%	DE0006048432
UNILUMIN GROUP CO LTD	0.01%	CNE100001518
MIZUHO FINL GROUP MTN 6.025% 28/08/2029	0.01%	XS2672744013
MONSTER BEVERAGE SHS ORD	0.01%	US61174X1090
ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD	0.01%	CNE000001DV4
HENAN PINGGAO ELECTRIC CO LTD	0.01%	CNE000001774
GENUINE PARTS CO USD	0.01%	US3724601055
NEW YORK LIFE MTN 5.35% 19/09/2028	0.01%	AU3CB0302685
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCTI	0.01%	US01F0426A65
MARRIOTT INTL INCUSD	0.01%	US5719032022
HAMMERSON 7.25% 21/04/2028	0.01%	XS2676439891
PVTPL BERRY GLOBAL INC 5.5% DUE 04-15-2028	0.01%	US08576PAK75
NORITAKE CO LTD	0.01%	JP3763000001
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.01%	MX010M000018
SUMITOMO MITSUI FINANCIAL GROUP	0.01%	JP3890350006
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.01%	US912810R197
NATL AUSTRALIA BK 1.388% DUE 01-12-2025	0.01%	US6325C1D228
SWEDISH EXPT CR 2.53293% DUE 08-03-2026	0.01%	US87031CAF05
MISUMI GROUP INC	0.01%	JP3885400006
YAMATANE CORP	0.01%	JP3937600009
GUNKUL ENGINEERING PLC NVDR	0.01%	TH1041010R11
SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025	0.01%	USW8454EAR90
KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000	0.01%	XS2408621238
CELLTRION INC	0.01%	KR7068270008
NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD	0.01%	NZLGFDT011C6
NEW ZEALAND GOVT .5% 15/05/2024	0.01%	NZGOVDT524C5
PERMANENT TSB GROU 6.625%-FRN SNR 30/06/29 EUR	0.01%	XS2641927574
SINGAPORE(GOVT OF) 2.625% 01/05/2028	0.01%	SG31B7000002
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.01%	JP1300441E92
NEW ZEALAND(GOVT) 0.25% SNR 15/05/2028 NZD	0.01%	NZGOVDT528C6
GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD	0.01%	USQ3958YAC77
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125	0.01%	US91282CFV81
FNMA 30 YR TBA NOV	0.01%	US01F0426B49
AT&T INC .9% DUE 03-25-2024 BEO	0.01%	US00206RMJ85
BCO DE SABADELL 3.5% CVD BDS 28/08/2026 EUR	0.01%	ES0413860836
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	0.01%	US92343VDY74
LCH_IRS BOFAGB2U 29/11/2041 EUR P 2.089% / R 6MEURIB AR	0.01%	

New Zealand Dollar Custodial Account – MITNZ Absolute Return	0.01%
ELECTRIC POWER DEVELOPMENT CO LTD	0.01% JP3551200003
GS RETAIL CO LTD	0.01% KR7007070006
ABB LTD	0.01% CH0012221716
CHINA LONGYUAN POWER GROUP CORP LTD	0.01% CNE100000HD4
ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000	0.01% XS1312953596
VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR	0.01% XS2534276717
CHINA CONSTRUCTION BANK CORP	0.01% CNE100000742
TARGET CORPORATION	0.01% US87612E1064
DEERE JOHN CAP 4.75% DUE 06-08-2026	0.01% US24422EWX39
GOVT NATL MTG 2% DUE 10-15-2046	0.01% US21H0206A81
NATIONAL GRID NA 4.151% SNR 12/09/2027 EUR	0.01% XS2680745119
AKER BP ASA 1.125% SNR 12/05/2029 EUR	0.01% XS2341269970
BRAZIL(FED REP OF) 5% SNR 27/01/2045 USD1000	0.01% US105756BW95
HILTON WORLDWIDE H COM	0.01% US43300A2033
NEW ZEALAND(GOVT) 1.75% SNR 15/05/2041 NZD	0.01% NZGOVDT541C9
STANDARD CHARTERED PLC 7.767% 11-16-2028	0.01% USG84228FL77
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.01% NO0006390301
ANGLO AMERICAN PLATINUM LIMITED	0.01% ZAE000013181
PRINCIPAL FINANCIAL GROUP	0.01% US74251V1026
KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD	0.01% US50066RAM88
ATHORA HOLDG LTD 6.625% SNR 16/06/2028 EUR	0.01% XS2628821790
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030	0.01% US91282CAE12
MI HOMES INC	0.01% US55305B1017
FREPORT MCMORAN INC	0.01% US35671D8570
UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	0.01% US91282CAL54
META PLATFORMS INC 5.6% DUE 05-15-2053	0.01% US30303M8Q83
VANECK VECTORS ETF TRUST JP MORGAN EMRG MKTS LCL CUR	0.01% US92189H3003
PVTPL FRESENIUS MED CARE US FIN III INC GTD NT 1.875% DUE	0.01% US35805BAC28
TAUPO DISTRICT COUNCIL 021123 PNOTE	0.01% NZTDCDN306L5
VERIZON COMMUNICATIONS 1.45% 03-20-2026	0.01% US92343VGG32
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	0.01% US459058KD44
MURPHY OIL CORP	0.01% US6267171022
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.01% BE0000304130
UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR	0.01% XS2264978623
SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC	0.01% IE00B4613386
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	0.01%
COOPERATIVE RABOBANK 1.004% 09-24-2026	0.01% US74977SDJ87
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0	0.01% US82620KAZ66
SHIN-ETSU CHEMICAL NPV	0.01% JP3371200001
FUT MAR 24 90 DAY B-BILLS	0.01%
JAPAN (30 YR 0.4% .4% 20/12/2049	0.01% JP1300651L15
NESTLE HOLDINGS INC 5.25% 03-13-2026	0.01% USU64106CD47
LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR ARI	0.01%
ASIAN DEV BANK 4% SNR MTN 12/01/33 USD1000	0.01% US045167FV02
PROSUS NV	0.01% NL0013654783
PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028	0.01% US853254CG39
HISENSE KELON ELECTRICAL HOLDINGS CO LTD	0.01% CNE100000353
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.01% US912828YB05
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.01% CA135087B451
BNP PARIBAS FIXED 6.625% DUE 12-31-2049	0.01% USF1R15XK938
ING GROEP NV	0.01% NL0011821202
3M CO	0.01% US88579Y1010
EMERSON ELECTRIC CO	0.01% US2910111044
BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR	0.01% XS1918887156
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	0.01% US045054AN37
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875	0.01% US91282CEC10
VISUAL PHOTONICS EPITAXY CO LTD	0.01% TW0002455003
BANGCHAK CORPORATI THB1NVDR	0.01% TH0420010R18
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	0.01% US87264ABV61
WHITECAP RESOURCES INC	0.01% CA96467A2002
Outstanding Settlement Receipts - BRL	0.01%
AXA	0.01% FR0000120628
MOODYS CORPORATION	0.01% US6153691059
ADVANTEST CORP NPV TEMP	0.01% DU06870490D0
UNITED STS TREAS NTS .875% 06-30-2026	0.01% US91282CCJ80
NIBC BANK NV 6.375% SNR NPF 01/12/25 EUR	0.01% XS2630448434
INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34'	0.01% XS2333299324
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	0.01% US91282CDG33
RECKITT BENCKISER GROUP PLC	0.01% GB00B24CGK77
DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026	0.01% US25160PAJ66
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.827% SO271027EU2	0.01%

NATIONAL AUSTRALIA BANK LIMITED	0.01%	AU000000NAB4
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01%	FR0013254273
EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000	0.01%	US29874QEN07
PUBLICIS GROUPE	0.01%	FR0000130577
LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF	0.01%	
WOOLWORTHS HOLDINGS LTD	0.01%	ZAE000063863
BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR	0.01%	XS2487770104
Outstanding Settlement Receipts - NZD	0.01%	
FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES OCTOBER	0.01%	US01F0606A83
FEDERAL NATIONAL MORTGAGE ASSOC 5% 09-01-2052	0.01%	US3140MSKP97
BELLUNA CO LTD	0.01%	JP3835650007
SOCIEDAD QUIMICA Y MINERA DE CHILE SA	0.01%	CLP8716X1082
UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000	0.01%	GB00B128DP45
NEW ZEALAND (GOVT) 2.75% 15/05/2051	0.01%	NZGOVDT551C8
WESTPAC NZD COLL	0.01%	
KBC BANK NV MTN 3.125% 22/02/2027	0.01%	BE0002924059
ETSY INC	0.01%	US29786A1060
INTERCONTL HOTELS 3.75% GTD SNR 14/08/25GBP	0.01%	XS1275957121
NATIONALE-NEDERLAN MTN 3.25% 28/05/2027	0.01%	NL0015001BV1
BPCE 4.375% SNR NPF 13/07/28 EUR	0.01%	FR001400F075
AUSTRIA(REP OF) 2.1% GTD SNR 20/09/2117 EUR	0.01%	AT0000A1XML2
UNICREDIT SPA 5.85%-FRN 15/11/2027 EUR	0.01%	XS2555420103
GNMAII POOL #MA7053 3.0% DUE 12-20-2050	0.01%	US36179VZS23
US BANCORP	0.01%	US9029733048
SK Inc	0.01%	KR7034730002
DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR	0.01%	DE000DL19VB0
GOLD FIELDS LTD	0.01%	ZAE000018123
YANGZIJIANG SHIPBUILDING NPV	0.01%	SG1U76934819
LG ENERGY SOLUTION LTD 5.625% 09-25-2026	0.01%	USY555CGAA01
VALVOLINE INC	0.01%	US92047W1018
FAR EASTONE CO LTD	0.01%	TW0004904008
GEELY AUTOMOBILE HOLDINGS LT	0.01%	KYG3777B1032
UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC	0.01%	US91282CBM29
HALEON US CAPITAL LLC 3.024% 03-24-2024	0.01%	US36264FAH47
JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY	0.01%	JP1051501N14
DANSKE BANK A/S 4.625% 13/04/2027	0.01%	XS2586741543
OREILLY AUTO NEW COM	0.01%	US67103H1077
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO	0.01%	US91282CDL28
PVTPL INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO	0.01%	US46115HBU05
WSP GLOBAL INC	0.01%	CA92938W2022
CURTISS-WRIGHT CORP	0.01%	US2315611010
CANADA(GOVT OF) 2.75% BDS 01/06/2033 CAD1	0.01%	CA135087Q236
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 121023 RCD	0.01%	NZF03DT064C5
MITSUI MATSUSHIMA HOLDINGS CO LTD	0.01%	JP3894000003
DAEWOONG PHARMACEUTICAL CO	0.01%	KR7069620003
BANK OF NEW ZEALAND 180324 3.63 CB	0.01%	NZBNZDT399C4
WELLS FARGO & COMPANY 5.389% 04-24-2034	0.01%	US95000U3D31
WELLINGTON CITY COUNCIL 181223 PNOTE	0.01%	NZWCCDT506C9
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EUR0.01	0.01%	BE0000338476
SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	0.01%	XS2156510021
ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000	0.01%	IT0005390874
SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A	0.01%	CNE100005XJ7
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	0.01%	US91282CCZ23
AMS - OSRAM AG	0.01%	AT0000A18XMM4
KBC GROUP NV 1.625% 18/09/2029	0.01%	BE0002290592
TRUWORTHS INTERNATIONAL LIMITED	0.01%	ZAE000028296
UNITED STATES TREAS NTS .625% 11-15-2024	0.01%	US91282CDH16
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 270224 RCD	0.01%	NZF03DT061C1
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	0.01%	US91282CCR07
WELLS FARGO & COMPANY 5.557% 07-25-2034	0.01%	US95000U3F88
XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD	0.01%	CNE100000PP1
FEDERAL NATIONAL MORTGAGE ASSOC 4%	0.01%	US01F0406B84
SK ON CO LTD 5.375% GTD SNR 11/05/26 USD	0.01%	XS2612749908
SK HYNIX INC 6.25% DUE 01-17-2026	0.01%	USY8085FBJ85
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.01%	
EUROPEAN UNION .45% 04/07/2041	0.01%	EU000A3KT6B1
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01%	US85208NAE04
BNP PARIBAS 3.625% SNR NPF 01/09/29 EUR	0.01%	FR001400CFW8
UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75%	0.01%	US91282CHN48
M&G PLC 6.5%-FRN LT2 20/10/2048 USD	0.01%	XS1888930150
PVTPL DANONE NT 144A 2.589% DUE 11-02-2023/09-02-20	0.01%	US23636TAD28
SOCIETE GENERALE 5% MTN 24/01/29 AUD200000	0.01%	XS1555090403

JAPAN (10 YR TBOND .2% 20/09/2032	0.01%	JP1103681NA2
CHINA MEDICAL SYS HOLDINGS	0.01%	KYG211081248
BRF BRASIL FOODS SA	0.01%	BRBRFSACNOR8
NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR	0.01%	DK0030506886
URUGUAY(REP OF) 8.25% 21/05/2031 DUAL CURR	0.01%	US917288BM35
FNMA POOL #CB1908 2.5%10-01-2051	0.01%	US3140QMDN17
DBS BANK LTD 0.375%-FRN GTD 21/11/24 EUR	0.01%	XS1720526737
CRRC CORP LIMITED	0.01%	CNE100000CP9
YUANTA FINANCIAL HOLDINGS CO	0.01%	TW0002885001
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	0.01%	US05971KAA79
NATWEST GROUP PLC 5.847% DUE 03-02-2027	0.01%	US639057AJ71
MOBICO GROUP PLC 2.5% GTD SNR 11/11/2023GBP	0.01%	XS1514188488
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375	0.01%	US91282CBH34
EXETER AUTOMOBILE 5.02% DUE 10-15-2029	0.01%	US30167JAG94
SUMITOMO HEAVY INDUSTRIES LTD	0.01%	JP3405400007
ITOCHU CORP JPY	0.01%	JP3143600009
NXP SEMICONDUCTORS	0.01%	NL0009538784
FHLMC POOL #SD2925 3.5% 08-01-2052	0.01%	US3132DQHA76
TIM S.P.A. 7.875% NTS 31/07/2028 EUR	0.01%	XS2696040851
SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024	0.01%	US83368TAT51
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.01%	US00914AAB89
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO	0.01%	US958102AQ89
LOTTE SHOPPING CO	0.01%	KR7023530009
TOLL BROTHERS INC	0.01%	US8894781033
ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024	0.01%	US78013XZU52
BARCLAYS PLC 5.2% DUE 05-12-2026	0.01%	US06738EAP07
NASDAQ INC	0.01%	US6311031081
JACK IN THE BOX INC	0.01%	US4663671091
JAPAN GOVT T-NOTE .5% 20/12/2032	0.01%	JP1103691P11
CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR	0.01%	XS2169281131
ASUSTEK COMPUTER INC	0.01%	TW0002357001
UNITED MEXICAN STATES 7.75% 29/05/31	0.01%	MXOMGO0000P2
LENS TECHNOLOGY CO LTD	0.01%	CNE100001YW7
NASPERS NPV POST REV SPLIT	0.01%	ZAE000325783
JPMORGAN CHASE & CO 5.299% 07-24-2029	0.01%	US46647PDU75
COMWLTH BK 3.214% DUE 05-27-2025	0.01%	US20271AAJ60
MARVELL TECHNOLOGY COM	0.01%	US5738741041
Outstanding Settlement Receipts - TWD	0.01%	
CENTURY COMMUNITIES INC	0.01%	US1565043007
OTP BANK NYRT MTN 6.125% 05/10/2027	0.01%	XS2698603326
KINGDEE INTERN SFTWR	0.01%	KYG525681477
POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000	0.01%	PL0000111498
BANK OF NOVA SCOTIA CAD	0.01%	CA0641491075
THE AARONS COMPAN COM USD0.5 WI	0.01%	US00258W1080
BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD	0.01%	FR0013405362
DEMETER (SWISS RE) 5.75% 15/08/2050	0.01%	XS1261170515
COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000	0.01%	US195325DP79
ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000	0.01%	XS2131567138
NORDEA BK ABP MED .625% DUE 05-24-2024	0.01%	US65559D2C22
MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21	0.01%	US55608RBE99
THE WAREHOUSE GROUP LIMITED	0.01%	NZWHSE0001S6
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.01%	IT0005273013
CITIGROUP INC 3.29% 03-17-2026	0.01%	US172967NL16
CHINA LESSO GROUP	0.01%	KYG2157Q1029
FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS	0.01%	FR0013451507
INTEGRA LIFESCIENCES HOLDINGS CORP	0.01%	US4579852082
UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000	0.01%	GB00BNNGP668
BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR	0.01%	PTBCHPHOM0066
AMERICAN INTERNATIONAL GROUP	0.01%	US0268747849
DEUTSCHE BANK AG 1.875%-FRN 23/02/2028 EUR	0.01%	DE000DL19WL7
SHINHAN BANK 1% EMTN 15/10/24 EUR100000	0.01%	XS2058731717
ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028	0.01%	USN30706VD93
BOOKING HOLDINGS INC 4.0% 11-15-2026	0.01%	XS2555218291
UNI-PRESIDENT ENTERPRISES CORPORATION	0.01%	TW0001216000
3SBIO INC	0.01%	KYG8875G1029
AZIMUT HOLDING SPA	0.01%	IT0003261697
LA MONDIALE 5.875%-FRN SUB 26/01/47 USD	0.01%	XS1556395710
MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR	0.01%	MYBMI1900030
FNMA POOL #CB5300 5.5% 12-01-2052 BEO	0.01%	US3140QQ3J21
HIROSE TUSYO INC	0.01%	JP3798800003
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.01%	AU000XCLWAS7
UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026	0.01%	US91282CCP41

JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY	0.01%	JP1051491MA0
WESTPAC BKG CORP 4.322% DUE 11-23-2031	0.01%	US961214DF70
OPAP SA	0.01%	GRS419003009
SHINKIN CENTRAL BANK	0.01%	JP3429200003
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	0.01%	US28414BAF31
MS & AD INSURANCE GROUP HOLDINGS	0.01%	JP3890310000
VEIDEKKE ASA	0.01%	NO0005806802
VOLKSWAGEN FIN MTN 5.5% 07/12/2026	0.01%	XS2562941927
INFRONEER HLDGS IN NPV	0.01%	JP3153850007
AMPHENOL CORP CL A	0.01%	US0320951017
INSIGHT ENTERPRISES INC	0.01%	US45765U1034
AUTOSTRATE PER L'ITALIA 1.875% 04/11/2025	0.01%	XS1316569638
NTN CORPORATION Y50	0.01%	JP3165600002
BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR	0.01%	XS1757394322
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
BANK AMER CORP 3.248% DUE 10-21-2027	0.01%	US06051GGA13
VERIZON .85% DUE 11-20-2025	0.01%	US92343VFS88
ASB BANK LTD 190824 1.83 CB	0.01%	NZABBDG004C8
JAPAN(GOVT OF) 0.5% SNR 20/03/33 JPY50000	0.01%	JP1103701P43
FORD MOTOR COMPANY	0.01%	US3453708600
LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD	0.01%	XS1580239207
ARCELIK AS	0.01%	TRAAARCLK91H5
FUT 07 DEC 23 EURO BUXL BND	0.01%	
CELANESE US HLDGS 4.777% 19/07/2026	0.01%	XS2497520705
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	0.01%	US071813CL19
BPCE SFH 3.25%-FRN EMTN 12/04/28 EUR	0.01%	FR001400H8X1
JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000	0.01%	JP1103401F97
CAPITEC BANK HOLDINGS LTD	0.01%	ZAE000035861
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.01%	GB00BN65R313
BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR	0.01%	FR0014007PV3
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01%	TW0002884004
ITALGAS SPA	0.01%	IT0005211237
SOCIETE GENERALE 4.351% DUE 06-13-2025	0.01%	US83368TBN72
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	0.01%	US785592AV86
BANK AMER CORP 3.974% 02-07-2030	0.01%	US06051GHQ55
SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000	0.01%	SG31A9000002
BANK OF MONTREAL CAD	0.01%	CA0636711016
LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR	0.01%	
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.01%	US9128286B18
SK HYNIX INC 1.5% 01-19-2026	0.01%	USY8085FBA76
CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP	0.01%	XS1936791612
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025	0.01%	US91282CEQ06
DAIWA HOUSE INDUSTRY JPY	0.01%	JP3505000004
IRON MTN INC NEW COM NPV	0.01%	US46284V1017
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2	0.01%	US13607HVE97
HYUNDAI STEEL CO	0.01%	KR7004020004
COFCO CAPITAL HOLDINGS ORD SHS A	0.01%	CNE100000PX5
LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBSA	0.01%	
CHINA VANKE CO RES	0.01%	CNE100001SR9
GREAT EASTERN HOLDINGS LTD	0.01%	SG1155882803
INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR	0.01%	XS2240494471
DAI ICHI LIFE HOLD NPV	0.01%	JP3476480003
NUCOR CORP	0.01%	US6703461052
BASF SE	0.01%	DE000BASF111
KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW	0.01%	KR103502G594
UTD STATES TREAS 1.75% DUE 12-31-2024	0.01%	US912828YY08
LCH_IRS BOFAGB2U 14/10/2033 EUR P 3.012% / R 6MEURIB AR	0.01%	
SEMPRA ORD	0.01%	US8168511090
RELIANCE STEEL & ALUMINUM CO	0.01%	US7595091023
TRIMBLE INC FIXED 6.1% DUE 03-15-2033	0.01%	US896239AE08
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD	0.01%	CNE100000IG3
FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000	0.01%	XS2178769076
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
PVTPL SEALED AIR CORP 1.573% 10-15-2026	0.01%	US81211KAZ30
PUT SWO EUR CHASGB2L P 2.41% / R 6MEURIB SO240117EU24	0.01%	
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	0.01%	US55903VBD47
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	0.01%	US91282CDZ14
OLD DOMINION FREIGHT LINE INC	0.01%	US6795801009
CHF BNP PARIBAS A/C	0.01%	
HOWMET AEROSPACE I COM USD	0.01%	US4432011082
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 0 45	0.01%	
KENVUE INC	0.01%	US49177J1025

MICROCHIP TECHNOLOGY INC	0.01%	US5950171042
CIVITAS RESOURCES COM USD 0.001	0.01%	US17888H1032
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.01%	US9128285M81
XIAMEN BANK CO LTD	0.01%	CNE100004HT2
LG HOUSEHOLD HEALTH CARE	0.01%	KR7051900009
AMPOL LIMITED ORDINARY FULLY PAID	0.01%	AU0000088338
CHARTER COMMUN INC COM	0.01%	US16119P1084
AIB GROUP PLC 2.875%-FRN LT2 30/05/31 EUR	0.01%	XS2230399441
OMNICOM GROUP	0.01%	US6819191064
ARKEMA	0.01%	FR0010313833
SANKYO CO LTD GUNMA	0.01%	JP3326410002
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.01%	JP1201031877
LG ELECTRONICS INC	0.01%	KR7066570003
ASMEDIA TECHNOLOGY INC	0.01%	TW0005269005
SK INNOVATION	0.01%	KR7096770003
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.01%	US9128284V99
APOLLO GLOBAL MANA COM	0.01%	US03769M1062
JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY	0.01%	JP1051481M76
WELLS FARGO & COMPANY 5.574% 07-25-2029	0.01%	US95000U3E14
NESTE OYJ	0.01%	FI0009013296
CORTEVA INC	0.01%	US22052L1044
HANNOVER RUECK SE	0.01%	DE0008402215
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.01%	US912828W713
MERCK & CO INC 1.875% SNR 15/10/2026 EUR	0.01%	XS1028941117
GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR	0.01%	XS2441552192
BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	0.01%	XS2465984289
ACS ACTIVIDADES CONS Y SERV	0.01%	ES0167050915
UNITED STS TREAS 0.625% 12-31-2027	0.01%	US91282CBB63
WARNERMEDIA HLDGS INC SR NT NC1 3.788% 03-15-2025	0.01%	US55903VAY92
SNOWFLAKE INC	0.01%	US8334451098
POLSKI KONCERN NAFTOWY	0.01%	PLPKN0000018
BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052	0.01%	ES0000012K46
GNMA POOL #MA8487 3.5% 12-20-2052 BEO	0.01%	US36179XNC64
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%	0.01%	US91282CBT71
RECRUIT HLDGS CO LNPV	0.01%	JP3970300004
FUT DEC 23 CBT UL T-BONDS	0.01%	
ON SEMICONDUCTOR CORPORATION	0.01%	US6821891057
TOKUYAMA CORP	0.01%	JP3625000009
LONDON STOCK EXCHANG	0.01%	GB00B05WJX34
DAEWOO ENGINEERING & CONSTRUCTION	0.01%	KR7047040001
PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022	0.01%	US92212WAD20
HYUNDAI WIA CORP	0.01%	KR7011210002
BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025	0.01%	USP1507SAH06
Outstanding Settlement Receipts - HUF	0.01%	
NATL AUSTRALIA BK 6.322% 03/08/2032	0.01%	AU3CB0291284
UNITED STATES TREAS NTS 2.625% 04-15-2025	0.01%	US91282CEH07
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	0.01%	CNE100002BL6
DOMINICAN REPUBLIC 7.45% 30/04/2044	0.01%	USP3579EAY34
GUI ZHOU TYRE ORD SHS A	0.01%	CNE000000JH2
MEGA FINANCIAL HOLDING CO LTD	0.01%	TW0002886009
DANONE	0.01%	FR0000120644
Income Due - AUD	0.01%	
NRW BANK 0.25% GTD SNR 26/01/32 EUR	0.01%	DE000NWB0AQ0
BENDIGO & ADELAIDE FRN SNR 01/2027 AUD10000	0.01%	AU3FN0074563
UNITED STATES TREAS 2.75% 02-15-2028	0.01%	US9128283W81
CREDIT AGRICOLE SA FLTG 01/06/2028	0.01%	AU3FN0078515
AMPOL LTD FRN CNV GTD SUB 12/2081 AUD	0.01%	AU3FN0064739
TORONTO DOMINION FLTG RT 28/07/2025	0.01%	AU3FN0070173
AGI FINANCE PTY LT FRN GTD SNR MTN 07/2030 AUD	0.01%	AU3FN0079372
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R	0.01%	US912828U246
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.01%	US912810PU60
CANADIAN IMP BNK FRN GTD SNR 04/26 AUD500000	0.01%	AU3FN0077574
BRITISH COLUMBIA PROV OF 4.25% 27/11/2024	0.01%	AU3CB0221232
QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD	0.01%	AU3CB0253581
AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD	0.01%	XS1082471423
ANZ GROUP HLDGS LI FRN LT2 02/2031 AUD1000'148	0.01%	AU3FN0055687
KEURIG DR PEPPER INC	0.01%	US49271V1008
PUT BONDOPT MSLNGB2X 06/06/2024 FRANCE (GOVT OF) 0 66	0.01%	
RABOBANK AUSTRALIA FRN SNR 05/2026 AUD	0.01%	AU3FN0078150
SUNCORP GROUP LTD FRN SUB 06/2034 AUD500000	0.01%	AU3FN0081386
JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD	0.01%	AU3CB0291078
AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD	0.01%	AU3CB0233856

M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034	0.01% US55261FAR55
WORLEY FINANCIAL SERVICES PTY LTD 5.95% 13/10/2028	0.01% AU3CB0298487
ANGLO AMERICAN PLC	0.01% GB00B1XZS820
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD/GOLD SR 15-10A	0.01% US38137PAQ37
UIE PLC USD1	0.01% MT0002400118
LDC EURO.80	0.01% FR0013204336
LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.953% / R 3MCDOR ARI	0.01%
BEST BUY CO INC	0.01% US0865161014
EXPORT-IMPORT BK FLTG 4.9856% 26/06/2026	0.01% AU3FN0079117
VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD	0.01% AU3FN0059994
INTL GAME TECH PLC	0.01% GB00BVG7F061
HONG KONG EXCHANGE & CLEAR	0.01% HK0388045442
MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029	0.01% US61747YFF79
UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	0.01% US9128286L99
PACCAR FINL PTY LTD 4.05% 02/06/2025	0.01% AU3CB0289932
MANITOBA (PROVINCE 4.25% 03/03/2025	0.01% AU3CB0223584
NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR	0.01% XS2434710799
UNITED STATES OF AMER TREAS BONDS 0.0% T-BILL DUE 10-12-	0.01% US912797FA06
KINGNET NETWORK CO LTD	0.01% CNE100000XB5
CROWDSTRIKE HOLDINGS INC	0.01% US22788C1053
BANK NOVA SCOTIA B C 1.35% 06-24-2026	0.01% US0641594A17
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2027	0.01% US683715AF36
JAPAN(GOVT OF) 0.1% SNR 20/03/28 JPY50000	0.01% JP1103501J35
BARCLAYS BANK PLC 20/05/2027	0.01% AU3FN0060448
ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD	0.01% AU3CB0249209
VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	0.01% US92343VGE83
SECOM CO LTD	0.01% JP3421800008
GPT WHOLESALE 3.993% GTD SNR 11/09/24 AUD	0.01% AU3CB0246890
DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD	0.01% AU3CB0253417
NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD	0.01% AU3CB0292597
NEC CORPORATION	0.01% JP3733000008
ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD	0.01% AU3CB0246544
AMERIPRISE FINANCIAL INC	0.01% US03076C1062
NBN CO LIMITED 4.2% SNR MTN 14/04/2027 AUD	0.01% AU3CB0288397
S-OIL CORPORATION	0.01% KR7010950004
AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD	0.01% AU300ENL0021
CROWN CASTLE INTL CORP	0.01% US22822V1017
SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD	0.01% AU3CB0247393
UNIVERSITY OF SYD 3.75% SNR MTN 28/08/25AUD	0.01% AU3CB0232288
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.01% US9128284N73
EXELON CORPORATION	0.01% US30161N1019
DSV A/S	0.01% DK0060079531
GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD	0.01% AU3FN0060729
AEON KYUSHU CO LTD	0.01% JP3245400001
TRUIST FINL CORP COM	0.01% US89832Q1094
KKR AND CO INC	0.01% US48251W1045
UNITED STS TREAS 1.125% 02-29-2028	0.01% US91282CBP59
FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052	0.01% US3132DWET62
ESI GROUP ORD SHS	0.01% FR0004110310
CNH INDUS CAP AUST 1.75% SNR 08/07/2024 AUD	0.01% AU3CB0281418
PACCAR FINL PTY MTN .75% 24/05/2024	0.01% AU3CB0280402
QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD	0.01% AU3CB0273365
FNMA POOL #MA4761 5% 09-01-2052 BEO	0.01% US31418EJF88
DECKERS OUTDOOR CORP	0.01% US2435371073
SOMPO HOLDINGS INC NPV	0.01% JP3165000005
DKK BNP PARIBAS A/C	0.01%
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP	0.01% COL17CT02914
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029	0.01% US14040HCZ64
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2021	0.01% US91282CEM91
KINDER MORGAN INC 4.3% DUE 06-01-2025	0.01% US49456BAF85
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM NATIONA	0.01%
LCH_OIS BOFAGB2U 11/01/2052 USD P 3.23% / R 1DSOFR AROI	0.01%
HYUNDAI CAP MTN 3.5% 21/03/2025	0.01% AU3CB0287530
PRUDENTIAL FINANCIAL INC	0.01% US7443201022
DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD	0.01% AU3CB0244168
PUT SWO EUR CHASGB2L P 2.28% / R 6MEURIB SO231003EU22	0.01%
LCH_OIS BOFAGB2U 03/02/2038 GBP P 3.255% / R 1DSONIA AR	0.01%
ALCON AG	0.01% CH0432492467
FNMA POOL #BQ4491 2.0% 02-01-2051	0.01% US3140KP7D93
INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD	0.01% AU3CB0261576
CONSTELLATION ENERGY CORP	0.01% US21037T1097
ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000	0.01% AU3CB0242139

FRANCE(GOVT OF) 1.25% SNR 25/05/2034	EUR1	0.01%	FR0013313582	
DUPONT DE NEMOURS INC		0.01%	US26614N1028	
MSCI INC		0.01%	US55354G1004	
PVTPL VOYA CLO 2014-1A CL AAR2 FLTG 04-18-2031	BEO	0.01%	US92915PAH82	
ESM 0.01% SNR 04/03/30	EUR0.01	0.01%	EU000A1Z9918	
SANTANDER UK GR 6.75%-FRN PERP	GBP200000	0.01%	XS1592884123	
GPT RE LIMITED 3.657% SNR MTN 24/08/26	AUD	0.01%	AU3CB0239366	
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025		0.00%	US91282CAZ41	
LAFARGEHOLCIM LTD		0.00%	CH0012214059	
FIFTH THIRD BANCORP 6.339%	07-27-2029	0.00%	US316773DK32	
INDITEX		0.00%	ES0148396007	
FORD MTR CR CO LLC 3.81% DUE 01-09-2024		0.00%	US345397YG20	
RCI BANQUE 4.875% 14/06/2028		0.00%	FR001400IEQ0	
BEIERSDORF AG		0.00%	DE0005200000	
UNITED STS TREAS NTS .5% DUE 02-28-2026	REG	0.00%	US91282CBQ33	
INTL BK RECON & DEVELOP 3.3% 14/08/2028		0.00%	AU3CB0250652	
KOMMUNALBANKEN AS KOMMUNALBA 3.4%	24/07/2028	0.00%	AU3CB0250132	
CAPITAL ONE FINANCIAL CORPORATION		0.00%	US14040H1059	
Outstanding Settlement Receipts - EUR		0.00%		
BARCLAYS PLC		0.00%	GB0031348658	
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040		0.00%	US912810SQ22	
ICICI BANK SPON ADR		0.00%	US45104G1040	
AKZO NOBEL NV		0.00%	NL0013267909	
UNITED STATES TREAS BDS 1.375% 11-15-2040		0.00%	US912810ST60	
SAMSUNG ELECTRO MECHANICS CO		0.00%	KR7009150004	
JYSKE BANK A/S MTN 5.0% 26/10/2028		0.00%	XS2615271629	
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		0.00%	US03522AAJ97	
TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26	EUR	0.00%	XS2347379377	
LINDT & SPRUENGLI AG-PC		0.00%	CH0010570767	
IDEXX LABORATORIES INC		0.00%	US45168D1046	
CHINA COAL XINJI ENERGY CO LTD		0.00%	CNE1000008D7	
ITALY(REP OF) 6.5% SNR 01/11/2027	EUR0.01	0.00%	IT0001174611	
MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028		0.00%	US61747YEV39	
EQUINOR ASA		0.00%	NO0010096985	
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD		0.00%	NZIIBDT003C0	
UK(GOVT OF) 4.5% SNR 07/12/2042	GBP1000	0.00%	GB00B1VWPJ53	
HCA INC SR SECD NT 3.625% 03-15-2032		0.00%	US404119CK30	
CME_OIS CHASUS33 05/31/2053 USD P 3.271% / R 1DSOFR 462'		0.00%		
NATIONAL GRID 2.179% SNR 30/06/2026	EUR	0.00%	XS2486461010	
BANK OF NEW YORK MELLON CORP		0.00%	US0640581007	
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031	REG	0.00%	US694308JT56	
ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32	EUR	0.00%	XS2536431617	
KFC HOLDINGS JAPAN LTD		0.00%	JP3702200001	
WOLTERS KLUWERS .25% 30/03/2028		0.00%	XS2324836878	
BANK OF IRELAND GR 1%-FRN SNR 25/11/2025	EUR	0.00%	XS2082969655	
DANSKE BK A/S 6.259%	09-22-2026	0.00%	US23636BBE83	
DOW INC		0.00%	US2605571031	
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	
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	
LLOYDS BANKING GROUP PLC		0.00%	GB0008706128	
NUTRIEN LTD COM NPV		0.00%	CA67077M1086	
GNMAII POOL #MA826 4.5% DUE 09-20-2052	REG	0.00%	US36179XFH44	
INFOSYS LTD		0.00%	US4567881085	
BAHAMAS CMNWLTH 8.95% SNR 15/10/2032	USD	0.00%	USP06518AH06	
TOTAL SA		0.00%	US89151E1091	
NETWORK FINANCE CO 2.25% GTD SNR 11/11/26	AUD	0.00%	AU3CB0268035	
IMPALA PLATINUM HOLDINGS LIMITED		0.00%	ZAE000083648	
LCH_OIS BOFAGB2U 06/16/2053 USD P 3.541% / R 1DSOFR ARC		0.00%		
HARUYAMA HOLDINGS INC		0.00%	JP3773600006	
BAXTER INTL INC FIXED 1.322% DUE 11-29-2024		0.00%	US071813CH07	
GENERAL MILLS INC 0.45% SNR 15/01/2026	EUR	0.00%	XS2100788780	
UNITED STATES TREAS BDS 2.25%	05-15-2041	REG	0.00%	US912810SY55
DONG E E JIAO CO LTD		0.00%	CNE0000006Y9	
GNMA II JUMBOS 4 30 YEARS SETTLES OCT		0.00%	US21H0406A63	
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026	REG	0.00%	US9128282A70	
PVTPL KBC GROUP NV 5.796%	01-19-2029	0.00%	US48241FAB04	
NIPPON BS BROADCASTING CORP		0.00%	JP3746000003	
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053		0.00%	US912810TN81	
FRANCE (GOVT OF) 1.5%	25/05/2031	0.00%	FR0012993103	
EXPERIAN GROUP LTD		0.00%	GB00B19NLV48	

WI TREASURY N/B 3.125%	08-15-2044	0.00%	US912810RH32
SHANGHAI PHARMACEUTICALS HOLDING CO LTD		0.00%	CNE1000012B3
SUEZ SA 1.875% SNR 24/05/2027 EUR		0.00%	FR001400AFL5
JAPAN(GOVT OF) 0.1% SNR 20/09/25	JPY50000	0.00%	JP1051451LA6
SCIENTIFIC GAMES CORP - A		0.00%	US80874P1093
PVTPL LKQ CORPORATION 6.25% DUE	06-15-2033	0.00%	US501889AE98
SUBARU CORP		0.00%	JP3814800003
ORACLE CORP 4.5% 05-06-2028		0.00%	US68389XCM56
NINTENDO CO LTD		0.00%	JP3756600007
ORSTED A/S 4.875% SNR 12/01/2032 GBP		0.00%	XS0730243150
AVIVA ORD		0.00%	GB00BPQY8M80
NEW ZEALAND LOCAL 3.5% BDS 14/04/2033	NZD1000	0.00%	NZLGFDT009C0
QUANTA SERVICES INC		0.00%	US74762E1029
PVTPL REGAL REXNORD CORP 6.05% DUE	04-15-2028/01-24-	0.00%	US758750AD59
SHANGHAI DATUN ENERGY RESOURCES CO LTD		0.00%	CNE000001915
FNMA POOL #MA4326 2.5% 05-01-2051 BEO		0.00%	US31418DYY20
LCH_IRS BOFAGB2U 14/04/2041 AUD P 4.485% / R 6MBBSW AR		0.00%	
UNITED STATES OF AMER TREAS BD 2.375%	5-15-2027	0.00%	US912828X885
LPP SA		0.00%	PLLP00000011
EXETER AUTOMOBILE 3.02% DUE 06-15-2028		0.00%	US30167JAF12
INDONESIA(REP OF) 7% SNR 15/09/30	IDR50000000	0.00%	IDG000013806
UNITED STATES TREAS NTS FIXED 3.125% DUE	08-15-2025	0.00%	US91282CFE66
VORNADO REALTY TRUST		0.00%	US9290421091
AGI FINANCE PTY LT 2.119% GTD SNR	24/06/27 AUD	0.00%	AU3CB0281145
AUTOSTRAD 2% SNR 04/12/2028 EUR	1000	0.00%	XS2267889991
JAPAN(GOVT OF) 0.6% SNR 20/06/24	JPY50000	0.00%	JP1103341E67
DOMINION ENERGY INC		0.00%	US25746U1097
BANCO BILBAO VIZCA 0.125%-FRN SNR	24/03/27 EUR	0.00%	XS2322289385
NATL BK HUNGARY 05/10/2023		0.00%	HU0000625751
LFPLTD 2.1% GTD SNR 15/10/2027 AUD		0.00%	AU3CB0275253
AEGON NV		0.00%	NL0000303709
LX INTERNATIONAL CORP		0.00%	KR7001120005
GERMANY(FED REP) 0% BDS 11/04/2025	EUR0.01	0.00%	DE0001141810
CANADIAN SOLAR INFRASTRUCTURE FUND INC		0.00%	JP3048590008
AIB GROUP PLC 4.625%-FRN SNR 23/07/29	EUR	0.00%	XS2578472339
FNMA POOL #BX5668 5.0% 01-01-2053		0.00%	US3140NAJN42
JAPAN (20 YR .005% 20/03/2026		0.00%	JP1051471M45
ULTA BEAUTY INC COM		0.00%	US90384S3031
WESFARMERS LIMITED		0.00%	AU000000WES1
UNITED STATES OF AMER TREAS NOTES DTD	09/30/2020 .25%	0.00%	US91282CAM38
UNITED STATES TREAS NTS 2.25% DUE	03-31-2024 BEO	0.00%	US91282CEG24
SUNDRUG CO LTD		0.00%	JP3336600006
HOYA CORPORATION JPY		0.00%	JP3837800006
UNITED STS TREAS	0.375% 12-31-2025	0.00%	US91282CBC47
MIPS AB		0.00%	SE0009216278
UNITED STATES OF AMER TREAS NOTES 2.5% DUE	05-15-2024	0.00%	US912828WJ58
PVTPL CARVANA AUTO RECEIVABLES TRUST	SR 23-P1 CL A3 12	0.00%	US14688EAC30
UNITED STATES TREAS NTS 2.25% T-NOTE	04-30-2024	0.00%	US9128286R69
ROTHESAY LIFE PLC 3.375% T3 12/07/2026	GBP	0.00%	XS2027400063
HANA FINANCIAL GROUP		0.00%	KR7086790003
VERIZON COMMUNICATIONS INC 4.329%	09-21-2028	0.00%	US92343VER15
CARVANA AUTO 1.31% DUE 01-11-2027		0.00%	US14687KAC09
ING BANK NV 0.125%-FRN GTD 08/12/31	EUR	0.00%	XS2418730995
ECOLAB INC 2.625% SNR 08/07/2025	EUR	0.00%	XS1255433754
COVENTRY BS 6.875%-FRN PERP	GBP200000	0.00%	XS1961836712
ROCHE HLDGS INC 2.132% 03-10-2025		0.00%	US771196BT89
BARCLAYS PLC 9.25%-FRN PERP	GBP200000	0.00%	XS2591803841
SEAWORLD ENTERTAINMET INC		0.00%	US81282V1008
SEAH BESTEEL HOLDINGS CORP		0.00%	KR7001430008
KADOYA SESAME MILLS INC		0.00%	JP3214400008
EUROBANK ERGASIAS SERVICES AND		0.00%	GRS323003012
UNITED STATES TREAS NTS DTD 02/28/2022	1.5% 02-29-2024	0.00%	US91282CEA53
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
PPG INDUSTRIES 1.2% DUE 03-15-2026		0.00%	US693506BU04
SRA HOLDINGS INC		0.00%	JP3161450006
BOSTON SCIENTIFIC CORP .625% DUE	12-01-2027 BEO	0.00%	XS2070192591
WELLS FARGO & CO 1.338%-FRN SNR	04/05/25EUR	0.00%	XS2167007249
GLOBAL PAYMENTS INC		0.00%	US37940X1028
PG AND E CORP		0.00%	US69331C1080
UNITED STATES TREAS TNOTE 2.0% 06-30-2024		0.00%	US912828XX34
JAPAN (10 YR 0.1% .1% 20/12/2029		0.00%	JP1103571L10

DANSKE BANK A/S 4.75%-FRN 21/06/2030 EUR	0.00%	XS2637421848
UNITED STATES TREAS NTS DTD 03/15/2021 .25% 03-15-2024	0.00%	US91282CBR16
MORGAN STANLEY 5.25% 04-21-2034	0.00%	US61747YFE05
UTD STATES TREAS 2.125% DUE 07-31-2024	0.00%	US9128282N91
COVENTRY BS 1% SNR EMTN 21/09/2025 GBP	0.00%	XS2233154454
TURK TRAKTOR VE ZIRAAT MAKINELERI AS	0.00%	TRETRK000010
PVTPL UBS GROUP AG 6.246% 09-22-2029	0.00%	US225401BE76
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
AMERN EXPRESS CO 2.5% DUE 07-30-2024	0.00%	US025816CG27
CRH PLC LONDON LISTING	0.00%	IE0001827041
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
US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG	0.00%	US9128283V09
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
PUT BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62	0.00%	
LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR	0.00%	
DTD 11/30/2019 1.5% DUE 11-30-2024 REG	0.00%	US912828YV68
APPLE INC 3% DUE 06-20-2027	0.00%	US037833CX61
JAPAN (10 YR TBOND .1% 20/12/2031	0.00%	JP1103651N11
TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP	0.00%	XS2263535853
LOGITECH INTERNATIONAL SA	0.00%	CH0025751329
SDI CORP	0.00%	TW0002351004
US Treasury Notes/Bonds 1.5% 15/02/2030	0.00%	US912828Z948
COMCAST CORP 5.35% DUE 11-15-2027 BEO	0.00%	US20030NEA54
UNITED STATES TREAS NTS .5% 10-15-2024	0.00%	US91282CDB46
PRUDENTIAL PLC	0.00%	GB0007099541
LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR	0.00%	
UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024	0.00%	US91282CCX74
CHINA RAILWAY GROUP LTD	0.00%	CNE100000866
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
HCA INC 5.25% DUE 04-15-2025	0.00%	US404119BQ19
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
WELLS FARGO & CO 2.572% 02-11-2031	0.00%	US95000U2J10
NEW CHINA LIFE INSURANCE CO LTD	0.00%	CNE100001922
UTD STATES TREAS 1.125% DUE 02-28-2025	0.00%	US912828ZC78
LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR	0.00%	XS2177021271
FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1	0.00%	FR0013286192
B3 SA BRASIL BOLSA BALCAO	0.00%	BRB3SAACNOR6
DWPF FINANCE 1.9% GTD SNR 04/08/2028 AUD	0.00%	AU3CB0282010
FIDELITY NATIONAL INFORMATION SERVICES I	0.00%	US31620M1062
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
JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000	0.00%	JP1051431L45
PPG INDUSTRIES INC	0.00%	US6935061076
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.00%	US9128286X38
New Zealand Dollar Custodial Account – MITNZ Short Term Dep	0.00%	
IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855	0.00%	DUIRSNZD3858
PUT BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 0.7 5	0.00%	
ALPHA NETWORKS INC	0.00%	TW0003380002
TANSEISHA CO LTD	0.00%	JP3472200009
CAIXABANK SA 5%-FRN SNR NPF 19/07/29 EUR	0.00%	XS2649712689
ZHESHANG DEVELOPMENT GROUP CO LTD	0.00%	CNE000000YS8
XCEL ENERGY INC	0.00%	US98389B1008
VERITIV CORP	0.00%	US9234541020
UNION PACIFIC CORP FIXED 4.75% DUE 02-21-2026	0.00%	US907818GE22
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
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028	0.00%	US46647PDG81
UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	0.00%	US9128287B09
FERRARI NV COM	0.00%	NL0011585146
FASTENAL CO	0.00%	US3119001044
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI	0.00%	US912828P469
LCH_IRS BOFAGB2U 13/12/2032 AUD P 4.007% / R 6MBBSW AR	0.00%	
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00%	US912828R366
BANK OF COMMUNICATION LTD	0.00%	CNE100000205
CHINA SUNTIEN GREE H CNY1	0.00%	CNE100000TW9
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
COCA-COLA FEMSA S.UNITS		0.00%	MX01K0000002
MISC BHD		0.00%	MYL381600005
FNMA POOL #FM4733 4% 10-01-2048 BEO		0.00%	US3140X8HK66
TRIPOD TECHNOLOGY CORP		0.00%	TW0003044004
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1.655% / R 1DTONAR AR		0.00%	
JOHNSON CONTROLS INTERNATIONAL PLC		0.00%	IE00BY7QL619
INVESTEC 6.75%-FRN PERP GBP200000		0.00%	XS1692045864
FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01		0.00%	US3132DWBQ50
SEVEN & I HOLDINGS CO LTD		0.00%	JP3422950000
NORDEA BANK ABP		0.00%	FI4000297767
MURATA MFG CO NPV TEMP		0.00%	DU06610403D8
COSTAR GROUP INC COM		0.00%	US22160N1090
JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000		0.00%	JP1103551K72
ATLAS COPCO AB		0.00%	SE0017486889
FIRST HORIZON CORP		0.00%	US3205171057
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%	US9128282R06
LCH_OIS BOFAGB2U 06/22/2025 USD P 4.744% / R 1DSOFR ARC		0.00%	
MSC INDUSTRIAL DIRECT CO INC		0.00%	US5535301064
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000		0.00%	JP1400091G59
JAPAN (GOVERNMENT OF) .1% 20/12/2028		0.00%	JP1103531K10
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG		0.00%	US912828YU85
GRAUBUNDNER KANTOALBANK PAR SHS		0.00%	CH0001340204
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
KONINKLIJKE KPN NV		0.00%	NL0000009082
AMERICAN TOWER CORP NEW 5.8% 11-15-2028		0.00%	US03027XCE85
NATWEST MARKETS PL 6.625% SNR 22/06/2026GBP		0.00%	XS2638487566
PVTPL CIFC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030		0.00%	US12548JAC62
PUT SWO JPY CHASGB2L P 0.608% / R 6MLIBOR SO280511JP61		0.00%	
UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%		0.00%	US91282CAT80
STMICROELECTRONICS NV		0.00%	NL0000226223
PHARMAENGINE INC		0.00%	TW0004162003
PALANTIR TECHNOLOGIES INC		0.00%	US69608A1088
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04		0.00%	US91282CBW01
UNITED STATES TREAS BDS 1.875% 11-15-2051		0.00%	US912810TB44
PUT BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 44		0.00%	
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
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
LAN AIRLINES GROUP SA		0.00%	CL0000000423
SARTORIUS FIN BV 4.25% GTD SNR 14/09/26 EUR		0.00%	XS2678111050
FAST RETAILING CO LTD		0.00%	JP3802300008
ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD		0.00%	AU3CB0283646
LCH_OIS BOFAGB2U 06/17/2027 USD P 3.191% / R 1DSOFR ARC		0.00%	
NSW ELECTRICITY 2.543% GTD 23/09/2030 AUD		0.00%	AU3CB0274645
LCH_OIS BOFAGB2U 10/17/2053 USD P 3.545% / R 1DSOFR ARC		0.00%	
NATIONWIDE B/S 6.178%-FRN 07/12/2027 GBP		0.00%	XS2562898143
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT 11-15-2036		0.00%	US36262TAA16
UNITED STS TREAS NTS 0.5% 08-31-2027		0.00%	US91282CAH43
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE		0.00%	BRTRPLACNPR1
SEEGENE INC		0.00%	KR7096530001
FUT DEC 23 LIF LONG GILT		0.00%	
GRUPO AEROPORTUARIO DEL SURESTE SAB		0.00%	MXP001661018
SKY PERFECT JSAT HOLDINGS		0.00%	JP3396350005
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG		0.00%	US912810QL52
JAPAN(GOVT OF) 1% SNR 20/03/62 JPY50000'15		0.00%	JP1400151N57
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD		0.00%	TW0005880009
FNMA POOL #MA4356 2.5% 06-01-2051 BEO		0.00%	US31418DZW54
ZHONGMIN BAIHUI RETAIL GROUP LTD		0.00%	SG2C76966531
JAPAN 1.5% T-BOND 20/03/2045		0.00%	JP1300461F39
ODONTOPREV SA		0.00%	BRODPVACNOR4
WI TREASURY SEC 3.75% 05-15-2043		0.00%	US912810TS78
AUSTRALIAN GOVT TBOND 3.0% 21/11/2033		0.00%	AU0000217101
FUT 07 DEC 23 EUX FOAT		0.00%	
COMPAGNIE DE SAINT-GOBAIN		0.00%	FR0000125007
AMADEUS IT HLDGS		0.00%	ES0109067019
CIE DE ST-GOBAIN 1.625% SNR MTN 10/08/25EUR		0.00%	XS2517103250
PVTPL REGAL REXNORD CORP 6.3% DUE 02-15-2030/01-24-2		0.00%	US758750AE33
EDP SERVICIOS SAU 4.375% 4.375% 04/04/2032		0.00%	XS2699159351

SGD BNP PARIBAS A/C		0.00%
UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C		0.00% US91282CBV28
JAPAN (10 YR TBOND .2% 20/03/2032		0.00% JP1103661N43
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
MOWI ASA		0.00% NO0003054108
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031		0.00% US20753KAF93
FLATIRON CLO 17 LTD / FLATIRON CLO 0% 05-15-2030		0.00% US33882GAE89
S&P GLOBAL INC 2.45% 03-01-2027		0.00% US78409VBH69
JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000		0.00% JP1051441L76
VEEVA SYSTEMS INC		0.00% US9224751084
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
NEWMONT CORP		0.00% US6516391066
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
SIKA CAPITAL BV 3.75% GTD SNR 03/05/30 EUR		0.00% XS2616008970
COMMONWEALTH BANK OF		0.00%
UNITED STS TREAS NTS 1.25% 03-31-2028		0.00% US91282CBS98
AMGEN INC FIXED 5.15% 03-02-2028		0.00% US031162DP23
TRANE TECHNOLOGIES 5.25% GTD SNR 03/03/33 USD		0.00% US892938AA96
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
NIBC BANK NV CORPNOTE 3.125% 15/11/2023		0.00% XS1909177625
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
Income Due - GBP		0.00%
FOOT LOCKER INC		0.00% US3448491049
SWISS RE AG		0.00% CH0126881561
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
SAMSUNG C AND T CORPORATION		0.00% KR7028260008
MEXICO(UTD MEX ST) 8% GTD 31/07/2053 MXN100		0.00% MX0MGO0001E4
DEUTSCHE BANK AG (REG)		0.00% DE0005140008
HENRY SCHEIN CORP COM		0.00% US8064071025
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG		0.00% US91282CDF59
SPAREBANK 1 OSTLANDET		0.00% NO0010751910
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
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R		0.00% US2017122050
UNITED STATES TREAS NTS 2.5% 04-30-2024		0.00% US91282CEK36
BORGWARNER INC		0.00% US0997241064
UNITED STATES TREAS NTS 1.375% DUE 12-31-2028		0.00% US91282CDP32
MOL HUNGARIAN OIL		0.00% HU0000153937
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1		0.00% FR0013341682
C.H. ROBINSON WORLDWIDE INC		0.00% US12541W2098
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025		0.00% US46647PBF27
LEGRAND SA		0.00% FR0010307819
BURBERRY GROUP PLC		0.00% GB0031743007
HUATAI SECURITIES CO LTD		0.00% CNE100000LQ8
KONE CORPORATION NEW		0.00% FI0009013403
GIVAUDAN - REG		0.00% CH0010645932
SHANGHAI TUNNEL ENGINEERING CO LTD		0.00% CNE000000B83
PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS 3.72% DUE 11		0.00% US33938MAB54
INGERSOLL RAND INC		0.00% US45687V1061
UNITED STATES TREAS NTS 2.5% 05-31-2024		0.00% US91282CER88
MONDELEZ INTL 2.25% DUE 09-19-2024		0.00% US60920LAF13
PVTPL DRYDEN SR LN FD SECD NT SER 15-41A CL AR 144A FLTG		0.00% US26244KAN63
INTERPUBLIC GROUP COS INC USD		0.00% US4606901001
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029		0.00% US446150BC73
CMNWLTB BK OF AUST FRN GTD SNR SEC 01/2025 GBP		0.00% XS2101563216
WI TREASURY SEC 3.375% DUE 11-15-2048 REG		0.00% US912810SE91
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.735% / R 3MCDOR AR		0.00%
BOUYGUES		0.00% FR0000120503
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000		0.00% JP12009917C3
ECOPRO CO LTD		0.00% KR7086520004
FUJI PHARMA CO LTD		0.00% JP3816200004
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-		0.00% US24422EXB00
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051		0.00% US3132DWBB81
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
ZTE CORP-H		0.00%	CNE1000004Y2
KINGSOFT CORP		0.00%	KYG5264Y1089
LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.955% / R 3MCDOR ARI		0.00%	
PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033		0.00%	US16411QAP63
UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025		0.00%	US91282CGN56
PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C		0.00%	
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.00%	JP1300521G93
EDP SERVICIOS 4.125% 4.125% 04/04/2029		0.00%	XS2699159278
DEUTSCHE BANK N Y 0.898% DUE	05-28-2024 BEO	0.00%	US251526CJ68
UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3:		0.00%	US91282CAB72
QUALICORP SA COM NPV		0.00%	BRQUALACNOR6
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES OCTI		0.00%	US01F0306A11
FRANCE GOVT OF 2.% 2.0% 25/11/2032		0.00%	FR001400BKZ3
COMCAST CORP NEW 3.375% DUE 08-15-2025		0.00%	US20030NBN03
GOLDMAN SACHS GROUP INC NT FXD/FLTG	3.615% 03-15-20:	0.00%	US38141GZR81
GE HEALTHCARE HOLDING LLC		0.00%	US36266G1076
KOLON INDUSTRIES INC		0.00%	KR7120110002
VODAFONE GROUP ORD		0.00%	GB00BH4HKS39
JANGHO GROUP ORD SHS A		0.00%	CNE100001682
FNMA POOL #FS0434 2.5% 11-01-2051 BEO		0.00%	US3140XFPU97
ENEL AMERICAS SA		0.00%	CLP371861061
COCA COLA HBC AG ORD		0.00%	CH0198251305
ORANGE SA		0.00%	FR0000133308
UNITED STATES OF AMER TREAS NOTES	31/05/2027 2.625%	0.00%	US91282CET45
BANCO DE CHILE		0.00%	CLP0939W1081
BANCO BRADESCO ADR SPONSORED		0.00%	US0594603039
GERMANY(FED REP) 1.3% BDS 15/10/2027	EURO.01	0.00%	DE0001141869
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028		0.00%	US65339KBW99
UK(GOVT OF) 4.25% SNR 07/06/32	GBP1000	0.00%	GB0004893086
BLACKROCK INC 4.75% 05-25-2033		0.00%	US09247XAT81
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
PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1		0.00%	US55821TAA51
ROCHE HOLDING AG		0.00%	CH0012032113
UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025		0.00%	US912828M565
SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029	EUR1000	0.00%	ES0000012F43
ONEOK INC 6.1% DUE 11-15-2032 BEO		0.00%	US682680BG78
GREENTOWN SERVICE GROUP CO LTD		0.00%	KYG410121084
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026		0.00%	US91282CHB00
CVS CAREMARK CORP 4 DUE	12-05-2023	0.00%	US126650CC26
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027		0.00%	US16412XAG07
CHINA DESIGN GROUP CO LTD		0.00%	CNE100001W51
INTESA SANPAOLO 6.625% SNR MTN 31/05/33	GBP	0.00%	XS2630420268
KRAFT HEINZ CO COM		0.00%	US5007541064
WARTECK INVEST AG		0.00%	CH0002619481
GERDAU SA SPON ADR		0.00%	US3737371050
PARTNERS GROUP		0.00%	CH0024608827
FRANCE(GOVT OF) 0% BDS 25/05/2032	EUR1'REGS	0.00%	FR0014007L00
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L		0.00%	CNE100000X85
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
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-1 144A 2.37% 06-15-2		0.00%	US95058XAK46
WEST PHARMACEUTICAL SERVICES		0.00%	US9553061055
PVTPL CRESTLINE DENALI CLO XIV	LTD SR 16-1A CL AR2 FLT	0.00%	US22615MAW29
HARTFORD FINANCIAL SERVICES GROUP INC		0.00%	US4165151048
FEDERAL HOME LN MTG CORP SER 00K154 CL A2 4.35% 01-25-:		0.00%	US3137H9UD90
ADIDAS AG		0.00%	DE000A1EWWW0
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028		0.00%	US91282CHE49
CNH INDL CAP LLC 5.5%	01-12-2029	0.00%	US12592BAR50
FUT MAR 25 90 DAY B-BILLS		0.00%	
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
CANADIAN IMP BANK COM NPV		0.00%	CA1360691010
AIB GROUP PLC 0.5%-FRN SNR 17/11/2027	EUR	0.00%	XS2343340852
DEUTSCHE BOERSE AG		0.00%	DE0005810055
FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES OCTOI		0.00%	US01F0204A48
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP		0.00%	XS0512401976
BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032		0.00%	US08182BAL27
HD HYUNDAI INFRACORE CO LTD		0.00%	KR7042670000

CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028	0.00%	US172967LP48
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.00%	ES00000120N0
AT&T INC FIXED 1.6% DUE 05-19-2028	0.00%	XS2180007549
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2021	0.00%	US91282CFZ95
KANEMI CO LTD	0.00%	JP3217900004
GARTNER INC CL-A	0.00%	US3666511072
AIB GROUP PLC 6.25%-FRN PERP EUR200000	0.00%	XS2010031057
BOOKING HOLDINGS INC 4.5% 11-15-2031	0.00%	XS2555220941
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.00%	JP3585800000
UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	0.00%	US9128286Z85
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20	0.00%	US9128285C00
CARGILL INC 3.875% 24/04/2030	0.00%	XS2610788569
ING GROEP N V 6.083% 09-11-2027	0.00%	US456837BF96
FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS	0.00%	FR0013407236
RWE AG	0.00%	DE0007037129
NEW ZEALAND (GOVT) 1.5% 15/05/2031	0.00%	NZGOVDT531C0
EVERSOURCE ENERGY 3.8% DUE 12-01-2023	0.00%	US30040WAG33
DOLLAR TREE INC	0.00%	US2567461080
LYONDELLBASELL INDUSTRIES	0.00%	NL0009434992
JAPAN(GOVT OF) 0.2% SNR 20/12/27 JPY50000	0.00%	JP1051561P27
JAPAN (10 YEAR ISSUE) .1% 20/03/2031	0.00%	JP1103621M43
SECRETARIA TESOURO 0% T-BILL 01/07/26 BRL1000	0.00%	BRSTNCLTN848
FHLMC GOLD POOL# Q41627 3.0% 07-01-2046	0.00%	US3132WEYZ93
CCP DUE RECEIVABLE FROM CITIBANK	0.00%	
PETRONAS DAGANGAN BHD	0.00%	MYL56810O0001
ABBVIE INC 4.05% DUE 11-21-2039 REG	0.00%	US00287YCA55
UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000	0.00%	GB00BL68HJ26
JAPAN (10 YR TBOND) .1% 20/06/2031	0.00%	JP1103631M74
COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B'REGS	0.00%	USP28769AA86
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
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%	
ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR	0.00%	XS2389757944
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	0.00%	US91282CCY57
DOLLAR GENERAL	0.00%	US2566771059
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	0.00%	US912810TJ79
STATE STREET CORP USD	0.00%	US8574771031
ATMOS ENERGY CORP	0.00%	US0495601058
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
A1 TOWERS HLDG 5.25% 13/07/2028	0.00%	XS2644414125
LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 9.19%	0.00%	US53947XAN21
INDONESIA GOVT TBOND 7.5% 15/04/2040	0.00%	IDG000014101
MBANK SA 8.375% 11/09/2027	0.00%	XS2680046021
FRANCO NEVADA CORP	0.00%	CA3518581051
JAPAN 10 YEAR ISSUE .1% 20/09/2030	0.00%	JP1103601LA4
WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029	0.00%	US958667AF48
ROMANIA(REP OF) 6.625% SNR MTN 27/09/29 EUR	0.00%	XS2538441598
SHIONOGI & CO LTD	0.00%	JP3347200002
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.00%	ES0414970204
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% C	0.00%	US91282CEN74
FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE	0.00%	US3132A9T641
UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000	0.00%	GB00BPCJD997
SPIRENT COMMUNICATIONS PLC	0.00%	GB0004726096
FNMA 2.5% 08-01-2051	0.00%	US3140QLRC23
MONDELEZ INTL INC 0.25% 03-17-2028	0.00%	XS2312722916
LCH_IRS BOFAGB2U 17/03/2034 NZD P 4.594% / R 3MBBR ARIR	0.00%	
JERONIMO MARTINS SGPS SA	0.00%	PTJMT0AE0001
JAPAN (10 YR 0.1% .1% 20/03/2030	0.00%	JP1103581L42
PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25-	0.00%	US20753QAF63
UNICREDIT SPA 3.875%-FRN EMTN PERP EUR	0.00%	XS2121441856
ABN AMRO BANK N.V. 5.125%-FRN LT2 22/02/33 EUR	0.00%	XS2558022591
PACIFIC GAS & ELEC CO 6.1% 01-15-2029	0.00%	US694308KL02
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
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.00%	US912810QC53
REGIONS FINANCIAL CORP	0.00%	US7591EP1005
DAIMLER TRK INT F 3.875% GTD SNR 19/06/26 EUR	0.00%	XS2623129256
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.00%	FR0000571218
KAJEMA CORP	0.00%	JP3210200006

SOK MARKETLER TICARET AS	0.00%	TRESOKM00022
COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP	0.00%	COL17CT03813
UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000	0.00%	GB00BL68HH02
COOPERATIEVE MTN 4.233% 25/04/2029	0.00%	XS2613658041
RAIFFEISEN BK INTL 6%-FRN SNR NPF 15/09/28 EUR	0.00%	XS2682093526
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
ZHONGJIN GOLD CORP LTD	0.00%	CNE000001FM8
BANGKOK CHAIN HOSPITAL PCL	0.00%	TH0808010R14
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033	0.00%	US970648AM30
MALAYSIA AIRPORTS HOLDINGS BHD	0.00%	MYL50140O005
REALTEK SEMICONDUCTOR CORP	0.00%	TW0002379005
FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1 REGS	0.00%	FR0013131877
COLOMBIA REP TBOND 4.5% 03-15-2029	0.00%	US195325DP79
FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1	0.00%	FR0011619436
FUT JUN 24 90 DAY B-BILLS	0.00%	
KBC GROEP NV 4.375% SNR 06/12/2031 EUR	0.00%	BE0002951326
JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000	0.00%	JP1051421L13
HSBC HLDGS PLC 6.8% 14/09/2031	0.00%	XS2685873908
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	0.00%	US912828ZT04
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.00%	
COM2US CORP	0.00%	KR7078340007
LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR	0.00%	
DTD 09/30/2019 1.625% DUE 09-30-2026 REG	0.00%	US912828YG91
ARGENX SE	0.00%	NL0010832176
LENNOX INTL INC COM	0.00%	US5261071071
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1.165% / R 1DTONAR AR	0.00%	
FRANCE(GOVT OF) 0.0% 25/02/2026	0.00%	FR0013508470
AZUL SA	0.00%	BRAZULACNPR4
DASSAULT SYSTEMES SE	0.00%	FR0014003TT8
HANSOH PHARMACEUTICAL GROUP CO LTD	0.00%	KYG549581067
SAFARICOM PLC	0.00%	KE1000001402
FED HOME LN MTG 2.5% DUE 07-01-2050	0.00%	US3133KJW36
WUXI TAIJI INDUSTRY LTD CORP	0.00%	CNE000000B00
ENGIE 4% SNR EMTN 11/01/2035 EUR	0.00%	FR001400F119
METROPOLITAN BANK & TRUST COMPANY	0.00%	PHY6028G1361
ENGIE 4.25% 06/09/2034	0.00%	FR001400KHH8
NVIDIA CORP 3.5% SNR 01/04/2050 USD2000	0.00%	US67066GAH74
BARRICK GOLD CORP	0.00%	CA0679011084
PFIZER INC 4.45% 05-19-2028	0.00%	US716973AC67
NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'	0.00%	AU3FN0069027
VIPSHOP HLDGS LTD	0.00%	US92763W1036
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK O	0.00%	
FNMA POOL #FS2020 4% 04-01-2049 BEO	0.00%	US3140XHG687
UNITED STATES TREAS BDS 2% 11-15-2041	0.00%	US912810TC27
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE	0.00%	US974153AB40
ALBIS CO LTD	0.00%	JP3126300007
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
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00%	US78485WAE93
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI	0.00%	
NITTOC CONSTRUCTION CO LTD	0.00%	JP3684800000
PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025	0.00%	US59217GEX34
KOMATSU LTD JPY	0.00%	JP3304200003
QL RESOURCES BHD	0.00%	MYL7084O0006
MONGODB INC	0.00%	US60937P1066
SEAGEN INC COM	0.00%	US81181C1045
S&P GLOBAL INC 2.7% 03-01-2029	0.00%	US78409VBJ26
UNITED STATES TREAS NTS 2.375% 03-31-2029	0.00%	US91282CEE75
FMC CORP	0.00%	US3024913036
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	0.00%	US025816DF35
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00%	US912810QT88
UBS GROUP AG 2.125%-FR SNR EMTN 12/09/25 (	0.00%	CH0379268722
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.00%	FR0013154044
WARNER BROS DISCOVERY INC	0.00%	US9344231041
PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024	0.00%	US04685A3J84
FNMA POOL #BF0219 3.5% 09-01-2057 BEO	0.00%	US3140FXG558
SBA TOWER TR 6.599% DUE 01-15-2028	0.00%	US78403DAZ33
BX 2023-DELC MTG FLTG RT 8.0222% DUE 05-15-2038	0.00%	US05610DAA00
FORTESCUE METALS GROUP LTD	0.00%	AU000000FMG4
NEUBERGER BERMAN CLO LTD 20/01/2035 FLTG RT01-20-2035	0.00%	USG65335AJ88
ASSA ABLOY AB	0.00%	SE0007100581

FEDERAL HOME LN MTG CORP POOL #SD8267 5%DUE 11-01-20	0.00%	US3132DWFG33
SUMITOMO CORP JPY	0.00%	JP3404600003
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
JPMORGAN CHASE & .991% 28/04/2026	0.00%	XS2335966631
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.00%	FR0012517027
BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR	0.00%	XS2496028502
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
ERIE INDEMNITY CO	0.00%	US29530P1021
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800	0.00%	US36179XX509
SWEDBANK AB 6.136% SNR 12/09/2026 USD	0.00%	XS2678312112
AGNICO EAGLE MINES	0.00%	CA0084741085
FHLMC POOL #SD3302 2.0% 10-01-2051	0.00%	US3132DQU381
RWE AG 4.125% SNR 13/02/35 EUR1000	0.00%	XS2584685387
BRL BNP PARIBAS A/C	0.00%	
PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 3.238% 07-30-2051	0.00%	US98920MAA09
BANK AMER CORP 3.705% BNDS 04-24-2028	0.00%	US06051GGL77
FRANCE(GOVT OF) 0.0% 25/11/2030	0.00%	FR0013516549
KUNLUN ENERGY COMPANY LIMITED	0.00%	BMG5320C1082
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
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
FNMA POOL #CB0609 2.5% 05-01-2051 BEO	0.00%	US3140QKVB11
CHINA AIRLINES LTD	0.00%	TW0002610003
NESTLE HLDGS INC 5.25% GTD SNR 21/09/26 GBP	0.00%	XS2689044258
WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR	0.00%	XS2054209833
FNMA POOL #FS1172 3% 11-01-2051 BEO	0.00%	US3140XGJS98
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16	0.00%	US65364UAS50
INNOVENT BIOLOGICS INC	0.00%	KYG4818G1010
EIZO CORP	0.00%	JP3651080008
FREDDIE MAC POOL #SD2305 5.5% 02-01-2053	0.00%	US3132DPR264
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043	0.00%	US912810RD28
TORONTO-DOMINION 3.879%-FRN GTD 13/03/26EUR	0.00%	XS2597408439
NU HOLDINGS LTD	0.00%	KYG6683N1034
PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S 12-17-2026	0.00%	US34706CAC38
SINGAPORE TECH ENG SGD	0.00%	SG1F60858221
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
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
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 BDS DTD 08/15/2020 1.375% 08-15-2051	0.00%	US912810SP49
UNIVERSAL MUSIC GR 3% SNR EMTN 30/06/2027 EUR	0.00%	XS2496288593
YAMAZAWA CO LTD	0.00%	JP3935800007
FNMA POOL #FS2662 4.5% 07-01-2052 BEO	0.00%	US3140XH5Y90
PUT BONDOPT MSLNGB2X 22/05/2026 FRANCE (GOVT OF) 1 92	0.00%	
DTD 822 2.625% DUE 03-31-2025 REG	0.00%	US9128284F40
OBAYASHI CORPORATION	0.00%	JP3190000004
LCH_OIS BOFAGB2U 12/04/2033 GBP P 3.14% / R 1DSONIA ARC	0.00%	
GERMANY FED REP 1.7% 1.7% 15/08/2032	0.00%	DE0001102606
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C	0.00%	US39809LAJ35
PVTPL UBS GROUP AG 3.869% 01-12-2018	0.00%	US225401AF50
AJINOMOTO CO INC JPY	0.00%	JP3119600009
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.00%	IT0005024234
PVTPL DIAMOND ISSUER LLC 2021-1 SECD CELLULAR SITE REV	0.00%	US25267TAS06
BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR	0.00%	FR0014009HA0
FHLMC POOL #SD3209 2.5% 04-01-2052	0.00%	US3132DQRP05
HUBEI CHUTIAN SMART COMMUNICATION CO LTD	0.00%	CNE000001GW5
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.00%	GB00B24FF097
MERCK KGAA	0.00%	DE0006599905
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
UK(GOVT OF) 3.25% BDS 31/01/33 GBP1000	0.00%	GB00BMV7TC88
TAKE TWO INTERACTIVE SOFTWARE INC	0.00%	US8740541094
RIAL 2022-FL8 FLTG RT 8.58057% DUE 01-19-2037	0.00%	US76243NAE67
SANDVIK AB	0.00%	SE0000667891
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	0.00%	US05971KAE91
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.505% / R 1DRBACO AI	0.00%	
FNMA POOL #FS4114 4.5% 03-01-2053 BEO	0.00%	US3140XKSC57
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.00%	US912810RE01
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	FR0013444676
MARTIN MARIETTA MATERIALS	0.00%	US5732841060

GNMAII POOL #MA8100 4.0% 06-20-2052	0.00%	US36179W7M44
ROYAL CARIBBEAN GROUP	0.00%	LR0008862868
UBS GROUP AG 2.875% 02/04/2032	0.00%	CH1174335740
ROBERT HALF INC	0.00%	US7703231032
FHLMC SR K-159 CL A2 VAR 07-25-2033	0.00%	US3137HAMB93
SHINHAN FINANCIAL GROUP	0.00%	KR7055550008
GREAT WEST LIFECO	0.00%	CA39138C1068
FNMA 2% MBS 01/03/2051 USD'BR4393F' POOL#BR4393 2% DL	0.00%	US3140L23B77
AIB GROUP PLC	0.00%	IE00BF0L3536
CORNING INC	0.00%	US2193501051
TOYOTA FIN AUST 0.85% SNR 09/09/24 AUD10000	0.00%	AU3CB0282945
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR	0.00%	AU000000TCL6
TECK RESOURCES LTD-CLS B	0.00%	CA8787422044
SOCIETE GENERALE 6.25% SNR EMTN 22/06/33GBP	0.00%	FR001400ISF3
FUBON FINANCIAL HLDG	0.00%	TW0002881000
SMC CORP	0.00%	JP3162600005
FNMA POOL #MA4045 2% 06-01-2040 BEO	0.00%	US31418DP710
CHUDENKO CORPORATION	0.00%	JP3524000001
HOKKAN HOLDINGS LTD	0.00%	JP3846600009
HALEON PLC	0.00%	GB00BMX86B70
LCH_OIS BOFAGB2U 06/15/2036 USD P 3.922% / R 1DSOFR ARC	0.00%	
PVTPL ROCHE HLDGS INC 1.882% 03-08-2024	0.00%	US771196BU52
M & T BANK CORPORATION	0.00%	US55261F1049
CONSOLIDATED EDISON INC COM	0.00%	US2091151041
PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2	0.00%	US056054AK52
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.00%	JP1201471DC6
VULCAN MATERIALS CO	0.00%	US9291601097
DOORDASH INC	0.00%	US25809K1051
GNMA SR 21-215 CL KA 2.5% 10-20-2049	0.00%	US38383DY695
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	0.00%	US912810SH23
DANFOSS FINANCE 2 4.125% GTD SNR 02/12/29 EUR	0.00%	XS2628785466
UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	0.00%	GB00BFX0ZL78
ALBION FLTG RT SR 17/07/2066	0.00%	XS2673394909
MLP SAGLIK HIZMETLERI AS	0.00%	TREMLPC00021
RAYMOND JAMES FINL	0.00%	US7547301090
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-3C	0.00%	US87927YAA01
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.00%	GB00B52WS153
BOURBON CORP	0.00%	JP3831400001
HUBSPOT INC	0.00%	US4435731009
UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	0.00%	US912828Y958
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.00%	US912810QN19
BLOOMIN BRANDS INC	0.00%	US0942351083
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00%	US912810SF66
LCH_IRS BOFAGB2U 17/03/2031 NZD P 4.525% / R 3MBBR ARIR	0.00%	
ANADOLU EFES BIRACILIK VE MALT SANA	0.00%	TRAAEFES91A9
ALIGN TECHNOLOGY INC	0.00%	US0162551016
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.00%	IT0001444378
EQUIFAX INC	0.00%	US2944291051
DISCOVER FINANCIAL SERVICES	0.00%	US2547091080
PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1	0.00%	US85236KAD46
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3	0.00%	US14309YBQ61
FANUC CORP NPV	0.00%	JP3802400006
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029	0.00%	US21871XAF69
PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029	0.00%	US67105HBA23
MINERVA SA	0.00%	BRBEEFACNOR6
OAKTREE CLO 2019-1 LTD / OAKTREE SR SEC DNT CL A-1-R FLTG	0.00%	US67401XAS09
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032	0.00%	US92558NAJ19
LCH_OIS BOFAGB2U 05/06/2043 GBP P 3.269% / R 1DSOFR ARC	0.00%	
I MOBILE CO LTD	0.00%	JP3105210003
SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20	0.00%	US83609GBN43
PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D	0.00%	US67113DAW48
FAIRFAX FINL HOLDINGS LTD CAD	0.00%	CA3039011026
WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031	0.00%	US97314JAA34
ANHUI EXPRESSWAY CO	0.00%	CNE1000001X0
SARANAC CLO VI LTD / SARANAC CLO VI 6.80686% 08-13-203:	0.00%	US80317LAJ26
ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD	0.00%	CNE000001527
INTL BK RECON & DEVELOP 1.25% 10/12/2030	0.00%	NZIBDDT017C5
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	0.00%	US96950FAF18
MONOLITHIC POWER SYSTEMS INC	0.00%	US6098391054
FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	0.00%	US3140QKRY69
LPL FINANCIAL HOLDINGS INC	0.00%	US50212V1008
Income Due - BRL	0.00%	

PVTPPL AIB GROUP PLC 6.608% 09-13-2029	0.00%	US00135TAD63
CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD	0.00%	CA135087L518
SAINSBURY (J) PLC	0.00%	GB00B019KW72
HALEON UK CAPITAL PLC 3.125% 03-24-2025	0.00%	US36264NAB01
RENTOKIL INITIAL PLC	0.00%	GB00B082RF11
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
PETROCHINA CO LTD	0.00%	CNE1000007Q1
HANGCHA GROUP CO L A	0.00%	CNE100002FY0
PEARSON PLC ORD	0.00%	GB0006776081
ALBERMARLE CORP	0.00%	US0126531013
MEDIBANK PRIVATE LIMITED	0.00%	AU000000MPL3
FNMA POOL #FS1044 4% 10-01-2048 BEO	0.00%	US3140XGES44
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
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
SUN LIFE FINANCIAL INC	0.00%	CA8667961053
SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS	0.00%	NO0012483207
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL	0.00%	
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	0.00%	US912810QZ49
PVTPPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28-	0.00%	US03330AAC62
WILLIS TOWERS WATS COM	0.00%	IE00BDB6Q211
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029	0.00%	US91282CES61
UNITED STATES TREAS 2.75% 02-28-2025	0.00%	US9128283Z13
MERCK & CO INC NEW 4.5% 05-17-2033	0.00%	US58933YBK01
TINC COMM VA	0.00%	BE0974282148
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1	0.00%	US912810SK51
SPLUNK INC COM	0.00%	US8486371045
EPIROC AB SER B NPV POST SPLIT	0.00%	SE0015658117
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
LCH_OIS BOFAGB2U 07/02/2026 GBP P 3.323% / R 1DSONIA AR	0.00%	
WELLS FARGO & CO 4.808% 07-25-2028	0.00%	US95000U3A91
ULTRAPAR PARTICIPACOM NPV	0.00%	BRUGPAACNOR8
SOLAREEDGE TECHNOLOGIES INC	0.00%	US83417M1045
CANADA HOUSING TST 0.95% GTD 15/06/2025 CAD	0.00%	CA13509PHN65
PVTPPL AKER BP ASA 6.0% 06-13-2033	0.00%	US00973RAM51
AUTO TRADER GROUP PLC	0.00%	GB00BVYVFW23
PUT SWO USD BARCGB22 P 3.881% / R 1DSOFR SO240620US38	0.00%	
KAO CORPORATION	0.00%	JP3205800000
FHLMC UMBS 15Y FIXED 2.5% 08-01-2035	0.00%	US3133L7V795
SICHUAN CHANGHONG ELECTRIC CO LTD	0.00%	CNE000000GJ4
PUT SWO EUR CHASGB2L P 2.6% / R 6MEURIB SO240403EU260	0.00%	
RIO TINTO LIMITED	0.00%	AU000000RIO1
EQT CORPORATION 5.7% DUE 04-01-2028 BEO	0.00%	US26884LAQ23
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	0.00%	US36179WNF13
PVTPPL ARBOR RLTY COML REAL ESTATE NTS 2021-FL4 SR 21-FL	0.00%	US03880RAA77
VMED O2 UK FING I 4.5% 15/07/2031	0.00%	XS2358483258
UNITED OVERSEAS BANK	0.00%	SG1M31001969
SANTANDER UK GROUP FLTG RT 6.833% DUE 11-21-2026	0.00%	US80281LAS43
MICHELIN CGDE	0.00%	FR001400AJ45
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%	0.00%	US3133KMYL35
EUROTELESITES AG NPV	0.00%	AT000000ETS9
FNMA POOL #FS2033 2% 06-01-2036 BEO	0.00%	US3140XHHK63
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.00%	US912810RT79
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
UNIVERSAL MUSIC GROUP NV	0.00%	NL0015000IY2
SBA COMMUNICATIONS COM	0.00%	US78410G1040
COCA-COLA EUROPACIFIC PARTNERS	0.00%	GB00BDCPN049
BNP PARIBAS 0.875%-FRN 11/07/2030 EUR	0.00%	FR0014007LK5
MARKEL CORPORATION	0.00%	US5705351048
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	0.00%	US20268JAG85
VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP	0.00%	XS2187646901
NIPPON STEEL CORPORATION	0.00%	JP3381000003
STEEL DYNAMICS INC	0.00%	US8581191009
CITIGROUP INC 6.174% DUE 05-25-2034	0.00%	US17327CAR43
WTB FINANCIAL CORP	0.00%	US9293342096
FNMA POOL #BR3284 2.0% DUE 02-01-2051 REG	0.00%	US3140L1UJ23
HASBRO INC	0.00%	US4180561072
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1	0.00%	US30227FAL40
New Zealand Dollar Custodial Account – MITNZ Overseas Small	0.00%	

SIEMENS ENERGY AG	0.00%	DE000ENER6YO
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A	0.00%	US12510HAD26
AMERN EXPRESS CO FLTG RT 5.282% DUE 07-27-2029	0.00%	US025816DH90
ATLANTIA SPA 1.875% SNR 12/02/2028 EUR	0.00%	XS2301390089
TELEFONICA SA	0.00%	ES0178430E18
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.00%	US912828X703
FNMA POOL #FS3027 2.5% 12-01-2051 BEO	0.00%	US3140XJLH45
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.00%	FR0011461037
SSE PLC	0.00%	GB0007908733
HCA INC 5.9% 06-01-2053	0.00%	US404119CR82
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	0.00%	US744573AU04
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.00%	US03522AAH32
SINGAPORE GOVERNMENT 2.75% 01/03/2046	0.00%	SG31A7000004
FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS	0.00%	FR0013250560
LION CORPORATION	0.00%	JP3965400009
OTC DER CASH COLL REC FROM DEUTSCHE	0.00%	
ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000	0.00%	IT0005321325
SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD	0.00%	US852060AT99
LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.897% / R 6MEURIB AR	0.00%	
RENAULT SA	0.00%	FR0000131906
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
ASSA ABLOY 4.125% 13/09/2035	0.00%	XS2678191904
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.00%	FR0000571150
FRANCE(GOVT OF) .75% 25/02/2028	0.00%	FR001400AIN5
DENSO CORP NPV TEMP	0.00%	DU06640381D0
BUNGE LIMITED	0.00%	BMG169621056
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00%	US9128283D01
FEDERAL HOME LN MTG CORP TRANCHE 00275 4.5% 12-25-20:	0.00%	US3137HAML75
GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01	0.00%	DE0001102408
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032	0.00%	US775109CH22
WEYERHAEUSER CO USD	0.00%	US9621661043
UNITED STATES T NOTE 3.0% 10-31-2025	0.00%	US9128285J52
ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA	0.00%	BRECORACNOR8
CHINA GAS HOLDINGS LIMITED	0.00%	BMG2109G1033
EVERSOURCE ENERGY COM	0.00%	US30040W1080
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.00%	US9128283P31
FNMA POOL #AS7843 3% 09-01-2036 BEO	0.00%	US3138WHWD01
CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A'	0.00%	XS2459127739
WHEATON PRECIOUS M COM NPV	0.00%	CA9628791027
DTD 06/30/2018 2.75% DUE 06-30-2025 REG	0.00%	US912828XZ81
VENTURE XXVIII CLO LTD / VENTURE SR SEC DNT CL A1R FLTG 14	0.00%	US92331AAU88
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	US912810QH41
UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	0.00%	US912828YE44
CF INDUSTRIES HOLDINGS INC	0.00%	US1252691001
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	XS1506033239
DOVER CORPORATION COM	0.00%	US2600031080
FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG	0.00%	US3140KYBS24
EVEREST GROUP LTD	0.00%	BMG3223R1088
HENKEL AG & CO KGAA	0.00%	DE0006048408
UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2021	0.00%	US91282CGH88
NEC ELECTRONICS CORP	0.00%	JP3164720009
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
HAMMERSON IRELAND 1.75% 03/06/2027	0.00%	XS2344772426
HORIZON THERAPEUTI COM	0.00%	IE00BQPVPQZ61
MAKEMYTRIP LTD	0.00%	MU0295500016
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	XS1023626671
BANQUE POPULAIRE CAISSE D'EPARGNE 5.75% 01/06/33	0.00%	FR00140017P8
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%	
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.00%	US9128286A35
YTL POWER INTERNATIONAL BHD	0.00%	MYL67420O000
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
TELECOM ITALIA CAP 7.721% DUE 06-04-2038	0.00%	US87927VAV09
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
PANASONIC HOLDINGS CORP	0.00%	JP3866800000
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO	0.00%	US100743AM53

TRANSCANADA 6.203% DUE 03-09-2026	0.00%	US89352HBE80
MCDONALDS CORP 4.25% 07/03/2035	0.00%	XS2595417945
MOROZOFF LIMITED NPV	0.00%	JP3927600001
ARROW ELECTRONICS INC	0.00%	US0427351004
FNMA POOL #FM9027 2.5% 10-01-2051 BEO	0.00%	US3140XDA556
PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E	0.00%	US05492QAE61
FRANKLIN RESOURCES INC	0.00%	US3546131018
ONEMAIN FINANCIAL ISSUANCE TRU SER 22-3ACL A 5.94% 05-1	0.00%	US68269PAA57
DNB BANK ASA	0.00%	NO0010161896
LOJAS RENNER SA	0.00%	BRLRENACNOR1
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
RESTAURANT BRNDS ICOM NPV	0.00%	CA76131D1033
FNMA POOL #FM6887 2.5% 05-01-2051 BEO	0.00%	US3140XAUM20
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
AMERICAN TOWER CORP NEW 5.5% 03-15-2028	0.00%	US03027XBY58
BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1'	0.00%	XS2390844780
FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI	0.00%	US3133KLTH05
GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR	0.00%	DE0001102358
ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14	0.00%	US68268VAA35
FERROVIAL SE EURO.01	0.00%	NL0015001F58
KIMBERLY CLARK DE MEXICO A	0.00%	MXP606941179
STERIS PLC	0.00%	IE00BFY8C754
IBERDROLA FINANZAS 3.125% 22/11/2028	0.00%	XS2558916693
LOEWS CORP	0.00%	US5404241086
JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000	0.00%	JP1300281845
ICHITAN GROUP ORD SHS NON VOTING DR	0.00%	TH5048010R12
AXON ENTERPRISE I COM USD 0.00001	0.00%	US05464C1018
DOLLARAMA INC	0.00%	CA25675T1075
FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG	0.00%	US3140QFB322
CELANESE US HLDGS LLC 6.35% 11-15-2028	0.00%	US15089QAW42
AMERICREDIT 2.45% DUE 11-18-2026	0.00%	US03066TAC53
ASM INTERNATIONAL NV	0.00%	NL0000334118
AMSTERDAM COMMODITIES	0.00%	NL0000313286
COLD STORAGE TR 2020-ICE5 MTG PASS THRU CTF CL F 144A 8.!	0.00%	US193051AS82
HYUNDAI ENGINEERING & CONSTRUCTION	0.00%	KR7000720003
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	0.00%	US30040WAS70
FUT DEC 23 BANK ACCEPT 3M	0.00%	
LCH_OIS CHASUS33 03/08/2025 GBP P 1DSONIA / R 5.575% 471	0.00%	
NISSIN FOOD HOLDINGS CO LTD	0.00%	JP3675600005
ALNYLAM PHARMACEUTICALS INC	0.00%	US02043Q1076
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00%	US78485WAC38
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	0.00%	US912810SR05
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.00%	GB00B00NY175
PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA	0.00%	US05492QAL05
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	0.00%	US958254AD64
PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025	0.00%	US12433UAQ85
PVTPL ASHTEAD CAP INC 5.55% 05-30-2033	0.00%	US045054AQ67
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	0.00%	US91282CFJ53
WEC ENERGY GROUP INC	0.00%	US92939U1060
HYUNDAI CONSTRUCTION EQUIPMENT	0.00%	KR7267270007
LG ENERGY SOLUTION LTD	0.00%	KR7373220003
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI	0.00%	US912810QE10
ZIMMER BIOMET HOLDINGS INC	0.00%	US98956P1021
PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS	0.00%	US35565WBD39
KOZO KEIKAKU ENGINEERING INC	0.00%	JP3288950003
LOBLAW COMPANIES LTD	0.00%	CA5394811015
JPMORGAN CHASE & CO 3.702% 05-06-2030	0.00%	US46647PBD78
SWISS PRIME SITE AG	0.00%	CH0008038389
ENTERGY CORP NEW	0.00%	US29364G1031
UK(GOVT OF) 5% SNR 07/03/2025 GBP1000	0.00%	GB0030880693
WHITBREAD PLC	0.00%	GB00B1KJJ408
GRESHAM HOUSE PLC	0.00%	GB0003887287
UK TSY 2.75% 07/09/2024	0.00%	GB00BHFH458
PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU	0.00%	US056054AJ89
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% SO270513AI	0.00%	
BANCO SANTANDER CHILE	0.00%	CLP1506A1070
TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A €	0.00%	US87229WAQ42
PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS	0.00%	US55819GAL32
THOMSON REUTERS CP COM NPV POST REV SPLIT	0.00%	CA8849038085
BRITISH TELECOM 4.25% GTD SNR 06/01/33 EUR	0.00%	XS2675225531

TAISEI CORP	0.00%	JP3443600006
MORGAN STANLEY 2.484% 09-16-2036	0.00%	US61747YEF88
OZLM IX LTD / OZLM IX LLC 6.68775% 10-20-2031	0.00%	US67109KBC71
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I	0.00%	US912810QK79
MAZDA MOTOR CORP	0.00%	JP3868400007
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC	0.00%	US01F0324A92
LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 7.7964	0.00%	US53218CAL46
PVTPL OCTAGON INVNT PARTNERS XXI LTD/OCTAGON SR SEI	0.00%	US67590QBK22
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.00%	GB0032452392
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
OAKTREE CLO 2019-4 LTD / OAKTREE 6.70775% 10-20-2032	0.00%	US67402CAQ96
LCH_OIS BOFAGB2U 06/03/2025 USD P 3.61% / R 1DSOFR AROI	0.00%	
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
FUT MAR 25 ICE SONIA SO3	0.00%	
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.00%	JP1103511J74
HSBC HOLDINGS PLC 4.856%-FRN 23/05/33 EUR1000	0.00%	XS2621539910
NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS	0.00%	NL0000102317
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
GEORGIA PWR CO 4.95% 05-17-2033	0.00%	US373334KT78
LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.843% / R 6MBBSW AR	0.00%	
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
HISCOX 6.0% 22/09/2027	0.00%	XS2524678666
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.00%	FR0011962398
MVV ENERGIE AG	0.00%	DE000A0H52F5
CRITERIA CAIXACORP SA	0.00%	ES0140609019
ABN AMRO BANK N V DR EACH REP SHS	0.00%	NL0011540547
RANDSTAD NV	0.00%	NL0000379121
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-204:	0.00%	US912810TQ13
PVTPL FS RIALTO 2022-FL4 ISSUER LLC SR 22-FL4 CL A VAR RT D	0.00%	US30326MAA36
KOREA HOUSING FIN CORP 3.714% 11/04/2027	0.00%	XS2545732484
FNMA POOL #FM3801 3.5% 12-01-2046 BEO	0.00%	US3140X7GK92
FNMA POOL #MA4204 2% 12-01-2040 BEO	0.00%	US31418DU678
FROST CMBS 2021-1 FRN M/BKD 11/2033 EUR 'D'	0.00%	XS2402428770
FNMA POOL #BQ7737 2.0% 03-01-2051	0.00%	US3140KTS304
KRUNGTHAI CARD PCL	0.00%	TH0689010R18
VODAFONE GROUP 3.25% 04/06/2081	0.00%	US92857WVBV19
Income Due - EUR	0.00%	
ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000	0.00%	IT0003256820
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	0.00%	US80282KAE64
BROWN BROWN INC	0.00%	US1152361010
INVESTIS HOLDING SA	0.00%	CH0325094297
CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO	0.00%	US210518DP81
Outstanding Settlement Receipts - PLN	0.00%	
VISA INC 1.5% 15/06/2026	0.00%	XS2479941499
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F	0.00%	US912810TH14
EXPEDIA GROUP INC	0.00%	US30212P3038
GERMANY(FED REP) 0.25% SNR 15/08/28 EURO.01	0.00%	DE0001102457
MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000	0.00%	USY6142NAC21
FUT DEC 25 CME 3MO SOFR	0.00%	
KONINKLIJKE PHILIPS NV	0.00%	NL0000009538
CANADA GOVT BD 1.5% 01/06/2026	0.00%	CA135087E679
LCH_OIS BOFAGB2U 02/23/2053 USD P 2.61% / R 1DSOFR AROI	0.00%	
FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R	0.00%	US3132DNF736
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
PINTEREST INC	0.00%	US72352L1061
ITALY(REP OF) 5.25% BTP 1/11/2029 EURO.01	0.00%	IT0001278511
PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A	0.00%	US647622AA79
FIRSTENERGY CORP USD	0.00%	US3379321074
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.00%	IT0005323032
CHOUHIMARU CO LTD	0.00%	JP3527550002
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125%	0.00%	US50201DAD57
PVTPL KUBOTA CR OWNER TR 2022-2 NT CL A-2 144A 4.07% D	0.00%	US50117JAB98
ALLSTATE CORP 5.25% DUE 03-30-2033	0.00%	US020002BK68
GS YUASA CORP	0.00%	JP3385820000
SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG	0.00%	US805564QW46
STD CHARTERED PLC 2.819% DUE 01-30-2026	0.00%	US85325WAA62
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	0.00%	US694308KH99
APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	0.00%	US87264ABL89

CINCINNATI FINANCIAL CORP	0.00%	US1720621010
NORSK HYDRO ASA	0.00%	NO0005052605
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO	0.00%	US87240UAR14
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.00%	US912810SD19
ORACLE CORP 3.6% DUE 04-01-2040 REG	0.00%	US68389XBW48
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
PROLOGIS EURO FIN BDS 24/05/2033 EUR 'REGS'	0.00%	XS2625194811
PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20	0.00%	US46284VAN10
EXPEDITORS INTL WASH INC	0.00%	US3021301094
FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG	0.00%	US3140XJAR46
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
ORACLE CORP 5.55% 02-06-2053	0.00%	US68389XCQ60
PRYSMIAN SPA	0.00%	IT0004176001
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.00%	US912810RC45
BROOKFIELD FINANCE I (UK) PLC AND BROOKFIELD FINANCE INC	0.00%	US11272BAA17
CELANESE US HLDGS 6.05% DUE 03-15-2025	0.00%	US15089QAL86
F&G GLOBAL FDG .9% DUE 09-20-2024	0.00%	US30321L2B72
DEXUS	0.00%	AU000000DXS1
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.00%	FR0010371401
LCH_IRS BOFAGB2U 07/01/2033 AUD P 4.72% / R 6MBBSW ARII	0.00%	
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	0.00%	US059165EP12
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.00%	ES00000124H4
DAIMLER TRUCK HOLDING AG	0.00%	DE000DTROCK8
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
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.00%	JP1300371C98
Income Due - TWD	0.00%	
ONEOK INC 5.65% 11-01-2028	0.00%	US682680BJ18
TELECOM ITALIA CAP 7.2% DUE 07-18-2036	0.00%	US87927VAR96
SUNTORY BEVERAGE AND FOOD LTD	0.00%	JP3336560002
UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000	0.00%	GB00BL6C7720
ORSTED A/S 3.25% 3.25% 13/09/2031	0.00%	XS2531569965
OTC CASH COLL RECEIVABLE FROM STANDARD CHARTERED BA	0.00%	
SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000	0.00%	ES00000128P8
PVTPL BMW US CAP LLC SR NT 5.3% 08-11-2025	0.00%	US05565ECC75
UK(GOVT OF) 1% BDS 31/01/2032 GBP1000	0.00%	GB00BM8Z2T38
PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS SR 21-1A CL A;	0.00%	US33938MAA71
GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025	0.00%	DE0001141828
BAYERISCHE MOTOREN WERKE-PFD	0.00%	DE0005190037
GOLDMAN SACHS GROUP INC 5.798% DUE 08-10-2026	0.00%	US38145GAM24
BIDVEST GROUP LIMITED	0.00%	ZAE000117321
BLACKROCK INC NT 2.1% 02-25-2032	0.00%	US09247XAS09
ZOOM VIDEO COMMUNICATIONS INC	0.00%	US98980L1017
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.00%	US912810RZ30
WELLS FARGO & CO 4.478% 04-04-2031	0.00%	US95000U2L65
ENCANA CORP 6.5% DUE 02-01-2038	0.00%	US292505AG96
JAPAN (20 YR TBOND 0.9% .9% 20/06/2042	0.00%	JP1201811N77
ISHARES III PLC JP MORGAN EM LOCAL GOVT BD	0.00%	IE00B5M4WH52
Income Due - HKD	0.00%	
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.00%	US912810SA79
GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183	0.00%	DE0001141836
ARES MANAGEMNT COR COM	0.00%	US03990B1017
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01	0.00%	ES0000011868
PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3.	0.00%	US038779AB06
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.00%	ES00000122E5
CBRE GI OPEN END FUND .5% 27/01/2028	0.00%	XS2286044024
GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP	0.00%	XS1175846580
DTD 832 2.875% DUE 05-31-2025 REG	0.00%	US9128284R87
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.00%	US912810RG58
MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000	0.00%	USL6388GHX18
WOLTERS KLUWER 3.75% SNR 03/04/2031 EUR	0.00%	XS2592516210
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.00%	GB00B3KJDS62
PTT PUBLIC COMPANY THB1 ALIEN	0.00%	TH0646010Z18
WALGREENS BOOTS AL COM	0.00%	US9314271084
FNMA POOL #FS3621 2.5% 11-01-2051 BEO	0.00%	US3140XKAX86
FNMA POOL #CB1146 3% DUE 07-01-2051 REG	0.00%	US3140QLHY52
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	0.00%	US91324PEW86
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031	0.00%	US60687YBU29
UNITED STATES TREAS NTS 3.625% 12-31-2029	0.00%	US91282CGB19
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP	0.00%	CNE100003G91
MOBICO GROUP PLC 2.375% GTD SNR 20/11/28GBP	0.00%	XS2081477817

GERMANY(FED REP) 0.5% SNR 15/02/2028	EURO.01	0.00%	DE0001102440
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C		0.00%	US88240TAA97
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE		0.00%	US00253XAA90
UMICORE NPV		0.00%	BE0974320526
UNITED STATES OF AMER TREAS BILLS 0.0% DUE 10-19-2023		0.00%	US912797FB88
FUT DEC 24 LIF 3M EURIBOR		0.00%	
UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG		0.00%	US9128284Z04
NATURGY ENERGY GROUP SA		0.00%	ES0116870314
BONGRAIN		0.00%	FR0000120107
FIFTH THIRD BANCORP		0.00%	US3167731005
GERMANY(FED REP) 4% SNR 04/01/2037	EURO.01	0.00%	DE0001135275
GEBERIT AG-REG		0.00%	CH0030170408
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 82		0.00%	
UNION CHIMIQUE UCB SA		0.00%	BE0003739530
BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25		0.00%	ES00000127G9
E.ON INTERNATIONAL 6.375% GTD SNR 07/06/32 GBP		0.00%	XS0148579666
PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-1		0.00%	US91823ABA88
SPAIN(KINGDOM OF) 2.8% 31/05/2026		0.00%	ES0000012L29
GJENSIDIGE FORSIKR NOK		0.00%	NO0010582521
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
DEUCE FINCO PLC 5.5% 15/06/2027 GBP		0.00%	XS2351480996
JAPAN(GOVT OF) 0.5% SNR 20/09/24	JPY50000	0.00%	JP1103351E98
KOREAN AIR LINES CO LTD		0.00%	KR7003490000
ITALY(REP OF) 3.4% BDS 01/04/2028	EUR1000	0.00%	IT0005521981
BERKELEY GP HLDGS ORD GBP0.054141		0.00%	GB00BLJNXL82
NEWCREST MINING LIMITED		0.00%	AU000000NCM7
BRIDGESTONE CORP		0.00%	JP3830800003
JAPAN (20 YEAR ISSUE) .5% 20/12/2040		0.00%	JP1201751M13
UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000		0.00%	GB00BMGR2809
MATTIOLI WOODS PLC		0.00%	GB00B0MT3Y97
EXTRA SPACE FIXED 5.7% 04-01-2028		0.00%	US30225VAJ61
COLOGIX CANADIAN I 5.68% NTS 25/01/2027 CAD1		0.00%	CA19521DAJ06
OKINAWA CELLULAR NPV		0.00%	JP3194650002
FNMA POOL #FS1386 3% 10-01-2051 BEO		0.00%	US3140XGRG68
ERICSSON LM - B SHS		0.00%	SE0000108656
PICC PROPERTY & CASUALTY COMPANY LIMITED		0.00%	CNE100000593
KOREA(REPUBLIC OF) 3% SNR 10/09/2024	KRW10000	0.00%	KR103502G495
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20		0.00%	US912828ZF00
FRANCE(GOVT OF) 2.5% 24/09/2026		0.00%	FR001400FYQ4
FNMA POOL #BF0264 3.5% 05-01-2058 BEO		0.00%	US3140FXJJ25
INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN		0.00%	CA45075E1043
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
TARGA RES CORP 6.5% DUE 02-15-2053		0.00%	US87612GAD34
UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000		0.00%	GB00B6460505
SKANDINAVISKA ENSKIL SEK		0.00%	SE0000148884
SAMPO OYJ		0.00%	FI0009003305
HEATHROW FUNDING 2.75% SNR 13/10/31	GBP1000	0.00%	XS2243322976
AENA SME S.A.		0.00%	ES0105046009
BAXTER INTL INC COM		0.00%	US0718131099
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026		0.00%	AU000XCLWAI8
FNMA POOL #AC8765 5.5% 01-01-2040 BEO		0.00%	US31417VW330
FEDERAL HOME LN MTG CORP 2% 12-01-2041		0.00%	US3133KTYL87
UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000		0.00%	GB00BMBL1G81
ITE TECH INC		0.00%	TW0003014007
JB HUNT TRANSPORT SERVICES INC		0.00%	US4456581077
LCH_IRS BOFAGB2U 02/08/2043 EUR P 2.612% / R 3MEURIB AR		0.00%	
NEXT PLC		0.00%	GB0032089863
SPAIN(KINGDOM OF) 0.0% 31/01/2027		0.00%	ES0000012J15
NOK BNP PARIBAS A/C		0.00%	
REALTY INCOME CORP 4.875% 07-06-2030		0.00%	XS2644969425
UTD STATES TREAS 1.75% DUE 12-31-2026		0.00%	US912828YX25
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO		0.00%	US3137G0GZ69
Outstanding Settlement Receipts - MYR		0.00%	
SANTANDER BK N A 8.197% DUE 12-15-2032		0.00%	US80290CBH60
132344773 IRS CBA NZD 240525 RFXD 5.45 PFLT 3ZBSW		0.00%	DU1323447737
DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028		0.00%	US25389JAV89
LCH_OIS BOFAGB2U 19/04/2038 JPY P 1.39% / R 1DTONAR ARO		0.00%	
JAPAN(GOVT OF) 0.5% SNR 20/12/38	JPY50000	0.00%	JP1201671K12
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033		0.00%	US38141GZM94

NETHERLANDS (KINGDOM OF)	3.75% SNR BDS 15/01/21	0.00%	NL0009446418
WILLIAMS COS INC	5.3% 08-15-2028	0.00%	US969457CK40
UTD STATES TREAS	1.375% DUE 08-31-2026	0.00%	US912828YD60
OCADO GROUP PLC	3.875% GTD SNR 08/10/26 GBP	0.00%	XS2393761692
ICON LUXEMBOURG S.A.R.L.	TERM LOAN B 06-16-2028	0.00%	XAL5000DAC10
TOKYO GAS CO LTD		0.00%	JP3573000001
JAPAN(GOVT OF)	1.7% SNR 20/09/33 JPY50000	0.00%	JP1201461D98
CARNIVAL CORP	USD	0.00%	PA1436583006
MALAYSIA (GOVT OF)	2.632% GTD 15/04/2031MYR	0.00%	MYBMO2000028
PVTPL KBC GROUP NV	6.324% 09-21-2034	0.00%	US48241FAC86
YARA INTERNATIONAL	ASA	0.00%	NO0010208051
KINGFISHER PLC	GBP0.1571	0.00%	GB0033195214
FEDERAL NATIONAL MORTGAGE ASSOC	2.5% 11-01-2050	0.00%	US3133KKND71
A P MOLLER-MAERSK	B	0.00%	DK0010244508
GERMANY(FED REP)	0.5% SNR 15/02/2026 EUR0.01	0.00%	DE0001102390
LAND SEC.CAP.MKTS.	4.875%-VAR NTS 15/09/34 GBP	0.00%	XS2597544290
LCH_OIS BOFAGB2U	19/04/2033 GBP P 3.152% / R 1DSONIA AR	0.00%	
COMPAL ELECTRONICS		0.00%	TW0002324001
LCH_OIS CHASUS33	14/02/2052 GBP P 1.211% / R 1DSONIA 400	0.00%	
LCH_IRS BOFAGB2U	21/04/2027 CAD P 3.283% / R 3MCDOR ARI	0.00%	
LCH_OIS BOFAGB2U	18/06/2036 JPY P 1.52% / R 1DTONAR ARO	0.00%	
JAPAN(GOVT OF)	2.1% SNR 20/12/30 JPY50000	0.00%	JP1201231AC0
AMGEN INC	FIXED 3.15% 02-21-2040	0.00%	US031162CR97
FHLMC POOL #QC7206	1.5% 09-01-2051	0.00%	US3133ASAF03
BROADRIDGE FINANCIAL SOLUTIONS	LLC	0.00%	US11133T1034
LCH_RPI BOFAGB2U	03/03/2041 USD P 2.898% / R CPI ARZC050	0.00%	
AUTOHOME INC		0.00%	US05278C1071
AUSTRALIAN GOVT	.25% 21/11/2025	0.00%	AU0000095457
FNMA POOL #FM8597	1.5% 09-01-2051 BEO	0.00%	US3140XCRT75
FEDERAL HOME LN MTG CORP	POOL #QC9119 3%DUE 10-01-2C	0.00%	US3133AUDY11
SILERGY CORP		0.00%	KYG8190F1028
GNMAII POOL #MA5077	3.5% DUE 03-20-2048	0.00%	US36179TUA14
SHAMROCK RESIDENT FRN	M/BKD 01/2061 EUR 'A'	0.00%	XS2441643827
WESTERN DIGITAL CORP		0.00%	US9581021055
JAPAN(GOVT OF)	1.9% BDS 20/06/31 JPY100000	0.00%	JP1201281B64
TOPPAN HOLDINGS INC		0.00%	JP3629000005
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
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
UNITED STATES TREAS	BDS 3% DUE 02-15-2047 REG	0.00%	US912810RV26
DEUTSCHE TELEKOM I	1.5% GTD SNR 03/04/2028 EUR	0.00%	XS1382791975
BONOS Y OBLIG DEL	144A 2.55% 2.55% 31/10/2032	0.00%	ES0000012K61
UNITED STATES OF AMER	TREAS BONDS 2.75 BDS DUE 08-15-21	0.00%	US912810QX90
FHLMC POOL#RA8307	6.0% 12-01-2052	0.00%	US3133KQGQ38
PVTPL MOZART DEBT MERGER	SUB INC 3.875% DUE 04-01-2025	0.00%	US62482BAA08
PVTPL EAST OHIO GAS	CO 2.0% 06-15-2030	0.00%	US27409LAC72
STH AFRICA(REP OF)	8% SNR 31/01/2030 ZAR1000	0.00%	ZAG000106998
SSE PLC	2.875% SNR 01/08/2029 EUR	0.00%	XS2510903862
JAPAN	1% BDS 20/12/2035 JPY50000 '155'	0.00%	JP1201551FC0
PVTPL CREDIT AGRICOLE	S A 6.316% 10-03-2029	0.00%	US22535WAI62
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
FUT DEC 23 U.S.	T-BONDS	0.00%	
FNMA POOL #MA4468	3.5% 11-01-2051 BEO	0.00%	US31418D6E75
JAPAN 20 YEARS	.4% 20/06/2040	0.00%	JP1201731L76
AOKI SUPER CO LTD	NPV	0.00%	JP3105700003
NIDEC CORPORATION		0.00%	JP3734800000
PVTPL CCO HLDGS LLC/CCO	HLDGS CAP CORP BNDS 5.5% DUE (	0.00%	US1248EPBR37
LCH_IRS BOFAGB2U	03/06/2027 NZD P 3.923% / R 3MBBR ARIR	0.00%	
GERMANY(FED REP)	1.25% SNR 15/08/48 EUR0.01	0.00%	DE0001102432
FNMA POOL #FM2612	3.5% 05-01-2049 BEO	0.00%	US3140X53W14
Income Due - CAD		0.00%	
SWISS LIFE HOLDING	AG	0.00%	CH0014852781
ASSA ABLOY AB	3.875% 13/09/2030	0.00%	XS2678226114
GERMANY(FED REP)	0% SNR 15/02/2031 EUR0.01	0.00%	DE0001102531
BANK AMER CORP	2.482% 09-21-2036	0.00%	US06051GKCC23
RIVIAN AUTOMOTIVE	INC	0.00%	US76954A1034
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
HOME DEPOT INC	4.95% DUE 09-15-2052 BEO	0.00%	US437076CT73
BUNDESREPUB. DEUTSCHLAN	2.5% BDS 04/07/2044 EUR	0.00%	DE0001135481

VISTRA CORP	0.00%	US92840M1027
JOHNSON CONTROLS FIXED 3% DUE 09-15-2028	0.00%	XS2527421668
PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 80	0.00%	
LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR	0.00%	
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	0.00%	US842434CX83
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.00%	GB00B16NNR78
HEXAGON AB	0.00%	SE0015961909
KGHM POLSKA MIEDZ SA	0.00%	PLKGHM000017
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL	0.00%	US08181VAN55
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.00%	ES00000126B2
JAPAN TBOND 1.2% 20/03/2035	0.00%	JP1201521F37
HYOSUNG TNC CORP	0.00%	KR7298020009
S B FOODS INC	0.00%	JP3163600004
NATWEST GROUP PLC 8%-FRN PERP USD200000	0.00%	US780099CK11
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	ES0000012B39
GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031	0.00%	DE0001102564
HUNTINGTON BANCSHARES INC	0.00%	US4461501045
Polish zloty	0.00%	
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033	0.00%	US22534PAG81
ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR	0.00%	XS2401704189
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
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
FNMA POOL #CB4917 5.5% 10-01-2052 BEO	0.00%	US31400QP54
QUIMICA Y MINERA CHIL-SP ADR	0.00%	US8336351056
UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000	0.00%	GB00BJQWYH73
TRANE TECHNOLOGIES FING LTD 2.25% 03-03-2033	0.00%	US892938AA96
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
FORTIS INC	0.00%	CA3495531079
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.00%	JP1201501E99
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
BANK AMER CORP 2.687% DUE 04-22-2032	0.00%	US06051GJT76
PVTPL BNP PARIBAS 2.871% 04-19-2032	0.00%	US09659W2P81
INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1	0.00%	NO0012423476
ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000	0.00%	IT0005001547
KINGBOARD HOLDINGS LIMITED	0.00%	KYG525621408
MOBICO GROUP PLC 4.25%-FR SUB PERP GBP100000	0.00%	XS2259808702
SWCC CORPORATION	0.00%	JP3368400002
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.00%	ES0000012411
HCA INC 5.875% DUE 02-01-2029	0.00%	US404119BW86
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027	0.00%	US12661PAA75
COTE D'IVOIRE 6.125% SNR 15/06/2033 USD	0.00%	XS1631415400
BERKLEY WR CORP COM	0.00%	US0844231029
CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443	0.00%	CA135087L443
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
MID-AMERICA APARTMENT COMMUNITIES	0.00%	US59522J1034
AUTOSTRADE 4.75% SUST/LKD 24/01/31 EUR	0.00%	XS2579897633
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.00%	IT0005045270
FIRST QUANTUM MINERALS LTD	0.00%	CA3359341052
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	0.00%	XS2207976783
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	0.00%	US912810QW18
PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028	0.00%	US05565ECE32
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	US912810PW27
CONAGRA BRANDS INC	0.00%	US2058871029
DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	0.00%	XS2102507600
NISHIKAWA RUBBER CO LTD	0.00%	JP3657550004
FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS	0.00%	FR0014001N46
FNMA POOL #FM9485 2.5% 11-01-2040 BEO	0.00%	US3140XDRF54
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031	0.00%	US06738EBM66
AMEREN CORP	0.00%	US0236081024
SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 EUR1000	0.00%	ES0000012K20
KON KPN NV 0.875% SNR MTN 15/11/33 EUR	0.00%	XS2406890066
AUTOZONE INC 4.75% 08-01-2032	0.00%	US053332BB79
MORGAN STANLEY 5.123% DUE 02-01-2029	0.00%	US61747YFA82
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
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

PVTPL HYUNDAI CAP AMER 2.1%	09-15-2028	0.00%	US44891ACA34
EPIROC AB		0.00%	SE0015658109
CEDACRI MERGECO SP FRN SNR SEC 05/28	EUR100000	0.00%	XS2345190263
DINO POLSKA SA		0.00%	PLDINPL00011
ENERGIAS DE PORTUGAL SA		0.00%	PTEDP0AM0009
CIGNA CORP NEW CORP 4.375% 10-15-2028		0.00%	US125523AH38
DAIREI CO LTD		0.00%	JP3500150002
FEDERAL HOME LOAN MORTGAGE CORP 2%	09-01-2051	0.00%	US3132DWCB72
NATIONAL GRID 4.275% SNR 16/01/2035 EUR		0.00%	XS2576067081
CBOE GLOBAL MARKET		0.00%	US12503M1080
ITALY(REP OF) 2% SNR 01/12/2025 EUR1000		0.00%	IT0005127086
NETHERLANDS TBOND 2.0% 15/07/2024 TBOND		0.00%	NL0010733424
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025		0.00%	DE0001102374
EISAI CO LTD JPY		0.00%	JP3160400002
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44	EUR1000	0.00%	IT0004923998
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
MEXICO CY ARPT TR 4.25% 31/10/2026		0.00%	USP6629MAA01
AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24	AUD1000	0.00%	AU0000083768
TYSON FOODS INC CLASS A		0.00%	US9024941034
HOLOGIC INC		0.00%	US4364401012
INTERCONTINENTAL EXCHANGE INC 2.65%	09-15-2040	0.00%	US45866FAP99
JAPAN(GOVT OF) 2.2% SNR 20/03/51	JPY50000	0.00%	JP1400041B55
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
BELGIUM(KINGDOM) 0.8% SNR 22/06/2025	EURO.01	0.00%	BE0000334434
TIERPOINT ISSUER 6% DUE 06-25-2053		0.00%	US88651CAA80
WESTLAKE AUTOMOBILE RECEIVABLES TR AUTO RECEIVABLES E		0.00%	US96043FAF09
NOVAVEST REAL ESTATE AG		0.00%	CH0212186248
Colombian peso		0.00%	
PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75%		0.00%	US97382WAA18
FNMA POOL #BE5651 3% 02-01-2047 BEO		0.00%	US3140FRH574
CHINA OVERSEAS LAND AND INVESTMENT LIMIT		0.00%	HK0688002218
SPAIN(KINGDOM OF) 3.15% BDS 30/04/33	EUR1000	0.00%	ES0000012L52
OLYMPUS CORP		0.00%	JP3201200007
FNMA POOL #FS0956 2% 01-01-2042 BEO		0.00%	US3140XGB243
ITALY(REP OF) 2.65% BDS 01/12/27 EUR1000		0.00%	IT0005500068
SNAP ON INC		0.00%	US8330341012
DTE ENERGY CO USD		0.00%	US2333311072
FHLMC POOL# SI2047 2.5% 07-01-2050		0.00%	US3133USHY09
BONOS Y 0.0% 31/01/2025		0.00%	ES0000012F92
FRANCE(GOVT OF) 0% BDS 25/02/2025	EUR1'REGS	0.00%	FR0014007TY9
JABIL INC		0.00%	US4663131039
DAI NIPPON PRINTING CO LTD		0.00%	JP3493800001
FNMA POOL #FM8373 2% 08-01-2036 BEO		0.00%	US3140XCJT67
CELANESE CORP SERIES A		0.00%	US1508701034
PVTPL UNITED AIRLINES INC 4.375% DUE	04-15-2026 BEO	0.00%	US90932LAG23
DIRECT LINE INS GR 4.75%-FR SUB PERP	GBP200000	0.00%	XS1728036366
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026	EUR1000	0.00%	ES00000128H5
FNMA POOL #MA4120 2.5% 09-01-2050 BEO		0.00%	US31418DSJ27
PAYCOM SOFTWARE INC		0.00%	US70432V1026
CNH INDUSTRIAL NV COM EUR 0.01		0.00%	NL0010545661
HOKKAIDO COCA COLA NPV		0.00%	JP3847800004
JAPAN(GOVT OF) 2% SNR 20/09/40	JPY50000'33	0.00%	JP1300331A99
CHROME BIDCO S A S 3.5% 31/05/2028		0.00%	XS2343000241
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01		0.00%	GB00B54QLM75
JAPAN (20 YR TBOND .4% 20/06/2041		0.00%	JP1201771M76
PVTPL BLACKSTONE HLDGS FIN CO L L C 5.9%DUE 11-03-2027/1		0.00%	US09261BAI98
PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B		0.00%	US12510HAG56
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
ASTRAZENECA PLC 6.45% DUE 09-15-2037		0.00%	US046353AD01
UPM KYMMENE CORP		0.00%	FI0009005987
ITALY(REP OF) 3% SNR 01/08/2029 EUR1000		0.00%	IT0005365165
OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 5.8542% 1		0.00%	US68389FJZ80
CANADA GOVT 1.5% 01/12/2031		0.00%	CA135087N266
MAGNA INTERNATIONAL INC		0.00%	CA5592224011
FHLMC UMBS 15Y FXD 2% DUE 05-01-2036		0.00%	US3133GDCU29
COINBASE GLOBAL INC		0.00%	US19260Q1076
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202		0.00%	US842400HS51
JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024		0.00%	JP1103331E36

FUT DEC 23 US 2YR T-NOTE	0.00%
STRAUMANN HLDG	0.00% CH1175448666
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	0.00% FR0013404969
LABORATORY CORPORATION OF AMERICA HOLDIN	0.00% US50540R4092
AVANTOR INC	0.00% US05352A1007
CENTRAL JAPAN RAILWAY CO TEMP	0.00% DU06183552D9
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC	0.00% US59259YBY41
GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR	0.00% DE0001135366
ADATA TECHNOLOGY CO LTD	0.00% TW0003260006
ACCOR SA	0.00% FR0000120404
SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000	0.00% ES0000012108
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000	0.00% GB00B06YGN05
ORACLE CORP FIXED 2.8% DUE 04-01-2027	0.00% US68389XB081
WARNERMEDIA HLDGS INC 5.141% 03-15-2052	0.00% US55903VBE20
CME_OIS SBSIUS33 12/21/2052 USD P 1.75% / R 1DSOFR SWUO	0.00%
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
MOSAIC CO COM	0.00% US61945C1036
MERCK & CO INC NEW 5.0% 05-17-2053	0.00% US58933YBM66
EPAM SYSTEMS INC	0.00% US29414B1044
BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EUR0.01	0.00% BE0000341504
NN GROUP N.V. 6%-FRN LT2 03/11/43 EUR1000	0.00% XS2616652637
INTERCONTINENTAL 2.1% DUE 06-15-2030	0.00% US45866FAK03
OVINTIV INC 5.65% 05-15-2028	0.00% US69047QAB86
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
VERISIGN INC	0.00% US92343E1029
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.00% US3136B02D78
POOL CORPORATION	0.00% US73278L1052
MEXICHEM SAB DE CV COM NPV SERIE UNICA	0.00% MX01OR010004
CAIXABANK SA 6.25%-FRN LT2 23/02/33 EUR	0.00% XS2558978883
SUNCORP GROUP LTD	0.00% AU000000SUN6
BX COML MTG TR FLTG RT 7.54668% DUE 10-15-2037	0.00% US12433YAN76
VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC	0.00% GB00BNKVP754
LCH_OIS BOFAGB2U 15/12/2032 GBP P 3.08% / R 1DSONIA ARC	0.00%
GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01	0.00% DE0001135176
FNMA POOL #MA4398 2% 07-01-2051 BEO	0.00% US31418D3G50
BANK OF IRELAND GR EUR1	0.00% IE00BD1RP616
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00% AU3TB0000168
STANDARD LIFE ABERDEEN PLC	0.00% GB00BF8Q6K64
NORTHEASTERN UNIV 2.894% 10-01-2050	0.00% US664675AT20
CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	0.00% KYG2122G1064
MORGAN STANLEY 4.656%-FRN SNR 02/03/29 EUR	0.00% XS2595028536
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	0.00% US36179SEH67
PULTE GROUP INC	0.00% US7458671010
HONG KONG FERRY HOLDINGS CO LTD	0.00% HK0050000345
CK HUTCHISON HOLDINGS LTD	0.00% KYG217651051
WATSCO INC	0.00% US9426222009
DOLLAR GENERAL CORP 5.2% DUE 07-05-2028	0.00% US256677AN52
FHLMC GOLD Q45872 3.0% 01-01-2047	0.00% US3132WKQ275
BX COML MTG TR FLTG RT 8.19668% DUE 10-15-2037	0.00% US12433YAQ08
FNMA POOL #FS4472 2.5% 10-01-2040 BEO	0.00% US3140XK6J43
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.927% 08-15-2030	0.00% US19828TAA43
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
ANGLOGOLD ASHANTI ORD USD1	0.00% GB00BRXH2664
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
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.00% US9128285T35
FEDERAL HOME LN MTG CORP POOL #RA3513 2.5% DUE 09-01	0.00% US3133KJ3W01
COMMERZBANK AG NPV	0.00% DE000CBK1001
MARSH & MCLENNAN COS INC 5.7% 09-15-2053	0.00% US571748BV33
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 ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00% US01751EAC21
ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000	0.00% IT0005403396
PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14	0.00% US20754PAC41
CROWN CASTLE INC 5.0% 01-11-2028	0.00% US22822VBA89
NORTHERN TRUST CORP	0.00% US6658591044
SEKISUI CHEMICAL CO Y50	0.00% JP3419400001
NBN CO LIMITED 4.125% SNR MTN 15/03/29 EUR	0.00% XS2590621103
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.00% AU3TB0000135

CITIZENS FINANCIAL GROUP INC	0.00%	US1746101054
JAPAN(GOVT OF) 1.4% SNR 20/09/52 JPY50000	0.00%	JP1300761NA3
CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052	0.00%	AU3FN0058145
ANTOFAGASTA PLC	0.00%	GB0000456144
ALLIANZ SE 5.824%-FRN LT2 25/07/53 EUR	0.00%	DE000A351U49
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.00%	US912810RY64
RENASAS ELECTRONICS CORP 2.17% 11-25-2026	0.00%	US75972BAB71
LEADCORP INC	0.00%	KR7012700001
UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000	0.00%	GB00BMGR2916
TELUS CORPORATION COM NPV	0.00%	CA87971M1032
RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR	0.00%	XS2494945939
ITALY(REP OF) 5% SNR 01/03/2025 EUR1000	0.00%	IT0004513641
JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000	0.00%	JP1201661JA3
TELEDYNE TECHNOLOGIES INC	0.00%	US8793601050
GERMANY(FED REP) 1% SNR 15/08/2025 EUR0.01	0.00%	DE0001102382
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.00%	CA135087J397
DANSKE BANK A/S 2.25% 14/01/2028	0.00%	XS2100904361
THE JM SMUCKER COMPANY	0.00%	US8326964058
BQE FED CRED MUT 5.125% LT2 13/01/2033 EUR	0.00%	FR001400F323
VIATRIS INC	0.00%	US92556V1061
ORANGE 5.375%-FR SUB EMTN PERP EUR	0.00%	FR001400GDJ1
SCHNEIDER ELECTRIC 3.25% SNR EMTN 09/11/27 EUR	0.00%	FR001400DT99
SAAB AB-B	0.00%	SE0000112385
ERSTE GROUP BANK AG	0.00%	AT0000652011
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00%	US373334J515
SMURFIT KAPPA GROUP PLC	0.00%	IE00B1RR8406
JULIUS BAER GROUP LTD	0.00%	CH0102484968
AEON CO LTD	0.00%	JP3388200002
BANCO COMERC MTN 5.625% 02/10/2026	0.00%	PTBCP2OM0058
GEORGE WESTON LTD	0.00%	CA9611485090
COMMERZBANK AG 5.25%-FRN 25/03/2029 EUR	0.00%	DE000CZ439B6
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.00%	US912810RX81
JAPAN (30 YR 1.3% 20/06/2052	0.00%	JP1300751N79
SLOVENSKA MTN 5.375% 04/10/2028	0.00%	AT0000A377W8
AES CORP	0.00%	US00130H1059
SCHNEIDER ELECTRIC 3.5% SNR EMTN 09/11/32 EUR	0.00%	FR001400DTA3
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
TOYOTA INDUSTRIES CORPORATION	0.00%	JP3634600005
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
BPCE 5.125%-FRN SUB 25/01/35 EUR	0.00%	FR001400FB22
JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000	0.00%	JP1300421E39
HAGOROMO FOODS CORP	0.00%	JP3767600004
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.00%	JP1300351B93
SIEMENS HEALTHINEERS AG	0.00%	DE000SHL1006
JPMORGAN CHASE & CO 4.565% 06-14-2030	0.00%	US46647PDF09
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
MONCLER SPA	0.00%	IT0004965148
GERMANY(FED REP) 0% SNR 15/11/2028 EUR0.01	0.00%	DE0001102556
FRANCE(GOVT OF) 2.75% BDS 25/02/2029 EUR1	0.00%	FR001400HI98
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.00%	JP1201131990
GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG	0.00%	US36179TZ403
CREDIT AGRICOLE SA MTN 3.875% 20/04/2031	0.00%	FR001400HCR4
NVR INC	0.00%	US62944T1051
BELL CANADA 4.55% DEB 09/02/2030 CAD1	0.00%	CA07813ZCL63
ZSCALER INC	0.00%	US98980G1022
ENTEGRIS INC	0.00%	US29362U1043
PROLOGIS EURO FIN 4.25% 31/01/2043	0.00%	XS2580271752
GERMANY(FED REP) 1% BDS 15/05/2038 EUR0.01	0.00%	DE0001102598
SUZUKI MOTOR CORP	0.00%	JP3397200001
FNMA POOL #CA6740 3.0% 08-01-2050	0.00%	US3140QEP226
KOMERCNI BANKA AS	0.00%	CZ0008019106
ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000	0.00%	IT0005367492
JAPAN (2 YR ISSUE) .005% 01/04/2024	0.00%	JP1024351N46
VMWARE INC SR NT 1.8% 08-15-2028	0.00%	US928563AK15
AZBIL CORP	0.00%	JP3937200008
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	0.00%	US92338CAE30
PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC	0.00%	US918367AC71
GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG	0.00%	US36179WBY30

IHS NETH HOLDCO BV 8.0% 18/09/2027	0.00%	XS2051106073
CMS ENERGY CORP	0.00%	US1258961002
JAPAN(GOVT OF) 0.8% SNR 20/03/42 JPY50000	0.00%	JP1201801N46
SWEDBANK AB	0.00%	SE0000242455
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
PPL CORPORATION	0.00%	US69351T1060
VIRGINIA ELEC & PWR CO 5.3% 08-15-2033	0.00%	US927804GM00
JACK HENRY & ASSOCIATES INC	0.00%	US4262811015
LOWES COS INC 3% DUE 10-15-2050	0.00%	US548661DZ79
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
TOYOTA TSUSHO CORP	0.00%	JP3635000007
AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051	0.00%	US03040WAZ86
Outstanding Settlement Receipts - CAD	0.00%	
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.00%	JP1200951760
ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000	0.00%	IT0005421703
SHIMIZU CORPORATION	0.00%	JP3358800005
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052	0.00%	US3140M9X516
GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01	0.00%	DE0001102473
SHISEIDO COMPANY LIMITED	0.00%	JP3351600006
LCH_OIS BOFAGB2U 03/08/2053 GBP P 3.28% / R 1DSONIA ARC	0.00%	
EQUITABLE HLDGS IN COM	0.00%	US29452E1010
AUTOSTRAD 5.125% SNR 14/06/2033 EUR	0.00%	XS2636745882
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.00%	ES0000012729
ROLLINS INC	0.00%	US7757111049
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
BUONI POLIENNALI 1.85% 01/07/2025	0.00%	IT0005408502
BEIJING TONGRENTANG CO LTD	0.00%	CNE000000R69
PVTPL AIMCO SER 18-BA CL BR FLTG 01-15-2032	0.00%	US00900PAL94
DIAGEO CAP PLC 5.3% DUE 10-24-2027	0.00%	US25243YBG35
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
DRIVEN BRANDS FDG 3.237% DUE 01-20-2051	0.00%	US26209XAC56
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REC	0.00%	US345397WW97
TRANSUNION	0.00%	US89400J1079
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
FTGROUP CO LTD	0.00%	JP3166940001
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.00%	JP1200891685
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
DIAGEO CAP PLC 5.5% DUE 01-24-2033	0.00%	US25243YBH18
ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000	0.00%	IT0005370306
PVTPL SUMMIT MIDSTREAM HLDGS LLC 8.5% 10-15-2026	0.00%	US86614WAE66
JOHNSON CTLS INTL 3% SNR 15/09/2028 EUR100000	0.00%	XS2527421668
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.00%	JP1200861647
PANCANADIAN PETE 7.2% DUE 11-01-2031	0.00%	US698900AG20
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.00%	IT0004286966
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE	0.00%	US92840VAL62
INFORMA PLC	0.00%	GB00BMJ6DW54
GENERAL MTRS FINL CO INC 5.8% 06-23-2028	0.00%	US37045XEHS2
JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000	0.00%	JP1200851630
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
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17-	0.00%	US233853AN08
ESSITY AB SER B NPV	0.00%	SE0009922164
PUT SWO AUD BNPAGB22 P 4.163% / R 6MBBSW SO240402AU	0.00%	
BNP PARIBAS 6%-FR SNR EMTN 18/08/29 GBP	0.00%	FR001400I7U8
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 22/01/20	0.00%	GB00B8429V04
JAPAN (GOVERNMENT 0.4% .4% 20/03/2040	0.00%	JP1201721L45
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.00%	DK0009922320
BARCLAYS PLC 1.106%-FRN SNR 12/05/32 EUR	0.00%	XS2342060360
STANLEY BLACK & DECKER INC	0.00%	US8545021011
DOMINOS PIZZA INC	0.00%	US25754A2015
HCA INC 5.2% 06-01-2028	0.00%	US404119CP27

NIPPON AIR CONDITIONING SERVICES CO LTD	0.00%	JP3699500009
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	0.00%	US3140QKN871
BT GROUP PLC	0.00%	GB0030913577
GERMANY(FED REP) 4.75% SNR 04/07/28 EUR0.01	0.00%	DE0001135085
FNMA POOL #BN3625 4.0% DUE 01-01-2049	0.00%	US3140JLA384
JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000	0.00%	JP1200721494
EXELON CORP 5.15% 03-15-2028	0.00%	US30161NBJ90
FED HOME LN MTG 2.5% DUE 02-01-2051	0.00%	US3133KLA494
AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000	0.00%	AU0000106411
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	0.00%	US925650AA17
ITALY(REPUBLIC OF) .45% 15/02/2029	0.00%	IT0005467482
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00%	JP1300321A34
Income Due - CNY	0.00%	
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
FUT DEC 23 LIF 3M EURIBOR	0.00%	
NATIONAL GRID PLC 5.809% 06-12-2033	0.00%	US636274AE20
ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049	0.00%	IT0005363111
RICOH CO	0.00%	JP3973400009
FNMA POOL #FM5770 4% 06-01-2049 BEO	0.00%	US3140X9MU66
JAPAN (20 YR TBOND .5% 20/12/2041	0.00%	JP1201791N14
PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% (	0.00%	US05581KAF84
TYLER TECHNOLOGIES INC	0.00%	US9022521051
INTEL CORP 5.625% 02-10-2043	0.00%	US458140CH18
FNMA POOL #MA4918 5% 02-01-2053 BEO	0.00%	US31418EPC83
FRONTIERS COMMUNICATIONS CORPORATION TERM B-1 LOA	0.00%	US35906EAQ35
A P MOLLER MAERSK AS	0.00%	DK0010244425
PVTPL DRIVEN BRANDS FDG LLC 2021-1A A2 2.791% 10-20-20!	0.00%	US26209XAD30
GERMANY(FED REP) 0.25% SNR 15/02/29 EUR0.01	0.00%	DE0001102465
GOLDMAN SACHS MTN 4.0% 21/09/2029	0.00%	XS2536502227
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2051	0.00%	US3132DWBC64
PVTPL CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO	0.00%	US12434LAJ35
CENTRICA PLC	0.00%	GB00B033F229
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2	0.00%	US87166FAD50
LAMB WESTON HOLDINGS INC	0.00%	US5132721045
CVS HEALTH CORP 5.125% 02-21-2030	0.00%	US126650DT42
FRESENIUS SE CO KGAA	0.00%	DE0005785604
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	0.00%	US209111GD93
EMERALD DEBT 6.375% 15/12/2030	0.00%	XS2621830681
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00%	AU000000S320
PVTPL KAISER ALUM CORP 4.625% DUE 03-01-2028/11-26-2!	0.00%	US483007AJ91
TALANX AG	0.00%	DE000TLX1005
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.00%	FR0010171975
W P CAREY INC	0.00%	US92936U1097
LOXAM SAS 6.375% GTD 15/05/2028 EUR	0.00%	XS2618428077
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.00%	IT0005094088
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
HORMEL FOODS CORPORATION	0.00%	US4404521001
BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR	0.00%	XS2373642102
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.00%	IT0004532559
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	0.00%	US03523TBV98
LCH_IRS BOFAGB2U 18/05/2053 AUD P 3.769% / R 6MBBSW AR	0.00%	
LCH_OIS BOFAGB2U 11/11/2032 GBP P 3.442% / R 1DSONIA AR	0.00%	
UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000	0.00%	GB00BNNGP775
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00%	JP3515400004
FREDDIE MAC STACR REMIC TR SER 2022-DNA2CL M-1A 144A 6.	0.00%	US35564KRE19
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
ILS BNP PARIBAS A/C	0.00%	
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.00%	ES0000012B88
JAPAN T-BOND 0.5% 20/12/2024	0.00%	JP1103361EC6
FNMA POOL #FS1836 2.5% 05-01-2052 BEO	0.00%	US3140XHBE67
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029 AUD100	0.00%	AU3TB0000150
LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR	0.00%	
SCHROEDERS PLC ORD GB	0.00%	GB00BP9LHF23
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
MPT OPER 2.5% 24/03/2026	0.00%	XS2322419776

RESONA HOLDINGS INC	0.00%	JP3500610005
INTESA SANPAOLO 5.125% SNR 29/08/2031 EUR	0.00%	XS2673808726
SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 6.0	0.00%	US78449MAB28
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50	0.00%	NO0006000801
Income Due - KRW	0.00%	
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
FUT SEP 24 LIF 3M EURIBOR	0.00%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00%	
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
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.00%	US361818BKX72
FUT DEC 27 LIF 3M EURIBOR	0.00%	
TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B'	0.00%	XS2303819176
FNMA POOL #CB1131 2.5% DUE 07-01-2051	0.00%	US3140QLHH20
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.00%	JP1201391C86
CR AGRICOLE 2.625% 29/01/2048	0.00%	FR0013312154
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.00%	US912810RS96
ARAMARK COM	0.00%	US03852U1060
BIOMARIN PHARMACEUTICAL INC	0.00%	US09061G1013
DOOSAN BOBCAT INC	0.00%	KR7241560002
NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP	0.00%	XS2464407860
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%	
LATTICE SEMICONDUCTOR CORP	0.00%	US5184151042
PVTPL RR LTD SER 22-24A CL A1 FLTG RT DUE 01-15-2032 BEO	0.00%	US75000HAA23
PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU	0.00%	
LCH_OIS BOFAGB2U 08/07/2033 CAD P 3.421% / R 1DCORRA AF	0.00%	
PVTPL TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20-	0.00%	US89179XAL91
GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR	0.00%	XS2444424639
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	0.00%	US251526CK32
MINERAL RESOURCES LTD	0.00%	AU000000MIN4
LCH_OIS BOFAGB2U 18/03/2028 CAD P 3.165% / R 1DCORRA AF	0.00%	
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
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
KYOCERA CORP	0.00%	JP3249600002
COLES GROUP LTD	0.00%	AU0000030678
GNMAII POOL #MA7535 3.0% 08-20-2051	0.00%	US36179WLQ95
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A	0.00%	US30212PAS48
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	0.00%	US00774MAW55
CHINA CONSTRUCTION ENGINEERING CORP LTD	0.00%	CNE100000F46
JAPAN (20 YEAR ISSUE) .4% 20/03/2039	0.00%	JP1201681K44
E.ON INTERNATIONAL 5.875% SNR MTN 30/10/37 GBP	0.00%	XS0327443627
EVERGY INC COM NPV	0.00%	US30034W1062
GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01	0.00%	DE0001135226
JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000	0.00%	JP1200971792
SUN ART RETAIL GROUP	0.00%	HK0000083920
MARSH & MCLENNAN 4.375% DUE 03-15-2029	0.00%	US571748BG65
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	0.00%	
BOOKING HOLDINGS INC 4.125% 05-12-2033	0.00%	XS2621007660
INTERCONEXION ELECTRICA SA ESP	0.00%	COE15PA00026
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000	0.00%	AU0000101792
JOHNSON MATTHEY PLC	0.00%	GB00BZ4BQC70
ITALY(REP OF) 0.95% SNR 01/12/31 EUR1000	0.00%	IT0005449969
ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048	0.00%	IT0005273013
GNMA POOL #MA2602 4% 02-20-2045 BEO	0.00%	US36179Q3K59
BRAMBLES LIMITED	0.00%	AU0000000XB1
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.00%	IT0004644735
BILIBILI INC ORD SHS	0.00%	KYG1098A1013
SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO	0.00%	US816851BP33
LINDT & SPRUENGLI AG-REG	0.00%	CH0010570759
FRENTE CO LTD	0.00%	JP3829100001
REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG	0.00%	US715638DF60
CALL SWO AUD ANZBAU3M P 6MBBSW / R 3.52% SO300826AU	0.00%	
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.00%	FR0013257524
BLUESCOPE STEEL LIMITED	0.00%	AU000000BSL0
AMERN EXPRESS CO FLTG RT 4.99% DUE 05-01-2026	0.00%	US025816DE69
JAPAN (20 YR TBOND) .5% 20/03/2038	0.00%	JP1201641J38

PVTPL COLUMBIA PIPELINES OPER CO LLC	6.036%	11-15-2033	0.00%	US19828TAB26	
PERSIMMON PLC			0.00%	GB0006825383	
SOCIALIST REP OF VIETNAM	4.8%	19/11/2024	0.00%	USY9384RAA87	
BELGIUM(KINGDOM)	0.9%	SNR 22/06/2029	EURO.01	0.00%	BE0000347568
SAMSUNG FINE CHEMICALS CO			0.00%	KR7004000006	
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
GOLUB CAP BDC INC	3.375%	DUE 04-15-2024	0.00%	US38173MAA09	
COOPERAT RABOBANK UA/NY	5.5%	10-05-2026	0.00%	US21688AAY82	
GERMANY(FED REP)	5.625%	SNR 04/01/28	EURO.01	0.00%	DE0001135069
JAPAN(GOVT OF)	0.6%	SNR 20/12/36	JPY50000	0.00%	JP1201591GC4
SHERWIN-WILLIAMS CO	4.25%	DUE 08-08-2025BEO	0.00%	US824348BR69	
PUT BOND OPT MSLNGB2X	10/10/2023	FRANCE (GOVT OF) 2 98	0.00%		
GERMANY(FED REP)	0%	SNR 13/10/23	EURO.01'178	0.00%	DE0001141786
FISERV INC	5.375%	08-21-2028	0.00%	US337738BG22	
PVTPL VENTURE CDO LTD SR 14-17A CL ARR	FLTG 04-15-2027		0.00%	US92329YAL02	
AUSTRALIA(CMNWLTH)	1.5%	SNR 21/06/2031	AUD1000	0.00%	AU0000047003
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B	05-25-2029		0.00%	US30711XEJ90	
FRAPORT AG	2.125%	SNR 09/07/27	EUR1000	0.00%	XS2198879145
SGS SA			0.00%	CH1256740924	
SUPER MICRO COMPUTER INC			0.00%	US86800U1043	
UK(GOVT OF)	4.25%	SNR 07/12/49	GBP1000	0.00%	GB00B39R3707
NIHON DENGKI CO LTD			0.00%	JP3734350006	
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
PUMA SE			0.00%	DE0006969603	
LCH_IRS BOFAGB2U 18/05/2053 AUD P 4.158% / R 6MBBSW AR			0.00%		
ERP OPER LTD	3%	DUE 07-01-2029	0.00%	US26884ABL61	
PVTPL COTY INC / HFC PRESTIGE PRODS INC / HFC	6.625%	07-15	0.00%	US22207AAA07	
ALFA LAVAL AB			0.00%	SE0000695876	
NISSAN MOTOR CO			0.00%	JP3672400003	
SKYWORKS SOLUTIONS INC			0.00%	US83088M1027	
FRANCE(GOVT OF) T BOND	3.0%	25/05/2033	0.00%	FR001400H7V7	
POWER CORP OF CANADA CAD			0.00%	CA7392391016	
ITALY(REP OF)	1.35%	SNR 01/04/30	EUR1000	0.00%	IT0005383309
ITOCHU-SHOKUHIN CO LTD			0.00%	JP3143700007	
ITALY(REP OF)	1.45%	SNR 15/11/24	EUR1000	0.00%	IT0005282527
CHUO MITSUI TRUST HOLDINGS INC			0.00%	JP3892100003	
GEORGIA PWR CO	3.7%	01-30-2050	0.00%	US373334KN09	
CHARTER COMMUNICATIONS OPER LLC/CHARTE	2.8%	DUE 04-1	0.00%	US161175BU77	
FUT PUT DEC 23 U.S. T-BONDS	1110		0.00%		
AUSTRALIA(CMNWLTH)	2.75%	SNR 21/11/27	AUD1000	0.00%	AU000XCLWAQ1
HENNES & MAURITZ			0.00%	SE0000106270	
FNMA POOL #FS2598	3%	05-01-2052 BEO	0.00%	US3140XH3G03	
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
FEDERAL HOME LOAN MORTGAGE CORP	2%	08-01-2051	0.00%	US3132DWB512	
HYPOTHEKARBANK LENZBURG AG			0.00%	CH0001341608	
FEDERAL HOME LN MTG CORP POOL #SD7541	2.0%	05-01-205	0.00%	US3132DVLW36	
MIRAMAR HOTEL INVESTMENT CO LTD			0.00%	HK0071000456	
BIOMERIEUX NPV			0.00%	FR0013280286	
GERMANY(FED REP)	1.8%	BDS 15/08/2053	EURO.01	0.00%	DE0001102614
SYNCHRONY FINANCIAL			0.00%	US87165B1035	
BPCE	4.625%	-FRN 02/03/2030	EUR	0.00%	FR001400G6Y4
ITALY(REP OF)	3.25%	SNR 01/09/46	EUR1000	0.00%	IT0005083057
EXACT SCIENCES CORP			0.00%	US30063P1057	
TELEFONICA(EUROPE)	4.375%	-FRN GTD SUB PERP	EUR	0.00%	XS1933828433
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.692% / R 1DRBACO AI			0.00%		
GERMANY(FED REP)	0%	GTD SNR 18/10/24	EURO.01	0.00%	DE0001141802
ANHEUSER-BUSCH	4.95%	DUE 01-15-2042	0.00%	US035240AG57	
STATE STREET			0.00%		
AVOLON HLDGS FDG	4.375%	DUE 05-01-2026	0.00%	US05401AAG67	
AUSTRALIA(CMNWLTH)	2.75%	SNR 21/11/28	AUD1000	0.00%	AU000XCLWAU3
BANIJAY ENTMNT	7.0%	01/05/2029	0.00%	XS2690055996	
LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI			0.00%		
JPMORGAN CHASE & CO SR NT FIXED/FLTG	2.595%	02-24-202	0.00%	US46647PCV67	
MARSH & MCLENNAN FIXED	6.25%	DUE 11-01-2052	0.00%	US571748BS04	
JAPAN-34(30 YEAR ISSUE)	2.2%	20/03/41	JPY50000	0.00%	JP1300341B39
FNMA POOL #BT7341	2.0%	09-01-2036	0.00%	US3140LWEP82	
FNMA POOL #FS0701	3%	12-01-2051	BEO	0.00%	US3140XFX710
AEVIS VICTORIA SA			0.00%	CH0478634105	

AUTOSTRADE 2.25% SNR EMTN 25/01/32 EUR	0.00%	XS2434702853
FNMA POOL #FS1107 2.5% 12-01-2051 BEO	0.00%	US3140XGGR43
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI	0.00%	US912810QA97
GERMANY(FED REP) 0% SNR 15/05/2035 EUR0.01	0.00%	DE0001102515
JAPAN(GOVT OF) 1.4% SNR 20/03/53 JPY50000	0.00%	JP1300781P48
SINGAPORE TELECOMM NPV B/L 100	0.00%	SG1T75931496
TOWA FOOD SERVICE ORD SHS	0.00%	JP3622800005
FUTURES MARGIN-JPY	0.00%	
UK(GOVT OF) 3.5% BDS 22/10/2025 GBP1000	0.00%	GB00BPCJD880
LCH_OIS BOFAGB2U 12/04/2033 GBP P 1DSONIA / R 4.941% AR	0.00%	
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.00%	NL0011220108
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.00%	IT0005240830
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE	0.00%	US65364UAH95
ROYALTY PHARMA PLC	0.00%	GB00BMVP7Y09
BELGIUM(KINGDOM) 1% SNR 22/06/26 EUR0.01'77'	0.00%	BE0000337460
WABTEC TRANSN NETH 1.25% 03/12/2027	0.00%	XS2345035963
FNMA 3.5% 09-01-2047	0.00%	US3140Q7QD28
JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000	0.00%	JP1400131L54
SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2	0.00%	US78449MAA45
MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000	0.00%	USY6142NAF51
PRAEMIA HEALTHCARE 5.5% SNR 19/09/28 EUR100000	0.00%	FR001400KL23
E.ON SE 4% SNR 29/08/33 EUR1000'88'	0.00%	XS2673547746
JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000	0.00%	JP1201251B37
COVESTRO AG	0.00%	DE0006062144
ECOPETROL S A 6.875% DUE 04-29-2030 REG	0.00%	US279158AN94
PRESS KOGYO CO	0.00%	JP3833600004
LIVE NATION INC	0.00%	US5380341090
SONOVA HOLDING AG - REG	0.00%	CH0012549785
FNMA POOL #FS3092 2.5% 04-01-2052 BEO	0.00%	US3140XJNJ82
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.00%	US31418BU797
JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000	0.00%	JP1300401D91
CALL SWO USD BARCGB22 P 1DSOFR / R 3.881% SO240620US3	0.00%	
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00%	NL0010721999
UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000	0.00%	GB00BFWFPP71
CAPCOM CO LTD	0.00%	JP3218900003
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.00%	ES0000012932
PVTPL CSC HOLDINGS LLC 11.25% 05-15-2028	0.00%	US126307BM89
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.00%	US1598641074
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
VAIL RESORTS INC	0.00%	US91879Q1094
PVTPL FNMA SER 20-SBT1 CLS 1M2 FLTG RT DUE 02-25-2040	0.00%	US20753VBE74
FHLMC GOLD G67702 4 01-01-2047	0.00%	US3132XCRX53
CENTRAL AMER BOTTL 5.25% GTD SNR 27/04/29 USD	0.00%	USG20038AA61
CENTERPOINT ENERGY INC	0.00%	US15189T1079
OKTA INC	0.00%	US6792951054
HEIDELBERGCEMENT AG	0.00%	DE0006047004
ONEOK INC NEW 6.05% 09-01-2033	0.00%	US682680BL63
FNMA POOL #FS3451 2.5% 03-01-2052 BEO	0.00%	US3140XJZR70
TDK CORPORATION	0.00%	JP3538800008
PARAGUAY REP OF 3.849% 3.849% 28/06/2033	0.00%	USP75744AL92
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	0.00%	US925650AC72
FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/20!	0.00%	FR0014004J31
DYNATRACE INC	0.00%	US2681501092
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
REVVITY INC	0.00%	US7140461093
LCH_OIS BOFAGB2U 22/04/2026 GBP P 3.804% / R 1DSONIA AR	0.00%	
KEYCORP	0.00%	US4932671088
PTC INC	0.00%	US69370C1009
WYNDHAM HOTELS R COM USD	0.00%	US98311A1051
MOBICO GROUP PLC 4.875% GTD SNR 26/09/31EUR	0.00%	XS2693304813
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.00%	JP1201451D66
FNMA POOL #MA4256 2.5% 02-01-2051 BEO	0.00%	US31418DWS79
NORTHERN STAR RESOURCES LTD	0.00%	AU000000NST8
STELLANTIS NV 4.25% 16/06/2031	0.00%	XS2634690114
CELANESE US HLDGS LLC 6.7% 11-15-2033	0.00%	US15089QAY08
JAPAN (40 YR TBOND) .7% 20/03/2061	0.00%	JP1400141M51
RB GLOBAL INC COM NPV	0.00%	CA74935Q1072
UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	0.00%	GB00BD0XH204
BONOS Y OBLIG DE 144A .5% 31/10/2031	0.00%	ES0000012132

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
POLAND(REPUBLIC .25% 25/10/2026	0.00%	PL0000113460
CARMAX INC	0.00%	US1431301027
JAPAN (20 YR 0.3% .3% 20/09/2039	0.00%	JP1201701KA5
CCP DUE FROM GOLDMAN SACHS	0.00%	
BANK AMER CORP 3.419% 12-20-2028	0.00%	US06051GHD43
JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000	0.00%	JP1201431D38
NBM US HLDGS INC FIXED 7% 05-14-2026	0.00%	USU63768AA01
PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'	0.00%	AU3FN0050126
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.00%	PL0000107611
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	0.00%	US91324PCD24
SEAGATE TECH HLDGS	0.00%	IE00BKVD2N49
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG	0.00%	US36179TEZ49
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
SANTANDER HLDGS USA INC 2.49% 01-06-2028	0.00%	US80282KBC99
LCH_OIS CHASUS33 07/09/2028 GBP P 1DSONIA / R 4.818% 475	0.00%	
JAPAN REAL ESTATE INVESTMENT	0.00%	JP3027680002
GERMANY(FED REP) 0% BDS 16/04/2027 EUR0.01	0.00%	DE0001141851
QUEST DIAGNOSTICS	0.00%	US74834L1008
JFIN CLO 2017-II LTD / JFIN CLO 6.64946%09-20-2029	0.00%	US46593CAA71
MARVELL TECHNOLOGY INC 5.75% 02-15-2029	0.00%	US573874AP91
BELGIUM(KINGDOM) .35% 22/06/2032	0.00%	BE0000354630
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.00%	JP1201481E36
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041	0.00%	JP1201761M45
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042	0.00%	DE0001135432
LCH_IRS BOFAGB2U 11/01/2033 EUR P 2.915% / R 6MEURIB AR	0.00%	
MINISTERIO HAC 6.25% GTD 09/07/2036 COP	0.00%	COL17CT03748
VOLVO AB	0.00%	SE0000115420
AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000	0.00%	AU0000143901
TECHTRONIC INDUSTRIES CO	0.00%	HK0669013440
JAPAN(GOVT OF) 0.8% SNR 20/12/47 JPY50000	0.00%	JP1300571HC4
ST CORPORATION	0.00%	JP3162800001
SVENSKA HANDELSBKN SER A NPV	0.00%	SE0007100599
CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP CO LTD	0.00%	CNE0000019X4
VAT GROUP AG	0.00%	CH0311864901
7ROAD HOLDINGS LTD	0.00%	KYG806101013
LIBERTY BROADBAND	0.00%	US5303073051
IRSBZN524 IRS BNZ NZD 111124 RFXD 5.245 PFLT 3ZBSW	0.00%	DUIRSBNZ5244
GERMANY(FED REP) 0% GTD SNR 15/11/27 EUR0.01	0.00%	DE0001102523
JAPAN (30YR) .8% 20/03/2048	0.00%	JP1300581J30
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	0.00%	US3140J5MF35
BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01	0.00%	BE0000342510
CONAGRA BRANDS INC 5.3% 10-01-2026	0.00%	US205887CJ91
TOLL BROS FIN CORP 3.8% DUE 11-01-2029	0.00%	US88947EAU47
FUTURES MARGIN-GBP	0.00%	
BANK LEUMI LE-ISRAEL	0.00%	IL0006046119
INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027	0.00%	US45866FAU84
ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000	0.00%	IT0005416570
FISERV INC 5.45% DUE 03-02-2028	0.00%	US337738BD90
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	0.00%	US17327CAQ69
CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021	0.00%	XAG7739PAM23
BIO TECHNE CORP	0.00%	US09073M1045
GNMAII POOL #MA6930 2.0% 10-20-2050	0.00%	US36179VVX53
INTUIT INC 5.125% 09-15-2028	0.00%	US46124HAF38
SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	0.00%	US836205BA15
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	0.00%	US035240AN09
UNI CHARM CORPORATION	0.00%	JP3951600000
TWILIO INC	0.00%	US90138F1021
AMGEN INC 5.65% 03-02-2053	0.00%	US031162DT45
SPK ORD SHS	0.00%	JP3163800000
BANCO SANTANDER SA 5.588% 08-08-2028	0.00%	US05964HAU95
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	0.00%	US80007RAL96
FEDERAL NATIONAL MORTGAGE ASSOC 3% 10-01-2050	0.00%	US3140QFFX20
PETROLEOS MEXICANO 3.625% GTD SNR 24/11/25 EUR	0.00%	XS1824425182
BILL COM HOLDINGS INC	0.00%	US0900431000
META PLATFORMS INC 4.8% 05-15-2030	0.00%	US30303M8M79
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.00%	US36241KZ681

JAPAN T-BOND 1.2 20/12/2034	0.00%	JP1201511EC7
BOOKING HOLDINGS INC 4.75% 11-15-2034	0.00%	XS2555221246
ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000	0.00%	IT0005466013
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	0.00%	US91529YAU55
JAPAN 1.7% BDS 20/09/32 JPY50000	0.00%	JP1201401C92
NICE LTD	0.00%	IL0002730112
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	0.00%	US775109CK50
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	0.00%	US71429MAC91
ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L	0.00%	US04649VBB53
LASERTEC CORP NPV	0.00%	JP3979200007
NORTHLAND POWER INC	0.00%	CA6665111002
BONOS Y OBLIG DEL BDS 1.25% 31/10/2030	0.00%	ES0000012G34
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	US517834AF40
SIGMA ALIMENTOS SA 4.125% GTD SNR 02/05/26 USD	0.00%	USP8674JAE93
THURGAUER KANTONALBANK	0.00%	CH0231351104
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028	0.00%	US55951PBA49
NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 USD	0.00%	XS1717011982
JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000	0.00%	JP1300261748
TELECOM ITALIA CAP 6.375% DUE 11-15-2033	0.00%	US87927VAF58
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.00%	NL0012171458
COLOPLAST	0.00%	DK0060448595
METRO INC - A	0.00%	CA59162N1096
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO	0.00%	US00928QAU58
FNMA POOL #FM2892 3.5% 07-01-2048 BEO	0.00%	US3140X6GA38
MITSUBISHI UFJ .953% DUE 07-19-2025	0.00%	US606822BW35
GRUPO CATALANA OCCIDENTE SA	0.00%	ES0116920333
ICOM INC	0.00%	JP3101400004
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
MONDI PLC	0.00%	GB00B1CRLC47
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-	0.00%	US57164PAH91
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	0.00%	US694308JH19
NETHERLANDS KING 4% SNR 15/01/2037 EUR1	0.00%	NL0000102234
PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS }	0.00%	
EXOR NV	0.00%	NL0012059018
ITALY(REP OF) 2.5% BDS 01/12/2032 EUR1000	0.00%	IT0005494239
AMERICAN FINANCIAL GROUP INC	0.00%	US0259321042
WORLDLINE SA	0.00%	FR0011981968
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.00%	JP1300301940
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	0.00%	US09261HAB33
HCA INC SR SECD NT 4.625% 03-15-2052	0.00%	US404119CL13
KOSMOS ENERGY LTD 7.75% 05-01-2027	0.00%	USU5007TAD73
FHLMC GOLD G60765 3 11-01-2046	0.00%	US31335AZ687
IGO LIMITED ORDINARY FULLY PAID	0.00%	AU000000IG04
CLEVELAND CLIFFS COM USD	0.00%	US1858991011
CATALENT INC	0.00%	US1488061029
ITALY(REPUBLIC OF) 3.8% 15/04/2026	0.00%	IT0005538597
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	0.00%	US842400FZ13
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	0.00%	US58547DAD12
FIBI HOLDINGS LTD	0.00%	IL0007630119
SMITH & NEPHEW PLC	0.00%	GB0009223206
SOUTHERN CO 5.7% 03-15-2034	0.00%	US842587DT18
NN GROUP NV	0.00%	NL0010773842
NATIONAL BANK OF CANADA	0.00%	CA6330671034
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
CAMDEN PROPERTY TRUST	0.00%	US1331311027
LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR	0.00%	
JAPAN (30 YR TBOND .7% 20/06/2051	0.00%	JP1300711M79
SANKYO FRONTIER CO LTD	0.00%	JP3328200005
ICHIKEN CO LTD	0.00%	JP3141400006
COOPER COS INC	0.00%	US2166484020
OMAN (SULTANATE) 6.75% SNR MTN 17/01/48 USD	0.00%	XS1750114396
WEBSTER FINANCIAL CORP	0.00%	US9478901096
AREIT 2022-CRE7 LLC SR SECD NT CL A 144A.7.57257% 06-17-20:	0.00%	US00217VAA89
GERMANY(FED REP) 0% BDS 15/08/2030 EURO.01	0.00%	DE0001030708
BELL CANADA 5.85% DEB 10/11/2032 CAD1	0.00%	CA07813ZCK80
WDI ORD SHS	0.00%	JP3505930002
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 AUC	0.00%	AU000XCLWAG2
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL F 1	0.00%	US30227FAN06
TORO CO	0.00%	US8910921084
SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000	0.00%	SG3254976487

MARVELL TECHNOLOGY INC 2.95%	04-15-2031	0.00%	US573874AJ32
YASUDA LOGISTICS CORP		0.00%	JP3932820008
MARRIOTT INTERNATIONAL 2.85% DUE	04-15-2031 BEO	0.00%	US571903BG74
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
CAIXA BANK .75% 26/05/2028		0.00%	XS2346253730
PUT BONDOPT CHASGB2L 09/10/2023	REPUBLIC OF AUSTRI 54.1	0.00%	
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW	SO240402AU3	0.00%	
DAIMLER TRUCK FIN 5.4% DUE 09-20-2028		0.00%	US233853AT77
PVTPL UNITED NAT FOODS INC SR NT 6.75%	DUE 10-15-2028 BI	0.00%	US911163AA17
HONG LEONG FINANCE LTD		0.00%	SG1M04001939
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS	BOOK EN 2% C	0.00%	US44891ABX46
REA GROUP LTD		0.00%	AU000000OREA9
UNUM GROUP SR NT 4.125% 06-15-2051		0.00%	US91529YAR71
AROUNDTOWN SA 0.375% SNR 15/04/2027	EUR	0.00%	XS2421195848
CERIDIAN HCM HOLDINGS INC		0.00%	US156771J1088
OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG	04-25-2037	0.00%	US68403FAA49
SARTORIUS STEDIM B EURO.1666		0.00%	FR0013154002
JAPAN(GOVT OF) 0.7% SNR 20/03/37	JPY50000	0.00%	JP1201601H38
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C		0.00%	US5312297550
HOME DEPOT CANADA INC 2.7%	04-15-2025	0.00%	US437076CM21
BANK OF AMERICA CORPORATION 6.204% DUE	11-10-2028 BEC	0.00%	US06051GLC14
FUTURES MARGIN-HKD		0.00%	
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC		0.00%	
BOLIDEN ORD SHS		0.00%	SE0020050417
FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASE I		0.00%	
FEDERAL HOME LN MTG CORP POOL #RA4349	2.5% DUE 01-01	0.00%	US3133KKZN26
DAH SING BANKING GRP LTD		0.00%	HK2356013600
FEDERAL NATIONAL MORTGAGE ASSOC 3%	04-01-2052	0.00%	US3140MHUW73
SECURITIZED ASSET BACKED RECEI 0.59813%	10/25/2035 .8231:	0.00%	US81375WGV28
FEDERAL HOME LN MTG CORP POOL #G07737	6%09-01-2038 BI	0.00%	US3128M94W97
BELGIUM KINGDOM 2.6%	22/06/2024	0.00%	BE0000332412
MSTB03	WEST PAC	0.00%	
C&W SR FINANCING D 6.875% SNR 15/09/2027	USD	0.00%	USG3165UAA90
MATSUKIYOCOCOKARA NPV TEMP		0.00%	DU0B249GCD08
GOLDMAN SACHS FIXED 2.615%	04-22-2032	0.00%	US38141GYB49
SARTORIUS AG VORZUG		0.00%	DE0007165631
PACIFIC GAS & ELEC CO 6.15% DUE	01-15-2033	0.00%	US694308KJ55
ITALY(REP OF) 0.35% SNR 01/02/25	EUR1000	0.00%	IT0005386245
TESCO CORP TREAS 0.375% GTD SNR 27/07/29	EUR	0.00%	XS2289877941
JAPAN(GOVT OF) 0.6% SNR 20/06/37	JPY50000	0.00%	JP1201611H69
NORDSON CORP		0.00%	US6556631025
SAMHALLSBYGGNADSBO 2.625% 31/12/2049		0.00%	XS2272358024
DOCUSIGN INC		0.00%	US2561631068
ARIZONA PUB SVC CO NT 3.35% 05-15-2050		0.00%	US040555DB74
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048		0.00%	US03523TBT43
ABC ARBITRAGE SA		0.00%	FR0004040608
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
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
HSBC HLDGS PLC 2.804% DUE 05-24-2032	REG	0.00%	US404280CT42
CLP HOLDINGS LIMITED HKD		0.00%	HK0002007356
ROGERS COMMUNICATIONS INC-B		0.00%	CA7751092007
JAPAN(GOVT OF) 0.4% SNR 20/09/49	JPY50000	0.00%	JP1300641KA3
FHLMC MULTICLASS SER 3889 CL KZ 4	07-15-2041	0.00%	US3137ADSQ11
DR ING HC F PORSCHE AG		0.00%	DE000PAG9113
NATL GAS TRANS PLC 1.625% SNR 14/01/2043	GBP	0.00%	XS2284250441
SAGE AR FUNDG 1 FRN M/BKD 11/2030	GBP 'D'	0.00%	XS2241610000
UNITED STATES TREAS BDS DTD 00206	4.5% DUE 05-15-2038 RI	0.00%	US912810PX00
ACCIONA SA		0.00%	ES0125220311
DNB BANK ASA 2.625% 10/06/2026		0.00%	XS2465774474
ITALY(REP OF) 2.8% BDS 15/06/2029	EUR1000	0.00%	IT0005495731
VARIA US PROPERTIES AG		0.00%	CH0305285295
LUNDIN MINING CORP		0.00%	CA5503721063
UK(GOVT OF) 4.5% BDS 07/06/2028	GBP1000	0.00%	GB00BMF9LG83
BELGIUM KINGDOM TBOND 3.75% 22/06/2045		0.00%	BE0000331406
HALEON US CAPITAL LLC	3.375% 03-24-2027	0.00%	US36264FAK75
SWATCH GROUP AG		0.00%	CH0012255144
KURJITA WATER INDUSTRIES		0.00%	JP3270000007

PUBLIC STORAGE 5.125% 01-15-2029	0.00%	US74460WAF41
INSURANCE AUSTRALIA GROUP LIMITED	0.00%	AU000000IAG3
GEOPARK CHILE LTD 5.5% 17/01/2027	0.00%	USG38327AB13
HP ENTERPRISE CO 5.25% DUE 07-01-2028	0.00%	US42824CBP32
DAIKEN MEDICAL CO LTD	0.00%	JP3482500000
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E PANDORA	0.00%	US46653KAA60
FED HOME LN MTG 2.5% DUE 06-01-2050	0.00%	DK0060252690
MARRIOTT INTL INC NEW 5.45% 09-15-2026	0.00%	US3133KJGF30
FEDERAL HOME LN MTG CORP POOL #SD-8089 2.5% 06-01-205	0.00%	US571903BM43
AMERICAN TOWER CORP 5.25% 07-15-2028	0.00%	US3132DV7A70
YASKAWA ELECTRIC CORP	0.00%	US03027XCC20
TEVA PHARMACEUTICAL SP ADR	0.00%	JP3932000007
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01	0.00%	US8816242098
SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000	0.00%	US3133KYT901
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	0.00%	ES0000012H41
WEST JAPAN RAILWAY NPV	0.00%	US06738EBV65
NORAM DRILLING ORD SHS	0.00%	JP3659000008
BANK OF AMERICA CORP 2.299% 07-21-2032	0.00%	NO0010360019
AMUNDI SA	0.00%	US06051GKA66
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.00%	FR0004125920
LCH_IRS BOFAGB2U 24/04/2026 AUD P 3.515% / R 3MBBSW AR	0.00%	JP1201571G68
FABBRICA ITALIANA 5.625% 01/08/2027	0.00%	
ZEBRA TECHNOLOGIES CORP	0.00%	XS2436585355
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	0.00%	US9892071054
GFL ENVIRONMENTAL INC	0.00%	US36179TG585
NEUROCRINE BIOSCIENCES INC	0.00%	CA36168Q1046
UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	0.00%	US64125C1099
GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01	0.00%	GB00BJLR0116
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20	0.00%	DE0001135044
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.00%	US20914UAF30
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00%	JP1201541F90
TELSTRA CORPORATION LIMITED	0.00%	US912828Y792
TORIGOE CO LTD	0.00%	AU000000TLS2
BENTLEY SYSTEMS INC	0.00%	JP3636200002
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	0.00%	US08265T2087
AMCOR PLC COM USD	0.00%	BE0000320292
PVTPL EMERALD DEBT MERGER 6.625% 12-15-2030	0.00%	JE00BJ1F3079
ENDESA SA	0.00%	US29103CAA62
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.00%	ES0130670112
HONG KONG CHINA GA	0.00%	GB00BDCHBW80
MATCH GRP INC	0.00%	HK0003000038
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	0.00%	US57667L1070
PVTPL FS KKR CAP CORP II NT 4.25% 02-14-2025	0.00%	US694308JN86
PAYLOCITY HOLDING CORP	0.00%	US30313RAA77
SNAP INC	0.00%	US70438V1061
JABIL INC SR NT 4.25% 05-15-2027	0.00%	US83304A1060
FUT SEP 27 CME 3MO SOFR	0.00%	US466313AM58
WALLISER KTBK CHF10 REG	0.00%	
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	0.00%	CH0305951201
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.00%	US830867AB33
JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000	0.00%	JP1400111J52
YAMAYA CORPORATION	0.00%	JP1300231675
LCH_OIS BOFAGB2U 19/04/2043 JPY P 1.585% / R 1DTONAR AR	0.00%	JP3943800007
BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR	0.00%	
DORIC NIMROD AIR THREE LTD	0.00%	XS2388557998
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.00%	GG00B92LHN58
NOMURA HOLDINGS INC	0.00%	NO0010705536
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.00%	JP3762600009
JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039	0.00%	JP1201171A43
LCH_OIS BOFAGB2U 07/02/2030 GBP P 3.005% / R 1DSONIA AR	0.00%	JP1201711L13
LOWE'S COS INC 3% SNR 15/10/2050 USD1000	0.00%	
SMITHS GROUP PLC	0.00%	US548661DZ79
FNMA 2.5% MBS 01/04/2050 USD'CA5504F' POOL #CA5504 2.5	0.00%	GB00B1WY2338
BASELLANDSCHAFTLICHE KANTONALBANK	0.00%	US3140QDDJ06
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00%	CH0001473559
IMPERIAL HOTEL LTD NPV TEMP	0.00%	US3132QRB902
SANTANDER BK N A 5.281% DUE 05-15-2032	0.00%	DU06458700D2
PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029	0.00%	US80290CAS35
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.00%	US01166VAA70
LCH_OIS BOFAGB2U 18/12/2025 GBP P 3.76% / R 1DSONIA ARC	0.00%	JP13002918A0
FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 B	0.00%	
	0.00%	US31329QM403

FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
KEPPEL CORP LTD	0.00%	SG1U68934629
FNMA POOL #FS2380 4% 08-01-2051 BEO	0.00%	US3140XHUE56
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029	0.00%	US62482BAB80
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.00%	ES00000128Q6
TRADEWEB MARKETS INC	0.00%	US8926721064
FIDELITY NATL FINL FNF GROUP	0.00%	US31620R3030
FNMA POOL #FS1862 2.5% 03-01-2052 BEO	0.00%	US3140XHB894
HYATT HOTELS CORP-CL A	0.00%	US4485791028
EDP FINANCE BV 3.875% SNR 11/03/2030 EUR	0.00%	XS2542914986
BATH AND BODY WORKS INC	0.00%	US0708301041
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00%	DK0009923567
HIKMA PHARMACEUTICALS PLC	0.00%	GB00B0LCW083
TFI INTERNATIONAL INC	0.00%	CA87241L1094
NITTO DENKO CORPORATION	0.00%	JP3684000007
KIKKOMAN CORPORATION JPY	0.00%	JP3240400006
FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1	0.00%	FR0013480613
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	0.00%	US55903VBC63
OPEN TEXT CORP	0.00%	CA6837151068
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	0.00%	US437076CQ35
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825	0.00%	CA135087F825
EDISON SPA	0.00%	IT0003372205
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	US36179MVR86
GNMA POOL #MA4263 4% 02-20-2047 BEO	0.00%	US36179SWY98
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.00%	JP1300601JA9
RECORDATI SPA - NEW	0.00%	IT0003828271
BANQUE CANTONALE VAUDOISE	0.00%	CH0531751755
TOTO LTD	0.00%	JP3596200000
ROKU INC	0.00%	US77543R1023
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.00%	US36297CTN91
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.00%	JP13003119A4
REPLIGEN CORPORATION	0.00%	US7599161095
TAYLOR MARITIME INVESTMENTS LTD	0.00%	GG00BP2NJT37
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.00%	GB00BYYMZX75
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
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
CARS-DB4 LP / 4.95% DUE 02-15-2050	0.00%	US12510HAJ95
CONSUMERS ENERGY 3.95% DUE 07-15-2047	0.00%	US210518DA13
MITSUBISHI CHEMICAL GROUP CORPORATION	0.00%	JP3897700005
EQT AB	0.00%	SE0012853455
NIHON CHOUZAI CO LTD	0.00%	JP3729200000
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
UDR INC	0.00%	US9026531049
GPE BRUXELLES LAM NPV	0.00%	BE0003797140
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00%	CA135087D358
PVTPL LKQ CORP SR NT 5.75% 06-15-2028	0.00%	US501889AC33
PETROLEOS MEXICANOS 8.75% 06-02-2029/10-26-2022	0.00%	US71654QDL32
UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000	0.00%	GB00BMBL1F74
BAYER AG 4.625% 26/05/2033	0.00%	XS2630111719
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.00%	JP1201411CC4
JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000	0.00%	JP1400021950
NETHERLANDS KING 0% BDS 15/01/2029 EUR1	0.00%	NL0015000LS8
BAYER AG 4.25% SNR 26/08/29 EUR1000	0.00%	XS2630112014
SKANSKA AB	0.00%	SE0000113250
NATL BK OF CANADA 3.5% GTD 25/04/28 DUALCURR	0.00%	XS2615559130
FUMAKILLA LTD	0.00%	JP3826000006
LCH_OIS BOFAGB2U 09/26/2035 USD P 4.113% / R 1DSOFR ARC	0.00%	
OKAYA & COMPANY ORD SHS	0.00%	JP3193400003
FNMA POOL #BP3414 2.0% 05-01-2036	0.00%	US3140KAYL48
SECRETARIA TESOURO 0% T-BILL 01/07/27 BRL1000	0.00%	BRSTNCLTN871
FRANCE(GOVT OF) BDS .5% 25/05/2040	0.00%	FR0013515806
CANADA GOVT BD 2.0% 01/06/2032	0.00%	CA135087N597
FNMA POOL #FM5423 2.5% 01-01-2051 BEO	0.00%	US3140X9AZ81
NOVA KREDITNA BANKA MARIBOR 1.875% 27/01/2025	0.00%	XS2430442868
EUROFINS 4.75% 06/09/2030	0.00%	XS2676883114
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	0.00%	BE0000335449
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-	0.00%	US19828TAE64
JFE HOLDINGS INC	0.00%	JP3386030005
UNITED THERAPEUTICS CORP	0.00%	US91307C1027
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.00%	ES00000128C6

LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR	0.00%
NANYO CORP	0.00% JP3653700009
SONIC HEALTHCARE LTD ORDINARY FULLY PAID	0.00% AU000000SHL7
COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR	0.00% XS2534984716
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
BURLINGTON STORES INC	0.00% US1220171060
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.00% JP1201421D22
ORACLE CORP 6.15% DUE 11-09-2029	0.00% US68389XCH61
JAPAN .7% 20/06/2048 JPY	0.00% JP1300591J79
Futures Margin - AUD	0.00%
STEP CO LTD	0.00% JP3399700008
GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01	0.00% DE0001102549
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% C	0.00% US98981BAA08
MPLX LP 2.65% DUE 08-15-2030	0.00% US55336VBQ23
PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD	0.00% US00489TAA43
COCHLEAR LIMITED	0.00% AU000000COHS
WISE CL A ORD SHS	0.00% GB00BL9YR756
NIBE INDUSTRIER AB SER B NPV	0.00% SE0015988019
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.00% JP1201101944
PVTPL SEADRILL FIN LTD 8.375% 08-01-2030	0.00% US81172QAA22
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.00% JP1201341C38
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% US36179TLS23
WOWPRIME CORP	0.00% TW0002727005
BANQUE CANT DE GENEV	0.00% CH0350494719
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.00% JP1201321BC7
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7417	0.00% US36179WVG282
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	0.00% XS2258827034
IVANHOE MINES LTD COM NPV CL A	0.00% CA46579R1047
SPAIN(KINGDOM OF) 3.55% BDS 3.55% 31/10/2033	0.00% ES0000012L78
FORD MOTOR CREDIT CO LLC 3.25% DUE 09-15-2025	0.00% XS2229875989
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM	0.00% US5312297899
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00% GB00BFMFCN652
PVTPL REGAL REXNORD CORP 6.4% DUE 04-15-2033	0.00% US758750AF08
AT&T INC 3.5% DUE 09-15-2053 REG	0.00% US00206RKJ04
SALMAR ASA	0.00% NO0010310956
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	0.00% US92343VGN82
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.00% JP1201361C58
BENESSE HOLDINGS INC	0.00% JP3835620000
CALL FXO UBSWGB2L 22/11/2023 EUR/USD 1.075 European 47t	0.00%
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG	0.00% US69318FAJ75
BANDAI NAMCO HOLDINGS NPV	0.00% JP3778630008
MPT OPER PARTNERS. 2.55% GTD SNR 05/12/23 GBP	0.00% XS2085724073
NATIONWIDE B/S 5.625%-FRN GTD 28/01/26 GBP	0.00% XS0584363724
INTERTEK GROUP INC	0.00% GB0031638363
FHLMC GOLD G08721 3 09-01-2046	0.00% US3128MJYT11
PATTERSON-UTI ENERGY INC 7.15% 10-01-2033	0.00% US703481AD36
LCH_OIS BOFAGB2U 09/02/2030 GBP P 3.033% / R 1DSONIA AR	0.00%
UK(GOVT OF) 6% SNR 07/12/2028 GBP1000	0.00% GB0002404191
JAPAN (30 YR TBOND) .7% 20/12/2050	0.00% JP1300691M16
ALTAGAS INCOME LTD	0.00% CA0213611001
PENSKE TRUCK LEASING CO LP/PTL FIN SR NT144A 5.875% 11-1!	0.00% US709599BR43
UORIKI CO ORD SHS	0.00% JP3155800000
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC NT 5.6% 08-08-2!	0.00% US233853AS94
LCH_OIS BOFAGB2U 07/22/2033 USD P 3.234% / R 1DSOFR ARC	0.00%
SAGAX AB	0.00% SE0005127818
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO	0.00% US758750AC76
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-203!	0.00% US3128P8BJ90
AMERCO COM	0.00% US0235865062
LEAR CORP	0.00% US5218652049
OCEAN SYSTEM CORP	0.00% JP3172260006
MITSUBISHI UFJ FINANCIAL GROUP INC 5.242% DUE 04-19-2!	0.00% US606822CY81
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00% ES0000012B47
UNITED MEXICAN STS T NOTE 5.4% DUE 02-09-2028/01-09-2!	0.00% US91087BAU44
MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC	0.00% US58503UAC71
ALLIANT ENERGY CORP	0.00% US0188021085
PERSOL HOLDINGS CO NPV TEMP	0.00% DU0B3CY709D8
PVTPL TENET HEALTHCARE CORP 6.75% 05-15-2031	0.00% US88033GDT40
FHLMC POOL# RA8751 6.0% 03-01-2053	0.00% US3133KQWL66

UNITY SOFTWARE INC	0.00%	US91332U1016
BCA MPS 5.375%-FRN UT2 18/01/28 EUR	0.00%	XS1752894292
SCHINDLER-HLDG AG REG	0.00%	CH0024638212
CNTL AMR BOTTLING CORP 5.25% 04-27-2029	0.00%	USG20038AA61
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:	0.00%	AU3TB0000192
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0	0.00%	US842400HQ95
FNMA POOL #BU7573 3% 01-01-2052 BEO	0.00%	US3140M9MX25
ZILLOW GROUP INC	0.00%	US98954M2008
YAOKO CO LTD	0.00%	JP3930200005
NAGASE BROTHERS INC NPV	0.00%	JP3647600000
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
EASTMAN CHEMICAL COM	0.00%	US2774321002
FEDERAL HOME LN MTG CORP POOL #SD1461 3%05-01-2052 Bf	0.00%	US3132DN2S26
LCH_IRS BOFAGB2U 09/06/2052 AUD P 3.55% / R 6MBBSW ARII	0.00%	
COREBRIDGE FINL INC SR NT 3.5% 04-04-2025	0.00%	US21871XAB55
CARLSBERG AS - B	0.00%	DK0010181759
CHR HANSEN HOLDING A S	0.00%	DK0060227585
I/Ocantor COMMERCIAL REAL ESTATE LENDING SER 2019-CF1	0.00%	US12529MAG33
JAPAN(GOVT OF) 0.5% SNR 20/03/49 JPY50000	0.00%	JP1300621K47
GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024	0.00%	US38122NA696
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677!	0.00%	US83368RBM34
FNMA POOL #MA4446 2% 10-01-2041 BEO	0.00%	US31418D5G33
SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000	0.00%	ES0000012H33
TELEPERFORMANCE	0.00%	FR0000051807
FED HOME LN MTG 2.5% DUE 05-01-2050	0.00%	US3133KH4B90
TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023	0.00%	US874054AK58
APA GROUP	0.00%	AU0000000APA1
BELGIUM(KINGDOM) 3% BDS 22/06/2033 EUR0.01	0.00%	BE0000357666
WPP PLC	0.00%	JE00B8KF9B49
ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000	0.00%	IT0005327306
IPSEN PROMESSES SA	0.00%	FR0010259150
HANG SENG BANK	0.00%	HK0011000095
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00%	ES00000128E2
FS KKR CAP CORP 1.65% 10-12-2024	0.00%	US302635AJ69
WESTROCK CO COM	0.00%	US96145D1054
FNMA POOL #FM7815 2% 05-01-2036 BEO	0.00%	US3140KBVH09
VALEO SA	0.00%	FR0013176526
ONEOK INC NEW 5.2% DUE 07-15-2048	0.00%	US682680AV54
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
REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029	0.00%	US75885WBA80
FHLMC GOLD G67709 3.5% DUE 03-01-2048	0.00%	US3132XCR641
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051	0.00%	US3140M2CY64
OSK MITSUI OSK LINES LTD	0.00%	JP3362700001
FUT JUN 27 CME 3MO SOFR	0.00%	
MAMMY MART CORP	0.00%	JP3870200007
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.00%	JP1201441D44
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.00%	US3140FXHP03
ITALY(REPUBLIC OF) 144A 4.0% 30/04/2035	0.00%	IT0005508590
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00%	US36179TCX19
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
SIRIUS REAL ESTATE 1.125% 22/06/2026	0.00%	XS2356076625
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00%	IT0005177909
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00%	US3128M84A95
FUT MAR 25 CME 3MO SOFR	0.00%	
CARLISLE COS INC	0.00%	US1423391002
FNMA POOL #BU5932 2.0% 12-01-2036	0.00%	US3140M75W22
NEXI SPA ORD	0.00%	IT0005366767
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
ENDEAVOUR MINING PLC	0.00%	GB00BL6K5J42
OWENS CORNING INC	0.00%	US6907421019
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	US36179Q6Q92
DENMARK(KINGDOM) 0.5% SNR 15/11/2029 DKK0.01	0.00%	DK0009923807
NITORI CO LTD	0.00%	JP3756100008
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	IT0005217390
AGEAS NPV POST SPLIT	0.00%	BE0974264930
FOX CORP	0.00%	US35137L1052
GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000	0.00%	XS2393001891
NISSAN MTR LTD 4.345% DUE 09-17-2027	0.00%	US654744AC50
CONTINENTAL AG	0.00%	DE0005439004
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.00%	JP1400101H56

BCE INC	0.00%	CA05534B7604
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
TELEFLEX INC	0.00%	US8793691069
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU	0.00%	US53946JAC80
SS AND C TECHNOLOGIES HOLDINGS	0.00%	US78467J1007
AMERICAN EXPRESS CO 5.625% 07-28-2034	0.00%	US025816DK20
FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1	0.00%	FR0000187635
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	0.00%	US3138EA5Z64
DOMESTIC MASTER FORWARDS RECEIVABLE FROM ANZ	0.00%	
BARCLAYS PLC 5.262%-FRN SNR 29/01/34 EUR	0.00%	XS2560422581
WASHINGTON MUT MTG PASS-THROUGH CTFS WMALT SERS	0.00%	US93936HAA41
ASPEN TECHNOLOGY	0.00%	US29109X1063
QUEBECOR INC CLASS B SUB VTG NPV	0.00%	CA7481932084
NRG ENERGY INC	0.00%	US6293775085
BUONI POLIENNALI DEL TES 2.7% 01/03/2047	0.00%	IT0005162828
VERBUND AG	0.00%	AT0000746409
PRA GROUP INC 5% DUE 10-01-2029	0.00%	US69354NAD84
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	DK0009923138
JAPAN 1.9% BDS 20/06/43 JPY100000	0.00%	JP1300391D69
VIVENDI SE	0.00%	FR0000127771
SHANGHAI BAOSIGHT SOFTWARE CO LTD	0.00%	CNE000000GGO
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.00%	JP1400051C51
SWATCH GROUP	0.00%	CH0012255151
PVTPL ALTICE FRANCE HLDG S A NT 144A 10.5% 05-15-2027	0.00%	US02156TAB08
INGERSOLL-RAND 5.75% DUE 06-15-2043	0.00%	US45687AAG76
INVITATION HOMES 4.15% 04-15-2032	0.00%	US46188BAD47
NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1	0.00%	NL0015000RP1
M3 INC NPV	0.00%	JP3435750009
ASSURANT INC	0.00%	US04621X1081
POST HLDGS INC 4.625% DUE 04-15-2030	0.00%	US737446AQ74
NORTONLIFELOCK	0.00%	US6687711084
HUARONG FIN 2017 4.75% 27/04/2027	0.00%	XS1596795358
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	CA135087ZS68
PUT FXO UBSWGB2L 31/01/2024 GBP/USD 1.2 European 46715	0.00%	
NOVOZYMES A S	0.00%	DK0060336014
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
GNMAII POOL #MA5136 3.5% DUE 04-20-2048	0.00%	US36179TV519
JAPAN-38 1.8% BDS 20/03/2043	0.00%	JP1300381D38
FNMA POOL #FS1108 2.5% 09-01-2051 BEO	0.00%	US3140XGGS26
EURAZEO	0.00%	FR0000121121
TRANSALTA CORP 7.75% DUE 11-15-2029 BEO	0.00%	US89346DAH08
TOAST INC	0.00%	US8887871080
BE SEMICONDUCTOR EURO	0.00%	NL0012866412
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	US3138YL2D27
NEXON CO LTD	0.00%	JP3758190007
PARK PL SECS INC FLTG RT 6.1842% DUE 03-25-2035	0.00%	US70069FGE16
AUSTRALIAN GOVERNMENT CGL 3.75% 21/05/2034	0.00%	AU0000249302
BQE FED CRED MUT 4.125% SNR 18/09/2030 EUR	0.00%	FR001400KO38
SARTORIUS FIN BV 4.875% GTD SNR 14/09/35EUR	0.00%	XS2676395408
JAPAN(GOVT OF) 1.8% BDS 20/12/31	0.00%	JP1201331C14
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
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
DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027	0.00%	XS2431964001
FIRSTSERVICE CORP COM NPV	0.00%	CA33767E2024
Outstanding Settlement Receipts - AUD	0.00%	
JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000	0.00%	JP13002717A6
MASCO CORP USD	0.00%	US5745991068
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.00%	JP1201531F68
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO	0.00%	US345397B512
GENERAC HOLDINGS INC	0.00%	US3687361044
ALLY FINL INC 7.1% DUE 11-15-2027	0.00%	US02005NBR08
ST JAMESS PLACE PLC	0.00%	GB0007669376
SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR	0.00%	XS2291340433
LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.465% / R 3MBBSW AR	0.00%	
ASX LIMITED	0.00%	AU000000ASX7
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00%	NL0013332430
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032	0.00%	US694308KC03
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
MORGAN STANLEY 2.943% DUE 01-21-2033	0.00%	US61747YEL56
AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	0.00%	XS2337326727
NIPPON PAINT HOLDINGS CO LTD	0.00%	JP3749400002

AMERICAN HOMES 4 RENT 3.625%	04-15-2032	0.00%	US02666TAE73
ENGIE 4.25% SNR EMTN 11/01/43 EUR		0.00%	FR001400F1M1
QIAGEN NV		0.00%	NL0012169213
FHLMC POOL #QN6604 2.0% 06-01-2036		0.00%	US3133GDKR08
CENTENE CORP DEL 3.375% DUE	02-15-2030/05-06-2020	0.00%	US15135BAV36
CALL BONDOPT DEUTGB2L 01/22/2024 US TREASURY N/B 1. 71.		0.00%	
PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375%		0.00%	US071705AA56
WEST FRASER TIMBER CO		0.00%	CA9528451052
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S		0.00%	AU000000WTC3
SIMON PPTY GROUP L FIXED 2.45%	09-13-2029	0.00%	US828807DF17
SEATRIUM LIMITED		0.00%	SG1H97877952
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEC		0.00%	FR0010461053
OWL ROCK CAP CORP 2.875%	06-11-2028	0.00%	US69121KAG94
NE PROPERTY B.V. 2.0% 20/01/2030		0.00%	XS2434763483
BERKELEY GROUP PLC 2.5% GTD SNR	11/08/2031 GBP	0.00%	XS2370445921
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC		0.00%	
LCH_IRS CHASUS33 17/07/2033 NZD P 4.668% / R 3MBBR 3229		0.00%	
CHUBU ELECTRIC POWER CO INC		0.00%	JP3526600006
ITALY(REP OF) 3.35% SNR 01/03/35 EUR1000		0.00%	IT0005358806
PVTPL STACK INFRASTRUCTURE ISSUER LLC 4.54% DUE 02-25-2		0.00%	US85236KAA07
PVTPL CSL FINANCE PLC 4.625% DUE	04-27-2042/04-27-202	0.00%	US12661PAD15
ADLER FING S.A R 12.5% BDS 30/06/25	EUR1000	0.00%	DE000A3LF6J0
TD SYNEX CORP 2.375% 08-09-2028		0.00%	US87162WAH34
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
SHELL INTL FIN B V 2.875% DUE 11-26-2041		0.00%	US822582CK64
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565		0.00%	US69640GAG01
SPAIN(KINGDOM OF) 1% SNR 31/10/2050	EUR1000	0.00%	ES0000012G00
ZALANDO SE NPV		0.00%	DE000ZAL1111
PVTPL ERAC USA FINANCE LLC 5.4%	05-01-2053	0.00%	US26884TAX00
FUTU HOLDINGS LTD		0.00%	US36118L1061
JAPAN(GOVT OF) 0.8% SNR 20/03/46	JPY50000	0.00%	JP1300501G30
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO		0.00%	US11135FBK66
HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037		0.00%	US43739ECR62
MIDAS OPCO HLDGS 5.625% DUE 08-15-2029		0.00%	US59565JAA97
PVTPL HYUNDAI CAPITAL AMERICA 5.7%	06-26-2030	0.00%	US44891ACJ43
FNMA POOL #FM3914 3.5% 05-01-2047 BEO		0.00%	US3140X7K407
ONEOK INC 6.625% DUE 09-01-2053		0.00%	US682680BN20
ING GROEP N.V. 2.125%-FRN LT2 26/05/31	EUR	0.00%	XS2176621170
IBIDEN CO LTD		0.00%	JP3148800000
SAGAX AB 1.0% 1.0% 17/05/2029		0.00%	XS2342227837
ASAHI KASEI CORPORATION		0.00%	JP3111200006
KNIGHT SWIFT TRANS CL A COM STK		0.00%	US4990491049
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
ALBERTSONS COMPANIES INC		0.00%	US0130911037
JAPAN(GOVT OF) 0.8% SNR 20/09/47	JPY50000	0.00%	JP1300561H93
BALOISE HOLDING-REG		0.00%	CH0012410517
FUT MAR 24 LIF 3M EURIBOR		0.00%	
FEDERAL HOME LOAN BANKS 3% 01-01-2052		0.00%	US3132DVL869
HANKYU HANSHIN HOLDINGS NPV		0.00%	JP3774200004
NEXTERA ENERGY CAP HLDGS INC .509%	09-01-2025	0.00%	US65339KBS87
AEON CREDIT SERVICES (ASIA) COMPANY LIMITE		0.00%	HK0900002681
ISUZU MOTORS		0.00%	JP3137200006
BPCE 2.125%-FRN LT2 13/10/46 EUR		0.00%	FR0014005V67
ATRIUM XI 2.625% GTD SNR 05/09/27 EUR		0.00%	XS2294495838
BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040		0.00%	ES0000012G42
META PLATFORMS INC 5.75%	05-15-2063	0.00%	US30303M8R66
JAPAN(GOVT OF) 1.9% SNR 20/09/30	JPY50000	0.00%	JP1201211A94
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475		0.00%	DUIRSJAN2143
WING TAI PROPERTIES LTD		0.00%	BMG9716V1000
SYSMEX CORP		0.00%	JP3351100007
DROPBOX INC		0.00%	US26210C1045
MINEBEA MITSUMI INC		0.00%	JP3906000009
BELGIUM(KINGDOM) 0% SNR 22/10/2027	EURO.01	0.00%	BE0000351602
SOUTH CAL EDISON 6% DUE 01-15-2034		0.00%	US842400ES88
NETHERLANDS KING 0% BDS 15/07/2031 EUR1		0.00%	NL00150006U0
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029		0.00%	US20268JAB98
LY CORPORATION		0.00%	JP3933800009
NETHERLANDS KING 0% BDS 15/01/2038 EUR1		0.00%	NL0015000B11
DELIVERY HERO SE		0.00%	DE000A2E4K43

KESKO OYJ-B SHS	0.00%	FI0009000202
FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 8.11	0.00%	US35566AAH23
PUT FXO CITIUS33 11/09/2023 USD/JPY 145 European 4752210	0.00%	
PARAMOUNT GLOBAL	0.00%	US92556H2067
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%	0.00%	US3133KJQ67
MELROSE INDUSTRIES PLC	0.00%	GB00BNGDN821
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01	0.00%	BE0000353624
ADEVINTA ASA	0.00%	NO0010844038
INFRASTRUTTURE WIR NPV	0.00%	IT0005090300
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	JP1300611K15
ING GROEP N.V. 4.875%-FRN PERP USD200000	0.00%	XS2122174415
BUONI POLIENNALI CORPBOND .95% 01/03/2037	0.00%	IT0005433195
FNMA POOL #CA5224 3% DUE 02-01-2050 REG	0.00%	US3140QCYW05
SEK BNP PARIBAS A/C	0.00%	
TRYG AS	0.00%	DK0060636678
ONO PHARMACEUTICAL CO LTD	0.00%	JP3197600004
JARDINE MATHESON HOLDINGS LIMITED	0.00%	BMG507361001
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
SCHLOSS WACHENHEIM AG	0.00%	DE0007229007
BELGIUM KINGDOM T-BOND 0.0% 22/10/2031	0.00%	BE0000352618
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	JP1201561G37
FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051	0.00%	US3140QMV680
EMERA INC	0.00%	CA2908761018
FANNIE MAE POOL #FN CA6614 3.0% 08-01-2050 USD	0.00%	US3140QEK433
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	0.00%	US12513GBG38
SEEK LIMITED	0.00%	AU000000SEK6
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.00%	US38379CRT52
FHLMC POOL #SD8186 3.5% 11-01-2051	0.00%	US3132DWCX92
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	0.00%	US91324PEX69
NOMURA RESEARCH INSTITUTE LTD	0.00%	JP3762800005
PLN BNP PARIBAS A/C	0.00%	
NIPPON SANSO HOLDINGS CORP	0.00%	JP3711600001
FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 B	0.00%	US3132M9BZ64
UIPATH INC	0.00%	US90364P1057
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	0.00%	US91324PES74
AURIZON HOLDINGS LIMITED	0.00%	AU000000AZJ1
OCADO GROUP PLC	0.00%	GB00B3MBS747
PUT SWO GBP BARCGB22 P 3.49% / R 1DSONIA SO241104GB34	0.00%	
DAVITA INC	0.00%	US23918K1088
KINTETSU GROUP HOLDINGS CO LTD	0.00%	JP3260800002
FNMA POOL #MA4255 2% 02-01-2051 BEO	0.00%	US31418DWR96
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	0.00%	US03040WAX39
WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR	0.00%	XS2054210252
JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000	0.00%	JP1300221643
TARGA RES CORP 4.2% 02-01-2033	0.00%	US87612GAA94
HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000	0.00%	XS2294155739
CVS HEALTH CORP 5.875% 06-01-2053	0.00%	US126650DZ02
CHILDRENS HOSP CORP 2.585% 02-01-2050	0.00%	US16876BAB80
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
PVPL STARWOOD COMMERCIAL MORTGAGE TRUST SR 21-FL2	0.00%	US78486BAJ35
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	NL0013552060
ITALY(REPUBLIC OF) 4.0% 30/10/2031	0.00%	IT0005542359
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
NETHERLANDS GOVERNMENT 2.0% 144A 15/01/2054	0.00%	NL00150012X2
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% BDS 15/07/2030 EUR1'144A	0.00%	NL0014555419
HULIC CO LTD	0.00%	JP3360800001
AMGEN INC 5.6% DUE 03-01-2043	0.00%	US031162DS61
CALL BONDOPT MSLNGB2X 17/10/2023 UNITED KINGDOM GIL !	0.00%	
BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR	0.00%	XS2288925568
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 80	0.00%	
LIFCO AB SER B NPV	0.00%	SE0015949201
AT&T INC 3.5% DUE 06-01-2041	0.00%	US00206RJZ64
YOKOGAWA ELECTRIC JPY	0.00%	JP3955000009
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	0.00%	US437076CC49
CARLYLE GROUP INC	0.00%	US14316J1088
SIG COMBIBLOC GROUP AG	0.00%	CH0435377954
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	0.00%	US90932JAA07
BANCO DE SABADELL SA 5.25% 07/02/2029	0.00%	XS2583203950
METSO CORPORATION	0.00%	FI0009014575

PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	0.00%	US05565ASK06
FNMA POOL #FS1911 3% 08-01-2051 BEO	0.00%	US3140XHDR52
RAMSAY HEALTH CARE	0.00%	AU000000RHC8
FORTUM OYJ	0.00%	FI0009007132
JAPAN (40 YR TBOND .5% 20/03/2059	0.00%	JP1400121K57
SIKA CAPITAL BV 3.75% GTD SNR 03/11/26 EUR	0.00%	XS2616008541
HESS CORP 5.6% DUE 02-15-2041	0.00%	US42809HAD98
BOLLORE SE	0.00%	FR0000039299
KOITO MFG CO LTD NPV	0.00%	JP3284600008
VOLKSWAGEN BK GMBH 4.375% SNR 03/05/2028EUR	0.00%	XS2617456582
ABBVIE INC 4.45% DUE 05-14-2046	0.00%	US00287YAW93
WILLIAMS COS INC 5.3% DUE 08-15-2052	0.00%	US969457CA67
JSR CORP	0.00%	JP3385980002
ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000	0.00%	IT0005398406
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027	0.00%	US20030NDK46
SVENSKA CELLULOZA AB - B SHARES	0.00%	SE0000112724
BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO	0.00%	XS2298459426
TELUS CORP NON-CANANDIAN	0.00%	CA8791M9969
FUT JUN 24 CME 3MO SOFR	0.00%	
AMER AIRLINES FIXED 3.15% 08-15-2033	0.00%	US02377LAA26
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.00%	JP1201261B43
EMPIRE CO LIMITED	0.00%	CA2918434077
SCHINDLER HOLDING-PART CERT	0.00%	CH0024638196
LCH_OIS SBSIUS33 06/21/2033 USD P 3% / R 1DSOFR SWU01O3	0.00%	
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
QORVO INC	0.00%	US74736K1016
HYDRO ONE LTD	0.00%	CA4488112083
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.00%	JP1201291B88
ORACLE CORP 4.9% 02-06-2033	0.00%	US68389XCP87
STORA ENSO OYJ-R SHS	0.00%	FI0009005961
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%	0.00%	US3133KL2S53
ALLY FINANCIAL INC	0.00%	US02005N1000
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
ASR NEDERLAND NV	0.00%	NL0011872643
PAN AMERICAN SILVER CORP	0.00%	CA6979001089
MPLX LP 4.5% 04-15-2038	0.00%	US55336VAM28
BKW AG	0.00%	CH0130293662
KOBE BUSSAN CO LTD	0.00%	JP3291200008
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR	0.00%	XS2432162654
OMRON CORP	0.00%	JP3197800000
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	US3137ANKY09
JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000	0.00%	JP1300661L47
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3.416% / R 3MBBSW AR	0.00%	
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.00%	JP1300541H31
M AND G PRUDENTIAL PLC ORD	0.00%	GB00BKFB1C65
JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000	0.00%	JP1300551H61
PUT BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 39	0.00%	
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
ROGERS COMMS INC 5.25% GTD SNR 15/04/52 CAD1	0.00%	CA775109BX82
ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000	0.00%	IT0005377152
ONEX CORP	0.00%	CA68272K1030
OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 5.7142%	0.00%	US69121TAA34
AZRIELI GROUP	0.00%	IL0011194789
BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032	0.00%	BE0000326356
FREDDIE MAC STACR REMIC TR NT CL M-2 VARRATE 144A 7.914	0.00%	US35565TAH23
ZOZO INC	0.00%	JP3399310006
KINROSS GOLD CORP	0.00%	CA4969024047
AIR CANADA 4.625% SNR SEC 15/08/29 CAD	0.00%	CA008911BJ76
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
GRAB HOLDINGS LTD	0.00%	KYG4124C1096
SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037	0.00%	ES0000012I24
GENESIS ENERGY L P 8% DUE 01-15-2027	0.00%	US37185LAM46
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00%	US36180GC324
MONETARY AUTH OF SING 3.375% 01/09/2033	0.00%	SG3261987691
ANNALY CAPITAL MGT COM	0.00%	US0357108390
KYOWA KIRIN CO LTD	0.00%	JP3256000005
Income Due - MYR	0.00%	
PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028	0.00%	US00775PAA57
AMGEN INC 5.75% DUE 03-02-2063	0.00%	US031162DU18

GARMIN ORD	0.00%	CH0114405324
TELE2 AB	0.00%	SE0005190238
CHELVETIA HOLDING CHF0.02 POST SUBD	0.00%	CH0466642201
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	0.00%	US694308KK29
TORAY INDS INC	0.00%	JP3621000003
HUMANA INC 5.75% DUE 03-01-2028	0.00%	US444859BU54
IMCD NV	0.00%	NL0010801007
FNMA POOL #FM3346 3.5% 01-01-2046 BEO	0.00%	US3140X6WG24
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202	0.00%	US842400HT35
SHIZUOKA FINANCIAL NPV	0.00%	JP3351500008
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
TOROMONT INDUSTRIES LTD	0.00%	CA8911021050
VOESTALPINE AG	0.00%	AT0000937503
FNMA POOL #FM3067 3% 08-01-2033 BEO	0.00%	US3140X6MR98
FUT DEC 23 SFE 5YR BONDLT	0.00%	
LENDLEASE CORPORATION LIMITED	0.00%	AU000000LLC3
FNMA POOL #FS0973 3% 08-01-2050 BEO	0.00%	US3140XGCK36
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00%	BE0000346552
DIETEREN GROUP	0.00%	BE0974259880
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
FED HOME LN MTG 2% DUE 11-01-2051	0.00%	US3133KNA946
CORPORACION ACCIONA ENERGIAS RENOVABLES SA	0.00%	ES0105563003
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	BE0000331406
BARRY CALLEBAUT AG - REG	0.00%	CH0009002962
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00%	US36179RNX34
PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3	0.00%	
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
INTL PAPER CO	0.00%	US4601461035
VF CORPORATION	0.00%	US9182041080
CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS	0.00%	
CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR	0.00%	XS2290544068
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	US91324PDT66
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%	0.00%	US3133KMLL71
YAKULT HONSHA CO NPV TEMP	0.00%	DU06985112D2
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	US31416XHP87
ZOOMINFO TECHNOLOGIES INC	0.00%	US98980F1049
EURONEXT NV	0.00%	NL0006294274
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.00%	US3140FTAP63
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12	0.00%	CA135087YQ12
FEDERAL HOME LN MTG CORP POOL #SB8048 2.0% DUE 06-01	0.00%	US3132D55H15
NETHERLANDS KING 0% BDS 15/01/2052 EUR1	0.00%	NL0015614579
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	JP1300431E60
FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050	0.00%	US01F0126A92
EMS CHEMIE HLDS REG	0.00%	CH0016440353
FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01	0.00%	US3133AQUG00
NISSAN CHEMICAL CORPORATION	0.00%	JP3670800006
PUT BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 41	0.00%	
CLARIVATE PLC	0.00%	JE00BJN4441
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
SOFINA SA	0.00%	BE0003717312
MAKITA CORPORATION	0.00%	JP3862400003
LCH_IRS CHASUS33 21/03/2033 NZD P 4.404% / R 3MBBR 3229	0.00%	
LCH_IRS BOFAGB2U 08/11/2027 EUR P 2.967% / R 6MEURIB AR	0.00%	
HOME DEPOT CANADA INC 3.25% 04-15-2032	0.00%	US437076CP51
SIRIUS XM HLDGS INC	0.00%	US82968B1035
LCH_BASIS BOFAGB2U 18/04/2033 AUD P 1MBBSW / R 3MBBS	0.00%	
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	0.00%	US91324PEK49
FNMA POOL #BX1766 5% 11-01-2052	0.00%	US3140N56C33
GERMANY(FEDERAL TBOND 0.0% 15/08/2050	0.00%	DE0001030724
INDUSTRIVARDEN AB	0.00%	SE0000190126
UOL GROUP LIMITED	0.00%	SG1S83002349
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	US31409JITQ30
FNMA POOL #MA3121 4% 09-01-2047 BEO	0.00%	US31418CPF58
ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000	0.00%	IT0005480980
WOLFSPEED INC	0.00%	US9778521024
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	0.00%	GB00BMBL1D50
TELIA COMPANY AB	0.00%	SE0000667925
IGM FINANCIAL INC	0.00%	CA4495861060
TOKYU CORP NPV	0.00%	JP3574200006

BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	BE0000336454
SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000	0.00%	SE0011281922
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
GILDAN ACTIVEWEAR INC	0.00%	CA3759161035
GENESIS ENERGY L P / GENESIS ENERGY FIN CORP 8.875% DUE (	0.00%	US37185LAN29
CONFLUENT INC	0.00%	US20717M1036
MOHAWK INDUSTRIES INC	0.00%	US6081901042
JD SPORTS FASHION ORD	0.00%	GB00BM8Q5M07
ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000	0.00%	IT0005438004
LCH_IRS BOFAGB2U 05/02/2032 EUR P 2.824% / R 6MEURIB AR	0.00%	
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	US3138XBAY07
SAPUTO INC	0.00%	CA8029121057
DCC PLC	0.00%	IE0002424939
LCH_IRS BOFAGB2U 04/08/2030 AUD P 4.498% / R 6MBBSW AR	0.00%	
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
FTSE 100 IDX 2312 FU	0.00%	GB00KFMQN133
PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
ADMIRAL GROUP PLC	0.00%	GB00B02J6398
FUT DEC 26 ICE SONIA SO3	0.00%	
SKF AB	0.00%	SE0000108227
ENAGAS	0.00%	ES0130960018
INVESTMENT AB LATOUR	0.00%	SE0010100958
NEWS CORP	0.00%	US65249B1098
FUT JUN 26 LIF 3M EURIBOR	0.00%	
CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000	0.00%	CA135087WL43
AMPLIFON SPA	0.00%	IT0004056880
FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS	0.00%	FR0014002JM6
FUT MAR 24 BANK ACCEPT 3M	0.00%	
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00%	JP1400061D58
JDE PEETS BV	0.00%	NL0014332678
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	0.00%	US91324PEE88
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028	0.00%	XAL5000DAD92
HELLOFRESH SE	0.00%	DE000A161408
ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000	0.00%	IT0005425233
FUT MAR 26 CME 3MO SOFR	0.00%	
PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEC	0.00%	US806851AH43
ALGONQUIN POWER AND UTILITIES CORP	0.00%	CA0158571053
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.00%	JP1300481F92
HAMAMATSU PHOTONICS KK	0.00%	JP3771800004
FUT MAR 27 CME 3MO SOFR	0.00%	
FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050	0.00%	US35565JAH41
HOME DEPOT INC 1.5% 09-15-2028	0.00%	US437076CH36
FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO	0.00%	US3140X63P45
KAWASAKI KISEN KAI NPV	0.00%	JP3223800008
LCH_IRS BOFAGB2U 23/09/2051 AUD P 3.578% / R 6MBBSW AR	0.00%	
JAPAN(GOVT OF) 0.6% SNR 20/12/46 JPY50000	0.00%	JP1300531GCO
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	US3140E47L50
LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBBS	0.00%	
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	0.00%	US210518DJ22
CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6;	0.00%	
DESCARTES SYSTEMS GROUP INC	0.00%	CA2499061083
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	US3140H6DQ93
FUT JUN 25 LIF 3M EURIBOR	0.00%	
CCL INDUSTRIES INC	0.00%	CA1249003098
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	US31417YVW54
KOSE CORP	0.00%	JP3283650004
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	US3138XSP846
PAC GAS & ELEC CO 1.7% DUE 11-15-2023	0.00%	US694308JY42
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
PVTPL GN BONDCO LLC 9.5% 10-15-2031	0.00%	US36267QAA22
SENSATA TECHNO	0.00%	GB00BFMBMT84
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033	0.00%	US958667AE72
TOSOH CORPORATION	0.00%	JP3595200001
NOMURA REAL EST MA REIT	0.00%	JP3048110005
LUCID GROUP INC	0.00%	US5494981039
QANTAS AIRWAYS LIMITED	0.00%	AU000000QAN2
FNMA POOL #FM3412 3.5% 03-01-2046 BEO	0.00%	US3140X6YJ45
ITALY(REP OF) 4.35% BDS 01/11/33 EUR1000	0.00%	IT0005544082
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	US31417YVW524
EVONIK INDUSTRIES AG	0.00%	DE000EVNK013

MONOTARO CO LTD	0.00%	JP3922950005
HOLDING D INF DES 0.125% SNR 16/09/2025 EUR	0.00%	XS2385389551
OCI NV	0.00%	NL0010558797
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	0.00%	US912810FG86
INDUTRADE AB	0.00%	SE0001515552
CLARIANT AG REG	0.00%	CH0012142631
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2051	0.00%	US3132DPKP26
BELGIUM(KINGDOM) 3% SNR 22/06/34 EURO.01'73'	0.00%	BE0000333428
GRIFOLS SA	0.00%	ES0171996087
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00%	JP1400071E55
ROBINHOOD MARKETS INC	0.00%	US7707001027
CARL ZEISS MEDITEC NPV	0.00%	DE0005313704
TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP	0.00%	XS2409096349
BROADCOM INC 4.3% DUE 11-15-2032 BEO	0.00%	US11135FAS02
OBERBANK AG	0.00%	AT0000625108
DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01	0.00%	DK0009924102
WIX COM LTD	0.00%	IL0011301780
DAIFUKU CO LTD NPV	0.00%	JP3497400006
FNMA POOL #FM9210 3% 10-01-2051 BEO	0.00%	US3140XDGU41
AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO	0.00%	XS2393701284
ELEMENT FINANCIAL CORP	0.00%	CA2861812014
AMERICAN TOWER CORP 3.65% DUE 03-15-2027	0.00%	US03027XBV10
CVS HEALTH CORP SR NT 6% 06-01-2063	0.00%	US126650EA42
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 34	0.00%	
BACHEM HOLDING AG CHF0.01 REGD SUBD	0.00%	CH1176493729
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0	0.00%	US644188BG83
LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR	0.00%	
Indonesian rupiah	0.00%	
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 B	0.00%	US3128P8BL47
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I	0.00%	US912810FJ26
AGPS BONDCO PLC 1.875% PIK 14/01/2026 EUR	0.00%	XS2283224231
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
ESSENTIAL UTILS	0.00%	US29670G1022
LCH_OIS BOFAGB2U 04/18/2024 USD P 4.885% / R 1DSOFR ARC	0.00%	
CTP N.V 0.625% SNR 27/09/2026 EUR	0.00%	XS2390530330
FORWARD COLLATERAL RECEIVABLE FROM BARCLAYSBANK PLC	0.00%	
CME_OIS CHASUS33 07/11/2053 USD P 3.353% / R 1DSOFR 468	0.00%	
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	0.00%	US694308JM04
DENTSU GROUP INC	0.00%	JP3551520004
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	US35564WAA18
PUT BONDOPT MSLNGB2X 14/11/2023 EUROPEAN UNION 1% }	0.00%	
LCH_RPI BOFAGB2U 01/29/2028 USD P 3.773% / R CPI ARZC290	0.00%	
ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP	0.00%	XS2393618389
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00%	JP1400081F45
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	US03523TBU16
BEIJER REF AB SER`B`NPV	0.00%	SE0015949748
PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/	0.00%	US432833AJ07
BONOS Y OBLIG DEL 144A 3.45% 30/07/2043	0.00%	ES0000012K95
FEDERAL HOME LN MTG CORP POOL #QD3265 1.5% 11-01-205	0.00%	US3133B0TW34
FRANCE(GOVT OF) TBOND 1.25% 25/05/2038	0.00%	FR0014009O62
FUJII ELECTRIC CO LTD	0.00%	JP3820000002
HOLDING D INF DES 0.625% SNR 16/09/2028 EUR	0.00%	XS2385390724
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BI	0.00%	US3128MJYY06
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC	0.00%	US59259YGF07
MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR	0.00%	XS2383901761
KOBAYASHI PHARMACEUTICAL CO	0.00%	JP3301100008
ICE_CDS GOLDUS33 06/20/2028 BUY REPUBLIC OF TURKEY 11. :	0.00%	
NISOURCE INC	0.00%	US65473P1057
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
ZAR BNP PARIBAS A/C	0.00%	
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SE0007125927
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-1	0.00%	US92328MAA18
STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09	0.00%	US86361GAA40
ORICA LIMITED	0.00%	AU000000ORI1
ZENSHO HOLDINGS CO LTD	0.00%	JP3429300001
FUT DEC 23 CME 3MO SOFR	0.00%	
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SE0002829192
FNMA POOL #FM8981 3% 10-01-2051 BEO	0.00%	US3140XC6T06
TEMENOS AG	0.00%	CH0012453913
ROHM CO LTD NPV TEMP	0.00%	DU06747204D6
SOFINA SA 1% SNR 23/09/2028 EUR100000	0.00%	BE0002818996

FERTITTA ENTMT LLC 6.75% DUE 01-15-2030	0.00%	US31556TAC36
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	0.00%	US91324PBW14
IIDA GROUP HOLDING NPV	0.00%	JP3131090007
SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK501	0.00%	SE0004517290
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-	0.00%	US1248EPCE15
FRANCE(GOVT OF) 144A 2.5% 25/05/2043	0.00%	FR001400CMX2
SINO LAND CO LTD HKG	0.00%	HK0083000502
FEDERAL HOME LN MTG CORP POOL #QG0749 5%04-01-2053 B	0.00%	US3133COZN50
RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029	0.00%	US74965LAB71
OTSUKA CORPORATION	0.00%	JP3188200004
GLOBAL E ONLINE ORD	0.00%	IL0011741688
GETINGE AB-B	0.00%	SE0000202624
FUT DEC 24 BANK ACCEPT 3M	0.00%	
FNMA POOL #FM9330 3% 07-01-2051 BEO	0.00%	US3140XDLL86
FUTURES MARGIN-EURO	0.00%	
SHIMADZU CORP	0.00%	JP3357200009
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	US50209TAA88
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
HUSQVARNA AB - B SHARES	0.00%	SE0001662230
FEDERAL NATIONAL MORTGAGE ASSOC 1.5% 10-01-2051	0.00%	US3140M8W627
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	US31418BMM53
WH GROUP LTD	0.00%	KYG960071028
DEMANT A S	0.00%	DK0060738599
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN	0.00%	
HENDERSON LAND DEVELOPMENT CO	0.00%	HK0012000102
GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO	0.00%	US36178WFX20
BNP PARIBAS 2% SNR NPF 13/09/2036 GBP	0.00%	FR00140005E43
SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000	0.00%	SE0009496367
TOBU RAILWAY CO LTD	0.00%	JP3597800006
PHOENIX GP HLDGS ORD	0.00%	GB00BGXQNP29
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/203!	0.00%	AU000XCLWAP3
FHLMC POOL #0665 3.0% 08-01-2051	0.00%	US3132DMW279
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01	0.00%	BE0000344532
LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.682% / R 1DRBACO AI	0.00%	
BLOCK INC CDI	0.00%	AU0000187353
FUT MAR 26 ICE SONIA SO3	0.00%	
FUT JUN 27 ICE SONIA SO3	0.00%	
MONDAY COM LTD	0.00%	IL0011762130
NEW YORK & FIXED 2.606% DUE 08-01-2060	0.00%	US649322AJ38
CTP N.V 1.5% SNR EMTN 27/09/31 EUR	0.00%	XS2390546849
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	US3138LTX603
ODAKYU ELECTRIC RAILWAY CO	0.00%	JP3196000008
SCOUT24 SE	0.00%	DE000A12DM80
MCDONALDS HOLDINGS CO JAPAN	0.00%	JP3750500005
TELEFONICA DEUTSCHLAND HOLDING AG	0.00%	DE000A1J5RX9
LCH_IRS BOFAGB2U 01/06/2028 AUD P 4.333% / R 6MBBSW AR	0.00%	
FASTIGHETS AB BALD SER B NPV POST SPLIT	0.00%	SE0017832488
ITALY(REP OF) 4.5% BDS 01/10/2053 EUR1000	0.00%	IT0005534141
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203	0.00%	US11135FBT75
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
FNMA POOL #BT2752 2.0% 08-01-2036	0.00%	US3140LRBW75
HOUSING NEW ZEALAND LTD 240430 2.183 CB	0.00%	NZHNZD0230L2
NIPPON EXPRESS HLD NPV	0.00%	JP3688370000
YAMATO HOLDINGS CO LTD	0.00%	JP3940000007
VOLVO CAR AB	0.00%	SE0016844831
LCH_IRS BOFAGB2U 22/11/2027 EUR P 2.95% / R 6MEURIB ARIF	0.00%	
MTR CORP	0.00%	HK0066009694
MITSUI CHEMICALS INC	0.00%	JP3888300005
ICL GROUP LTD	0.00%	IL0002810146
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	US3138X5QA80
REECE LIMITED	0.00%	AU000000REH4
BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01	0.00%	BE0000343526
SBI HOLDINGS INC NPV	0.00%	JP3436120004
LIBERTY MEDIA CORP ORD SHS SERIES C	0.00%	US5312297220
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE	0.00%	US599191AA16
AMERICAN WTR CAP CORP 3.45% 06-01-2029	0.00%	US03040WUJ99
LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.812% / R 3MCDOR ARI	0.00%	
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050	0.00%	US3140KLH478

PVTPL COMSTOCK RES INC 6.75% DUE	03-01-2029	0.00%	US205768AS39
LOTUS BAKERIES NV		0.00%	BE0003604155
GPT GROUP		0.00%	AU000000GPT8
KEISEI ELECTRIC RAILWAY CO		0.00%	JP3278600006
SAN DIEGO GAS & ELECTRIC CO 4.1%	06-15-2049	0.00%	US797440BX17
KEIO CORP		0.00%	JP3277800003
PVTPL HYUNDAI CAPITAL AMERICA	6.1% 09-21-2028	0.00%	US44891ACN54
SEMOCORP INDUSTRIES LIMITED		0.00%	SG1R50925390
ANHEUSER-BUSCH 4.375% DUE	04-15-2038	0.00%	US035240AM26
SWIRE PACIFIC		0.00%	HK0019000162
FNMA POOL #BH5388 3.5% 09-01-2047 BEO		0.00%	US3140GT7A21
CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS		0.00%	
WACKER CHEMIE AG		0.00%	DE000WCH8881
NEMETSCHKE AG		0.00%	DE0006452907
CHIBA BANK LTD JPY		0.00%	JP3511800009
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%	US3132WJJEV96
TELECOM ITALIA SPA		0.00%	IT0003497168
HARGREAVES LANSDOWN PLC		0.00%	GB00B1VZ0M25
HIROSE ELECTRIC JPY		0.00%	JP3799000009
SOUTHN CAL EDISON 5.95% DUE 02-01-2038		0.00%	US842400FH15
ABBVIE INC 4.4% DUE 11-06-2042		0.00%	US00287YAM12
LCH_BASIS BOFAGB2U 12/07/2035 AUD P 3MBBSW / R 6MBBS		0.00%	
JPMORGAN CHASE & CO 4.452%	12-05-2029	0.00%	US46647PAX42
KNORR BREMSE AG		0.00%	DE000KBX1006
SWIRE PROPERTIES L HKD1		0.00%	HK0000063609
FEDERAL HOME LN MTG CORP POOL #QF1653 5%DUE 10-01-20		0.00%	US3133BNZ552
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.6		0.00%	US842400HF31
FUT CALL DEC 23 T-NOTE OPTION 1105		0.00%	
Income Due - THB		0.00%	
COVIVIO		0.00%	FR0000064578
GNMA POOL #709861 5.5% 11-15-2039 BEO		0.00%	US36297ETS45
CANADA(GOVT OF) 2.75% SNR 01/12/64	CAD1000	0.00%	CA135087C939
WHIRLPOOL CORP USD		0.00%	US9633201069
OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO		0.00%	
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
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
JABIL INC 3.6% 01-15-2030		0.00%	US466313AJ20
FHLMC GOLD C09063 4 08-01-2044		0.00%	US31292SB824
SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31	SEK5000	0.00%	SE0013935319
LCH_BASIS BOFAGB2U 15/12/2032 AUD P 3MBBSW / R 6MBBS		0.00%	
ESR CAYMAN LTD		0.00%	KYG319891092
HOSHIZAKI CORP		0.00%	JP3845770001
SPAIN(KINGDOM OF) 1% BDS 30/07/2042	EUR1000	0.00%	ES0000012J07
GNMA POOL #MA4962 3.5% 01-20-2048 BEO		0.00%	US36179TQP39
HANG LUNG PROPERTIES LIMITED		0.00%	HK0101000591
BELGIUM(KINGDOM 144A 1.4% 22/06/2053		0.00%	BE0000355645
OPEN HOUSE GROUP CO LTD		0.00%	JP3173540000
FNMA POOL #BD7522 3.5% 09-01-2046 BEO		0.00%	US3140FFLC38
SUMITOMO CHEMICAL		0.00%	JP3401400001
BECHTLE AG		0.00%	DE0005158703
DOWLAIS GROUP PLC		0.00%	GB00BMWRZ071
FORTUNE BRANDS HOME AND SECURITY		0.00%	US34964C1062
RAKUTEN GROUP INC		0.00%	JP3967200001
PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031		0.00%	US389286AA34
SEALED AIR CORP		0.00%	US81211K1007
SG HOLDINGS CO LTD		0.00%	JP3162770006
DELTA AIR LINES INC		0.00%	US2473617023
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
MITSUBISHI HC CAPITAL INC		0.00%	JP3499800005
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20.		0.00%	USG8650YAG91
JAPAN POST INSURANCE CO LTD		0.00%	JP3233250004
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
FHLMC GOLD Q41008 3.5 06-01-2046		0.00%	US3132WEDN92
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO		0.00%	US3140H23B24
BELGIUM(KINGDOM) 2.15% SNR 22/06/66	EUR0.01	0.00%	BE0000340498
LCH_IRS BOFAGB2U 11/02/2024 AUD P 4.32% / R 6MBBSW ARII		0.00%	
UK(GOVT OF) 1.125% BDS 22/10/73	GBP1000	0.00%	GB00BLDX619

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
NEW WORLD DEVELOPMENT CO LTD	0.00%	HK0000608585
GERDAU SA	0.00%	BRGGBRACNPR8
SEIKO EPSON CORPORATION	0.00%	JP3414750004
Mexican peso	0.00%	
LCH_IRS BOFAGB2U 25/09/2028 AUD P 4.419% / R 6MBBSW AR	0.00%	
FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS	0.00%	FR0014001NN8
FNMA POOL #BX2229 5% 12-01-2052	0.00%	US3140N6PP15
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	0.00%	US842400GK35
OJI HOLDINGS CORP	0.00%	JP3174410005
CONS EDISON CO N Y 4.5% DUE 05-15-2058	0.00%	US209111FQ16
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	US3140JGR800
RATIONAL AG	0.00%	DE0007010803
SECURITAS AB	0.00%	SE0000163594
DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01	0.00%	DK0009924029
FUT SEP 24 BANK ACCEPT 3M	0.00%	
SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071	0.00%	ES0000012H58
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	US3140H6C802
HIKARI TSUSHIN INC	0.00%	JP3783420007
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	0.00%	US91324PET57
L E LUNDBERGFÖRETAGEN AB - B SHARES	0.00%	SE0000108847
LCH_IRS BOFAGB2U 15/12/2023 AUD P 3.63% / R 3MBBSW ARII	0.00%	
FNMA 2.5% MBS 01/07/2050 USD'CA6347F' POOL #CA6347 2.5	0.00%	US3140QEBR23
FUT SEP 25 LIF 3M EURIBOR	0.00%	
LCH_BASIS BOFAGB2U 12/05/2030 AUD P 3MBBSW / R 6MBBSV	0.00%	
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
LCH_OIS SBSIUS33 20/03/2034 GBP P 1DSONIA / R 4.5% SWU01	0.00%	
NGK INSULATORS LTD	0.00%	JP3695200000
PVTPL PBF HLDG CO LLC 7.875% 09-15-2030	0.00%	US69318FAL22
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
FUT JUN 26 ICE SONIA SO3	0.00%	
JAPAN METROPOLITAN FUND INVEST	0.00%	JP3039710003
MAPLETREE PAN ASIA COMMERCIAL TRUST	0.00%	SG2D18969584
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	US36179TCW36
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	US3128XP595
FNMA POOL #BW9308 5% 09-01-2052 BEO	0.00%	US3140N2KW07
SING INVESTMENTS FINANCE LTD	0.00%	SG1S02002305
JARDINE CYCLE & CARR	0.00%	SG1B51001017
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
SQUARE ENIX HOLDINGS CO LTD	0.00%	JP3164630000
TOHO CO LTD JPY	0.00%	JP3598600009
South African rand	0.00%	
HANG MINI 2310 FUT	0.00%	DU00HMI23101
CONS EDISON CO N Y 4.625% DUE 12-01-2054	0.00%	US209111FF50
FUTURES MARGIN-SGD	0.00%	
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	US31371NPJ80
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	US3132WJEU14
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	0.00%	
CYBERAGENT INC	0.00%	JP3311400000
FUT CALL DEC 23 T-NOTE OPTION 1110	0.00%	
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.49% SO241104GB3	0.00%	
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	US3140F8BQ97
FHLMC GOLD Q44452 3 11-01-2046	0.00%	US3132WH5N19
LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR	0.00%	
FUT SEP 24 ICE SONIA SO3	0.00%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WESTPAC	0.00%	
SAMSE SA	0.00%	FR0000060071
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	US31374CL534
WENDEL INVESTISSEMENT	0.00%	FR0000121204
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
CITY DEVELOPMENTS	0.00%	SG1R89002252
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00%	GB00B669WX96
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	0.00%	US209111FD03
South Korean won	0.00%	
CK INFRASTRUCTURE	0.00%	BMG2178K1009
DENTSPLY SIRONA INC	0.00%	US24906P1093

LIXIL CORPORATION	0.00%	JP3626800001
FUT JUN 25 CME 3MO SOFR	0.00%	
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	US3138M0CZ10
TRY BNP PARIBAS A/C	0.00%	
ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L	0.00%	
CCO HOLDINGS LLC 4.5% 06-01-2033	0.00%	US1248EPCL57
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	US3140F4UB04
MPLX LP 4% 03-15-2028	0.00%	US55336VAR15
HONGKONG LAND HOLDINGS LTD	0.00%	BMG4587L1090
GMO PAYMENT GATEWA NPV	0.00%	JP3385890003
MONDELEZ INTL INC 0.25% 17/03/2028 DUAL CURR	0.00%	XS2312722916
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	US3140FHLJ47
CANADA(GOVT OF) 2.75% BDS 01/12/2055 CAD1	0.00%	CA135087P998
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	US31418BQL35
SAN DIEGO GAS & 4.5% DUE 08-15-2040	0.00%	US797440BM51
FHLMC GOLD Q45094 3 12-01-2046	0.00%	US3132WJUU30
HAKUHODO DY HOLDING INC	0.00%	JP3766550002
CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESOBLIGATION O	0.00%	
CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL	0.00%	
LCH_OIS BOFAGB2U 22/03/2024 AUD P 4.183% / R 1DRBACO AI	0.00%	
SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000	0.00%	SE0015193313
ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000	0.00%	IT0005441883
TWD BNP PARIBAS A/C	0.00%	
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
DIASORIN SPA	0.00%	IT0003492391
SOUTHN CAL EDISON 4% DUE 04-01-2047	0.00%	US842400GG23
LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.177% / R 1DRBACO AI	0.00%	
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	US31417Y6Q53
KOEI TECMO HOLDING NPV	0.00%	JP3283460008
Swiss franc	0.00%	
LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW / R 4.38% ARII	0.00%	
LCH_OIS BOFAGB2U 24/07/2043 GBP P 4.309% / R 1DSONIA AR	0.00%	
LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\	0.00%	
RONGAN PROPERTY ORD A	0.00%	CNE0000000R6
CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18	0.00%	
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	US36179RXF18
ORACLE CORPORATION JAPAN	0.00%	JP3689500001
LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.192% / R 1DRBACO AI	0.00%	
CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
ROCKWOOL A/S	0.00%	DK0010219153
LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\	0.00%	
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BI	0.00%	US3132Y2HF64
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	US3138XW4S43
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	0.00%	US209111FV01
LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW / R 4.362% AR	0.00%	
SITC INTERNATIONAL	0.00%	KYG8187G1055
NUVEI CORP	0.00%	CA67079A1021
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
CHINA GALAXY SECURITIES CO LTD	0.00%	CNE100002FG7
Outstanding Settlement Payments - JPY	0.00%	
CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A'	0.00%	XS1692485326
CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1:	0.00%	
CALL SWO_CD X CITIUS33 10/18/2023 CDX.NA.HY.40 SPSCODQC	0.00%	
SOUTHWEST AIRLINES CO USD	0.00%	US8447411088
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 I	0.00%	US20754FAK84
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	US36180HSP46
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	US36180CRC54
AEON STORES HK CO HKD0.20	0.00%	HK0000084183
CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1:	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
MSCI SING 2310 FUT	0.00%	SGXDB1293743
MXN BNP PARIBAS A/C	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW	0.00%	
Income Due - MXN	0.00%	
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	US36292CMK70
Income Due - SEK	0.00%	

LCH_IRS BOFAGB2U 22/03/2024 AUD P 3MBBSW / R 4.367% AR	0.00%
LCH_BASIS BOFAGB2U 01/03/2048 AUD P 6MBBSW / R 3MBBSW	0.00%
WESTPAC	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 9:	0.00%
AMERCO INC	0.00%
LCH_BASIS BOFAGB2U 03/02/2028 AUD P 1MBBSW / R 3MBBSW	0.00%
WYNYARD GROUP LTD TEMP	0.00%
FUT JUN 26 CME 3MO SOFR	0.00%
FUT DEC 23 ICE SONIA SO3	0.00%
FOX CORP COM	0.00%
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.00%
Income Due - ZAR	0.00%
FUT PUT OCT 23 CME 3M SOFR O 9443	0.00%
JQW PLC ORD NPV	0.00%
LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM	0.00%
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 7:	0.00%
NT Passive FX overlay 139% (ZMTLIP)	0.00%
INVESCO LIMITED	0.00%
FINABLR PLC	0.00%
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%
SWEDISH GOVERNMENT 1.375% 23/06/2071	0.00%
LCH_BASIS BOFAGB2U 04/05/2035 AUD P 3MBBSW / R 6MBBSW	0.00%
MYR BNP PARIBAS A/C	0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS	0.00%
Income Due - CHF	0.00%
Outstanding Settlement Payments - TWD	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 BUNDESREPUB. DEUTS	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW	0.00%
LCH_BASIS BOFAGB2U 17/03/2033 AUD P 3MBBSW / R 6MBBSW	0.00%
CAPITALAND ASCOTT TRUST	0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESOBLIGATION 2	0.00%
ADLER GROUP S.A NPV	0.00%
PHP BNP PARIBAS A/C	0.00%
LCH_BASIS BOFAGB2U 12/09/2035 AUD P 1MBBSW / R 3MBBSW	0.00%
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE C	0.00%
LCH_BASIS BOFAGB2U 17/03/2033 AUD P 1MBBSW / R 3MBBSW	0.00%
FUT SEP 25 ICE SONIA SO3	0.00%
Danish krone	0.00%
LCH_BASIS BOFAGB2U 22/03/2035 AUD P 3MBBSW / R 6MBBSW	0.00%
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00%
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C	0.00%
Swedish krona	0.00%
CALL BONDOPT CHASGB2L 09/10/2023 FRANCE (GOVT OF) 3 89	0.00%
New Israeli shekel	0.00%
CALL SWO GBP BARCGB22 P 1DSONIA / R 3.638% SO231102GB	0.00%
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	0.00%
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 4.191% AR	0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 9:	0.00%
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1	0.00%
CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU	0.00%
CONSTELLATION SOFT COM NPV 29092023 SR RTS	0.00%
CALL BONDOPT CHASGB2L 10/04/2023 US TREASURY N/B 1. 92.	0.00%
Singapore dollar	0.00%
Norwegian krone	0.00%
Income Due - SGD	0.00%
Outstanding Settlement Payments - SGD	0.00%
CALL BONDOPT MSLNGB2X 03/10/2023 FRANCE (GOVT OF) 2 9:	0.00%
CALL SWO USD MSLNGB2X P 1DSOFR / R 3.08% SO231013US3C	0.00%
CALL BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 2.5 :	0.00%
CALL BONDOPT MSLNGB2X 02/10/2023 FRANCE (GOVT OF) 2 9:	0.00%
Hungarian forint	0.00%
ADLER GROUP S.A NPV (TEMP)	0.00%
FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT	0.00%
PVTPPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A:	0.00%
PVTPPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	0.00%
PVTPPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL:	0.00%
GAZPROM PJSC-SPON ADR	0.00%
PVTPPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-:	0.00%
PVTPPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20	0.00%
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	0.00%
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	0.00%

PVTP L MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1	0.00%	US57109TAB26
PVTP L GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	0.00%	US38137PAN06
PVTP L FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT	0.00%	US35565JAA97
PVTP L GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	0.00%	US38137MAF41
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	0.00%	US35564MAA36
PVTP L OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	0.00%	US67575BAL36
CZK BNP PARIBAS A/C	0.00%	
NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A	0.00%	US62951MAA80
PVTP L CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF	0.00%	US61975FAG46
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.00%	US80585Y3080
NK LUKOIL PAO	0.00%	US69343P1057
CALL BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS	0.00%	
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	0.00%	US30711XYS79
CALL BONDOPT BNPAGB22 02/10/2023 FRANCE (GOVT OF) 3 91	0.00%	
PVTP L ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	0.00%	US00162LCN55
MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY	0.00%	US6074091090
PHOSAGRO PJSC GDR	0.00%	US71922G3083
AEDIFICA NPV BN RTS TECHNICAL FOR D	0.00%	BE6344703309
CALL BONDOPT CHASGB2L 02/10/2023 LAND NORDRHEIN-WES	0.00%	
CALL BONDOPT CHASGB2L 02/10/2023 FRANCE (GOVT OF) 4 11	0.00%	
NOVATEK PJSC	0.00%	US6698881090
CALL BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS	0.00%	
TAKEON NZD	0.00%	
PVTP L TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR (	0.00%	US89656GAA22
TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046	0.00%	US88315LAQ14
CONSTELLATION SOFT COM STK NPV TEMP	0.00%	DU0B15C4L6W0
CALL BONDOPT BNPAGB22 02/10/2023 BELGIUM KINGDOM 3%	0.00%	
CALL SWO USD MSLNGB2X P 1DSOFR / R 3.114% SO231010US3	0.00%	
PVTP L FNMA FLTG 01-25-2040 BEO	0.00%	US20754WAB19
CREDIT SUISSE	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11,	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11,	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/	0.00%	
FX COLLATERAL PAYABLE TO CITIBANK LIMITED, SYDNEY	0.00%	
TAKEON EUR	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1	0.00%	
CALL SWO USD CITIUS33 P 1DSOFR / R 3.725% 317U3W7A0 10/	0.00%	
CALL BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 4	0.00%	
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/	0.00%	
CALL BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 3	0.00%	
JAPAN 2 YEAR .005% 01/03/2024	0.00%	JP1024341N31
CALL BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 0.7	0.00%	
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U3X5A0 10,	0.00%	
UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000	0.00%	GB00BMGR2791
KRW BNP PARIBAS A/C	0.00%	
CANADA(GOVT OF) 0.75% BDS 01/02/2024 CAD1	0.00%	CA135087M920
FUT CALL DEC 23 CME 3M SOFR O 9800	0.00%	
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.83% 317U3ZNA5 10/	0.00%	
UK(GOVT OF) 1% GILT 22/04/2024 GBP1000	0.00%	GB00BFWFPL34
BAYER 7.0% 25/09/2083	0.00%	XS2684846806
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.82% 317U3Z5A5 10,	0.00%	
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00%	AU3TB0000143
VITAL ENERGY INC 9.75% 10-15-2030	0.00%	US516806AJ59
HARVEST CLO XXII D FRN CLO 01/2032 EUR 'A'	0.00%	XS2395965416
ARES EUROPEAN CXII FRN CLO 04/2032 EUR 'A'	0.00%	XS2391578239
CALL BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 41	0.00%	
PVTP L BANIJAY ENTMT S A S 8.125% 05-01-2029	0.00%	US060335AB23
CALL BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 9	0.00%	
CALL BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 54	0.00%	
PUT SWO USD MSCSUS33 P 4.23% / R 1DSOFR 317U3ZMA6 10/	0.00%	
ANZ BANK NZ 11AM A/C	0.00%	
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 3	0.00%	
FUT MAR 27 LIF 3M EURIBOR	0.00%	
PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.2:	0.00%	
FUT SEP 26 LIF 3M EURIBOR	0.00%	
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW	0.00%	
PUT SWO USD GSCMUS33 P 4.22% / R 1DSOFR 317U3Z4A6 10/	0.00%	
LCH_OIS SBSIUS33 09/27/2033 USD P 1DSOFR / R 4.165% SWUC	0.00%	
PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U3X4A1 10/	0.00%	
LCH_BASIS BOFAGB2U 20/01/2028 AUD P 1MBSW / R 3MBBS	0.00%	
PUT SWO USD CITIUS33 P 4.175% / R 1DSOFR 317U3W6A1 10/	0.00%	
LCH_IRS SBSIUS33 28/04/2024 EUR P 3MEURIB / R 2.25% SWUO	0.00%	

PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.4:	0.00%
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW	0.00%
PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1/	0.00%
PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/	0.00%
ICE_CD X SBSIUS33 12/20/2028 BUY CDX.NA.HY.41 SWPCOM439	0.00%
PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/	0.00%
PUT BONDOPT MSLNGB2X 17/10/2023 UNITED KINGDOM GIL 9	0.00%
PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10	0.00%
TOPIX INDEX 2312 FU	0.00% DU00TPX23124
PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10	0.00%
PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 1C	0.00%
LCH_OIS SBSIUS33 09/13/2033 USD P 1DSOFR / R 3.95% SWU01	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW	0.00%
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC	0.00%
PUT SWO USD MSCSUS33 P 4.03% / R 1DSOFR 317U3V5A4 10/()	0.00%
CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS	0.00%
LCH_OIS SBSIUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01C	0.00%
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW	0.00%
CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK	0.00%
LCH_BASIS BOFAGB2U 23/03/2053 AUD P 6MBBSW / R 3MBBS\	0.00%
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWUC	0.00%
LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWUC	0.00%
FUT SEP 23 CME 3MO SOFR	0.00%
FUT SEP 26 CME 3MO SOFR	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW	0.00%
AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100	0.00% AU000XCLWAV1
PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0	0.00%
LCH_OIS SBSIUS33 03/07/2033 USD P 1DSOFR / R 3.45% SWU01	0.00%
CALL BONDOPT MSLNGB2X 14/11/2023 EUROPEAN UNION 1%	0.00%
LCH_OIS SBSIUS33 02/27/2033 USD P 1DSOFR / R 3.43% SWU01	0.00%
LCH_OIS SBSIUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01F	0.00%
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/	0.00%
LCH_IRS BOFAGB2U 25/09/2026 AUD P 3MBBSW / R 4.1% ARIR:	0.00%
CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 8(	0.00%
ICE_CD X SBSIUS33 06/20/2028 BUY CDX.NA.HY.40 SWPCOLQW:	0.00%
FUT SEP 23 ICE SONIA SO3	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW	0.00%
LCH_OIS SBSIUS33 03/06/2033 USD P 1DSOFR / R 3.3% SWU01F	0.00%
DJ EUR ST50 2312 FU	0.00% DE000C6JGBY9
LCH_OIS SBSIUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01	0.00%
FUT DEC 24 ICE SONIA SO3	0.00%
ICE_CD X GOLDUS33 20/12/2028 BUY ITRAXX EUROPE CROSSOV	0.00%
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV	0.00%
ICE_CD X CHASUS33 12/20/2027 BUY CDX.NA.HY.39 32299-7114	0.00%
LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.9% SWU01>	0.00%
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS SBSIUS33 20/12/2033 AUD P 6MBBSW / R 4.75% SWUC	0.00%
LCH_OIS SBSIUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU01	0.00%
PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2	0.00%
ICE_CD X SBSIUS33 12/20/2028 SELL CDX.EM.40 SWPCOM363	0.00%
PUT BONDOPT MSLNGB2X 03/10/2023 FRANCE (GOVT OF) 2 98	0.00%
LCH_OIS BOFAGB2U 21/02/2033 JPY P 1DTONAR / R 1.254% AR	0.00%
PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESOBLIGATION 0 9	0.00%
LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
FUT MAR 26 LIF 3M EURIBOR	0.00%
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW	0.00%
LCH_IRS CHASUS33 06/07/2025 NZD P 3MBBR / R 5.515% 4676	0.00%
LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0	0.00%
LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
49813671 IRS ANZ NZD 110725 RFXD 5.733 PFLT 3ZBSW	0.00% DU0498136711
LCH_IRS CHASUS33 04/08/2025 SEK P 3MSTBOR / R 3.86% 4711	0.00%
LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS SBSIUS33 20/03/2034 EUR P 6MEURIB / R 3% SWU01XI	0.00%
LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.65% ARO	0.00%
LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%
LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC	0.00%
LCH_OIS BOFAGB2U 09/26/2033 USD P 1DSOFR / R 4.018% ARC	0.00%
PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%
LCH_OIS CHASUS33 03/08/2028 CAD P 1DCORRA / R 4.004% 47:	0.00%
LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%

SPI 200 2312 FUT	0.00%	DU00SPI23127
LCH_IRS BOFAGB2U 25/09/2028 AUD P 6MBBSW / R 4.419% AR	0.00%	
LCH_IRS BOFAGB2U 25/09/2028 AUD P 6MBBSW / R 4.419% AR	0.00%	
LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.69% ARO	0.00%	
LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI	0.00%	
CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1	0.00%	
FUT JUN 24 ICE SONIA SO3	0.00%	
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 93	0.00%	
LCH_OIS BOFAGB2U 25/10/2024 JPY P 0.238% / R 1DTONAR AR	0.00%	
PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESOBLIGATION 2 9	0.00%	
PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN	0.00%	
FUT DEC 25 ICE SONIA SO3	0.00%	
FUT SEP 25 CME 3MO SOFR	0.00%	
FUT MAR 27 ICE SONIA SO3	0.00%	
PUT BONDOPT CHASGB2L 02/10/2023 LAND NORDRHEIN-WES !	0.00%	
CME_IRS SBSIUS33 13/10/2027 PLN P 7.156% / R 6MWIBOR SW	0.00%	
LCH_IRS BOFAGB2U 02/12/2023 AUD P 4.255% / R 3MBBSW AR	0.00%	
FUT DEC 25 LIF 3M EURIBOR	0.00%	
LCH_OIS BOFAGB2U 12/21/2023 USD P 5.622% / R 1DSOFR ARC	0.00%	
LCH_OIS SBSIUS33 20/03/2029 GBP P 5% / R 1DSOFR SWU01X	0.00%	
LCH_IRS CHASUS33 17/07/2025 NZD P 3MBBR / R 0 32299-7137	0.00%	
LCH_OIS BOFAGB2U 20/09/2025 CAD P 1DCORRA / R 4.69% ARC	0.00%	
MINI TPX IDX 2312 F	0.00%	DU00JTM23120
LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR	0.00%	
LCH_OIS CHASUS33 15/06/2028 CAD P 1DCORRA / R 3.881% 46	0.00%	
LCH_OIS BOFAGB2U 07/21/2030 USD P 1DSOFR / R 3.128% ARC	0.00%	
LCH_OIS BOFAGB2U 25/10/2024 JPY P 0.191% / R 1DTONAR AR	0.00%	
LCH_OIS BOFAGB2U 19/04/2033 GBP P 1DSOFR / R 4.24% ARC	0.00%	
PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 74	0.00%	
LCH_OIS BOFAGB2U 07/21/2035 USD P 1DSOFR / R 3.38% AROI	0.00%	
FUT DEC 23 ME 10Y CDN BND	0.00%	
LCH_IRS BOFAGB2U 14/08/2035 AUD P 6MBBSW / R 4.827% AR	0.00%	
LCH_IRS CHASUS33 16/06/2028 EUR P 6MEURIB / R 3.166% 465	0.00%	
LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSOFR / R 3.76% ARC	0.00%	
LCH_IRS CHASUS33 20/03/2025 NZD P 3MBBR / R 4.955% 32299	0.00%	
FUT 07 DEC 23 EURX EUR-BOBL	0.00%	DE000C7PB922
LCH_OIS BOFAGB2U 02/02/2033 GBP P 1DSOFR / R 3.75% ARC	0.00%	
LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 2.813% AR	0.00%	
LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSOFR / R 3.73% ARC	0.00%	
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR	0.00%	
LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR	0.00%	
FUT JUN 25 90 DAY B-BILLS	0.00%	
PUT BONDOPT BNPAGB22 02/10/2023 BELGIUM KINGDOM 3%	0.00%	
CME_IRS SBSIUS33 11/10/2027 PLN P 7.015% / R 6MWIBOR SW	0.00%	
LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW / R 3.962% AR	0.00%	
10708350 IRS WBC NZD 280926 RFXD 5.3975 PFLT 3ZBSW	0.00%	DU0107083502
LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 4.273% AR	0.00%	
LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01D	0.00%	
LCH_IRS BOFAGB2U 06/08/2035 AUD P 6MBBSW / R 4.815% AR	0.00%	
FUT DEC 23 CBT 5Y T-NOTE	0.00%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA	0.00%	
CME_IRS SBSIUS33 11/10/2027 PLN P 6.985% / R 6MWIBOR SW	0.00%	
PUT BONDOPT CHASGB2L 10/04/2023 US TREASURY N/B 1. 92.:	0.00%	
LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR	0.00%	
LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 4.407% AR	0.00%	
LCH_OIS SBSIUS33 21/06/2025 CAD P 1DCORRA / R 4% SWU01C	0.00%	
LCH_OIS BOFAGB2U 08/02/2033 GBP P 1DSOFR / R 3.179% AR	0.00%	
LCH_OIS BOFAGB2U 19/10/2032 GBP P 4.414% / R 1DSOFR AR	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
LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR	0.00%	
FUT MAR 24 CME 3MO SOFR	0.00%	
PUT BONDOPT BNPAGB22 28/09/2023 UNITED KINGDOM GIL 8	0.00%	
126325389 IRS CBA NZD 110426 RFXD 4.745 PFLT 3ZBSW	0.00%	DU1263253897
LCH_OIS BOFAGB2U 17/12/2030 JPY P 1DTONAR / R 0.724% AR	0.00%	
PUT BONDOPT MSLNGB2X 02/10/2023 FRANCE (GOVT OF) 2 98	0.00%	
LCH_OIS BOFAGB2U 11/02/2033 GBP P 1DSOFR / R 3.111% AR	0.00%	
IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW	0.00%	DUIRSNZD1811
PUT BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 99	0.00%	
LCH_IRS BOFAGB2U 30/07/2028 EUR P 6MEURIB / R 2.795% AR	0.00%	
PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS :	0.00%	

FUT DEC 23 ME 5Y CDN BOND	0.00%
LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF	0.00%
FUT DEC 23 10 YR T-NOTES	0.00%
LCH_OIS BOFAGB2U 10/03/2033 JPY P 1DTONAR / R 0.74% ARO	0.00%
FUT 07 DEC 23 EURX E-SCHATZ	0.00% DE000C7PB900
LCH_OIS BOFAGB2U 20/04/2033 GBP P 1DSONIA / R 4% AROI2C	0.00%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE BAN	0.00%
FUT DEC 24 90 DAY B-BILLS	0.00%
PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11	0.00%
LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSONIA / R 3.136% AR	0.00%
LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSONIA / R 3.119% AR	0.00%
FUT 07 DEC 23 EURX EUR-BUND	0.00% DE000C7PB9Y5
LCH_IRS CHASUS33 27/02/2025 NZD P 3MBBR / R 5.37% 45114:	0.00%
PUT BONDOPT MSLNGB2X 17/10/2023 BUNDESREPUB. DEUTS {	0.00%
WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW	0.00% DUWC89284092
LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.26% ARC	0.00%
LCH_IRS BOFAGB2U 24/02/2033 CAD P 3MCDOR / R 3.69% ARIF	0.00%
LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 4.58% ARIF	0.00%
FUT DEC 23 SFE 3Y T-BOND	0.00%
LCH_OIS BOFAGB2U 03/02/2043 GBP P 1DSONIA / R 3.51% ARC	0.00%
LCH_OIS BOFAGB2U 02/08/2043 USD P 1DSOFR / R 3.038% ARC	0.00%
LCH_OIS BOFAGB2U 05/08/2028 GBP P 4.377% / R 1DSONIA AR	0.00%
OTC DERIVATIVE CASH COLL PAY TO RBC	0.00%
IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW	0.00% DUIRSNZD3593
FUT JUN 24 BANK ACCEPT 3M	0.00%
LCH_OIS BOFAGB2U 04/18/2033 USD P 1DSOFR / R 3.68% AROI	0.00%
FUT SEP 27 LIF 3M EURIBOR	0.00%
PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS :	0.00%
LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR	0.00%
LCH_OIS BOFAGB2U 03/19/2027 USD P 1DSOFR / R 3.872% ARC	0.00%
LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC	0.00%
LCH_OIS BOFAGB2U 15/12/2042 GBP P 1DSONIA / R 3.031% AR	0.00%
PUT BONDOPT CHASGB2L 02/10/2023 FRANCE (GOVT OF) 4 11:	0.00%
LCH_OIS BOFAGB2U 05/17/2024 USD P 1DSOFR / R 4.605% ARC	0.00%
LCH_OIS BOFAGB2U 02/23/2035 USD P 1DSOFR / R 3.39% AROI	0.00%
LCH_OIS BOFAGB2U 03/03/2053 USD P 1DSOFR / R 2.433% ARC	0.00%
FUT MAR 28 CME 3MO SOFR	0.00%
IRSNZ489 IRS BNZ NZD 160226 RFXD 4.89 PFLT 3ZBSW	0.00% DUIRSNZ4890
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI	0.00%
PUT BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS :	0.00%
PUT BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS :	0.00%
LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC	0.00%
LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 3.613% AR	0.00%
LCH_OIS BOFAGB2U 14/08/2033 JPY P 1DTONAR / R 0.786% AR	0.00%
CME_OIS CHASUS33 05/31/2028 USD P 1DSOFR / R 3.68% 4629	0.00%
LCH_IRS BOFAGB2U 02/08/2035 AUD P 6MBBSW / R 4.77% ARII	0.00%
Outstanding Settlement Payments - CZK	0.00%
LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF	0.00%
LCH_IRS BOFAGB2U 03/03/2026 AUD P 3MBBSW / R 3.161% AR	0.00%
LCH_IRS BOFAGB2U 25/05/2033 AUD P 6MBBSW / R 4.5% ARIR:	0.00%
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.4% AROI2	0.00%
50349276 IRS ANZ NZD 170828 RFXD 4.94 PFLT 3ZBSW	0.00% DU0503492760
LCH_RPI BOFAGB2U 07/24/2033 USD P CPI / R 2.545% ARZC200	0.00%
LCH_OIS BOFAGB2U 27/01/2033 GBP P 1DSONIA / R 3.85% ARC	0.00%
LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.891% AR	0.00%
LCH_RPI BOFAGB2U 15/12/2047 GBP P RPI / R 3.264% ARZC011	0.00%
LCH_IRS CHASUS33 19/07/2025 NZD P 3MBBR / R 5.376% 4689:	0.00%
FUT DEC 23 SFE 10Y T-BOND	0.00%
LCH_OIS BOFAGB2U 04/25/2035 USD P 1DSOFR / R 3.359% ARC	0.00%
LCH_OIS BOFAGB2U 06/15/2036 USD P 1DSOFR / R 3.905% ARC	0.00%
LCH_IRS BOFAGB2U 02/08/2043 EUR P 3MEURIB / R 2.612% AR	0.00%
IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW	0.00% DUIRSNZD3635
LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR	0.00%
10620172 IRS WBC NZD 170826 RFXD 5.1675 PFLT 3ZBSW	0.00% DU0106201725
LCH_IRS CHASUS33 10/02/2033 EUR P 6MEURIB / R 2.908% 449	0.00%
Outstanding Settlement Payments - CAD	0.00%
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	0.00%
LCH_IRS BOFAGB2U 04/03/2026 AUD P 6MBBSW / R 3.375% AR	0.00%
LCH_OIS BOFAGB2U 27/04/2033 GBP P 1DSONIA / R 3.717% AR	0.00%
LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC	0.00%
LCH_OIS CHASUS33 29/05/2028 CAD P 1DCORRA / R 3.52% 462:	0.00%
LCH_OIS BOFAGB2U 20/04/2028 GBP P 1DSONIA / R 3.517% AR	0.00%

LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.161% AR	0.00%
LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 4.613% ARI	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI	0.00%
CLP BNP PARIBAS	0.00%
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.539% ARC	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 2.25% AROI	0.00%
LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC	0.00%
LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC	0.00%
LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% ARI	0.00%
LCH_OIS CHASUS33 13/06/2028 CAD P 1DCORRA / R 3.715% 46	0.00%
LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR	0.00%
Outstanding Settlement Payments - THB	0.00%
LCH_OIS BOFAGB2U 03/02/2033 GBP P 1DSONIA / R 3.35% ARC	0.00%
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%
LCH_OIS BOFAGB2U 12/19/2034 USD P 1DSOFR / R 3.283% ARC	0.00%
RPI CITIUS33 15/12/2029 AUD P CPI / R 2.66% ARZC211122AB	0.00%
LCH_IRS BOFAGB2U 01/06/2033 AUD P 6MBBSW / R 4.39% ARII	0.00%
LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.701% ARC	0.00%
LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.278% ARC	0.00%
CME_OIS CHASUS33 06/16/2028 USD P 1DSOFR / R 3.748% 465	0.00%
LCH_OIS BOFAGB2U 13/01/2033 GBP P 1DSONIA / R 3.55% ARC	0.00%
BNZ NZD COLL	0.00%
FUT DEC 26 CME 3MO SOFR	0.00%
Outstanding Settlement Payments - TRY	0.00%
LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 4.196% AR	0.00%
PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS	0.00%
LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 4.92% ARIF	0.00%
LCH_OIS BOFAGB2U 02/08/2043 EUR P 1DESTR / R 2.55% AROI	0.00%
LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.875% AR	0.00%
FUT JUN 24 LIF 3M EURIBOR	0.00%
FUT SEP 24 CME 3MO SOFR	0.00%
PUT BONDOPT CHASGB2L 09/10/2023 FRANCE (GOVT OF) 3 89.	0.00%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 1.72% ARO	0.00%
LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 3.61% ARIF	0.00%
LCH_OIS BOFAGB2U 04/17/2033 USD P 1DSOFR / R 3.64% AROI	0.00%
NYL MSCI EMER 2312 F	0.00% DU00MES23123
ANZ COLLATERAL	0.00%
LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.961% AR	0.00%
LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR	0.00%
PUT BONDOPT MSLNGB2X 28/09/2023 UNITED KINGDOM GIL 8	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.906% AR	0.00%
LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR	0.00%
Outstanding Settlement Payments - HUF	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR	0.00%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% ARI	0.00%
PUT BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 2.5 8	0.00%
LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR	0.00%
LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC	0.00%
FUT DEC 23 90 DAY B-BILLS	0.00%
Canadian dollar	0.00%
LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 3.123% ARI	0.00%
FORWARD COLLATERAL PAYABLE TO STATE STREET BOSTON SB	0.00%
LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC	0.00%
LCH_OIS BOFAGB2U 18/09/2025 GBP P 5.866% / R 1DSONIA AR	0.00%
OTC CASH COLL PAYABLE TO AUD CIBC 31 DEC 2050	-0.01%
SWAP PAYABLE TO CANADIAN IMPERIAL BANK OF COMMERCE	-0.01%
CME_OIS CHASUS33 06/05/2026 USD P 1DSOFR / R 3.931% 463	-0.01%
PUT BONDOPT BNPAGB22 02/10/2023 FRANCE (GOVT OF) 3 91.	-0.01%
LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 1.304% AR	-0.01%
CME_OIS CHASUS33 06/05/2028 USD P 1DSOFR / R 3.594% 463	-0.01%
FUT DEC 23 SFE 20Y BONDLT	-0.01%
Outstanding Settlement Payments - EUR	-0.01%
FUT DEC 27 CME 3MO SOFR	-0.01%
LCH_IRS BOFAGB2U 28/04/2026 CAD P 3MCDOR / R 2.92% ARIF	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI	-0.01%
LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% ARI	-0.01%
IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW	-0.01% DUIRSNZD2538
LCH_OIS BOFAGB2U 03/02/2038 GBP P 1DSONIA / R 3.31% ARC	-0.01%
LCH_OIS CHASUS33 01/06/2028 CAD P 1DCORRA / R 3.524% 46:	-0.01%
LCH_IRS BOFAGB2U 17/03/2032 NZD P 3MBBR / R 4.56% ARIR2	-0.01%
LCH_IRS BOFAGB2U 19/06/2025 EUR P 6MEURIB / R 2.281% AR	-0.01%
LCH_IRS BOFAGB2U 19/01/2074 EUR P 6MEURIB / R 2.16% ARIF	-0.01%

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AU	-0.01%
Outstanding Settlement Payments - MYR	-0.01%
Outstanding Settlement Payments - CHF	-0.01%
IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW	-0.01% DUIRSNZD4054
LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBSW	-0.01%
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	-0.01% US21H0326A37
Outstanding Settlement Payments - PLN	-0.01%
FUT SEP 24 90 DAY B-BILLS	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS	-0.01%
LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.961% AR	-0.01%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C	-0.01%
SELL TO OPEN REPO W/J.P. MORGAN AUS 4.15% FROM 21/09	-0.01%
FNMA SINGLE FAMILY MORTGAGE 4.0% 30 YEARS SETTLES OCT	-0.01% US01F0406A02
Outstanding Settlement Payments - AUD	-0.01%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% ARI	-0.01%
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCT	-0.01% US01F0226A83
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-0.01%
LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARII	-0.01%
New Zealand dollar	-0.01%
Outstanding Settlement Payments - ZAR	-0.01%
RBS COLLATERAL AC	-0.02%
Outstanding Settlement Payments - BRL	-0.02%
CALL FXO ROYCCAT3IMM 10/12/2023 USD/JPY 138 European 4!	-0.02%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.262% ARI	-0.02%
LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% ARI	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	-0.02%
OTC DERIVATIVE CASH COLL PAY TO HSBC	-0.02%
MSCI INDIA 2312 FUT	-0.02% DE000C53RWU6
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A	-0.02%
Outstanding Settlement Payments - CNY	-0.02%
LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% ARI	-0.02%
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.613% ARI	-0.02%
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS	-0.02%
Outstanding Settlement Payments - GBP	-0.02%
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	-0.02%
FUT DEC 24 CME 3MO SOFR	-0.02%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SA	-0.02%
LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% ARI	-0.02%
LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO	-0.02%
LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% ARI	-0.02%
BNY USD COLLATERAL	-0.03%
S&P 500 EMINI 2312 F	-0.03% DU00SPM23129
Cross currency swap	-0.03%
LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF	-0.04%
Outstanding Settlement Payments - HKD	-0.04%
UBS COLLATERAL A/C	-0.04%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO HSBC BANK PI	-0.04%
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STA	-0.05%
Euro	-0.05%
LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.004% ARI	-0.06%
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTO	-0.07% US01F0326A74
LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% ARI	-0.07%
JP MORGAN COLAT	-0.08%
SOC GEN COLLATERAL	-0.10%
10546607 IRS WBC NZD 100728 PFXD 4.855 RFLT 3ZBSW	-0.18% DU0105466071
Outstanding Settlement Payments - USD	-0.20%
SELL TO OPEN REPO W/ INVMANGR 4.2% FROM 03/08/2023 TC	-0.36%