MITSUBISHI UFJ FIN GRP	3.741	7-Mar-29	6.1	USD	US606822BH67	US606822BH67 ISIN	94.72	4.75	94.72	4.75	A1	A-	NA	A-	STABLE	STABLE	2	7-Mar-19	30/360	7-Sep-22	7-Mar-23	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	JAPAN	JAPAN
MORGAN STANLEY	3.125	27-Jul-26	3.5	USD	US61761J3R84	US61761J3R84 ISIN	94.63	4.83	94.63	4.83	A1	A-	A1	A-	STABLE	STABLE	2	25-Jul-16	30/360	27-Jan-23	27-Jul-23	NA	NA	NA	1,000	1	1,000	NA	DOMESTIC MTN	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	2.625	9-Mar-27	4.1	GBP	XS1577762823	XS1577762823 ISIN	93.59	4.38	93.59	4.38	A1	A-	A1	A-	STABLE	STABLE	1	9-Mar-17	ACT/ACT	9-Mar-22	9-Mar-23	NA	NA	NA	100,000	0	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	3.95	23-Apr-27	4.2	USD	US61761JZN26	US61761JZN26 ISIN	96.27	4.94	96.27	4.94	Baa1	BBB+	A1	A-	STABLE	STABLE	2	23-Apr-15	30/360	23-Oct-22	23-Apr-23	NA	NA	NA	1,000	1	1,000	NA	GLOBAL	Subordinated	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	3.62	17-Apr-25	2.2	USD	US61747YEQ44	US61747YEQ44 ISIN	98.08	5.50	98.08	5.50	A1	A-	A1	A-	STABLE	STABLE	2	20-Apr-22	30/360	17-Oct-22	17-Apr-23	Y	NA	17-Apr-24	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	4.679	17-Jul-26	3.4	USD	US61747YET82	US61747YET82 ISIN	98.96	5.44	98.96	5.44	A1	A-	A1	A-	STABLE	STABLE	2	20-Jul-22	30/360	17-Jan-23	17-Jul-23	Y	NA	17-Jul-25	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	6.138	16-Oct-26	3.7	USD	US61747YEX94	US61747YEX94 ISIN	102.63	5.40	102.63	5.40	A1	A-	A1	A-	STABLE	STABLE	2	18-Oct-22	30/360	18-Oct-22	16-Apr-23	Y	S	16-Oct-25	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	5.05	28-Jan-27	4.0	USD	US61747YEZ43	US61747YEZ43 ISIN	100.41	5.13	100.41	5.13	A1	A-	A1	A-	STABLE	STABLE	2	19-Jan-23	30/360	19-Jan-23	28-Jul-23	Y	NA	28-Jan-26	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MTR CORP CI LTD	2.5	2-Nov-26	3.7	USD	XS1509084775	XS1509084775 ISIN	92.78	4.63	92.78	4.63	Aa3	AA+	NA	NA	STABLE	NA	2	2-Nov-16	ISMA-30/360	2-Nov-22	2-May-23	NA	NA	NA	200,000	0	1,000	MTR CORP LTD	EURO MTN	Sr Unsecured	Transportation	CAYMAN ISLANDS	HONG KONG
NAN FUNG TREASURY LTD	3.625	27-Aug-30	7.5	USD	XS2221839793	XS2221839793 ISIN	87.33	5.71	87.33	5.71	Baa3	BBB-	NA	NA	STABLE	NA	2	27-Aug-20	ISMA-30/360	27-Aug-22	27-Feb-23	NA	NA	NA	200,000	0	1,000	NAN FUNG INTL HLD LTD	EURO MTN	Sr Unsecured	Real Estate	BRITISH VIRGIN	HONG KONG
NATIONWIDE BLDG SOCIETY	3	6-May-26	3.2	GBP	XS1405807592	XS1405807592 ISIN	96.38	4.22	96.38	4.22	A1	A+	NA	A+	STABLE	STABLE	1	6-May-16	ACT/ACT	6-May-22	6-May-23	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Preferred	Savings&Loans	BRITAIN	UNITED KINGDOM
NATWEST GROUP PLC	2.057	9-Nov-28	5.7	GBP	XS2405139432	XS2405139432 ISIN	88.07	4.92	88.07	4.92	A3	BBB	NA	BBB	STABLE	STABLE	1	9-Nov-21	ACT/ACT	9-Nov-22	9-Nov-23	Y	A	9-Nov-27	100,000	0	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
NEXT GROUP PLC	4.375	2-Oct-26	3.6	GBP	XS0975833319	XS0975833319 ISIN	99.43	4.54	99.43	4.54	Baa2	BBB	NA	NA	STABLE	NA	1	2-Oct-13	ACT/ACT	2-Oct-22	2-Oct-23	Y	NA	4-Jul-26	100,000	0	1,000	NEXT PLC	EURO NON-DOLLAR	Sr Unsecured	Retail	BRITAIN	UNITED KINGDOM
NISSAN MOTOR CO	2.652	17-Mar-26	3.1	EUR	XS2228683277	XS2228683277 ISIN	95.81	4.12	95.81	4.12	Baa3	BBB-	NA	BBB-	STABLE	NEG	1	17-Sep-20	ACT/ACT	17-Mar-22	17-Mar-23	Y	NA	17-Feb-26	100,000	0	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Auto Manufacturers	JAPAN	JAPAN
NISSAN MOTOR CO	3.201	17-Sep-28	5.6	EUR	XS2228683350	XS2228683350 ISIN	92.53	4.75	92.53	4.75	Baa3	BBB-	NA	BBB-	STABLE	NEG	1	17-Sep-20	ACT/ACT	17-Sep-22	17-Sep-23	Y	NA	17-Jun-28	100,000	0	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Auto Manufacturers	JAPAN	JAPAN
NISSAN MOTOR CO	4.345	17-Sep-27	4.6	USD	USJ57160DY66	USJ57160DY66 ISIN	93.73	5.92	93.73	5.92	Baa3	BBB-	NA	BBB-	STABLE	NEG	2	17-Sep-20	ISMA-30/360	17-Sep-22	17-Mar-23	Y	NA	17-Jul-27	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Auto Manufacturers	JAPAN	JAPAN
NISSAN MOTOR CO	4.81	17-Sep-30	7.6	USD	USJ57160DZ32	USJ57160DZ32 ISIN	90.82	6.35	90.82	6.35	Baa3	BBB-	NA	BBB-	STABLE	NEG	2	17-Sep-20	ISMA-30/360	17-Sep-22	17-Mar-23	Y	NA	17-Jun-30	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Auto Manufacturers	JAPAN	JAPAN
NOMURA HOLDINGS INC	3.103	16-Jan-30	6.9	USD	US65535HAQ20	US65535HAQ20 ISIN	86.67	5.44	86.67	5.44	Baa1	BBB+	Baa1	BBB+	NEG	STABLE	2	16-Jan-20	30/360	16-Jan-23	16-Jul-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Finan Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	5.709	9-Jan-26	2.9	USD	US65535HBG39	US65535HBG39 ISIN	101.20	5.25	101.20	5.25	Baa1	BBB+	Baa1	BBB+	NEG	STABLE	2	11-Jan-23	30/360	11-Jan-23	9-Jul-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Finan Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	5.842	18-Jan-28	4.9	USD	US65535HBH12	US65535HBH12 ISIN	103.27	5.08	103.27	5.08	Baa1	BBB+	Baa1	BBB+	NEG	STABLE	2	11-Jan-23	30/360	11-Jan-23	18-Jul-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Finan Serv	JAPAN	JAPAN
NTPC LTD	4.375	26-Nov-24	1.8	USD	XS1143390679	XS1143390679 ISIN	97.94	5.59	97.94	5.59	NA	BBB-	NA	BBB-	STABLE	STABLE	2	26-Nov-14	ISMA-30/360	26-Nov-22	26-May-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA
NTPC LTD	4.25	26-Feb-26	3.0	USD	XS1372846003	XS1372846003 ISIN	96.79	5.41	96.79	5.41	NA	BBB-	NA	BBB-	STABLE	STABLE	2	26-Feb-16	ISMA-30/360	26-Aug-22	26-Feb-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA
NTPC LTD	2.75	1-Feb-27	4.0	EUR	XS1551677260	XS1551677260 ISIN	93.19	4.66	93.19	4.66	NA	BBB-	NA	BBB-	STABLE	STABLE	1	1-Feb-17	ACT/ACT	1-Feb-23	1-Feb-24	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA
NTPC LTD	3.75	3-Apr-24	1.1	USD	XS1967614469	XS1967614469 ISIN	98.22	5.36	98.22	5.36	Baa3	NA	NA	BBB-	STABLE	STABLE	2	3-Apr-19	ISMA-30/360	3-Oct-22	3-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA
NVIDIA CORP	2	15-Jun-31	8.3	USD	US67066GAN43	US67066GAN43 ISIN	82.91	4.48	82.91	4.48	A2	A	NA	A	STABLE	STABLE	2	16-Jun-21	30/360	15-Dec-22	15-Jun-23	Y	NA	15-Mar-31	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Semiconductors	UNITED STATES	UNITED STATES
OIL & NATURAL GAS CORP L	3.375	5-Dec-29	6.8	USD	XS2087717364	XS2087717364 ISIN	87.96	5.52	87.96	5.52	Baa3	BBB-	NA	BBB-	STABLE	STABLE	2	5-Dec-19	ISMA-30/360	5-Dec-22	5-Jun-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Oil&Gas	INDIA	INDIA
OIL INDIA INTERNATIONAL	4	21-Apr-27	4.2	USD	XS1565437487	XS1565437487 ISIN	94.30	5.54	94.30	5.54	Baa3	NA	NA	NA	STABLE	NA	2	21-Apr-17	ISMA-30/360	21-Oct-22	21-Apr-23	NA	NA	NA	200,000	0	1,000	OIL INDIA LTD	EURO-DOLLAR	Sr Unsecured	Oil&Gas	SINGAPORE	INDIA
OIL INDIA LTD	5.125	4-Feb-29	6.0	USD	XS1932866079	XS1932866079 ISIN	97.48	5.63	97.48	5.63	Baa3	NA	NA	NA	STABLE	NA	2	4-Feb-19	ISMA-30/360	4-Feb-23	4-Aug-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Oil&Gas	INDIA	INDIA
OIL INDIA LTD	5.375	17-Apr-24	1.2	USD	XS1056232322	XS1056232322 ISIN	99.66	5.67	99.66	5.67	Baa3	NA	NA	NA	STABLE	NA	2	17-Apr-14	ISMA-30/360	17-Oct-22	17-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Oil&Gas	INDIA	INDIA
ONGC VIDESH VANKORNEFT	3.75	27-Jul-26	3.5	USD	XS1457499645	XS1457499645 ISIN	94.14	5.64	94.14	5.64	Baa3	BBB-	NA	NA	STABLE	NA	2	27-Jul-16	ISMA-30/360	27-Jan-23	27-Jul-23	NA	NA	NA	200,000	0	1,000	OIL & NATURAL GAS CORP L	EURO-DOLLAR	Sr Unsecured	Oil&Gas	SINGAPORE	INDIA
OOREDOO INTL FINANCE	3.25	21-Feb-23	0.0	USD	XS0866438475	XS0866438475 ISIN	100.19	-2.89	100.19	-2.89	A2	A-	NA	NA	STABLE	NA	2	19-Dec-12	ISMA-30/360	21-Aug-22	21-Feb-23	NA	NA	NA	200,000	0	1,000	QATAR TELECOM Q-TEL QSC	EURO MTN	Sr Unsecured	Telecommunications	BERMUDA	QATAR
OOREDOO INTL FINANCE	3.75	22-Jun-26	3.4	USD	XS1435374126	XS1435374126 ISIN	98.33	4.29	98.33	4.29	A2	A-	NA	NA	STABLE	NA	2	22-Jun-16	ISMA-30/360	22-Dec-22	22-Jun-23	NA	NA	NA	200,000	0	1,000	OOREDOO QSC	GLOBAL	Sr Unsecured	Telecommunications	BERMUDA	QATAR
ORACLE CORP	2.875	25-Mar-31	8.1	USD	US68389XCE31	US68389XCE31 ISIN	85.26	5.11	85.26	5.11	Baa2	BBB	NA	BBB	STABLE	STABLE	2	24-Mar-21	30/360	25-Sep-22	25-Mar-23	Y	NA	25-Dec-30	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Software	UNITED STATES	UNITED STATES
PERUSAHAAN LISTRIK NEGAR	5.45	21-May-28	5.3	USD	US71568QAE70	US71568QAE70 ISIN	101.54	5.11	101.54	5.11	Baa2	NA	NA	BBB	STABLE	STABLE	2	21-May-18	ISMA-30/360	21-Nov-22	21-May-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDONESIA	INDONESIA
PERUSAHAAN LISTRIK NEGAR	3.875	17-Jul-29	6.4	USD	US71568QAJ67	US71568QAJ67 ISIN	92.97	5.17	92.97	5.17	Baa2	BBB	NA	BBB	STABLE	STABLE	2	17-Jul-19	ISMA-30/360	17-Jan-23	17-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Electric	INDONESIA	INDONESIA
PERUSAHAAN PENERBIT SBSN	4.15	29-Mar-27	4.1	USD	US71567RAH93	US71567RAH93 ISIN	99.57	4.26	99.57	4.26	Baa2	NA	NA	NA	NA	NA	2	29-Mar-17	ISMA-30/360	29-Sep-22	29-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
PLACES FOR PEOPLE TREAS	2.875	17-Aug-26	3.5	GBP	XS1475716822	XS1475716822 ISIN	94.01	4.76	94.01	4.76	A3	A-	NA	A-	NEG	STABLE	1	17-Aug-16	ACT/ACT	17-Aug-22	17-Aug-23	NA	NA	NA	100,000	0	1,000	MULTIPLE GUARANTORS	EURO MTN	Sr Unsecured	Real Estate	BRITAIN	UNITED KINGDOM
POWER FINANCE CORP LTD	3.9	16-Sep-29	6.6	USD	XS2051369671	XS2051369671 ISIN	89.02	5.93	89.02	5.93	Baa3	NA	Baa3	NR	STABLE	NA	2	16-Sep-19	ISMA-30/360 NONEOM	16-Sep-22	16-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
POWER FINANCE CORP LTD	3.75	6-Dec-27	4.8	USD	XS1725342288	XS1725342288 ISIN	92.34	5.58	92.34	5.58	Baa3	NR	Baa3	NR	STABLE	NA	2	6-Dec-17	ISMA-30/360	6-Dec-22	6-Jun-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
POWER FINANCE CORP LTD	5.25	10-Aug-28	5.5	USD	XS1864036576	XS1864036576 ISIN	98.00	5.68	98.00	5.68	Baa3	NA	Baa3	NR	STABLE	NA	2	10-Aug-18	ISMA-30/360	10-Feb-23	10-Aug-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
POWER FINANCE CORP LTD	1.841	21-Sep-28	5.6	EUR	XS2384373341	XS2384373341 ISIN	81.74	5.74	81.74	5.74	Baa3	NA	Baa3	NR	STABLE	NA	1	21-Sep-21	ACT/ACT	21-Sep-22	21-Sep-23	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
POWER FINANCE CORP LTD	3.35	16-May-31	8.3	USD	XS2282240907	XS2282240907 ISIN	82.81	6.02	82.81	6.02	Baa3	NA	Baa3	NR	STABLE	NA	2	29-Jan-21	ISMA-30/360	16-Nov-22	16-May-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
POWER FINANCE CORP LTD	4.5	18-Jun-29	6.4	USD	XS2013531061	XS2013531061 ISIN	92.90	5.85	92.90	5.85	Baa3	NA	Baa3	NR	STABLE	NA	2	18-Jun-19	ISMA-30/360	18-Dec-22	18-Jun-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
PROSUS NV	4.85	6-Jul-27	4.4	USD	USN5946FAD98	USN5946FAD98 ISIN	96.59	5.73	96.59	5.73	Baa3	BBB	Baa3	BBB	POS	STABLE	2	6-Jul-17	ISMA-30/360	6-Jan-23	6-Jul-23	Y	NA	6-Apr-27	200,000	0	1,000	NASPERS LTD	EURO-DOLLAR	Sr Unsecured	Internet	NETHERLANDS	SOUTH AFRICA
REC LIMITED	3.375	25-Jul-24	1.5	USD	XS2013002824	XS2013002824 ISIN	96.71	5.76	96.71	5.76	Baa3	NA	NA	NA	STABLE	NA	2	25-Jul-19	ISMA-30/360	25-Jan-23	25-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
REC LIMITED	5.25	13-Nov-23	0.8	USD	XS1902341939	XS1902341939 ISIN	99.74	5.60	99.74	5.60	Baa3	NA	NA	NA	STABLE	NA	2	13-Nov-18	ISMA-30/360	13-Nov-22	13-May-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
REC LIMITED	3.875	7-Jul-27	4.4	USD	XS1641477119	XS1641477119 ISIN	93.10	5.66	93.10	5.66	Baa3	NA	NA	NA	STABLE	NA	2	7-Jul-17	ISMA-30/360	7-Jan-23	7-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
REC LIMITED	2.25	1-Sep-26	3.6	USD	XS2306847232	XS2306847232 ISIN	88.73	5.80	88.73	5.80	Baa3	NA	NA	NA	STABLE	NA	2	1-Mar-21	ISMA-30/360	1-Sep-22	1-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Diversified Finan Serv	INDIA	INDIA
RELIANCE INDUSTRIES LTD	4.125	28-Jan-25	2.0	USD	USY72596BU56	USY72596BU56 ISIN	97.72	5.36	97.72	5.36	Baa2	BBB+	Baa2	BBB+	STABLE	STABLE	2	28-Jan-15	ISMA-30/360	28-Jan-23	28-Jul-23	NA	NA	NA	250,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Oil&Gas	INDIA	INDIA
REPUBLIC OF INDONESIA	4.1	24-Apr-28	5.2	USD	US455780CF11	US455780CF11 ISIN	98.67	4.39	98.67	4.39	Baa2	BBB	NA	BBB	STABLE	STABLE	2	24-Apr-18	ISMA-30/360	24-Oct-22	24-Apr-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
REPUBLIC OF INDONESIA	3.5	11-Jan-28	4.9	USD	US455780CD62	US455780CD62 ISIN	96.07	4.40	96.07	4.40	Baa2	BBB	NA	BBB	STABLE	STABLE	2	11-Dec-17	ISMA-30/360	11-Jan-23	11-Jul-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
REPUBLIC OF INDONESIA	1.85	12-Mar-31	8.1	USD	US455780CV60	US455780CV60 ISIN	82.93	4.38	82.93	4.38	Baa2	BBB	NA	BBB	STABLE	STABLE	2	12-Jan-21	ISMA-30/360	12-Sep-22	12-Mar-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
REPUBLIC OF INDONESIA	3.05	12-Mar-51	28.1	USD	US455780CW44	US455780CW44 ISIN	76.16	4.56	76.16	4.56	Baa2	BBB	NA	BBB	STABLE	STABLE	2	12-Jan-21	ISMA-30/360	12-Sep-22	12-Mar-23	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
REPUBLIC OF PHILIPPINES	7.75	14-Jan-31	7.9	USD	US718286BB24	US718286BB24 ISIN	119.91	4.71	119.91	4.71	Baa2	BBB+	NA	BBB+	STABLE	STABLE	2	11-Jan-06	ISMA-30/360	14-Jan-23	14-Jul-23	NA	NA	NA	100,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	PHILIPPINES	PHILIPPINES
SANTANDER UK GROUP HLDGS	3.625	14-Jan-26	2.9	GBP	XS1345415472	XS1345415472 ISIN	96.17	5.05	96.17	5.05	Baa1	BBB	Baa1	BBB	STABLE	STABLE	2	14-Jan-16	ACT/ACT	14-Jan-23	14-Jul-23	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Banks	BRITAIN	SPAIN
SAUDI ELEC GLB SUKUK	4.723	27-Sep-28	5.6	USD	XS1877838877	XS1877838877 ISIN	102.58	4.20	102.58	4.20	A1	NA	NA	NA	STABLE	NA	2	27-Sep-18	ISMA-30/360	27-Sep-22	27-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Electric	CAYMAN ISLANDS	SAUDI ARABIA
SAUDI ELEC GLOBAL SUKUK	4	8-Apr-24	1.2	USD	XS1054250235	XS1054250235 ISIN	99.04	4.86	99.04	4.86	A1	A-	NA	NA	STABLE	NA	2	8-Apr-14	ISMA-30/360	8-Oct-22	8-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Electric	CAYMAN ISLANDS	SAUDI ARABIA
SAUDI ELECTRICITY GLOBAL	3.473	8-Apr-23	0.2	USD	XS0908512410	XS0908512410 ISIN	99.64	5.69	99.64	5.69	A1	A-	NA	NA	STABLE	NA	2	8-Apr-13	ISMA-30/360	8-Oct-22	8-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Electric	CAYMAN ISLANDS	SAUDI ARABIA
SAUDI INTERNATIONAL BOND	4.5	26-Oct-46	23.7	USD	XS1508675508	XS1508675508 ISIN	89.82	5.26	89.82	5.26	A1	NA	A1	A-u	STABLE	POS	2	26-Oct-16	ISMA-30/360	26-Oct-22	26-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Sovereign	SAUDI ARABIA	SAUDI ARABIA
SAUDI INTERNATIONAL BOND	2.5	3-Feb-27	4.0	USD	XS2109766126	XS2109766126 ISIN	93.77	4.22	93.77	4.22	A1	NA	A1	A-u	STABLE	POS	2	3-Feb-20	ISMA-30/360	3-Feb-23	3-Aug-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Sovereign	SAUDI ARABIA	SAUDI ARABIA
SAUDI INTERNATIONAL BOND	2.75	3-Feb-32	9.0	USD	XS2109766472	XS2109766472 ISIN	88.37	4.33	88.37	4.33	A1	NA	A1	A-u	STABLE	POS	2	3-Feb-20	ISMA-30/360	3-Feb-23	3-Aug-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Sovereign	SAUDI ARABIA	SAUDI ARABIA
SAUDI INTERNATIONAL BOND	4.75	18-Jan-28	4.9	USD	XS2577134401	XS2577134401 ISIN	101.63	4.38	101.63	4.38	A1	NA	A1	A-u	STABLE	POS	2	18-Jan-23	ISMA-30/360	18-Jan-23	18-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Sovereign	SAUDI ARABIA	SAUDI ARABIA
SAUDI INTERNATIONAL BOND	2.25	2-Feb-33	10.0	USD	XS2294322818	XS2294322818 ISIN	81.86	4.53	81.86	4.53	A1	NA	A1	A-u	STABLE	POS	2	2-Feb-21	ISMA-30/360	2-Feb-23	2-Aug-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Sovereign	SAUDI ARABIA	SAUDI ARABIA
SIB SUKUK CO III LTD	4.231	18-Apr-23	0.2	USD	XS1805543516	XS1805543516 ISIN	99.89	4.78	99.89	4.78	Baa2u	A-	NA	NA	STABLE	NA	2	18-Apr-18	ISMA-30/360	18-Oct-22	18-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	CAYMAN ISLANDS	UNITED ARAB EMIRATES
SINGTEL GROUP TREASURY	3.25	30-Jun-25	2.4	USD	XS1253849357	XS1253849357 ISIN	96.66	4.75	96.66	4.75	A1	A	NA	NA	STABLE	NA	2	30-Jun-15	ISMA-30/360 NONEOM	30-Dec-22	30-Jun-23	NA	NA	NA	200,000	0	1,000	SINGAPORE TELECOMMUNICAT	EURO MTN	Sr Unsecured	Telecommunications	SINGAPORE	SINGAPORE
SINOPEC GRP DEV 2018	2.3	8-Jan-31	7.9	USD	USG82016AS83	USG82016AS83 ISIN	86.42	4.35	86.42	4.35	A1	A+	NA	NA	STABLE	NA	2	8-Jan-21	ISMA-30/360	8-Jan-23	8-Jul-23	Y	NA	8-Oct-30	200,000	0	1,000	CHINA PETROCHEM CORP	EURO-DOLLAR	Sr Unsecured	Oil&Gas	BRITISH VIRGIN	CHINA
SINOPEC GRP OVERSEAS DEV	3.625	12-Apr-27	4.2	USD	USG8201NAC68	USG8201NAC68 ISIN	96.69	4.50	96.69	4.50	A1	NA	NA	NA	STABLE	NA	2	12-Apr-17	ISMA-30/360	12-Oct-22	12-Apr-23	NA	NA	NA	200,000	0	1,000	CHINA PETROLEUM CORP	EURO-DOLLAR	Sr Unsecured	Oil&Gas	BRITISH VIRGIN	CHINA
SOCIETE GENERALE	4	12-Jan-27	3.9	USD	US83368TAG31	US83368TAG31 ISIN	95.52	5.28	95.52	5.28	Baa2	BBB	NA	A	STABLE	STABLE	2	12-Jan-17	ISMA-30/360	12-Jan-23	12-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Non Preferred	Banks	FRANCE	FRANCE
SOCIETE GENERALE	4.75	14-Sep-28	5.6	USD	US83368TAM09	US83368TAM09 ISIN	98.92	4.97	98.92	4.97	Baa2	BBB	NA	A	STABLE	STABLE	2	14-Sep-18	ISMA-30/360	14-Sep-22	14-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Non Preferred	Banks	FRANCE	FRANCE
SOCIETE GENERALE	4.25	14-Sep-23	0.6	USD	US83368TAL26	US83368TAL26 ISIN	99.48	5.14	99.48	5.14	Baa2	BBB	NA	A	STABLE	STABLE	2	14-Sep-18	ISMA-30/360	14-Sep-22	14-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Non Preferred	Banks	FRANCE	FRANCE
SOCIETE GENERALE	3.875	28-Mar-24	1.1	USD	US83368TAT51	US83368TAT51 ISIN	98.62	5.14	98.62	5.14	Baa2	BBB	NA	A	STABLE	STABLE	2	28-Mar-19	ISMA-30/360	28-Sep-22	28-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Non Preferred	Banks	FRANCE	FRANCE
SOCIETE GENERALE	2.625	22-Jan-25	2.0	USD	US83368TAV08	US83368TAV08 ISIN	94.84	5.45	94.84	5.45	Baa2	BBB	NA	A	STABLE	STABLE	2	22-Jan-20	ISMA-30/360	22-Jan-23	22-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Non Preferred	Banks	FRANCE	FRANCE
SOCIETE GENERALE	3	22-Jan-30	7.0	USD	US83368TAW80	US83368TAW80 ISIN	85.79	5.49	85.79	5.49	Baa2	BBB	NA	A	STABLE	STABLE	2	22-Jan-20	ISMA-30/360	22-Jan-23	22-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Non Preferred	Banks	FRANCE	FRANCE
SOCIETE GENERALE	5	17-Jan-24	0.9	USD	USF8590LAA47	USF8590LAA47 ISIN	99.56	5.48	99.56	5.48	Baa3	BBB-	NA	A	STABLE	STABLE	2	17-Jan-14	ISMA-30/360	17-Jan-23	17-Jul-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Subordinated	Banks	FRANCE	FRANCE
SOCIETE GENERALE	4.25	14-Apr-25	2.2	USD	USF8586CH211	USF8586CH211 ISIN	97.99	5.24	97.99	5.24	Baa3	BBB-	NA	A	STABLE	STABLE	2	14-Apr-15	ISMA-30/360	14-Oct-22	14-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Subordinated	Banks	FRANCE	FRANCE
SOCIETE GENERALE	4.75	24-Nov-25	2.8	USD	USF8586CBS01	USF8586CBS01 ISIN	98.25	5.43	98.25	5.43	Baa3	BBB-	NA	A	STABLE	STABLE	2	24-Nov-15	ISMA-30/360	24-Nov-22	24-May-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Subordinated	Banks	FRANCE	FRANCE
SOCIETE GENERALE	4.25	19-Aug-26	3.5	USD	USF43628C650	USF43628C650 ISIN	95.87	5.56	95.87	5.56	Baa3	BBB-	NA	A	STABLE	STABLE	2	19-Aug-16	ISMA-30/360	19-Aug-22	19-Feb-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Subordinated	Banks	FRANCE	FRANCE
STAGECOACH GROUP PLC	4	29-Sep-25	2.6	GBP	XS1298002244	XS1298002244 ISIN	95.48	5.89	95.48	5.89	Baa3	BBB-	WR	BBB-	STABLE	STABLE	1	29-Sep-15	ACT/ACT	29-Sep-22	29-Sep-23	Y	NA	29-Jun-25	100,000	0	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Transportation	BRITAIN	GERMANY
STANDARD CHARTERED PLC	3.2	17-Apr-25	2.2	USD	XS1219971774	XS1219971774 ISIN	96.10	5.11	96.10	5.11	A3	BBB+	NA	BBB+	STABLE	STABLE	2	17-Apr-15	ISMA-30/360	17-Oct-22	17-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	4.05	12-Apr-26	3.2	USD	XS1395052639	XS1395052639 ISIN	98.04	4.72	98.04	4.72	A3	BBB+	NA	BBB+	STABLE	STABLE	2	12-Apr-16	ISMA-30/360	12-Oct-22	12-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	4.644	1-Apr-31	8.1	USD	XS2150091739	XS2150091739 ISIN	96.02	5.67	96.02	5.67	A3	BBB+	NA	BBB+	STABLE	STABLE	2	31-Mar-20	ISMA-30/360	1-Oct-22	1-Apr-23	Y	NA	1-Apr-30	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	2.608	12-Jan-28	4.9	USD	XS2428496637	XS2428496637 ISIN	90.41	5.49	90.41	5.49	A3	BBB+	NA	BBB+	STABLE	STABLE	2	12-Jan-22	ISMA-30/360	12-Jan-23	12-Jul-23	Y	NA	12-Jan-27	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	3.971	30-Mar-26	3.1	USD	USG84228FD51	USG84228FD51 ISIN	98.12	5.40	98.12	5.40	A3	BBB+	NA	BBB+	STABLE	STABLE	2	30-Mar-22	ISMA-30/360 NONEOM	30-Sep-22	30-Mar-23	Y	NA	30-Mar-25	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	7.776	16-Nov-25	2.8	USD	USG84228FH65	USG84228FH65 ISIN	104.44	6.07	104.44	6.07	A3	BBB+	NA	BBB+	STABLE	STABLE	2	16-Nov-22	ISMA-30/360	16-Nov-22	16-May-23	Y	NA	16-Nov-24	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	7.767	16-Nov-28	5.8	USD	USG84228FL77	USG84228FL77 ISIN	110.14	5.76	110.14	5.76	A3	BBB+	NA	BBB+	STABLE	STABLE	2	16-Nov-22	ISMA-30/360	16-Nov-22	16-May-23	Y	NA	16-Nov-27	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	BRITAIN	UNITED KINGDOM
STANDARD CHARTERED PLC	4.3	19-Feb-27	4.0	USD	XS1480699641	XS1480699641 ISIN	99.01	4.57	99.01	4.57	Baa2	BBB-	NA	BBB+	STABLE	STABLE	2	19-Aug-16	ISMA-30/360	19-Aug-22	19-Feb-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Subordinated	Banks	BRITAIN	UNITED KINGDOM
STATE BANK INDIA/LONDON	4.875	17-Apr-24	1.2	USD	USY81647AB84	USY81647AB84 ISIN	99.37	5.42	99.37	5.42	Baa3	BBB-	NA	NA	STABLE	NA	2	17-Apr-14	ISMA-30/360	17-Oct-22	17-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	INDIA	INDIA
STATE BANK INDIA/LONDON	4.5	28-Sep-23	0.6	USD	XS1856795510	XS1856795510 ISIN	99.52	5.26	99.52	5.26	Baa3	BBB-	NA	NA	STABLE	NA	2	28-Sep-18	ISMA-30/360	28-Sep-22	28-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Banks	INDIA	INDIA
STATE OF QATAR	9.75	15-Jun-30	7.3	USD	XS0113419690	XS0113419690 ISIN	135.03	4.17	135.03	4.17	Aa3	AA	NA	AA	POS	STABLE	2	29-Jun-00	ISMA-30/360	15-Dec-22	15-Jun-23	NA	NA	NA	10,000	1	1,000	NA	EURO-DOLLAR	Sr Unsecured	Sovereign	QATAR	QATAR
STATE OF QATAR	5.103	23-Apr-48	25.2	USD	XS1807174559	XS1807174559 ISIN	103.50	4.86	103.50	4.86	Aa3	AA	NA	AA	POS	STABLE	2	23-Apr-18	ISMA-30/360	23-Oct-22	23-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Sovereign	QATAR	QATAR
SUMITOMO MITSUI FINL GRP	3.446	11-Jan-27	3.9	USD	US86562MAN02	US86562MAN02 ISIN	94.86	4.90	94.86	4.90	A1	A-	NA	A-	STABLE	STABLE	2	12-Jan-17	30/360	11-Jan-23	11-Jul-23	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	JAPAN	JAPAN
TENCENT HOLDINGS LTD	3.595	19-Jan-28	4.9	USD	US88032XAG97	US88032XAG97 ISIN	93.91	5.00	93.91	5.00	A1	A+	A1	A+	STABLE	STABLE	2	19-Jan-18	ISMA-30/360	19-Jan-23	19-Jul-23	Y	NA	19-Oct-27	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Internet	CAYMAN ISLANDS	CHINA
TENCENT MUSIC ENT GRP	2	3-Sep-30	7.6	USD	US88034PAB58	US88034PAB58 ISIN	80.26	5.19	80.26	5.19	A2	A	NA	A	STABLE	STABLE	2	3-Sep-20	ISMA-30/360	3-Sep-22	3-Mar-23	Y	NA	3-Jun-30	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Internet	CAYMAN ISLANDS	CHINA
THAMES WATER UTIL FIN	1.875	24-Jan-24	1.0	GBP	XS1555168282	XS1555168282 ISIN	97.50	4.61	97.50	4.61	Baa1	BBB	NA	NA	STABLE	NA	1	24-Jan-17	ACT/ACT	24-Jan-23	24-Jan-24	NA	NA	NA	100,000	0	1,000	MULTIPLE GUARANTORS	EURO MTN	1st lien	Water	BRITAIN	UNITED KINGDOM
TOYOTA MOTOR CREDIT CORP	5.45	10-Nov-27	4.8	USD	US89236TKL88	US89236TKL88 ISIN	103.67	4.58	103.67	4.58	A1	A+	NA	A+	STABLE	STABLE	2	10-Nov-22	30/360	10-Nov-22	10-May-23	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Auto Manufacturers	UNITED STATES	JAPAN
TOYOTA MOTOR CREDIT CORP	4.625	12-Jan-28	4.9	USD	US89236TKQ75	US89236TKQ75 ISIN	100.46	4.52	100.46	4.52	A1	A+	NA	A+	STABLE	STABLE	2	12-Jan-23	30/360	12-Jan-23	12-Jul-23	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Auto Manufacturers	UNITED STATES	JAPAN
UBS GROUP AG	4.125	24-Sep-25	2.6	USD	USG91703AB73	USG91703AB73 ISIN	97.74	5.05	97.74	5.05	A3u	A-	NA	A-	STABLE	STABLE	2	24-Sep-15	ISMA-30/360	24-Sep-22	24-Mar-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	SWITZERLAND	SWITZERLAND
UBS GROUP AG	4.125	15-Apr-26	3.2	USD	USG91703AK72	USG91703AK72 ISIN	97.35	5.04	97.35	5.04	A3u	A-	NA	A-	STABLE	STABLE	2	5-Apr-16	ISMA-30/360	15-Oct-22	15-Apr-23	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	SWITZERLAND	SWITZERLAND
UBS GROUP AG	4.253	23-Mar-28	5.1	USD	USH4209UAC02	USH4209UAC02 ISIN	96.05	5.14	96.05	5.14	A3u	A-	NA	A-	STABLE	STABLE	2	23-Mar-17	ISMA-30/360	23-Sep-22	23-Mar-23	Y	NA	23-Mar-27	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	SWITZERLAND	SWITZERLAND
UBS GROUP AG	4.703	5-Aug-27	4.5	USD	USH42097DK09	USH42097DK09 ISIN	98.43	5.55	98.43	5.55	NA	A-	NA	A-	STABLE	STABLE	2	5-Aug-22	ISMA-30/360	5-Feb-23	5-Aug-23	Y	NA	5-Aug-26	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Banks	SWITZERLAND	SWITZERLAND
UNITED KINGDOM GILT	2.25	7-Sep-23	0.6	GBP	GB00B7Z53659	GB00B7Z53659 ISIN	99.29	3.51	99.29	3.51	Aa3u	NA	NA	AAu	NEG	NEG	2	12-Jun-13	ACT/ACT	7-Sep-22	7-Mar-23	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM
UNITED KINGDOM GILT	2.75	7-Sep-24	1.6	GBP	GB00BHBFH458	GB00BHBFH458 ISIN	98.96	3.44	98.96	3.44	Aa3u	NA	NA	AAu	NEG	NEG	2	12-Mar-14	ACT/ACT	7-Sep-22	7-Mar-23	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM
UNITED MEXICAN STATES	1.75	17-Apr-28	5.2	EUR	XS1751001139	XS1751001139 ISIN	90.81	3.73	90.81	3.73	Baa2	BBB	NA	BBB	STABLE	STABLE	1	17-Jan-18	ISDA ACT/ACT	17-Apr-22	17-Apr-23	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Sovereign	MEXICO	MEXICO
UNITED MEXICAN STATES	1.125	17-Jan-30	6.9	EUR	XS2104886341	XS2104886341 ISIN	83.29	3.92	83.29	3.92	Baa2	NA	NA	BBB	STABLE	STABLE	1	17-Jan-20	ISDA ACT/ACT	17-Jan-23	17-Jan-24	Y	NA	17-Oct-29	100,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	MEXICO	MEXICO
UNITED MEXICAN STATES	1.35	18-Sep-27	4.6	EUR	XS2135361686	XS2135361686 ISIN	91.31	3.42	91.31	3.42	Baa2	BBB	NA	BBB	STABLE	STABLE	1	18-Sep-20	ACT/ACT	18-Sep-22	18-Sep-23	Y	NA	18-Jun-27	100,000	0	1,000	NA	GLOBAL	Sr Unsecured	Sovereign	MEXICO	MEXICO
US TREASURY N/B	2.125	15-May-25	2.3	USD	US912828XB14	US912828XB14 ISIN	95.38	4.29	95.38	4.29	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-May-15	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.625	15-Feb-26	3.0	USD	US912828P469	US912828P469 ISIN	93.14	4.06	93.14	4.06	Aaa	NA	NA	AA+u	STABLE	STABLE	2	16-Feb-16	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.5	15-Aug-26	3.5	USD	US9128282A70	US9128282A70 ISIN	91.98	3.96	91.98	3.96	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Aug-16	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.25	31-Jul-23	0.5	USD	US912828S927	US912828S927 ISIN	98.33	4.84	98.33	4.84	Aaa	NA	NA	AA+u	STABLE	STABLE	2	1-Aug-16	ACT/ACT	31-Jan-23	31-Jul-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2	15-Nov-26	3.8	USD	US912828U246	US912828U246 ISIN	93.28	3.94	93.28	3.94	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Nov-16	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.75	15-Feb-28	5.0	USD	US9128283W81	US9128283W81 ISIN	95.17	3.82	95.17	3.82	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Feb-18	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3	15-Aug-48	25.5	USD	US912810SD19	US912810SD19 ISIN	87.05	3.80	87.05	3.80	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Aug-18	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.875	15-May-49	26.3	USD	US912810SH23	US912810SH23 ISIN	85.31	3.76	85.31	3.76	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-May-19	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3	15-Feb-49	26.0	USD	US912810SF66	US912810SF66 ISIN	87.33	3.77	87.33	3.77	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Feb-19	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.375	15-May-29	6.3	USD	US9128286T26	US9128286T26 ISIN	92.30	3.77	92.30	3.77	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-May-19	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.625	15-Feb-29	6.0	USD	US9128286B18	US9128286B18 ISIN	93.84	3.78	93.84	3.78	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Feb-19	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.25	15-Aug-49	26.5	USD	US912810SJ88	US912810SJ88 ISIN	74.83	3.76	74.83	3.76	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Aug-19	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.625	15-Aug-29	6.5	USD	US912828YB05	US912828YB05 ISIN	88.19	3.68	88.19	3.68	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Aug-19	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.5	15-Feb-30	7.0	USD	US912828Z948	US912828Z948 ISIN	86.83	3.64	86.83	3.64	Aaa	NA	NA	AA+u	STABLE	STABLE	2	18-Feb-20	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	4.625	15-Feb-40	17.0	USD	US912810QE10	US912810QE10 ISIN	111.92	3.68	111.92	3.68	Aaa	NA	NA	AA+u	STABLE	STABLE	2	16-Feb-10	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2	15-Feb-50	27.0	USD	US912810SL35	US912810SL35 ISIN	70.48	3.75	70.48	3.75	NA	NA	NA	AA+u	STABLE	STABLE	2	18-Feb-20	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.25	15-May-50	27.3	USD	US912810SN90	US912810SN90 ISIN	57.95	3.72	57.95	3.72	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-May-20	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	0.625	15-May-30	7.3	USD	US912828ZQ64	US912828ZQ64 ISIN	80.84	3.65	80.84	3.65	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-May-20	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.125	15-May-40	17.3	USD	US912810SR05	US912810SR05 ISIN	65.94	3.84	65.94	3.84	Aaa	NA	NA	AA+u	STABLE	STABLE	2	1-Jun-20	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.125	15-Feb-31	8.0	USD	US91282CBL46	US91282CBL46 ISIN	83.22	3.55	83.22	3.55	Aaa	NA	NA	AA+u	STABLE	STABLE	2	16-Feb-21	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	0.875	30-Sep-26	3.6	USD	US91282CCZ23	US91282CCZ23 ISIN	89.66	3.96	89.66	3.96	Aaa	NA	NA	AA+u	STABLE	STABLE	2	30-Sep-21	ACT/ACT	30-Sep-22	31-Mar-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.25	15-Aug-31	8.5	USD	US91282CCS89	US91282CCS89 ISIN	82.92	3.60	82.92	3.60	Aaa	NA	NA	AA+u	STABLE	STABLE	2	16-Aug-21	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2	15-Aug-51	28.5	USD	US912810SZ21	US912810SZ21 ISIN	69.81	3.73	69.81	3.73	Aaa	NA	NA	AA+u	STABLE	STABLE	2	16-Aug-21	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.375	15-Nov-31	8.8	USD	US91282CDJ71	US91282CDJ71 ISIN	83.27	3.62	83.27	3.62	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Nov-21	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.875	15-Nov-51	28.8	USD	US912810TB44	US912810TB44 ISIN	67.56	3.72	67.56	3.72	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Nov-21	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.25	31-Dec-26	3.9	USD	US91282CDQ15	US91282CDQ15 ISIN	90.45	3.92	90.45	3.92	Aaa	NA	NA	AA+u	STABLE	STABLE	2	31-Dec-21	ACT/ACT	31-Dec-22	30-Jun-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.875	28-Feb-27	4.1	USD	US91282CEC10	US91282CEC10 ISIN	92.45	3.91	92.45	3.91	Aaa	NA	NA	AA+u	STABLE	STABLE	2	28-Feb-22	ACT/ACT	31-Aug-22	28-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	1.875	15-Feb-32	9.0	USD	US91282CDY49	US91282CDY49 ISIN	86.64	3.63	86.64	3.63	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Feb-22	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.25	15-Feb-52	29.0	USD	US912810TD00	US912810TD00 ISIN	74.00	3.72	74.00	3.72	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Feb-22	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.5	30-Apr-24	1.2	USD	US91282CEK36	US91282CEK36 ISIN	97.27	4.82	97.27	4.82	Aaa	NA	NA	AA+u	STABLE	STABLE	2	2-May-22	ACT/ACT	31-Oct-22	30-Apr-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	0.25	15-Jun-24	1.3	USD	US91282CCG42	US91282CCG42 ISIN	94.16	4.78	94.16	4.78	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Jun-21	ACT/ACT	15-Dec-22	15-Jun-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3.625	15-Feb-44	21.0	USD	US912810RE01	US912810RE01 ISIN	96.47	3.87	96.47	3.87	Aaa	NA	NA	AA+u	STABLE	STABLE	2	18-Feb-14	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	NA	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3.625	15-Aug-43	20.5	USD	US912810RC45	US912810RC45 ISIN	96.72	3.86	96.72	3.86	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Aug-13	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3.75	15-Nov-43	20.8	USD	US912810RD28	US912810RD28 ISIN	98.38	3.86	98.38	3.86	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Nov-13	ACT/ACT	15-Nov-22	15-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.875	15-Jun-25	2.3	USD	US91282CEU18	US91282CEU18 ISIN	96.98	4.24	96.98	4.24	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Jun-22	ACT/ACT	15-Dec-22	15-Jun-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.5	31-May-24	1.3	USD	US91282CER88	US91282CER88 ISIN	97.12	4.80	97.12	4.80	Aaa	NA	NA	AA+u	STABLE	STABLE	2	31-May-22	ACT/ACT	30-Nov-22	31-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3	30-Jun-24	1.4	USD	US91282CEX56	US91282CEX56 ISIN	97.67	4.75	97.67	4.75	Aaa	NA	NA	AA+u	STABLE	STABLE	2	30-Jun-22	ACT/ACT	31-Dec-22	30-Jun-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.25	31-Mar-24	1.1	USD	US91282CEG24	US91282CEG24 ISIN	97.18	4.83	97.18	4.83	Aaa	NA	NA	AA+u	STABLE	STABLE	2	31-Mar-22	ACT/ACT	30-Sep-22	31-Mar-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.625	31-Dec-23	0.9	USD	US9128285U08	US9128285U08 ISIN	98.06	4.87	98.06	4.87	Aaa	NA	NA	AA+u	STABLE	STABLE	2	31-Dec-18	ACT/ACT	31-Dec-22	30-Jun-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.375	15-Aug-24	1.5	USD	US912828D564	US912828D564 ISIN	96.64	4.69	96.64	4.69	Aaa	NA	NA	AA+u	STABLE	STABLE	2	15-Aug-14	ACT/ACT	15-Aug-22	15-Feb-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	3	31-Jul-24	1.5	USD	US91282CFA45	US91282CFA45 ISIN	97.59	4.71	97.59	4.71	NA	NA	NA	AA+u	STABLE	STABLE	2	1-Aug-22	ACT/ACT	31-Jan-23	31-Jul-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	2.75	31-May-23	0.3	USD	US9128284S60	US9128284S60 ISIN	99.43	4.61	99.43	4.61	Aaa	NA	NA	AA+u	STABLE	STABLE	2	31-May-18	ACT/ACT	30-Nov-22	31-May-23	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES
US TREASURY N/B	4.25	30-Sep-24	1.6	USD	US91282CFN65	US91282CFN65 ISIN	99.42	4.62	99.42	4.62	Aaa	NA	NA	AA+u	STABLE	STABLE	2	30-Sep-22	ACT/ACT	30-Sep-22	31-Mar-23	NA	NA	NA	100	1	100	NA	US GOVT	NA	Sovereign	UNITED STATES	UNITED STATES
VERIZON COMMUNICATIONS	3.15	22-Mar-30	7.1	USD	US92343VFE92	US92343VFE92 ISIN	90.13	4.80	90.13	4.80	Baa1	BBB+	Baa1	BBB+	STABLE	STABLE	2	20-Mar-20	30/360	22-Sep-22	22-Mar-23	Y	NA	22-Dec-29	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Telecommunications	UNITED STATES	UNITED STATES
VERIZON COMMUNICATIONS	3	22-Mar-27	4.1	USD	US92343VFF67	US92343VFF67 ISIN	93.92	4.64	93.92	4.64	Baa1	BBB+	Baa1	BBB+	STABLE	STABLE	2	20-Mar-20	30/360	22-Sep-22	22-Mar-23	Y	NA	22-Jan-27	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Telecommunications	UNITED STATES	UNITED STATES
VIGOROUS CHAMP INTL LTD	4.25	28-May-29	6.3	USD	XS1994698436	XS1994698436 ISIN	91.81	5.82	91.81	5.82	Baa2	NA	NA	NA	STABLE	NA	2	28-May-19	ISMA-30/360	28-Nov-22	28-May-23	NA	NA	NA	200,000	0	1,000	CN PING AN INSUR OVERSEA	EURO MTN	Sr Unsecured	Insurance	BRITISH VIRGIN	CHINA
VOLKSWAGEN FIN SERV AG	2.25	1-Oct-27	4.6	EUR	XS1972547696	XS1972547696 ISIN	94.61	3.53	94.61	3.53	A3	BBB+	NA	BBB+	STABLE	STABLE	1	1-Apr-19	ACT/ACT	1-Oct-22	1-Oct-23	NA	NA	NA	1,000	1	1,000	NA	EURO MTN	Sr Unsecured	Auto Manufacturers	GERMANY	GERMANY
VOLKSWAGEN FIN SERV NV	2.25	12-Apr-25	2.2	GBP	XS1596735701	XS1596735701 ISIN	94.97	4.74	94.97	4.74	A3	BBB+	NA	NA	STABLE	NA	1	12-Apr-17	ACT/ACT	12-Apr-22	12-Apr-23	NA	NA	NA	1,000	1	1,000	VOLKSWAGEN FIN SERV AG	EURO MTN	Sr Unsecured	Auto Manufacturers	NETHERLANDS	GERMANY
VOLKSWAGEN INTL FIN NV	1.875	30-Mar-27	4.1	EUR	XS1586555945	XS1586555945 ISIN	93.55	3.58	93.55	3.58	A3	BBB+	NA	NA	STABLE	NA	1	30-Mar-17	ACT/ACT	30-Mar-22	30-Mar-23	NA	NA	NA	100,000	0	100,000	VOLKSWAGEN AG	EURO-ZONE	Sr Unsecured	Auto Manufacturers	NETHERLANDS	GERMANY
VOLKSWAGEN INTL FIN NV	3	11-Apr-29	6.2	EUR	XS1055445966	XS1055445966 ISIN	95.09	3.91	95.09	3.91	A3	BBB+	NA	NA	STABLE	NA	1	11-Apr-14	ACT/ACT	11-Apr-22	11-Apr-23	NA	NA	NA	100,000	0	100,000	VOLKSWAGEN AG	EURO MTN	Sr Unsecured	Auto Manufacturers	NETHERLANDS	GERMANY
VOLKSWAGEN LEASING GMBH	2.625	15-Jan-24	0.9	EUR	XS1014610254	XS1014610254 ISIN	99.46	3.22	99.46	3.22	A3	BBB+	NA	NA	STABLE	NA	1	15-Jan-14	ACT/ACT	15-Jan-23	15-Jan-24	NA	NA	NA	1,000	1	1,000	VOLKSWAGEN FIN SERV AG	EURO MTN	Sr Unsecured	Auto Manufacturers	GERMANY	GERMANY
WEIBO CORP	3.375	8-Jul-30	7.4	USD	US948596AE12	US948596AE12 ISIN	85.35	5.84	85.35	5.84	Baa2	BBB	Baa2	BBB	NEG	STABLE	2	8-Jul-20	ISMA-30/360	8-Jan-23	8-Jul-23	Y	NA	8-Apr-30	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Internet	CAYMAN ISLANDS	CHINA
WELLS FARGO & COMPANY	2	28-Jul-25	2.5	GBP	XS1457522727	XS1457522727 ISIN	94.38	4.46	94.38	4.46	A1	BBB+	A1	BBB+	STABLE	STABLE	1	26-Jul-16	ACT/ACT	28-Jul-22	28-Jul-23	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
WELLS FARGO & COMPANY	4.1	3-Jun-26	3.3	USD	US94974BFY11	US94974BFY11 ISIN	98.01	4.75	98.01	4.75	A3	BBB	A1	BBB+	STABLE	STABLE	2	3-Jun-14	30/360	3-Dec-22	3-Jun-23	NA	NA	NA	1,000	1	1,000	NA	DOMESTIC MTN	Subordinated	Banks	UNITED STATES	UNITED STATES
WELLS FARGO & COMPANY	2.125	24-Sep-31	8.6	GBP	XS2055646678	XS2055646678 ISIN	81.53	4.79	81.53	4.79	A1	BBB+	A1	BBB+	STABLE	STABLE	1	24-Sep-19	ACT/ACT	24-Sep-22	24-Sep-23	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Banks	UNITED STATES	UNITED STATES