

LIST OF FIXED INCOME SECURITIES

Version - May 2024



Issuer	Con	Maturity	Tenor	Currency	ISIN	Ind Ask Price	Ind Yield to Maturity	Issue Rte S&P	Issuer Rte S&P	S&P Outlook	Con Freq	Issue Dt	Day Count	Prev Con Dt	Net Con Dt	Call Feature	Call Freq	Net Call Dt	Min Price	Min	Min Incr	Guarantor	Mkt Issue	Pay Bank	Industry	Issuer Country	Parent Country
ABU DHABI COMMERCIAL BANK	5.375	18-Jun-28	4.20	USD	XS2618381304	91.79	5.41	A-	AA	Stable	2	18-Jun-23	ISMA-/30/360	18-Jun-23	18-Jun-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Banks	UAE	UNITED ARAB EMIRATES
ABU DHABI GOVT INT'L	3.125	3-May-26	2.00	USD	XS140292746	96.09	5.21	AA	AA	Stable	2	3-May-24	ISMA-/30/360	3-May-24	3-May-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES
ABU DHABI GOVT INT'L	4.125	11-Oct-47	23.40	USD	XS1068899035	90.29	5.66	AA	AA	Stable	2	11-Oct-17	ISMA-/30/360	11-Apr-24	11-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES
ABU DHABI GOVT INT'L	3.125	10-Sep-49	23.40	USD	XS1068899035	90.29	5.66	AA	AA	Stable	2	10-Sep-19	ISMA-/30/360	10-Sep-24	10-Sep-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES
ABU DHABI GOVT INT'L	3.125	16-Apr-30	6.00	USD	XS1253081068	90.08	5.07	AA	AA	Stable	2	16-Apr-20	ISMA-/30/360	16-Apr-24	16-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES
ABU DHABI GOVT INT'L	3.875	16-Apr-50	26.00	USD	XS125308242	89.78	5.67	AA	AA	Stable	2	16-Apr-20	ISMA-/30/360	16-Apr-24	16-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES
ABU DHABI GOVT INT'L	2.500	16-Apr-25	1.00	USD	XS125308085	97.91	5.36	AA	AA	Stable	2	16-Apr-20	ISMA-/30/360	16-Apr-24	16-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES
ABU DHABI NATIONAL ENERGY	3.875	6-May-24	0.00	USD	XS1074353152	100.00	N/A	NR	NR	N/A	2	6-May-24	ISMA-/30/360	6-May-24	6-May-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Electric	UAE	UNITED ARAB EMIRATES
ABU DHABI NATIONAL ENERGY	4.375	22-Jun-26	2.10	USD	XS1435072464	97.96	5.42	NR	NR	N/A	2	22-Jun-16	ISMA-/30/360	22-Dec-23	22-Jun-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Unsecured	Electric	UAE	UNITED ARAB EMIRATES
ABU DHABI NATIONAL ENERGY	4.375	23-Apr-25	1.00	USD	XS1808973754	98.69	5.37	NR	NR	N/A	2	23-Apr-18	ISMA-/30/360	23-Apr-24	23-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Electric	UAE	UNITED ARAB EMIRATES
ABU DHABI NATIONAL ENERGY	2.000	23-Apr-28	2.00	USD	XS1333881284	98.24	5.37	NR	NR	N/A	2	23-Apr-18	ISMA-/30/360	23-Apr-24	23-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Electric	UAE	UNITED ARAB EMIRATES
ANA GROUP LTD	5.625	25-Oct-27	3.50	USD	US003131MMAN9	100.97	5.32	A+	Stable	2	25-Oct-22	ISMA-/30/360	25-Apr-24	25-Oct-24	Y	A	25-Sep-27	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Insurance	HONG KONG	HONG KONG	
ANA GROUP LTD	4.950	4-Apr-33	8.90	USD	US003131MMAR6	99.54	5.39	A+	Stable	2	4-Apr-23	ISMA-/30/360	4-Apr-24	4-Oct-24	Y	NA	4-Apr-33	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Insurance	HONG KONG	HONG KONG	
AIRPORT AUTHORITY HK	4.875	12-Jan-26	1.70	USD	US000400AAK45	99.04	5.39	A+	Stable	2	12-Jan-24	ISMA-/30/360	12-Jan-24	12-Jan-24	Y	NA	12-Jan-26	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Sovereign	HONG KONG	HONG KONG	
AIRPORT AUTHORITY HK	4.875	23-Jan-30	7.70	USD	US000400AKG27	98.02	5.40	A+	Stable	2	12-Jan-23	ISMA-/30/360	12-Jan-24	12-Jan-24	Y	NA	23-Jan-30	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Sovereign	HONG KONG	HONG KONG	
AIRPORT AUTHORITY HK	4.875	12-Jan-33	8.70	USD	US000400AAK40	98.66	5.07	A+	Stable	2	12-Jan-23	ISMA-/30/360	12-Jan-24	12-Jan-24	Y	NA	12-Oct-32	200,000	0	1,000	NA	EURO DOLLAR	Unsecured	Sovereign	HONG KONG	HONG KONG	
ALIBABA GROUP HOLDING	3.600	18-Nov-24	0.60	USD	US01609WAGS0	98.75	5.83	A+	Stable	2	25-Nov-15	ISMA-/30/360	28-Nov-23	28-May-24	Y	NA	28-Aug-24	2,000	0	1,000	NA	GLOBAL	Unsecured	Internet	CAVMAAN ISLANDS	CHINA	
ALIBABA GROUP HOLDING	3.600	4-Dec-27	3.72	USD	US01609WAT99	98.75	5.83	A+	Stable	2	4-Dec-17	ISMA-/30/360	4-Dec-23	4-Dec-23	Y	NA	4-Dec-27	2,000	0	1,000	NA	GLOBAL	Unsecured	Internet	CAVMAAN ISLANDS	CHINA	
ALIBABA GROUP HOLDING	2.125	9-Feb-31	6.80	USD	US01609WAO22	91.04	5.52	A+	Stable	2	9-Feb-21	ISMA-/30/360	9-Feb-24	9-Aug-24	Y	NA	9-Nov-30	2,000	0	1,000	NA	GLOBAL	Unsecured	Internet	CAVMAAN ISLANDS	CHINA	
ALPHABET INC	3.998	15-Aug-26	2.30	USD	US02079KAC18	99.58	5.00	A+	Stable	2	9-Aug-16	ISMA-/30/360	15-Feb-24	15-May-24	Y	NA	15-May-26	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
ALTRA GROUP INC	1.400	6-May-30	6.00	USD	US02209B185	82.35	5.13	BBB	BBB	POS	2	6-May-10	ISMA-/30/360	6-May-24	6-May-24	Y	NA	6-Feb-30	2,000	1	1,000	PHILIP MORRIS USA INC	GLOBAL	Unsecured	Agriculture	UNITED STATES	UNITED STATES
ALTRA GROUP INC	8.875	9-Nov-33	9.50	USD	US02209B8831	106.10	5.02	BBB	BBB	POS	2	1-Nov-23	ISMA-/30/360	1-May-24	1-Nov-24	Y	NA	1-Aug-33	2,000	1	1,000	PHILIP MORRIS USA INC	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES
AMAZON.COM INC	4.000	29-Nov-24	0.60	USD	US023135CM69	98.66	5.31	AA	Stable	2	1-Dec-22	ISMA-/30/360	29-Nov-23	29-May-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
AMAZON.COM INC	4.600	1-Dec-25	1.60	USD	US023135CM43	98.18	5.14	AA	Stable	2	1-Dec-22	ISMA-/30/360	1-Dec-23	1-Jun-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
AMAZON.COM INC	4.550	1-Dec-27	1.60	USD	US023135CM90	98.60	4.98	AA	Stable	2	1-Dec-22	ISMA-/30/360	1-Dec-23	1-Jun-24	Y	NA	1-May-27	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
AMAZON.COM INC	4.650	1-Dec-29	5.60	USD	US023135CO73	98.65	4.93	AA	Stable	2	1-Dec-22	ISMA-/30/360	1-Dec-23	1-Jun-24	Y	NA	1-Oct-29	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
AMAZON.COM INC	3.600	13-Apr-32	8.00	USD	US023135CH74	90.43	5.08	AA	Stable	2	13-Apr-22	ISMA-/30/360	13-Apr-24	13-Oct-24	Y	NA	13-Apr-32	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
AMAZON.COM INC	4.200	1-Dec-32	3.60	USD	US023135CM96	98.60	4.98	AA	Stable	2	1-Dec-22	ISMA-/30/360	1-Dec-23	1-Jun-24	Y	NA	1-May-32	2,000	1	1,000	NA	GLOBAL	Unsecured	Internet	UNITED STATES	UNITED STATES	
AMERICAN EXPRESS CO	5.389	28-Jul-27	3.20	USD	US025816DC18	96.43	5.78	BBB+	BBB+	Stable	2	1-Feb-20	ISMA-/30/360	28-Jul-26	28-Jul-26	Y	A	28-Jul-26	2,000	1	1,000	NA	GLOBAL	Unsecured	Diversified Fin Serv	UNITED STATES	UNITED STATES
AP MOLLEMAERK A/S	4.500	20-Jun-29	5.10	USD	US04795AF58	96.42	5.30	BBB+	BBB+	Stable	2	20-Jun-19	ISMA-/30/360	20-Jun-23	20-Jun-24	Y	NA	20-Mar-29	2,000	1	1,000	NA	EURO DOLLAR	Unsecured	Transportation	DENMARK	DENMARK
APPLE INC	3.250	8-Aug-29	3.30	USD	US037813EN61	92.18	4.95	A+	Stable	2	8-Aug-22	ISMA-/30/360	8-Feb-24	8-Aug-24	Y	NA	8-Jun-29	2,000	1	1,000	NA	GLOBAL	Unsecured	Computers	UNITED STATES	UNITED STATES	
APPLE INC	4.421	6-May-26	2.00	USD	US037813EN61	92.18	4.95	A+	Stable	2	6-May-26	ISMA-/30/360	8-May-24	8-May-24	Y	NA	8-May-24	2,000	1	1,000	NA	GLOBAL	Unsecured	Computers	UNITED STATES	UNITED STATES	
ARCELORMITTAL	4.420	16-Jul-29	5.20	USD	US03938BL672	94.25	5.53	BBB-	BBB-	POS	2	16-Jul-19	ISMA-/30/360	16-Jun-24	16-Jul-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Iron/Steel	LUXEMBOURG	LUXEMBOURG
ASTRAZENECA PLC	3.375	16-Feb-25	1.50	USD	US045831A227	97.17	5.31	A-	Stable	2	16-Feb-15	ISMA-/30/360	16-Nov-23	16-May-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Pharmaceuticals	BRITAIN	UNITED KINGDOM	
AT&T INC	5.500	15-Mar-27	1.90	GBP	XS0291949130	99.03	5.18	BBB	BBB	Stable	2	15-Mar-27	ISMA-/30/360	15-Mar-27	15-Mar-27	Y	NA	15-Mar-27	50,000	0	1,000	NA	EURO NON-DOLLAR	Unsecured	Telecommunications	UNITED STATES	UNITED STATES
AT&T INC	5.539	30-Feb-26	1.80	USD	US02068RM46	99.93	5.28	BBB	BBB	Stable	2	22-Feb-23	ISMA-/30/360	20-Feb-24	20-Aug-24	Y	NA	10-May-24	2,000	1	1,000	NA	GLOBAL	Unsecured	Telecommunications	UNITED STATES	UNITED STATES
BAIDU INC	4.125	30-Jun-25	1.20	USD	US056762AG38	98.12	5.81	NA	NA	Stable	2	30-Jun-15	ISMA-/30/360 NONCOM	30-Oct-23	30-Jun-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Unsecured	Internet	CAVMAAN ISLANDS	CHINA
BANCO SANTANDER SA	4.375	23-Apr-28	3.80	USD	US05964H418	99.88	5.18	A+	Stable	2	23-Apr-18	ISMA-/30/360	23-Apr-24	23-Apr-24	Y	NA	23-Apr-28	200,000	0	1,000	NA	GLOBAL	Unsecured	Bank	SPAIN	SPAIN	
BANCO SANTANDER SA	5.125	25-Jan-30	5.70	GBP	XS2579493037	98.79	5.97	A+	Stable	2	25-Jan-23	ACT/ACT	25-Jan-24	25-Jan-25	NA	NA	NA	100,000	0	100,000	NA	EURO MTN	Unsecured	Bank	SPAIN	SPAIN	
BANCO SANTANDER SA	6.938	7-Nov-33	9.50	USD	US05964H4282	107.27	5.93	A+	Stable	2	7-Nov-23	ISMA-/30/360	7-Nov-23	7-May-24	NA	NA	NA	200,000	0	200,000	NA	EURO MTN	Unsecured	Bank	SPAIN	SPAIN	
BANK OF AMERICA CORP	3.500	19-Apr-26	2.00	USD	US060516FX25	98.95	5.15	A-	Stable	2	19-Apr-16	ISMA-/30/360	19-Apr-24	19-Oct-24	Y	NA	19-Apr-26	2,000	1	1,000	NA	GLOBAL	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	3.200	15-Jul-25	1.00	USD	US060516FX25	98.95	5.15	A-	Stable	2	15-Jul-25	ISMA-/30/360	15-Jul-25	15-Jul-25	Y	NA	15-Jul-25	2,000	1	1,000	NA	GLOBAL	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	3.248	21-Oct-27	3.50	USD	US060516GA13	94.38	5.03	A-	Stable	2	21-Oct-16	ISMA-/30/360	21-Apr-24	21-Oct-24	Y	NA	21-Oct-26	2,000	1	1,000	NA	DOMESTIC MTN	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	4.250	10-Dec-26	2.60	GBP	XS020979141	97.90	5.12	A-	Stable	2	10-Dec-13	ACT/ACT	10-Dec-23	10-Jun-24	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	4.250	10-Dec-26	2.60	GBP	XS020979141	97.90	5.12	A-	Stable	2	10-Dec-13	ACT/ACT	10-Dec-23	10-Jun-24	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	5.080	20-Jan-27	2.70	USD	US060516GE19	99.00	5.00	A-	Stable	2	20-Jan-22	ISMA-/30/360	20-Jan-22	22-Jul-27	Y	NA	22-Jul-27	2,000	1	1,000	NA	GLOBAL	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	5.015	22-Jul-33	9.20	USD	US060516GY43	95.98	5.80	A-	Stable	2	22-Jul-22	ISMA-/30/360	22-Jan-24	22-Jul-24	Y	NA	22-Jul-32	2,000	1	1,000	NA	GLOBAL	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	5.265	25-Apr-29	5.00	USD	US060516H260	95.00	5.80	A-	Stable	2	25-Apr-23	ISMA-/30/360	25-Apr-23	25-Apr-23	Y	NA	25-Apr-28	2,000	1	1,000	NA	GLOBAL	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	7.000	20-Jan-30	4.30	GBP	XS0379947236	106.70	5.22	AA	Stable	2	31-Jul-08	ACT/ACT	31-Jan-24	31-Jul-24	NA	NA	NA	50,000	1	50,000	NA	EURO MTN	Unsecured	Banks	UNITED STATES	UNITED STATES	
BANK OF AMERICA CORP	2.687																										

GENERAL MOTORS FINL CO	4.000	6-Oct-26	2.40	USD	US37045XB088	96.28	5.66	BBB	BBB	STABLE	2	6-Oct-16	30/360	6-Apr-24	6-Oct-24	Y	NA	6-Jul-26	2,000	1	1,000	AMERICREDIT FINANCIAL SE	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	2.700	10-Jun-31	7.10	USD	US37045XD023	91.18	5.99	BBB	BBB	STABLE	2	10-Jun-11	30/360	10-Dec-23	10-Jun-24	Y	NA	10-Mar-31	2,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	1.500	30-Jul-27	3.50	GBP	US37384JBB77	91.42	5.92	BBB	BBB	STABLE	1	1-Apr-14	ACT/ACT	30-Jul-27	30-Jul-27	Y	NA	10-May-27	100,000	0	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	1.000	24-Feb-25	0.80	EUR	US2444426A39	97.71	6.00	BBB	BBB	STABLE	1	24-Feb-22	ACT/ACT	24-Feb-24	24-Feb-25	NA	NA	NA	10,000.0	0	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	6.400	9-Jan-23	8.70	USD	US37045XE049	102.06	6.99	BBB	BBB	STABLE	2	9-Jan-23	30/360	9-Jan-24	9-Jul-24	Y	NA	9-Oct-32	2,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	2.700	2-Aug-27	2.10	USD	US37045XD019	91.20	5.92	BBB	BBB	STABLE	2	2-Aug-27	30/360	2-Aug-27	2-Aug-27	Y	NA	10-Jun-27	100,000	0	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	4.300	13-Feb-29	4.80	EUR	US2587352340	101.94	5.84	BBB	BBB	STABLE	1	15-Feb-23	ACT/ACT	15-Feb-24	15-Feb-25	NA	NA	15-Dec-28	10,000.0	0	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	5.150	15-Aug-26	2.30	GBP	US2587351706	98.92	5.85	BBB	BBB	STABLE	1	15-Feb-23	ACT/ACT	15-Aug-23	15-Aug-24	NA	NA	NA	100,000	0	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	4.400	6-Apr-26	5.90	USD	US37045XE036	99.46	5.93	BBB	BBB	STABLE	2	6-Apr-23	30/360	6-Apr-24	6-Apr-25	Y	NA	15-Mar-26	2,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	8.100	6-Apr-30	5.90	USD	US37045XE079	99.87	5.87	BBB	BBB	STABLE	2	6-Apr-23	30/360	6-Apr-24	6-Oct-24	Y	NA	6-Feb-30	2,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	3.500	12-Jan-32	7.70	USD	US37045XD027	82.60	5.95	BBB	BBB	STABLE	2	11-Jan-22	30/360	12-Jan-24	12-Jul-24	Y	NA	12-Oct-31	2,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GENERAL MOTORS FINL CO	6.697	8-May-27	3.00	USD	US37045XE038	98.03	6.28	BBB	BBB	STABLE	4	8-Feb-24	ACT/360	8-Feb-24	8-May-24	NA	NA	NA	1,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GLENCORE FINANCE EUROPE	3.750	1-Apr-26	1.90	GBP	US3105862A23	99.91	5.90	NA	NA	STABLE	1	1-Apr-24	ACT/ACT	1-Apr-24	1-Apr-25	Y	NA	1-Jan-26	1,000	1	1,000	NA	GLOBAL	US Unsecured	Auto Manufacturers	UNITED STATES	UNITED STATES
GLENCORE FUNDING LLC	1.000	16-Apr-25	1.00	USD	US3121842349	101.21	5.89	BBB+	BBB+	STABLE	1	16-Apr-15	ISMA-30/360	16-Apr-24	16-Oct-24	NA	NA	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	US Unsecured	Mining	UNITED STATES	AUSTRALIA	
GLENCORE FUNDING LLC	4.000	27-Mar-27	2.90	USD	USU3178AB097	96.96	5.52	BBB+	BBB+	NA	NA	27-Mar-17	30/360	27-Mar-24	27-Sep-24	Y	NA	27-Dec-26	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	US Unsecured	Mining	UNITED STATES	AUSTRALIA
GLENCORE FUNDING LLC	2.875	27-Oct-27	2.90	USD	USU3178AB153	96.42	5.59	BBB+	BBB+	NA	NA	27-Oct-17	30/360	27-Mar-24	27-Sep-24	Y	NA	27-Dec-27	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	US Unsecured	Mining	UNITED STATES	AUSTRALIA
GLENCORE FUNDING LLC	4.875	12-Mar-29	4.90	USD	USU3178AB000	95.96	5.69	BBB+	BBB+	NA	NA	12-Mar-19	30/360	12-Mar-24	12-Sep-24	Y	NA	12-Dec-28	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	US Unsecured	Mining	UNITED STATES	AUSTRALIA
GLENCORE FUNDING LLC	4.500	8-May-28	4.00	USD	USU3178BBF041	99.21	5.62	BBB+	BBB+	NA	NA	8-May-23	30/360	8-Nov-23	8-May-24	Y	NA	8-Apr-28	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	US Unsecured	Mining	UNITED STATES	AUSTRALIA
GLENCORE FUNDING LLC	5.700	8-May-33	9.00	USD	USU3178BBM024	98.84	5.87	BBB+	BBB+	NA	NA	8-May-23	30/360	8-Nov-23	8-May-24	Y	NA	8-Feb-33	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	US Unsecured	Mining	UNITED STATES	AUSTRALIA
GOHL CAPITAL LTD	4.250	24-Jul-27	2.70	NAO	US3535355149	95.30	6.14	NA	NA	STABLE	2	24-Jul-17	ISMA-30/360	24-Jul-24	24-Jul-24	NA	NA	NA	1,000	0	1,000	GENTING OVERSEAS HOLD	EURO-DOLLAR	US Unsecured	Logging	UNITED STATES	MALAYSIA
GOLDMAN SACHS GROUP INC	3.500	23-Nov-25	0.70	USD	US38184BLA00	98.45	5.70	BBB+	BBB+	STABLE	2	23-Nov-15	30/360	23-Jan-24	23-Jul-24	Y	NA	23-Oct-24	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	1.500	16-Jan-26	2.50	USD	US38145GA019	99.13	5.58	BBB+	BBB+	STABLE	2	16-Jan-15	30/360	16-Nov-23	16-May-24	Y	S	16-Nov-25	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	1.850	16-Jan-27	2.70	USD	US38145L0W06	99.04	5.70	BBB+	BBB+	STABLE	2	16-Jan-17	30/360	16-Nov-23	16-May-24	Y	S	16-Nov-25	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	1.625	27-Jul-26	2.20	EUR	US3148408561	95.68	5.30	BBB+	BBB+	STABLE	1	27-Jul-23	ACT/ACT	27-Jul-23	27-Jul-24	NA	NA	NA	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	4.250	29-Jan-26	1.80	GBP	US3103262671	98.30	5.27	BBB+	BBB+	STABLE	2	29-Jan-14	ACT/ACT	29-Jan-24	29-Jul-24	NA	NA	NA	100,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	3.800	15-Mar-30	5.90	USD	US38145GV028	91.76	5.88	BBB+	BBB+	STABLE	2	19-Mar-20	ISDA SWAPS 30/360	29-Jan-24	15-Sep-29	Y	NA	15-Sep-29	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	2.383	21-Jul-32	8.20	USD	US38145GV174	98.25	5.86	BBB+	BBB+	STABLE	2	21-Jul-21	30/360	21-Jan-24	21-Jul-24	Y	NA	21-Jul-31	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	3.375	27-Mar-25	0.90	EUR	US2149207354	99.67	5.74	BBB+	BBB+	STABLE	1	27-Mar-20	ACT/ACT	27-Mar-24	27-Mar-25	NA	NA	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES	
GOLDMAN SACHS GROUP INC	2.650	21-Oct-32	8.50	USD	US38145GV086	81.33	5.85	BBB+	BBB+	STABLE	2	21-Oct-21	30/360	21-Apr-24	21-Oct-24	Y	NA	21-Oct-31	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	3.102	14-Feb-33	3.90	USD	US38145L2A04	81.49	5.84	BBB+	BBB+	STABLE	2	14-Feb-23	30/360	14-Mar-24	14-Feb-24	Y	NA	14-Mar-31	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	5.798	10-Aug-26	2.30	USD	US38145GAM24	100.05	6.04	BBB+	BBB+	STABLE	2	10-Aug-23	30/360	10-Aug-24	10-Aug-24	Y	NA	10-Aug-25	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
GOLDMAN SACHS GROUP INC	6.484	24-Oct-29	5.50	USD	US38145GA068	103.21	5.88	BBB+	BBB+	STABLE	2	24-Oct-23	30/360	24-Apr-24	24-Oct-24	Y	NA	24-Oct-28	1,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HCSG BANK LTD	5.180	15-Feb-29	5.80	USD	US3176230024	92.79	5.80	BBB+	BBB+	STABLE	2	15-Feb-24	ACT/ACT	15-Feb-24	15-Aug-24	Y	NA	15-Aug-24	2,000	1	1,000	NA	GLOBAL	US Unsecured	Oil&Gas	INDIA	INDIA
HINDUSTAN PETROLEUM CORP	4.000	12-Jul-27	3.20	USD	US1637846616	94.86	5.78	NA	NA	NA	NA	12-Jul-17	ISMA-30/360	12-Jan-24	12-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	US Unsecured	Oil&Gas	INDIA	INDIA
HP ENTERPRISE CO	4.500	15-Oct-25	1.50	USD	US41284CA091	98.92	5.68	BBB	BBB	NEG	2	30-Dec-16	30/360	15-Apr-24	15-Oct-24	Y	NA	15-Jul-25	2,000	1	1,000	NA	GLOBAL	US Unsecured	Computers	UNITED STATES	UNITED STATES
HP INC	5.500	15-Jan-33	8.70	USD	US40434AN55	96.82	5.70	BBB	BBB	STABLE	2	21-Jun-22	30/360	15-Jan-24	15-Jul-24	Y	NA	15-Oct-32	2,000	1	1,000	NA	GLOBAL	US Unsecured	Computers	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	4.800	8-May-26	1.80	GBP	US42420A0N08	91.68	5.80	BBB	BBB	STABLE	2	8-May-16	30/360	8-May-24	8-May-24	Y	NA	8-May-24	2,000	1	1,000	NA	GLOBAL	US Unsecured	Computers	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	3.900	25-May-26	2.10	USD	US40420BB043	96.80	5.56	A-	A-	STABLE	2	25-May-16	30/360	25-Nov-23	25-May-24	NA	NA	NA	20,000.0	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	1.500	20-May-24	0.10	GBP	XS042942271	100.06	5.12	A-	A-	STABLE	1	20-May-09	ACT/ACT	20-May-23	20-May-24	NA	NA	NA	50,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	2.625	8-Feb-28	2.30	GBP	US41742A9125	96.73	5.63	BBB+	BBB+	STABLE	2	8-Feb-23	30/360	8-Feb-23	8-Feb-24	Y	NA	8-Feb-23	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	4.950	31-Mar-30	5.90	USD	US40420BC048	96.63	5.63	BBB+	BBB+	STABLE	2	31-Mar-20	30/360	31-Mar-24	30-Sep-24	NA	NA	NA	20,000.0	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	2.357	18-Aug-31	7.30	USD	US40420BK033	81.44	6.10	A-	A-	STABLE	2	18-Aug-20	30/360	18-Feb-24	18-Aug-24	Y	NA	18-Mar-30	20,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	4.75	9-Jun-28	4.30	USD	US40420BC039	91.26	5.93	BBB+	BBB+	STABLE	2	9-Jun-22	ISMA-30/360	9-Jun-23	9-Jun-24	Y	NA	9-Jun-27	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	5.210	11-Aug-28	4.30	USD	US40420BD012	96.36	6.24	A-	A-	STABLE	2	11-Aug-22	30/360	11-Feb-24	11-Aug-24	Y	NA	11-Aug-27	20,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	7.336	3-Nov-26	2.50	USD	US40420BD003	102.37	6.20	A-	A-	STABLE	2	3-Nov-22	ISMA-30/360	3-Nov-23	3-May-24	Y	NA	3-Nov-25	20,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	7.390	3-Nov-28	4.50	USD	US40420BD076	101.42	6.33	A-	A-	STABLE	2	3-Nov-22	ISMA-30/360	3-Nov-23	3-May-24	Y	NA	3-Nov-27	20,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	5.402	1-Feb-33	3.30	USD	US40420BD094	101.46	6.03	A-	A-	STABLE	2	1-Feb-23	30/360	11-Feb-23	11-Aug-24	Y	NA	11-Aug-31	2,000	1	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	6.161	9-Mar-29	4.90	USD	US40420BD006	104.14	6.03	A-	A-	STABLE	2	9-Mar-23	30/360	9-Mar-24	9-Sep-24	Y	NA	9-Mar-28	20,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	6.284	9-Mar-34	9.90	USD	US40420BD088	102.72	6.00	A-	A-	STABLE	2	9-Mar-23	30/360	9-Mar-24	9-Sep-24	Y	NA	9-Mar-33	20,000	0	1,000	NA	GLOBAL	US Unsecured	Banks	UNITED STATES	UNITED STATES
HSBC HOLDINGS PLC	5.875	14-Aug-27	3.20	USD	US40420BD092	96.27	6.00	A-	A-	STABLE	2	14-Aug-23	30/360	14-Aug-24	14-Aug-24	Y	NA	14-Aug-24	2,000	1	1,000	NA	GLOBAL	US Unsecured			

MORGAN STANLEY	5.050	18-Jan-27	2.70	USD	US61747PYE243	99.14	5.95	A-	A-	STABLE	2	19-Jan-23	30/360	28-Jan-24	28-Jul-24	Y	NA	28-Jan-26	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	5.789	18-Nov-33	9.60	GBP	XS2358AB9891	102.10	5.84	A-	A-	STABLE	1	18-Nov-22	ACT/ACT	18-Nov-23	18-Nov-24	Y	NA	18-Nov-32	1,000	0	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	5.184	20-Apr-29	9.60	USD	US61747PYE243	99.07	5.84	A-	A-	STABLE	1	20-Apr-25	30/360	20-Apr-26	20-Jul-22	Y	NA	20-Apr-28	1,000	0	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	1.875	27-Apr-27	3.00	EUR	XS1608924919	99.02	3.65	A-	A-	STABLE	1	27-Apr-17	ACT/ACT	27-Apr-24	27-Apr-25	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	5.449	20-Jul-29	5.20	USD	US61747PYE243	99.07	5.84	A-	A-	STABLE	1	21-Jul-23	30/360	20-Jul-24	20-Jul-24	Y	NA	20-Jul-28	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	6.296	18-Oct-28	2.50	USD	US61747PYE243	102.40	5.88	A-	A-	STABLE	2	18-Oct-22	30/360	18-Oct-23	18-Oct-22	Y	NA	18-Oct-27	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	6.342	18-Oct-33	9.50	USD	US61747PYE243	104.25	5.88	A-	A-	STABLE	2	18-Oct-22	30/360	18-Apr-24	18-Oct-24	Y	S	18-Oct-32	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
MORGAN STANLEY	6.407	1-Nov-29	5.50	USD	US61747PYE243	101.10	5.88	A-	A-	STABLE	1	1-Nov-23	30/360	1-May-24	1-Nov-24	Y	S	1-Nov-28	1,000	1	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
NAN FUNG TREASURY LTD	1.635	27-Jul-30	1.80	EUR	XS1213397193	98.51	6.35	BBB+	BBB+	STABLE	2	27-Jul-24	ACT/ACT	27-Jul-24	27-Aug-24	Y	NA	27-Jul-26	200,000	0	1,000	NAN FUNG TREASURY LTD	EURO MTN	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
NASDAQ INC	5.000	15-Feb-32	7.80	EUR	XS2643673952	104.49	5.82	BBB+	BBB+	STABLE	1	28-Jun-23	ACT/ACT	15-Feb-24	15-Feb-25	Y	NA	15-Dec-31	100,000	0	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Diversified Fin Serv	UNITED STATES	UNITED STATES
NATIONWIDE BLDG SOCIETY	3.250	20-Jan-28	3.70	GBP	XS1347435577	93.96	3.07	A+	A+	STABLE	1	20-Jan-16	ACT/ACT	20-Jan-24	20-Jan-25	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Preferred	Savings&Loans	BRITAIN	UNITED KINGDOM
NAT GAS TRANSMISSION	1.375	6-Feb-31	6.80	GBP	XS211228676	76.79	5.58	NR	NR	NA	1	31-Jan-20	ACT/ACT	7-Feb-24	7-Feb-25	Y	NA	7-Feb-33	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Gas	BRITAIN	UNITED KINGDOM
NATWEST GROUP PLC	7.472	10-Nov-26	1.50	USD	US629057A633	102.40	6.85	BBB+	BBB+	STABLE	2	10-Nov-26	30/360	10-Nov-23	10-May-24	Y	NA	10-Nov-25	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Banks	UNITED STATES	UNITED STATES
NIL CO LTD	6.000	1-Oct-33	9.40	USD	US62878V2G43	103.52	5.52	NA	NA	STABLE	2	6-Oct-23	ISMA-30/360	6-Apr-24	6-Oct-24	Y	NA	6-Jul-33	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Telecommunications	AUSTRALIA	AUSTRALIA
NETPIX INC	4.875	15-Jun-30	6.10	USD	USU7409ADAC6	104.00	5.88	BBB+	BBB+	STABLE	2	25-Oct-19	30/360	15-Dec-23	15-Jun-24	Y	NA	15-Mar-30	2,000	1	1,000	NA	EURO-DOLLAR	Sr Unsecured	Internet	UNITED STATES	UNITED STATES
NEXT GROUP INC	4.375	1-Oct-26	5.80	USD	US1975833213	98.20	6.15	BBB+	BBB+	STABLE	2	2-Oct-23	30/360	1-Oct-24	1-Oct-24	Y	NA	4-Oct-26	2,000	1	1,000	NA	EURO NON-DOLLAR	Sr Unsecured	Retail	UNITED STATES	UNITED STATES
NOMURA HOLDINGS INC	3.103	16-Jun-30	5.70	USD	US65539HQA20	86.91	5.38	BBB+	BBB+	STABLE	2	16-Jun-20	30/360	16-Jun-24	16-Jul-24	NA	NA	NA	100,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	5.605	6-Jul-29	5.20	USD	US65539HQB25	99.31	5.76	BBB+	BBB+	STABLE	2	6-Jul-22	30/360	6-Jan-24	6-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	5.709	9-Jul-29	5.70	USD	US65539HQB25	99.31	5.76	BBB+	BBB+	STABLE	2	11-Jan-23	30/360	9-Jan-24	9-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	5.842	18-Jan-28	7.70	USD	US65539HQB25	100.44	5.71	BBB+	BBB+	STABLE	2	11-Jan-23	30/360	18-Jan-24	18-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	6.181	18-Jan-33	8.70	USD	US65539HQB41	103.70	5.64	BBB+	BBB+	STABLE	2	11-Jan-23	30/360	18-Jan-24	18-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	6.070	12-Jul-28	4.20	USD	US65539HQB47	101.30	5.71	BBB+	BBB+	STABLE	2	12-Jul-23	30/360	12-Jul-24	12-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NOMURA HOLDINGS INC	6.087	12-Jul-33	5.20	USD	US65539HQB47	101.30	5.71	BBB+	BBB+	STABLE	2	12-Jul-23	30/360	12-Jul-24	12-Jul-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Diversified Fin Serv	JAPAN	JAPAN
NPTC LTD	4.275	24-Nov-24	0.60	USD	XS114390679	98.57	5.75	BBB+	BBB+	STABLE	2	26-Nov-14	ISMA-30/360	26-Nov-23	26-May-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA
NPTC LTD	26-Feb-26	1.80	USD	XS137284603	99.80	6.22	BBB+	BBB+	STABLE	2	26-Feb-16	ISMA-30/360	26-Feb-24	26-Aug-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA	
NPTC LTD	1-Feb-27	1.80	EUR	XS151677260	95.51	6.11	BBB+	BBB+	STABLE	1	1-Feb-17	ACT/ACT	1-Feb-25	1-Feb-25	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Sr Unsecured	Electric	INDIA	INDIA	
NVIDIA CORP	2.000	15-Jun-31	7.10	USD	US67066GAN43	82.05	5.01	A+	A+	STABLE	2	16-Jun-21	30/360	15-Dec-23	15-Jun-24	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	5.60	USD	US2087717364	89.13	5.69	BBB+	BBB+	STABLE	2	5-Dec-19	ISMA-30/360	5-Dec-23	5-Jun-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Sr Unsecured	Oil&Gas	INDIA	INDIA
OIL INDIA LTD	4.000	21-Apr-27	3.20	USD	XS1563457487	99.19	5.76	NA	NA	NA	2	21-Apr-17	ISMA-30/360	21-Apr-24	21-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Oil&Gas	SINGAPORE	INDIA
ONGC VEDIAN INTERNATIONAL	5.125	4-Feb-29	4.80	USD	XS1928926079	97.85	5.49	BBB+	BBB+	STABLE	2	4-Feb-23	30/360	4-Feb-24	4-Feb-24	Y	NA	4-Feb-29	2,000	0	1,000	NA	GLOBAL	Sr Unsecured	Oil&Gas	INDIA	INDIA
ONGC VEDIAN VARNERFT	3.750	27-Jul-26	2.20	USD	XS1457499645	95.84	5.78	BBB+	BBB+	STABLE	2	27-Jul-16	ISMA-30/360	27-Jul-24	27-Jul-24	NA	NA	NA	200,000	0	1,000	OIL & NATURAL GAS CORP L	EURO-DOLLAR	Sr Unsecured	Oil&Gas	SINGAPORE	INDIA
OOREDOO INTL FINANCE	3.750	22-Jun-26	2.10	USD	XS1493574126	96.66	5.42	NA	NA	STABLE	2	22-Jun-16	ISMA-30/360	22-Dec-23	22-Jun-24	NA	NA	NA	200,000	0	1,000	OOREDOO QSC	GLOBAL	Sr Unsecured	Telecommunications	BERMUDA	UNITED STATES
ORACLE CORP	2.650	15-Jun-29	5.40	USD	US68289BMB65	102.07	5.64	BBB+	BBB+	STABLE	2	15-Jun-20	30/360	15-Jun-24	15-Jun-24	Y	NA	15-Jun-36	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Software	UNITED STATES	UNITED STATES
ORACLE CORP	2.875	25-Mar-31	6.90	USD	US68389CBK31	84.72	5.57	BBB+	BBB+	STABLE	2	24-Mar-21	30/360	25-Mar-24	25-Sep-24	Y	NA	25-Dec-30	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Software	UNITED STATES	UNITED STATES
ORACLE CORP	4.500	6-May-28	4.00	USD	US68389CBM56	97.00	5.34	BBB+	BBB+	STABLE	2	6-Feb-23	30/360	6-Nov-23	6-May-24	Y	NA	6-Apr-28	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Software	UNITED STATES	UNITED STATES
ORACLE CORP	4.650	6-May-30	6.00	USD	US68389CBK30	96.13	5.41	BBB+	BBB+	STABLE	2	6-Feb-23	30/360	6-Nov-23	6-May-24	Y	NA	6-Mar-30	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Software	UNITED STATES	UNITED STATES
ORACLE CORP	4.800	4-Feb-33	9.00	USD	US68389CBK87	98.19	5.38	BBB+	BBB+	STABLE	2	6-Feb-23	30/360	6-Nov-23	6-Aug-24	Y	NA	6-Mar-30	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Software	UNITED STATES	UNITED STATES
PEPSICO INC	3.500	21-May-28	1.20	USD	US713348RQ22	99.46	5.26	A+	A+	STABLE	2	21-May-15	30/360	21-Nov-24	21-May-24	NA	NA	NA	20,000	1	1,000	NA	EURO MTN	Sr Unsecured	Beverages	UNITED STATES	UNITED STATES
PERUSAHAAN LISTRIK NEGAR	5.450	21-Jul-28	4.10	USD	US71568QAJ07	98.92	5.89	NA	BBB	STABLE	2	21-Jul-15	ISMA-30/360	21-Nov-24	21-May-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Sr Unsecured	Electric	INDONESIA	INDONESIA
PERUSAHAAN LISTRIK NEGAR	1.875	17-Jul-29	1.00	USD	US71568QAJ07	98.92	5.89	BBB+	BBB+	STABLE	2	17-Jul-23	30/360	17-Jul-24	17-Jul-24	Y	NA	17-Jul-24	2,000	0	1,000	NA	GLOBAL	Sr Unsecured	Electric	INDONESIA	INDONESIA
PERUSAHAAN PENERBIS SRN	4.150	1-Mar-28	3.80	USD	US71567RAX23	97.02	5.23	BBB+	BBB+	STABLE	2	1-Mar-18	ISMA-30/360	1-Mar-24	1-Sep-24	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
PERUSAHAAN PENERBIS SRN	4.450	29-Mar-27	2.90	USD	US71567RAX93	97.12	5.27	NA	NA	STABLE	2	29-Mar-17	ISMA-30/360	29-Mar-24	29-Sep-24	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Sovereign	INDONESIA	INDONESIA
PFIZER INVESTMENT ENTER	4.650	19-May-23	9.00	USD	US716973AA36	99.30	5.35	BBB+	BBB+	STABLE	2	19-May-20	30/360	19-May-23	19-May-24	Y	NA	19-May-33	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Pharmaceuticals	UNITED STATES	UNITED STATES
PFIZER INVESTMENT ENTER	4.750	19-May-33	9.10	USD	US716973AA24	95.62	5.37	A-	NA	NA	2	19-May-23	30/360	19-Nov-23	19-May-24	Y	NA	19-Feb-33	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Pharmaceuticals	SINGAPORE	UNITED STATES
PHILIP MORRIS INTL INC	4.875	13-Feb-26	1.80	USD	US718172CV31	99.16	5.32	A-	A-	STABLE	2	15-Feb-23	30/360	13-Feb-24	13-Aug-24	Y	NA	NA	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Agriculture	UNITED STATES	UNITED STATES
PHILIP MORRIS INTL INC	4.875	15-Feb-28	3.80	USD	US718172CV26	98.21	5.32	A-	A-	STABLE	2	15-Feb-23	30/360	15-Feb-24	15-Aug-24	Y	NA	15-Jan-28	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Agriculture	UNITED STATES	UNITED STATES
PHILIP MORRIS INTL INC	5.125	5-Feb-30	9.00	USD	US718172DAM6	98.49	5.43	BBB+	BBB+	STABLE	2	5-Feb-20	30/360	15-Feb-24	15-Aug-24	Y	NA	15-Nov-28	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Agriculture	UNITED STATES	UNITED STATES
PHILIP MORRIS INTL INC	5.375	15-Feb-33	8.80	USD	US718172DQ29	98.71	5.63	A-	A-	STABLE	2	15-Feb-23	30/360	15-Feb-24	15-Aug-24	Y	NA	15-Nov-32	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Agriculture	UNITED STATES	UNITED STATES
PHILIP MORRIS INTL INC	5.625	7-Sep-33	9.40	USD	US718172DE67	100.03	5.63	A-	A-	STABLE	2	7-Sep-23	30/360	7-Mar-24	7-Sep-24	Y	NA	7-Jan-33	2,000	1	1,000	NA	GLOBAL	Sr Unsecured	Agriculture	UNITED STATES	UNITED STATES
POSCO	5.750	27-Jul-28	1.20	USD	XS201752AG24	98.15	5.92	BBB+	BBB+	STABLE	2	27-Jul-23	ISMA-30/360	27-Jul-24	27-Jul-24	Y	NA	27-Jul-24	2,000	0	1,000	NA	EURO-DOLLAR	Sr Unsecured	Steel	KOREA	KOREA
POWER FINANCE CORP LTD	3.900	16-Sep-29	5.40	USD	XS2																						

TENEC MUSIC ENT GRP	2.000	3-Sep-30	6.30	USD	US88034PA858	80.58	5.69	A	NA	A	STABLE	2	3-Sep-20	ISMA-30/360	3-Mar-24	3-Sep-24	Y	NA	3-Jun-30	200,000	0	1,000	NA	GLOBAL	Unsecured	Internet	CAYMAN ISLANDS	CHINA	
1-MOBILE USA INC	4.750	1-Feb-28	3.80	USD	US87264AAV70	97.70	5.43	NR	NR	NA	2	25-Jan-18	30/360	1-Feb-24	1-Aug-24	Y	NA	10-May-24	2,000	1	1,000	MULTIPLE GUARANTORS	US DOMESTIC	Unsecured	Telecommunications	UNITED STATES	GERMANY		
1-MOBILE USA INC	5.000	15-Jul-33	9.20	USD	US87264ACT91	96.18	5.38	NR	NR	NA	2	9-Feb-23	30/360	15-Jan-24	15-Jul-24	Y	NA	15-Apr-24	2,000	1	1,000	MULTIPLE GUARANTORS	GLOBAL	Unsecured	Telecommunications	UNITED STATES	GERMANY		
TOYOTA MOTOR CREDIT CORP	5.450	10-Nov-27	3.50	USD	US89236T8L88	100.87	5.18	A+	STABLE	A+	2	10-Nov-22	30/360	10-Nov-23	10-May-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Auto Manufacturers	UNITED STATES	JAPAN		
TOYOTA MOTOR CREDIT CORP	4.800	10-Jan-25	0.70	USD	US89236T8N45	99.64	5.32	A+	STABLE	A+	2	12-Jan-23	30/360	10-Jan-24	10-Jul-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Auto Manufacturers	UNITED STATES	JAPAN		
TOYOTA MOTOR CREDIT CORP	4.625	12-Jan-28	3.17	USD	US89236T8V75	98.18	5.170	A+	STABLE	A+	2	12-Jan-23	30/360	12-Jan-24	12-Jul-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Auto Manufacturers	UNITED STATES	JAPAN		
TOYOTA MOTOR CREDIT CORP	4.700	12-Jan-33	8.70	USD	US89236T8X58	95.56	5.34	A+	STABLE	A+	2	12-Jan-23	30/360	12-Jan-24	12-Jul-24	NA	NA	NA	2,000	1	1,000	NA	GLOBAL	Unsecured	Auto Manufacturers	UNITED STATES	JAPAN		
TRANSURBAN FINANCE CO	2.450	16-Mar-31	6.90	USD	US02914BCU55	81.94	5.66	BBB+	BBB+	STABLE	2	16-Sep-20	ISMA-30/360	16-Mar-24	16-Sep-24	Y	NA	16-Dec-30	2,000	1	1,000	MULTIPLE GUARANTORS	EURO-DOLLAR	Secured	Commercial Services	AUSTRALIA	AUSTRALIA		
UAE INTL GOVT BOND	4.000	7-Jul-33	8.20	USD	XS1492384838	93.59	5.01	NA	NA	NA	2	7-Jul-22	ISMA-30/360	7-Jan-24	7-Jul-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Unsecured	Sovereign	UAE	UNITED ARAB EMIRATES		
UBS AG LONDON	5.150	11-Sep-25	1.40	USD	US902674ZV55	100.42	5.47	A+	STABLE	A+	2	11-Sep-23	30/360	11-Mar-24	11-Sep-24	NA	NA	NA	200,000	0	1,000	NA	GLOBAL	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	4.125	24-Sep-25	1.40	USD	US69170A8A73	97.62	5.62	A-	NEG	A-	2	24-Sep-15	ISMA-30/360	24-Mar-24	24-Sep-24	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	4.125	15-Apr-26	2.00	USD	US91170A8A72	97.15	5.88	A-	NEG	A-	2	5-Apr-16	ISMA-30/360	15-Apr-24	15-Oct-24	NA	NA	NA	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	4.253	23-Mar-28	3.90	USD	US44209JAC02	94.92	5.72	A-	NEG	A-	2	23-Mar-17	ISMA-30/360	23-Mar-24	23-Sep-24	Y	NA	23-Mar-27	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	4.703	5-Aug-27	3.30	USD	US44209JAC09	97.93	6.14	A-	NEG	A-	2	5-Aug-22	ISMA-30/360	5-Feb-24	5-Aug-24	Y	NA	5-Aug-26	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	5.711	12-Jan-27	2.70	USD	US44209JDS35	99.88	6.12	A-	NEG	A-	2	12-Jan-23	ISMA-30/360	12-Jan-24	12-Jul-24	Y	NA	12-Jan-26	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	5.959	12-Jan-24	9.70	USD	US44209JDS38	99.68	6.12	A-	NEG	A-	2	12-Jan-23	ISMA-30/360	12-Jan-24	12-Jul-24	Y	NA	12-Jan-23	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	3.750	26-Mar-25	0.90	USD	US902673AX64	98.24	5.73	A-	NEG	A-	2	14-Jan-16	30/360	26-Mar-24	26-Sep-24	NA	NA	NA	250,000	0	1,000	NA	GLOBAL	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	5.550	17-Apr-26	2.00	USD	US902673BB36	97.84	5.77	A-	NEG	A-	2	16-Nov-16	ISMA-30/360	18-Apr-24	18-Oct-24	NA	NA	NA	250,000	0	1,000	NA	GLOBAL	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	2.750	8-Aug-25	1.30	GBP	CH0320938B76	96.69	5.51	A-	NEG	A-	1	8-Aug-16	ACT/ACT	8-Aug-23	8-Aug-24	NA	NA	NA	100,000	0	1,000	NA	EURO NON-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	4.282	9-Jan-28	3.70	USD	US18698DA855	95.21	5.74	A-	NEG	A-	2	9-Jan-17	ISMA-30/360	9-Jan-24	9-Jul-24	Y	NA	9-Jan-27	250,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	4.751	12-May-28	4.00	USD	US44209JDB00	97.13	6.06	A-	NEG	A-	2	12-May-22	ISMA-30/360	12-Nov-23	12-May-24	Y	NA	12-May-27	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	6.127	22-Dec-27	3.60	USD	US44209JEL72	101.28	6.05	A-	NEG	A-	2	22-Sep-23	ISMA-30/360	22-Dec-23	22-Jun-24	Y	NA	22-Dec-26	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UBS GROUP AG	6.246	22-Sep-29	5.40	USD	US44209JEL89	101.51	6.03	A-	NEG	A-	2	22-Sep-23	ISMA-30/360	22-Mar-24	22-Sep-24	Y	NA	22-Sep-26	200,000	0	1,000	NA	EURO-DOLLAR	Unsecured	Banks	SWITZERLAND	SWITZERLAND		
UNITED KINGDOM GILT	4.750	7-Dec-30	6.60	GBP	GB00824FF097	103.33	4.17	NR	Adu	Adu	STABLE	2	3-Oct-07	ACT/ACT	7-Dec-23	7-Jun-24	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM	
UNITED KINGDOM GILT	2.750	7-Sep-24	0.40	GBP	GB008H8FH458	99.38	4.53	NA	Adu	Adu	STABLE	2	12-Mar-14	ACT/ACT	7-Mar-24	7-Sep-24	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM	
UNITED KINGDOM GILT	3.500	22-Oct-25	1.50	GBP	GB00BP7C0B80	98.17	4.80	NA	Adu	Adu	STABLE	2	18-Jan-23	ACT/ACT	22-Apr-24	22-Oct-24	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM	
UNITED KINGDOM GILT	4.500	7-Jun-28	4.10	GBP	GB00BM9HCG83	100.58	4.34	NA	Adu	Adu	STABLE	2	23-Jun-23	ACT/ACT	7-Dec-23	7-Jun-24	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM	
UNITED KINGDOM GILT	3.250	31-Jan-33	8.80	GBP	GB00BVT7C28	92.63	4.27	NA	Adu	Adu	STABLE	2	11-Jan-23	ACT/ACT	31-Jan-24	31-Jul-24	NA	NA	NA	0	1	0	NA	UK GILT STOCK	Unsecured	Sovereign	BRITAIN	UNITED KINGDOM	
UNITED MEXICAN STATES	1.750	17-Apr-28	4.00	EUR	XS1751001139	92.93	4.70	NR	BBB	BBB	STABLE	1	17-Jan-18	ISDA ACT/ACT	17-Apr-24	17-Apr-25	NA	NA	NA	100,000	0	1,000	NA	EURO MTN	Unsecured	Sovereign	MEXICO	MEXICO	
UNITED MEXICAN STATES	1.125	7-Jan-30	3.70	USD	XS104486B831	90.52	4.70	NR	BBB	BBB	STABLE	1	17-Jan-18	ACT/ACT	17-Jan-24	17-Jan-25	NA	NA	NA	17-Oct-29	100,000	0	1,000	NA	EURO MTN	Unsecured	Sovereign	MEXICO	MEXICO
UNITED OVERSEAS BANK LTD	6.045	7-Apr-25	0.90	USD	US91127JAG59	100.72	5.24	NA	AA-	AA-	STABLE	4	7-Apr-22	ACT/360	8-Apr-24	8-Jul-24	NA	NA	NA	200,000	0	1,000	NA	EURO MTN	Unsecured	Banks	SINGAPORE	SINGAPORE	
US TREASURY N/B	2.125	15-May-25	1.00	USD	US912828B814	96.98	5.13	NA	AA+u	AA+	STABLE	2	15-May-15	ACT/ACT	15-Nov-23	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.625	15-Feb-26	1.625	USD	US912828B869	96.22	5.13	NA	AA+u	AA+	STABLE	2	15-Feb-16	ACT/ACT	15-Feb-24	15-Feb-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.500	15-Aug-26	2.30	USD	US912828A270	92.67	4.92	NA	AA+u	AA+	STABLE	2	15-Aug-16	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.000	15-Nov-26	2.50	USD	US912828U246	93.23	4.87	NA	AA+u	AA+	STABLE	2	15-Nov-16	ACT/ACT	15-Nov-23	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.750	15-Feb-28	2.750	USD	US912828V941	93.09	4.76	NA	AA+u	AA+	STABLE	2	15-Feb-18	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.000	15-Aug-28	24.30	USD	US912810S019	71.55	4.88	NA	AA+u	AA+	STABLE	2	15-Aug-18	ACT/ACT	15-Aug-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.875	15-May-49	25.00	USD	US912810S423	71.38	4.86	NA	AA+u	AA+	STABLE	2	15-May-19	ACT/ACT	15-Nov-23	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	3.000	15-Feb-49	24.80	USD	US912810S946	73.22	4.87	NA	AA+u	AA+	STABLE	2	15-Feb-19	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.375	15-May-29	7.00	USD	US912810E126	74.00	4.88	NA	AA+u	AA+	STABLE	2	15-May-19	ACT/ACT	15-Feb-24	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.625	15-Feb-29	4.80	USD	US912810E618	91.19	4.70	NA	AA+u	AA+	STABLE	2	15-Feb-19	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.250	15-Aug-49	25.30	USD	US912810S888	62.38	4.85	NA	AA+u	AA+	STABLE	2	15-Aug-19	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.625	15-Aug-29	5.80	USD	US912810V805	85.96	4.96	NA	AA+u	AA+	STABLE	2	15-Aug-19	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.500	15-Feb-30	5.80	USD	US912810E298	84.06	4.66	NA	AA+u	AA+	STABLE	2	15-Feb-20	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	4.625	15-Feb-40	15.80	USD	US912810Q01E	98.56	4.74	NA	AA+u	AA+	STABLE	2	16-Feb-10	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.000	15-Feb-50	25.80	USD	US912810S355	58.44	4.85	NA	AA+u	AA+	STABLE	2	16-Feb-20	ACT/ACT	15-Feb-24	15-Aug-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	2.250	15-May-50	26.00	USD	US912810S890	57.47	4.81	NA	AA+u	AA+	STABLE	2	15-May-20	ACT/ACT	15-May-23	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	0.625	15-May-30	6.00	USD	US912828A064	79.93	4.66	NA	AA+u	AA+	STABLE	2	15-May-20	ACT/ACT	15-Nov-23	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.125	15-May-40	16.00	USD	US912810S805	58.13	4.61	NA	AA+u	AA+	STABLE	2	1-Jun-20	ACT/ACT	15-Nov-23	15-May-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B	1.125	15-Feb-21	1.125	USD	US912810E126	74.00	4.88	NA	AA+u	AA+	STABLE	2	15-Feb-16	ACT/ACT	15-Feb-24	15-Feb-24	NA	NA	NA	100	1	100	NA	US GOVT	Unsecured	Sovereign	UNITED STATES	UNITED STATES	
US TREASURY N/B																													