	1	2	3	4
Offer name	SUPERLIFE KIWISAVER SCHEME	Offer number	OFR11087	
Fund name	FND2481	Fund number	FND2481	
Period disclosure applies [dd/mm/yyyy]	31/03/2023			
Asset name	% of fund net assets	Security code		
iShares Core Global Aggregate Bond UCITS ETF	0.3133	IE00BYV3HN70		
New Zealand Government 0.50% 15/05/2024	0.0315	NZGOVDT524C5		
ANZ NZD Current Account	0.0219			
New Zealand Government 4.50% 15/04/2027	0.0207	NZGOVDT427C1		
New Zealand Government 2.75% 15/04/2025	0.0189	NZGOVDT425C5		
Mortgage Passthrough TBA	0.0182	US01F0200000		
New Zealand Government 3.00% 20/04/2029	0.0167	NZGOVDT429C7		
New Zealand Government 5.50% 15/04/2023	0.0156	NZGOVDT423C0		
New Zealand Government 2.75% 15/04/2037	0.0146	NZGOVDT437C0		
New Zealand Government 3.50% 14/04/2033	0.0132	NZGOVDT433C9		
New Zealand Government 0.25% 15/05/2028	0.0131	NZGOVDT528C6		
New Zealand Government 0.50% 15/05/2026	0.0128	NZGOVDT526C0		
New Zealand Government 1.50% 15/05/2031	0.0126	NZGOVDT531C0		
Fed Home Ln Discount Nt 0.00% 21/06/2023	0.0123	US313384HD43		
New Zealand Government 2.00% 15/05/2032	0.0114	NZGOVDT532C8		
New Zealand Government 2.75% 15/05/2051	0.0096	NZGOVDT551C8		
New Zealand Government 4.50% 15/05/2030	0.0089	NZGOVDT530C2		
Net Current Assets	0.0081			
New Zealand Government 4.25% 15/05/2034	0.0073	NZGOVDT534C4		
New Zealand Local Government Funding Agency 15/04/23 5.50	0.0071	NZLGFDT005C8		
Japan Treasury Disc Bill 0.00% 17/04/2023	0.007	JP1741321P16		
New Zealand Government 1.75% 15/05/2041	0.007	NZGOVDT541C9		
Housing New Zealand Ltd 1.534% 10/09/2035	0.0068	NZHNZD0935L6		
MERCURY NZ LTD 240523 PNOTE	0.006	NZMCYDT294C8		
Japan Treasury Disc Bill 0.00% 19/06/2023	0.0058	JP1741441P37		
Housing New Zealand Ltd 3.42% 18/10/2028	0.0058	NZHNZD0628L7		
Bank Of New Zealand 5.536% 25/05/2028	0.0056	NZBNZDT402C6		
Genesis Energy Ltd 5.00% 3/04/2025	0.0048	NZGNEDT007C3		
Auckland Intl Airport 6.185% 11/10/2025	0.0047	NZAIAD1025L3		
AUCKLAND INTERNATIONAL AIRPORT LTD 200623 PNOTE	0.0046	NZAIADN171L1		
Housing New Zealand Ltd 2.247% 5/10/2026	0.0043	NZHNZD0001L7		
Auckland Council 3.17% 27/06/2023	0.004	NZAKCDT453C0		
MERCURY NZ LIMITED 010523 PNOTE	0.0039	NZMCYDT292C2		
Transpower New Zealand 1.735% 4/09/2025	0.0039	NZTRPD0070L9		
Japan Treasury Disc Bill 0.00% 3/07/2023	0.0039	JP1741471P30		
Nz Local Govt Fund Agenc 3.50% 14/04/2033	0.0038	NZLGFDT009C0		
Fonterra Cooperative Grp 5.08% 19/06/2025	0.0038	NZFCGDT310C3		
ANZ Bank 15/08/23 4.28% TD	0.0038	DU0TZ23815A9		
Japan Treasury Disc Bill 0.00% 24/04/2023	0.0037	JP1741341P12		
MUFG BANK LTD 280823 RCD	0.0036	NZMUFDN240L9		
ASB BANK LTD 171023 5.11 TD	0.0035	DU0TZ23O17A9		
Kommunalbanken As 0.375% 14/04/2023	0.0035	NZKBNDT013C8		
GENESIS ENERGY LIMITED 110523 PNOTE	0.0034	NZGNEDT086C7		
Westpac New Zealand 11/04/23 4.365% TD	0.0033	DU0TZ23818A3		
WESTPAC NEW ZEALAND 241123 5.735 TD	0.0033	DU0TZ23N24D1		
ANZ BANK NEW ZEALAND 241123 5.70 TD	0.0033	DU0TZ23N24C3		
ASB BANK LTD 251123 5.64 TD	0.0033	DU0TZ23N25A4		
KIWIBANK LTD 080523 4.88 TD	0.0033	DU0TZ23508B8		
ICBC NEW ZEALAND LTD 081223 5.95 TD	0.0033	DU0TZ23D08A1		
Tr Group Ltd 4.533% 7/03/2024	0.0033	NZTRGD0324L9		
Chorus Ltd 4.35% 6/12/2028	0.0033	NZCNUDT003C6		
Kiwibank Ltd 2.635% 5/10/2026	0.0032	NZKIWD1026L4		
PORT OF TAURANGA LTD 300623 PNOTE	0.0032	NZPOTDN181L4		
Kfw 1.75% 19/05/2028	0.0031	NZKFZDT004C9		
ANZ Bank 11/04/23 3.84% TD	0.0031	DU0TZ23411B5		
Kiwibank Ltd 2.155% 20/09/2024	0.0031	NZKIWD0924L1		
Treasury Bill 0.00% 16/05/2023	0.003	US912797FE28		
ANZ BANK NEW ZEALAND LTD WELLINGTON 220923 5.63 TD	0.003	DU0TZ23922B1		
KIWIBANK LTD 300623 RCD	0.003	NZKIWDN181L2		
Nz Local Govt Fund Agenc 4.50% 15/04/2027	0.003	NZLGFDT007C4		
Asian Development Bank 2.125% 19/05/2031	0.003	NZADBDT013C2		
Asian Development Bank 4.00% 27/05/2027	0.0029	NZADBDT016C5		
WESTPAC NEW ZEALAND 220823 4.40 TD	0.0028	DU0TZ23822A5		
WESTPAC NEW ZEALAND 220523 4.30 TD	0.0028	DU0TZ23522A1		
ASB BANK LTD 280923 4.87 TD	0.0028	DU0TZ23928A0		
KIWIBANK LTD 230623 5.35 TD	0.0028	DU0TZ23623A7		
Vector Ltd 1.575% 6/10/2026	0.0028	NZVCTDT011C2		

AUCKLAND INTERNATIONAL AIRPORT LTD 150523 PNOTE	0.0028	NZAIADN135L6
MUFG BANK 290523 RCD	0.0027	NZMUFDN149L2
BANK OF NEW ZEALAND 310523 RCD	0.0027	NZF01DT575C2
Christchurch City Hldgs 5.043% 6/04/2028	0.0027	NZCCHDT901C1
Vector Ltd 4.996% 14/03/2024	0.0027	NZVCTDT009C6
Intl Bk Recon & Develop 4.25% 29/07/2027	0.0027	NZIBDDT020C9
Intl Finance Corp 4.375% 13/09/2027	0.0027	NZIFCDT014C9
Ind & Comm Bk Chn Nz Ltd 2.61% 27/06/2024	0.0027	NZICBDT009C3
Asian Development Bank 3.75% 18/08/2025	0.0027	NZADBDT017C3
Anz Bank New Zealand Ltd 5.22% 16/02/2028	0.0026	NZANBDT025C4
ASB Bank Limited 1.83% 19/08/2024	0.0026	NZABBDG004C8
Kiwibank Ltd 5.737% 19/10/2027	0.0026	NZKIWD1027L2
Nz Local Govt Fd Ag Bill 0.00% 9/08/2023	0.0025	NZLGBDT247C0
Japan Treasury Disc Bill 0.00% 8/05/2023	0.0025	JP1741351P19
MORGAN STANLEY USD	0.0024	
European Investment Bank 1.875% 16/06/2028	0.0024	NZEIBDT006C7
ANZ BANK NEW ZEALAND 250723 4.34 TD	0.0024	DU0TZ23725A0
WESTPAC NEW ZEALAND 030423 3.98 TD	0.0024	DU0TZ23403A4
WESTPAC BANKING CORPORATION WELLINGTON 120623 4.45 T	0.0024	DU0TZ23612A0
ASB BANK LTD 131023 5.06 TD	0.0024	DU0TZ23O13A8
WESTPAC NEW ZEALAND 271023 5.3636 TD	0.0024	DU0TZ23O27A8
ANZ BANK NEW ZEALAND 300523 5.20 TD	0.0023	DU0TZ23530B2
KIWIBANK LTD 290523 5.08 TD	0.0023	DU0TZ23529A6
WESTPAC NEW ZEALAND 120124 5.899 TD	0.0023	DU0TZ24112A0
WESTPAC BANKING CORPORATION WELLINGTON 270224 5.986	0.0023	DU0TZ24227B4
Housing New Zealand Ltd 2.97% 12/06/2023	0.0023	NZHNZD0623L8
Bank of New Zealand 18/03/24 FRN	0.0023	NZBNZDT400C0
MERCURY NZ LIMITED 170423 PNOTE	0.0023	NZMCYDT290C6
GENESIS ENERGY LIMITED 260523 PNOTE	0.0023	NZGNEDT087C5
GENESIS ENERGY LIMITED 060623 PNOTE	0.0023	NZGNEDT088C3
PORT OF TAURANGA LTD 190623 PNOTE	0.0023	NZPOTDN170L7
Powerco Limited 4.67% 15/11/2024	0.0023	NZPWCDT009C9
ASB BANK LTD 241123 RCD	0.0022	NZF04DT524C7
Housing New Zealand Ltd 2.183% 24/04/2030	0.0022	NZHNZD0230L2
Kommunalbanken As 4.00% 20/08/2025	0.0021	NZKBNDT009C6
ANZ NEW ZEALAND WELLINGTON 280723 4.30 TD	0.0021	DU0TZ23728A4
ASB Bank Limited 1.646% 4/05/2026	0.0021	NZABBDG005C5
Realkredit Danmark 5.00% 1/10/2053	0.0021	DK0004624038
China Construct Bank Nz 2.393% 22/11/2024	0.0021	NZCCBDT012C3
MUFG BANK LTD 100723 RCD	0.002	NZMUFDN191L4
Nz Local Govt Fund Agenc 2.75% 15/04/2025	0.002	NZLGFDT008C2
Auckland Council 3.338% 27/07/2026	0.0019	NZAKCDT410C0
ASB BANK LTD 050923 4.47 TD	0.0019	DU0TZ23905B6
Mtfnz P21 A 5.83% 15/06/2029	0.0019	NZPANTFAT019
KIWI BANK 300523 4.22 TD	0.0019	DU0TZ23530A4
ASB BANK LTD 060623 4.26 TD	0.0019	DU0TZ23606A2
ASB BANK LTD 030823 4.80 TD	0.0019	DU0TZ23803A5
KIWIBANK LTD 010523 RCD	0.0018	NZKIWDN121L8
ANZ BANK NEWZEALAND LTD 290523 RCD	0.0018	NZF02DT386C3
CONTACT ENERGY LTD 120623 PNOTE	0.0018	NZCENDN163L5
BANK OF NEW ZEALAND 300623 RCD	0.0018	NZF01DT576C0
Auckland Intl Airport 5.67% 9/05/2028	0.0018	NZAIAD0250L8
Bank Of New Zealand 1.884% 8/06/2026	0.0017	NZBNZDT397C8
Asian Development Bank 1.50% 6/08/2026	0.0017	NZADBDT014C0
Intl Finance Corp 4.875% 13/12/2029	0.0017	NZIFCDT015C6
Westpac New Zealand Ltd 1.439% 24/02/2026	0.0017	NZWNZD0226L9
WESTPAC NEW ZEALAND 190723 4.71 TD	0.0017	DU0TZ23719B1
WESTPAC NEW ZEALAND 190523 4.53 TD	0.0017	DU0TZ23519B5
Inter-American Devel Bk 4.75% 25/01/2030	0.0017	NZIDBDT010C0
Intl Bk Recon & Develop 4.625% 2/02/2028	0.0016	NZIBDDT021C7
Wellington Intl Airport 4.00% 1/04/2030	0.0016	NZWIAD0060L5
Dunedin City Treasury 3.79% 16/10/2024	0.0016	NZDCTDT135C1
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 090224 6.15 TI	0.0016	DU0TZ24209A4
Jyske Realkredit A/S 1.00% 1/10/2023	0.0015	DK0009406829
Auckland Council 4.176% 24/03/2025	0.0015	NZAKCDT363C1
Gmt Bond Issuer Ltd 3.656% 20/12/2027	0.0015	NZGMBDT008C5
Intl Bk Recon & Develop 0.75% 10/06/2026	0.0014	NZIBDDT016C7
China Construct Bank Nz 4.005% 19/06/2023	0.0014	NZCCBDT011C5
ICBC NEW ZEALAND LTD 080923 5.75 TD	0.0014	DU0TZ23908A2
Heartland Bank Ltd 3.55% 12/04/2024	0.0014	NZHBLD0020L2
ASB BANK LTD 060623 RCD	0.0014	NZF04DT472C9
AUCKLAND COUNCIL 090623 PNOTE	0.0014	NZAKCDT579C2

ASB BANK LTD 040723 RCD	0.0014	NZF04DT471C1
ASB BANK LTD 250823 RCD	0.0014	NZF04DT527C0
Insurance Australia Grp 5.32% 15/06/2038	0.0013	NZIAGDT004C1
Auckland Intl Airport 3.97% 2/11/2023	0.0013	NZAIADT210L1
Bank Of New Zealand 2.16% 29/01/2025	0.0013	NZBNZDT396C0
Anz Bank New Zealand Ltd 2.999% 17/09/2031	0.0012	NZANBDT024C7
Intl Bk Recon & Develop 2.875% 30/11/2026	0.0012	NZIBDDT019C1
Tsy Infl Ix N/B 0.50% 15/01/2028	0.0012	US9128283R96
Kiwi Property Group Ltd 4.06% 12/11/2025	0.0011	NZKPGD0040L4
China Construct Bank Nz 0.954% 25/09/2023	0.0011	NZCCBDT013C1
Us Treasury N/B 1.875% 15/02/2041	0.0011	US912810SW99
Wellington Intl Airport 2.50% 14/08/2026	0.0011	NZWIAD0070L4
Mtfnz O23 A 6.602% 16/09/2030	0.0011	NZOPATFAT017
Blunz 2022-2 A1L 6.745% 16/02/2054	0.0011	NZBSNC1002R1
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.0011	DUSWU01H5P9
L-Bank Bw Foerderbank 4.00% 15/04/2027	0.0011	NZLBKDT003C1
Nordic Investment Bank 4.375% 21/02/2030	0.0011	NZNIBDT013C2
Westpac New Zealand Ltd 2.22% 29/07/2024	0.0011	NZWNZD0724L3
Bank Of China Nz Ltd 4.02% 19/04/2023	0.001	NZBOCDT003C8
Toyota Fin New Zealand 1.73% 6/09/2024	0.001	NZTFSDT727C5
Wellington Intl Airport 3.32% 24/09/2031	0.001	NZWIAD0080L3
Dunedin City Treasury 0.676% 16/11/2026	0.0009	NZDCTDT191C4
Bank Of New Zealand 4.102% 15/06/2023	0.0009	NZBNZDT387C9
Israel Fixed Bond 1.50% 30/11/2023	0.0009	IL0011550683
ANZ BANK NEW ZEALAND LTD 100523 RCD	0.0009	NZF02DT369C9
Resnz 2022-1 A1 6.945% 16/06/2054	0.0009	NZRVGA1035R9
Us Treasury N/B 1.375% 15/11/2040	0.0009	US912810ST60
Meridian Energy Limited 5.91% 20/09/2028	0.0009	NZMELDT096C0
Udcau 2022-1 A 6.84% 20/12/2029	0.0009	NZUDCDB001R0
Japan Govt Cpi Linked 0.10% 10/03/2028	0.0009	JP1120231J51
Kiwi Property Group Ltd 4.33% 19/12/2024	0.0009	NZKPGD0030L5
Japan (2 Year Issue) 0.005% 1/04/2024	0.0009	JP1024351N46
CANADIAN IMPERIAL BANK OF COMMERCE 170423 0.00 CB	0.0008	CA136072DJ11
Auckland Council 2.013% 10/07/2025	0.0008	NZAKCDT484C5
Contact Energy Ltd 3.55% 15/08/2024	0.0008	NZCEND0050L0
BANK OF NOVA SCOTIA 030423 0.00 CB	0.0008	CA06414PD324
Dunedin City Treasury 3.22% 27/11/2028	0.0008	NZDCTDT211C0
Dunedin City Treasury 1.93% 18/04/2028	0.0008	NZDCTDT199C7
FUTURE MARGINS-USD	0.0008	
Japan (2 Year Issue) 0.005% 1/03/2024	0.0008	JP1024341N31
Dunedin City Treasury 2.09% 15/11/2026	0.0007	NZDCTDT173C2
Port Of Tauranga Ltd 1.02% 29/09/2025	0.0007	NZPOTD0925L1
Chorus Ltd 2.51% 2/12/2030	0.0007	NZCNUDT005C1
Tsy Infl Ix N/B 0.125% 15/04/2025	0.0007	US912828ZJ22
Christchurch City Hldgs 3.58% 27/11/2024	0.0007	NZCCHDT853C4
Tsy Infl Ix N/B 0.25% 15/01/2025	0.0007	US912828H458
Auckland Council 2.95% 28/09/2050	0.0007	NZAKCDT520C6
Auckland Intl Airport 3.64% 17/04/2023	0.0006	NZAIADT220L0
France (Govt Of) 0.75% 25/05/2052	0.0006	FR0013480613
Nz Local Govt Fund Agenc 2.00% 15/04/2037	0.0006	NZLGFDT016C5
Christchurch Intl Airpor 4.13% 24/05/2024	0.0006	NZCHCDT004C4
Nz Local Govt Fund Agenc 2.25% 15/05/2031	0.0006	NZLGFDT017C3
Dlr Kredit A/S 1.00% 1/10/2023	0.0006	DK0006345301
AvANZ 2022-1 A1 6.63% 15/07/2054	0.0005	NZAVGA1001R7
Deutsche Bank Ny 6.119% 14/07/2026	0.0005	US25160PAJ66
Dunedin City Treasury 3.98% 15/04/2026	0.0005	NZDCTDT109C6
Deutsche Bank Ny 3.961% 26/11/2025	0.0005	US251526CB33
Gmt Bond Issuer Ltd 4.74% 14/04/2027	0.0005	NZGMBDT009C3
Westpac New Zealand Ltd 2.083% 20/02/2025	0.0005	NZWNZD0225L1
Tsy Infl Ix N/B 1.625% 15/10/2027	0.0005	US91282CFR79
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.0005	ES00000128E2
Japan (30 Year Issue) 0.70% 20/06/2051	0.0005	JP1300711M79
Kiwibank Ltd 2.36% 11/12/2030	0.0005	NZKIWD1230L2
Gmt Bond Issuer Ltd 4.00% 1/09/2023	0.0005	NZGMBDT005C1
Nz Local Govt Fund Agenc 1.50% 15/04/2026	0.0005	NZLGFDT014C0
Toyota Fin New Zealand 3.17% 12/09/2023	0.0005	NZTFSDT707C7
Nz Local Govt Fund Agenc 2.25% 15/04/2024	0.0005	NZLGFDT011C6
Housing New Zealand Ltd 3.36% 12/06/2025	0.0004	NZHNZD0625L3
Nykredit Realkredit As 1.00% 1/10/2050	0.0004	DK0009522815
Societe Generale 2.797% 19/01/2028	0.0004	US83368RBH49
Kiwi Property Group Ltd 4.00% 7/09/2023	0.0004	NZKPGD0020L6
Credit Suisse Group Ag 7.75% 1/03/2029	0.0004	CH1214797172

Gmt Bond Issuer Ltd 4.54% 31/05/2024	0.0004	NZGMBDT004C4
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.0004	XS2008801370
G2 Ma8488 4.00% 20/12/2052	0.0004	US36179XND48
Realkredit Danmark 1.00% 1/01/2024	0.0004	DK0004620200
Romania 2.125% 7/03/2028	0.0004	XS2434895558
Japan (30 Year Issue) 0.80% 20/03/2046	0.0004	JP1300501G30
Us Treasury N/B 1.625% 15/11/2050	0.0004	US912810SS87
Nykredit Realkredit As 1.50% 1/10/2053	0.0004	DK0009527616
Japan (30 Year Issue) 0.50% 20/03/2049	0.0004	JP1300621K47
Tsy Infl Ix N/B 0.125% 15/07/2031	0.0004	US91282CCM10
Saudi International Bond 4.875% 18/07/2033	0.0004	US80413TBD00
Westpac New Zealand Ltd 3.696% 16/02/2027	0.0004	NZWNZD0227L7
Japan (2 Year Issue) 0.005% 1/05/2024	0.0004	JP1024361N51
Australian Government 4.50% 21/04/2033	0.0004	AU000XCLWAG2
Hsbc Holdings Plc 5.21% 11/08/2028	0.0004	US404280DG12
Us Treasury N/B 2.875% 15/05/2052	0.0004	US912810TG31
Fonterra Cooperative Grp 4.15% 14/11/2025	0.0004	NZFCGDG005C4
TORONTO DOM BANK 190423 0.00 CB	0.0004	CA891161DL27
Sbs Bank 4.32% 18/03/2027	0.0004	NZSBBDT297C3
Tpmt 2019-4 A1 2.90% 25/10/2059	0.0004	US89178BAA26
Jyske Realkredit A/S 1.00% 1/10/2050	0.0004	DK0009397069
Csmc 2017-Chop A 5.434% 15/07/2032	0.0004	US12651QAA76
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.0004	US17329PAY88
Aareal Bank Ag 0.625% 14/02/2025	0.0003	XS2297684842
Jyske Realkredit A/S 1.00% 1/10/2050	0.0003	DK0009397739
Tr Group Ltd 3.532% 5/10/2026	0.0003	NZTRGD1026L9
Morgan Stanley 2.103% 8/05/2026	0.0003	XS2446386356
Hsbc Holdings Plc 2.251% 22/11/2027	0.0003	US404280CX53
France (Govt Of) 2.00% 25/05/2048	0.0003	FR0013257524
Nz Local Govt Fund Agenc 2.25% 15/05/2028	0.0003	NZLGFDT018C1
United Kingdom Gilt 0.625% 22/10/2050	0.0003	GB00BMBL1F74
BANK OF NOVA SCOTIA 280423 0.00 CB	0.0003	CA06414PDV00
ROYAL BANK OF CANADA 280423 0.00 CB	0.0003	CA780088DV95
TORONTO DOMINION BANK 010523 0.00 CB	0.0003	CA891161EA52
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.0003	US86562MCR97
Stra 2021-2X A 4.793% 20/07/2060	0.0003	XS2272275590
Saudi International Bond 4.75% 18/01/2028	0.0003	XS2577134401
Japan (20 Year Issue) 1.20% 20/09/2035	0.0003	JP1201541F90
SOUTHERN CALIFORNIA EDISON CO 240423 0.00 CB	0.0003	US8424C1RQ39
Treasury Bill 0.00% 2/05/2023	0.0003	US912796CW79
Tsy Infl Ix N/B 1.125% 15/01/2033	0.0003	US91282CGK18
Tsy Infl Ix N/B 0.125% 15/01/2032	0.0003	US91282CDX65
Nz Local Govt Fund Agenc 1.50% 20/04/2029	0.0003	NZLGFDT012C4
Nstr 2007-A M1 5.115% 25/03/2037	0.0003	US63860HAE99
SWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0.0003	DUSWU01I0V9
Amsi 2005-R5 M5 5.82% 25/07/2035	0.0003	US03072SE687
Royal Bank Of Canada 1.05% 14/09/2026	0.0003	USC7976PAC08
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR,	0.0003	DUSWU01D6C6
ROYAL BANK OF CANADA 180423 0.00 CB	0.0003	CA780088DK31
CANADIAN IMP BANK 240423 0.00 CB	0.0003	CA136072DR37
European Union Bill 0.00% 7/04/2023	0.0003	EU000A3K4DU2
Austrian T-Bill 0.00% 27/04/2023	0.0003	AT0000A2YPC0
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.0003	XS1899009705
MORGAN STANLEY CAD	0.0003	
Societe Generale 6.691% 10/01/2034	0.0003	US83368RBS04
Santander Uk Group Hldgs 6.534% 10/01/2029	0.0003	US80281LAT26
Lcda 2023-Ell A2 5.048% 1/12/2034	0.0003	US54627RAS94
Cmlti 2006-Wfh4 M2 5.28% 25/11/2036	0.0003	US17309SAF74
Korea Housing Finance Co 4.475% 6/04/2026	0.0003	AU3CB0298396
SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L	0.0003	DUSWU0DG651
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.0003	XS2225211650
HITACHI AMERICA CAPITAL 060423 0.00 CB	0.0003	US4335P3R610
Gaci First Investment 4.875% 14/02/2035	0.0002	XS2585988061
Standard Chartered Plc 2.678% 29/06/2032	0.0002	XS2358287824
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0.0002	US670855AA38
FUTURES MARGIN-EURO	0.0002	
Stwd 2021-Hts A 5.734% 15/04/2034	0.0002	US78486DAA81
Ontario Teachers' Financ 1.85% 3/05/2032	0.0002	XS2475513953
Stwd 2021-Lih A 5.542% 15/11/2036	0.0002	US78486EAA64
Sreit 2021-Ind A 5.384% 15/10/2038	0.0002	US78473JAA07
Citigroup Inc 3.29% 17/03/2026	0.0002	US172967NL16
Nordea Kredit Realkredit 1.00% 1/04/2024	0.0002	DK0002042779

Credit Suisse Group Ag 4.55% 17/04/2026	0.0002	US225433AR25
Pclf 2021-1 A 4.82% 15/10/2025	0.0002	XS2322825097
BARCLAYS USD MARGIN	0.0002	
Nhel 2006-1 A2D 5.385% 25/05/2036	0.0002	US669884AE80
Stra 2021-1 A 5.04% 25/09/2051	0.0002	XS2295993724
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.0002	US05401AAR23
Nyo 2021-1290 A 5.78% 15/11/2038	0.0002	US62955HAA59
Twin 2021-1 A 5.001% 12/03/2055	0.0002	XS2305355310
Development Bk Of Japan 0.50% 27/08/2025	0.0002	XS2216812318
Jyske Realkredit A/S 1.00% 1/04/2024	0.0002	DK0009391104
Jyske Realkredit A/S 1.00% 1/01/2024	0.0002	DK0009408361
Unicredit Spa 7.83% 4/12/2023	0.0002	XS1917910884
Anz Bank New Zealand Ltd 3.03% 20/03/2024	0.0002	NZANBDT023C9
Gsamp 2006-He3 A2D 5.345% 25/05/2046	0.0002	US36244KAE55
Housing New Zealand Ltd 4.422% 15/10/2027	0.0002	NZHNZD0008L2
Fn Ca8607 2.50% 1/01/2051	0.0002	US3140QGR581
Republic Of Peru 6.35% 12/08/2028	0.0002	US715638BV39
Gnr 2016-H11 F 5.366% 20/05/2066	0.0002	US38375UXM79
Realkredit Danmark 1.00% 1/04/2024	0.0002	DK0009295149
Iho Verwaltungs Gmbh 3.625% 15/05/2025	0.0002	XS2004438458
Csf 2021-1 A 5.114% 17/06/2058	0.0002	XS2306577342
Goldman Sachs Group Inc 3.545% 7/02/2025	0.0002	XS2441551970
Amco Spa 4.625% 6/02/2027	0.0002	XS2583211201
Nomura Holdings Inc 2.679% 16/07/2030	0.0002	US65535HAS85
Agence Francaise Develop 1.125% 2/03/2037	0.0002	FR0014008SA9
Stra 2020-1 A 5.051% 12/03/2052	0.0002	XS2215921748
Barclays Plc 2.894% 24/11/2032	0.0002	US06738EBV65
Bank Of America Corp 1.949% 27/10/2026	0.0002	XS2462324232
MORGAN STANLEY EUR	0.0002	
Csf 2021-2 A 4.944% 17/06/2058	0.0002	XS2355523296
Brueg 2021-1X A 3.454% 22/05/2031	0.0002	XS2346732113
Hungary 6.25% 22/09/2032	0.0002	XS2574267261
Gaci First Investment 4.75% 14/02/2030	0.0002	XS2585987683
Kookmin Bank 0.052% 15/07/2025	0.0002	XS2199348231
Plrs 2021-1 A 4.919% 23/12/2058	0.0002	XS2363111399
Natwest Group Plc 5.516% 30/09/2028	0.0002	US639057AF59
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.0002	IT0005386922
Arrow Electronics Inc 3.25% 8/09/2024	0.0002	US042735BG47
Talnt 2019-1A A 2.56% 25/11/2031	0.0002	US89231XAA90
Credit Suisse Ag 6.50% 8/08/2023	0.0002	XS0957135212
American Tower Corp 2.95% 15/01/2025	0.0002	US03027XAV29
Wbht 2019-Wbm A 5.734% 15/12/2033	0.0002	US93065PAA93
Haleon Uk Capital Plc 3.125% 24/03/2025	0.0002	US36264NAB01
Ctp Nv 0.50% 21/06/2025	0.0002	XS2356029541
Bx 2021-21M A 5.414% 15/10/2036	0.0002	US05609CAA53
Fsq 2020-2X A 5.46% 16/06/2070	0.0002	XS2190195649
Hsbc Holdings Plc 4.583% 19/06/2029	0.0002	US404280BT50
Amsi 2005-R11 M3 5.595% 25/01/2036	0.0002	US03072SV368
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.0002	US36263TAB89
Jpmorgan Chase & Co 2.595% 24/02/2026	0.0002	US46647PCV67
Standard Chartered Plc 1.822% 23/11/2025	0.0002	US853254CE80
Nissan Motor Co 4.345% 17/09/2027	0.0002	US654744AC50
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.0002	XS2240511076
United Kingdom Gilt 1.25% 31/07/2051	0.0002	GB00BLH38158
Bank Of New Zealand 4.985% 7/06/2027	0.0002	NZBNZDT401C8
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.0002	XS2200138639
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.0002	US606822BS23
Oversea-Chinese Banking 1.832% 10/09/2030	0.0002	US69033CAD11
Twrbg 2020-1 A 5.541% 20/09/2063	0.0002	XS2207274833
Nissan Motor Co 4.81% 17/09/2030	0.0002	US654744AD34
Ace 2005-He5 M4 5.745% 25/08/2035	0.0002	US004421RH88
Lwmc 2021-Fl1 A 4.826% 15/05/2051	0.0002	XS2336172452
Ascendas Reit 0.75% 23/06/2028	0.0002	XS2349343090
Israel Fixed Bond 2.00% 31/03/2027	0.0002	IL0011393449
Credit Suisse Group Ag 6.537% 12/08/2033	0.0002	US225401AZ15
Dbgs 2019-1735 A 3.843% 10/04/2037	0.0002	US23307EAA91
Tencent Holdings Ltd 2.39% 3/06/2030	0.0002	US88032WAU09
Smb 2022-B A1B 6.008% 16/02/2055	0.0002	US83206NAB38
Trini 2021-1X A 4.713% 15/07/2059	0.0002	XS2318720864
Rmac 2018-1 A 4.97% 12/06/2046	0.0002	XS1788988845
Credit Suisse Group Ag 4.207% 12/06/2024	0.0002	US225401AG34
State Of Israel 3.80% 13/05/2060	0.0001	XS2167193015

Credit Suisse New York 3.70% 21/02/2025	0.0001	US22550L2H39
Cbre Gi Open End Fund 0.50% 27/01/2028	0.0001	XS2286044024
Gnr 2016-H14 Fa 5.366% 20/06/2066	0.0001	US38376RVV58
Australian Government 1.00% 21/12/2030	0.0001	AU0000087454
Volkswagen Fin Serv Nv 0.875% 20/02/2025	0.0001	XS2289410180
Japan Fin Org Municipal 0.625% 2/09/2025	0.0001	XS2224639802
Fn Ma4413 2.00% 1/09/2051	0.0001	US31418D3X83
SWPC0LPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	0.0001	DUSWPC0LPD6
Nationwide Bldg Society 5.875% #N/A Field Not Applicable	0.0001	XS2048709427
Deutsche Bank Ny 3.729% 14/01/2032	0.0001	US251526CF47
Bank Of America Corp 3.683% 24/08/2025	0.0001	XS2345784057
Amern Mun Pwr-C-Hydro 7.334% 15/02/2028	0.0001	US02765UEP57
Goldman Sachs Group Inc 0.01% 30/04/2024	0.0001	XS2338355105
Republic Of Serbia 1.65% 3/03/2033	0.0001	XS2308620793
Republic Of Poland 3.875% 14/02/2033	0.0001	XS2586944659
Ksa Sukuk Ltd 5.268% 25/10/2028	0.0001	XS2548889406
Tsy Infl Ix N/B 3.875% 15/04/2029	0.0001	US912810FH69
Bank Of Ireland Group 1.875% 5/06/2026	0.0001	XS2465984289
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.0001	DUSWU01JJ13
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.0001	US161175AZ73
Hsbc Holdings Plc 3.95% 18/05/2024	0.0001	US404280BS77
Tokyo Metropolitan Govt 3.25% 1/06/2023	0.0001	US889124AL77
Mizuho Financial Group 3.922% 11/09/2024	0.0001	US60687YAS81
Us Treasury N/B 2.875% 30/04/2025	0.0001	US9128284M90
Tsy Infl Ix N/B 0.625% 15/07/2032	0.0001	US91282CEZ05
Goldman Sachs Group Inc 3.00% 15/03/2024	0.0001	US38141GZP26
Australian Government 2.50% 21/05/2030	0.0001	AU0000013740
Development Bk Of Japan 1.875% 2/10/2024	0.0001	XS2053914524
Elat 2007-1 A1 5.945% 25/05/2037	0.0001	US288542AA12
Credit Suisse Group Ag 1.00% 24/06/2027	0.0001	CH0483180946
Vanke Real Estate Hk 3.15% 12/05/2025	0.0001	XS2078641888
Saudi International Bond 5.00% 18/01/2053	0.0001	XS2577136109
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.0001	US64828XAA19
Deutsche Bank Ag 1.625% 20/01/2027	0.0001	DE000DL19U23
Logicor Financing Sarl 0.625% 17/11/2025	0.0001	XS2431318711
Australian Government 0.50% 21/09/2026	0.0001	AU0000106411
Gaci First Investment 5.125% 14/02/2053	0.0001	XS2585988145
MORGAN STANLEY NZD	0.0001	
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.0001	US64830NAA90
Svhe 2005-Opt3 M1 5.55% 25/11/2035	0.0001	US83611MGU62
Logicor Financing Sarl 3.25% 13/11/2028	0.0001	XS1909057645
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.0001	XS2066652897
New Jersey St Transpr 4.131% 15/06/2042	0.0001	US6461366S51
Republic Of Peru 5.94% 12/02/2029	0.0001	USP78024AE96
Fn Bv3101 2.00% 1/03/2052	0.0001	US3140MGNT45
Nykredit Realkredit As 1.50% 1/10/2053	0.0001	DK0009528424
Cmlti 2007-Shl1 A 5.245% 25/11/2046	0.0001	US17312WAA45
Nmrr 2018-1R 3A1 5.745% 25/03/2037	0.0001	US65541JAC18
Nz Local Govt Fund Agenc 3.00% 15/05/2035	0.0001	NZLGFDT019C9
Hsbc Holdings Plc 2.804% 24/05/2032	0.0001	US404280CT42
Fr Ra6652 2.50% 1/01/2052	0.0001	US3133KNL927
Dpf 2021-1 A 3.118% 28/07/2058	0.0001	XS2294367672
Deutsche Bank Ag 1.375% 17/02/2032	0.0001	DE000DL19VU0
Broadcom Inc 2.60% 15/02/2033	0.0001	US11135FBF71
Mirav 2020-1 A 3.543% 26/05/2065	0.0001	XS2244804154
Romania 2.00% 14/04/2033	0.0001	XS2331735253
Lgate 2008-W1X A1 5.03% 1/01/2061	0.0001	XS0353588386
Broadcom Inc 3.187% 15/11/2036	0.0001	US11135FBQ37
Jpmcc 2019-Fl12 A 6.134% 15/12/2031	0.0001	US46651QAA58
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0.0001	US161175BT05
Aroundtown Sa 0.375% 15/04/2027	0.0001	XS2421195848
Republic Of Serbia 1.65% 3/03/2033	0.0001	XS2308626485
Fn Bk8661 4.00% 1/07/2048	0.0001	US3140HNTT96
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.0001	US00774MAV72
Romania 2.875% 13/04/2042	0.0001	XS2364200514
Ga Global Funding Trust 2.25% 6/01/2027	0.0001	US36143L2G95
Italy Gov'T Int Bond 6.00% 4/08/2028	0.0001	XS0089572316
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.0001	US00774MAW55
Fg G08747 3.00% 1/02/2047	0.0001	US3128MJZM58
Amco Spa 1.50% 17/07/2023	0.0001	XS2206380573
Rmac 2018-2 A 5.24% 12/06/2046	0.0001	XS1891764737
MS CHF CCP	0.0001	

Fn Bf0463 3.00% 1/03/2060	0.0001	US3140FXQR67
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	0.0001	DUSWU016KP6
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	0.0001	DUSWU01L4K2
Australian Government 1.75% 21/06/2051	0.0001	AU0000097495
Virgin Money Uk Plc 0.375% 27/05/2024	0.0001	XS2346591113
Caixabank Sa 1.75% 24/10/2023	0.0001	XS1897489578
Bank Of America Corp 3.892% 22/09/2026	0.0001	XS2387929834
Sberbank (Sb Cap Sa) 5.25% 23/05/2023	0.0001	XS0935311240
Republic Of Poland 4.25% 14/02/2043	0.0001	XS2586944147
SWPC0LB90 CCP SELL CDS USD 201227 CDX IG39 5Y ICE 1% MS	0.0001	DUSWPC0LB90
Republic Of Poland 5.50% 16/11/2027	0.0001	US857524AD47
Us Treasury N/B 4.00% 15/11/2052	0.0001	US912810TL26
Tng23 2023-1 A2 5.169% 1/04/2041	0.0001	US88258MAB19
FUTURES MARGIN-GBP	0.0001	
New Zealand Government 1.50% 15/05/2031	0.0001	NZGOVDT531C0
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.0001	XS2430442868
Canadian Government Rrb 1.50% 1/12/2044	0.0001	CA135087ZH04
Banco De Credito Del Per 4.65% 17/09/2024	0.0001	US05971V2B09
Us Treasury N/B 3.50% 15/02/2033	0.0001	US91282CGM73
Republic Of Poland 5.50% 4/04/2053	0.0001	US731011AW25
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.0001	DUSWU00Y1H5
Republic Of Poland 4.875% 4/10/2033	0.0001	US731011AV42
Goldman Sachs Group Inc 5.325% 24/01/2025	0.0001	US38141GZJ65
Nhel 2005-4 M1 5.505% 25/01/2036	0.0001	US66987WDE49
Wells Fargo & Company 3.908% 25/04/2026	0.0001	US95000U2X04
Deutsche Bank Ag 1.375% 3/09/2026	0.0001	DE000DL19VP0
Tp Icap Finance Plc 2.625% 18/11/2028	0.0001	XS2409096349
Transurban Finance Co 4.125% 2/02/2026	0.0001	US89400PAE34
Organon & Co/Org 2.875% 30/04/2028	0.0001	XS2332250708
Korea Housing Finance Co 0.01% 29/06/2026	0.0001	XS2355599353
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.0001	XS1794675931
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.0001	XS1794676400
US 10YR NOTE 2306 F	0.0001	DU00USX23068
Corebridge Financial Inc 3.85% 5/04/2029	0.0001	US21871XAE94
Golden St Tobacco-A1 2.158% 1/06/2026	0.0001	US38122NC593
Csfb 2004-Cf2 2M1 6.195% 25/05/2044	0.0001	US22541SE209
Marvell Technology Inc 1.65% 15/04/2026	0.0001	US573874AC88
Fn Az7355 3.50% 1/11/2045	0.0001	US3140E0E507
Romania 3.75% 7/02/2034	0.0001	XS2434895806
Deutsche Bank Ag 1.75% 19/11/2030	0.0001	DE000DL19VS4
Rmacs 2006-Ns4X A3A 4.44% 12/06/2044	0.0001	XS0277409446
Domi 2019-1 A 3.807% 15/06/2051	0.0001	XS1991327500
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (	0.0001	DUSWU01E105
Alba 2005-1 A3 4.417% 25/11/2042	0.0001	XS0235712006
Ghm 2007-1 A2B 2.776% 18/03/2039	0.0001	XS0288627507
Slm Student Loan Tr 03-7 3.507% 15/12/2033	0.0001	XS0172692914
MORGAN STANLEY JPY	0.0001	
Fn Fm9147 3.50% 1/05/2051	0.0001	US3140XDEV42
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.0001	US161175BS22
Fr Qd5748 2.00% 1/02/2052	0.0001	US3133B3L540
Fn Bn8219 3.50% 1/06/2049	0	US3140JRDZ17
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD 1	0	DUSWU00VXO1
Nordea Kredit Realkredit 1.50% 1/10/2053	0	DK0002050368
Romania 2.00% 14/04/2033	0	XS2330503694
CAN 10YR BND 2306 FU	0	DU00CGX23061
Fr Ra5502 3.00% 1/06/2051	0	US3133KMDF95
Jyske Realkredit A/S 1.50% 1/10/2053	0	DK0009403727
Romania 1.375% 2/12/2029	0	XS2262211076
Pchlt 2005-1 M4 6.195% 25/01/2035	0	US71085PBN24
United Kingdom Gilt 1.50% 31/07/2053	0	GB00BM8Z2V59
Realkredit Danmark 1.00% 1/10/2050	0	DK0004612454
Tpmt 2019-Hy2 A1 5.845% 25/05/2058	0	US89177HAA05
Ontario Teachers' Financ 0.90% 20/05/2041	0	XS2344384842
Republic Of Serbia 2.05% 23/09/2036	0	XS2388562139
Twin 2018-1 A 5.15% 12/09/2050	0	XS1834945971
Treasury Bill 0.00% 18/04/2023	0	US912796CU14
Wamu 2007-Oa3 2A1A 3.898% 25/04/2047	0	US93364AAC62
Fn Br1297 2.50% 1/02/2051	0	US3140KYNP56
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0	US161175CG74
Fn Bv3083 2.00% 1/02/2052	0	US3140MGM995
Esail 2007-3X A3A 5.221% 13/06/2045	0	XS0308666493
SWU01P0J0 CCP LONG OIS MS GBP 200933 RFXD 3.5 PFLT SONI	0	DUSWU01P0J0

AUD 10YR 2306 BOND F	0	DU000XT23068
Republic Of Peru 3.23% 28/07/2121	0	US715638DR09
SWU01DMW4 CCP SHORT IRS MS NZD 151223 PFXD 3 RFLT 3ZB	0	DUSWU01DMW4
NOMURA SEC INT COLL	0	
Australian Government 1.25% 21/05/2032	0	AU0000075681
US 5YR NOTE 2306 FUT	0	DU00USV23062
SWU0SU928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1	0	DUSWU0SU928
SWU01O3G6 CCP SHORT IRS MS USD 210633 PFXD 3% RFLT SOF	0	DUSWU01O3G6
Gsmsc 2015-5R 1C 3.904% 26/04/2037	0	US36251QAC69
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0	DUSWU01BQX2
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	0	DUSWU017449
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0	DU317U750I55
France (Govt Of) 0.50% 25/05/2072	0	FR0014001NN8
United Kingdom Gilt 1.75% 22/01/2049	0	GB00BFWFPP71
Bcap 2011-Rr5 12A1 4.604% 26/03/2037	0	US05534AAN19
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0	ES0000012H58
Fn Az2940 3.50% 1/09/2045	0	US3138YUHS38
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0	DUSWU016X72
SWPC0LPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	0	DUSWPC0LPP9
MORGAN STANLEY MXCCP	0	
Romania 2.75% 14/04/2041	0	XS2330514899
BARC SGD CCP	0	
Fhlt 2005-D 2A4 5.525% 25/11/2035	0	US35729PME78
Fhr 4579 Fd 3.966% 15/01/2038	0	US3137BPPH69
Gecms 1997-He4 A6 7.17% 25/12/2028	0	US36157NFL38
Cwl 2007-12 1A1 5.585% 25/08/2047	0	US126697AA90
SWU01OY80 CCP LONG IRS BARC KRW 150328 RFXD 3.5 PFLT 3K	0	DUSWU01OY80
MORGAN STANLEY SEK	0	
Mhl 2005-4 A1 5.405% 25/10/2035	0	US61913PAZ53
SWU01OSY0 CCP LONG IRS BARC KRW 150328 RFXD 3.25 PFLT 3	0	DUSWU01OSY0
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0	DUSWU01LBE8
SWU01OE41 CCP SHORT IRS MS USD 151132 PFXD 3.08927 RFL	0	DUSWU01OE41
Bonos De Tesoreria 6.15% 12/08/2032	0	PEP01000C5E9
Fn Fm1843 3.50% 1/11/2034	0	US3140X5BM48
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0	DUSWU01LBF5
Jpmac 2006-Wmc3 A1Ss 5.105% 25/08/2036	0	US46629KAA79
US ULTRA BOND 2306 F	0	DU00USU23064
MORGAN STANLEY CZK	0	
SWU01OLE1 CCP SHORT IRS MS USD 151132 PFXD 3.0829 RFLT	0	DUSWU01OLE1
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	0	DUSWU01MDZ7
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0	DUCCS0079R87
Wamu 2005-Ar6 2A1A 5.305% 25/04/2045	0	US92922FJ251
EURO SCHATZ 2306 FU	0	DE000C671E48
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUE	0	DUSWU01NRX5
Nordea Kredit Realkredit 1.00% 1/10/2050	0	DK0002044718
SWU01ORN5 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MI	0	DUSWU01ORN5
SWU01OAL7 CCP SHORT IRS MS USD 151132 PFXD3.010417RFL	0	DUSWU01OAL7
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW	0	DUSWU01P2O7
Treasury Bill 0.00% 6/04/2023	0	US912796YN33
Fr Zt1702 4.00% 1/01/2049	0	US3132AD3K27
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	0	DUSWU01NXR1
Wamu 2006-Ar10 2A1 3.596% 25/09/2036	0	US93363EAF25
CAN 5YR BND 2306 FU	0	DU00CGB23067
EUR BUND 2306 FUT	0	DE000C671E22
Credit Suisse Group Ag 6.375% #N/A Field Not Applicable	0	US225401AL29
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD 0	0	DUSWU01HIX8
SWU01OZ71 CCP SHORT IRS MS USD 270924 PFXD 4.4265 RFLT	0	DUSWU01OZ71
Jyske Realkredit A/S 1.50% 1/10/2053	0	DK0009403644
Realkredit Danmark 1.50% 1/10/2053	0	DK0004619467
SWU01NZL2 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MI	0	DUSWU01NZL2
SWU01OFX6 CCP SHORT IRS MS USD 151132 PFXD 3.1393 RFLT	0	DUSWU01OFX6
MS SGD CCP	0	
SWU01OZ89 CCP SHORT IRS MS USD 060924 PFXD 4.4333 RFLT	0	DUSWU01OZ89
SWU01P0K7 CCP LONG OIS MS GBP 200953 RFXD 3.25 PFLT SON	0	DUSWU01P0K7
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	0	DUSWU01OF08
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	0	DUSWU01OBZ5
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	0	DUSWU01OK69
SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0	DUSWU01O3D3
SWU01O9U9 CCP SHORT IRS MS USD 151132 PFXD3.04837 RFL	0	DUSWU01O9U9
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	0	DUSWU01K9O1
SWU01P0I2 CCP LONG OIS MS GBP200928 RFXD 3.75 PFLT SON	0	DUSWU01P0I2
3 MONTH SOFR 2306 F	0	DU00SFR23061

SWU01P0G6 CCP SHORT IRS MS EUR 200953 PFXD 2.5 RFLT 6EU	0	DUSWU01P0G6
Fn Bk9241 4.00% 1/08/2048	0	US3140HPHT72
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0	DU317U164I55
SWU01OLG6 CCP SHORT IRS MS USD 151132 PFXD3.08627 RFLT	0	DUSWU01OLG6
SWU01OIV7 CCP SHORT OIS BARC INR 150328 PFXD 6.25 RFLT M	0	DUSWU01OIV7
FUTURES MARGIN-JPY	0	
SWU01C2S7 CCP SHORT OIS BARC SGD 150931 RFLT SORAD PFX	0	DUSWU01C2S7
Sasc 2006-Eq1A A1 4.98% 25/07/2036	0	US86360RAA14
SWU01PCY4 CCP LONG IRS MS USD 070333 RFXD 3.45 PFLT SOF	0	DUSWU01PCY4
SWU01POW1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SC	0	DUSWU01POW1
Nchet 2005-2 M3 5.58% 25/06/2035	0	US64352VKV26
SWU01OZA4 CCP SHORT IRS MS USD 041024 PFXD 4.4085 RFLT	0	DUSWU01OZA4
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0	DUCCS1122366
TORONTO DOMINION COL	0	
SWU01O3K7 CCP SHORT IRS MS USD 210653 PFXD 2.75 RFLT SC	0	DUSWU01O3K7
Gnr 2017-121 Pe 3.00% 20/07/2046	0	US38380TV370
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0	DUSWU01OCP6
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3KS	0	DUSWU01K531
SWU01K531 CCP LONG IRS BARC KRW 210927 RFXD 3.25 PFLT 3	0	DUSWU01K531
MORGANS ZAR CCP	0	
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0	DUSWU01BQV6
SWU01P7I5 CCP LONG IRS MS USD 010333 RFXD 3.425 PFLT SOI	0	DUSWU01P7I5
US 2YR NOTE 2306 FUT	0	DU00US223066
SWU01P7H7 CCP LONG IRS MS USD 010333 RFXD 3.405 PFLT SC	0	DUSWU01P7H7
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0	DU317U391O78
Tmts 2003-6He A1 5.785% 25/11/2033	0	US881561CE22
SWU01P0H4 CCP SHORT OIS MS GBP 200925 PFXD 4 RFLT SONI/	0	DUSWU01P0H4
SWU01Q3X4 CCP LONG IRS MS USD 100328 RFXD 3.8 PFLT SOFF	0	DUSWU01Q3X4
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT S	0	DUSWU01LZT9
SWU01OZC0 CCP SHORT IRS MS USD 070324 PFXD 4.7887 RFLT	0	DUSWU01OZC0
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	0	DUSWU01OYI8
BARC THB CCP	0	
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0	DU3175SQ6536
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3KS	0	DUSWU01IMT0
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0	DUSWPC0JFV2
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	0	DUSWU01O3A9
Fnr 2006-48 Tf 5.245% 25/06/2036	0	US31395NLE57
10 YR JGB TSE 2306 F	0	DU00JTX23069
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NON	0	DU317U479O24
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0	DUCCS0041369
Fhr 4579 Sd 0.00% 15/01/2038	0	US3137BPS836
US ULT 10YR 2306 F	0	DU00UXY23066
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	0	DUSWU01P8A1
SWU01P6M7 IRS GS THB 150328 RFXD 2.25 PFLT THB6M	0	DUSWU01P6M7
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NON	0	DU317U474O78
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0	DUSWPC0JFW0
SWU01OZ22 CCP LONG IRS MS USD 270423 RFXD 4.8146 PFLT 1	0	DUSWU01OZ22
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	0	DUSWU01KJ77
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0	DU317U00KA89
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0	DUSWU01KL17
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0	DU317U461O24
SWU01O8T3 IRS BAA THB 150328 RFXD 2.25 PFLT THB6M	0	DUSWU01O8T3
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0	DUSWU01L6J3
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	0	DUSWU01P0B7
SWU01PBT6 CCP LONG IRS MS USD 060333 RFXD 3.3 PFLT SOFR	0	DUSWU01PBT6
SWU01MWP8 CCP LONG OIS BARC SGD 211227 RFXD 3.25 PFLT	0	DUSWU01MWP8
Bank of New Zealand NZD Current Account	0	
Nykredit Realkredit As 1.00% 1/10/2050	0	DK0009524431
MS NOK CC	0	
SWU01OZ48 CCP SHORT IRS MS USD 270423 PFXD4.8146 RFLT 3	0	DUSWU01OZ48
317U2JRA8 SWPTION USD 140423 PUT STRIKE 3.7 JPM	0	DU317U2JRA81
USX 10Y 2305 110.5 P	0	DU0USX305P68
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA	0	DU317U07VA14
317U2JTA6 SWPTION USD 140423 PUT STRIKE 3.3 BAA	0	DU317U2JTA63
317U2JPA0 SWPTION USD 140423 PUT STRIKE 3.7 GS	0	DU317U2JPA00
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0	DU317U04FA66
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0	DU317U06DA33
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0	DUSWU00OG16
317U0BJA6 SWPTION USD 101123 CALL STRIKE 2.91 GS	0	DU317U0BJA65
317U09MA7 SWPTION USD 031123 CALL STRIKE 3.0875 GS	0	DU317U09MA70
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0	DU317U05NA40

317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0	DU317U0E4A64
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0	DU317U0LFA83
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	0	DU317U0FKA50
317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	0	DU317U0JYA27
US 5Y 2305 111.50 CO	0	DU0USV305C18
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	0	DU317U0DIA31
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	0	DU317U05RA04
317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	0	DU317U0AUA53
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	0	DU317U05PA22
317U2JSA7 SWPTION USD 140423 CALL STRIKE 3.05 JPM	0	DU317U2JSA72
317U2JUA4 SWPTION USD 140423 CALL STRIKE 2.8 BAA	0	DU317U2JUA45
US 10YR 2305 118 C	0	DU0USX305C48
317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	0	DU317U02QA81
US 5Y 2305 108.50 PO	0	DU0USV305P21
US 10YR 2305 116.5 C	0	DU0USX305C22
SWPC0H4H9 BUY CDS USD 200623 SOUTH KOREA 1% HSBC	0	DUSWPC0H4H9
SWU01NX59 IRS SCB THB 150328 PFXD 2.25 RFLT THB6M	0	DUSWU01NX59
US 10YR 2305 119 C	0	DU0USX305C30
USX 10Y 2305 112.5 P	0	DU0USX305P84
317U1Q8A4 SWPTION EUR 090623 CALL STRIKE 2.067 GOLDMA	0	DU317U1Q8A47
USX 10Y 2305 112 P	0	DU0USX305P76
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0	DU317U460O33
SWU01NX42 IRS BAA THB 150328 PFXD 2.25 RFLT THB6M	0	DUSWU01NX42
SWU01PDP2 CCP SHORT IRS BARC THB 150328 PFXD 2.25 RFLT	0	DUSWU01PDP2
CME 3M SOFR 98.00 C	0	DU0SOF312C23
317U2JQA9 SWPTION USD 140423 CALL STRIKE 3.05 GS	0	DU317U2JQA90
317U2N8A0 SWPTION USD 280423 CALL STRIKE 3 BAA	0	DU317U2N8A00
317U2N7A1 SWPTION USD 280423 PUT STRIKE 3.5 BAA	0	DU317U2N7A19
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0	DU317U00LA70
SWU01OZB2 CCP LONG IRS MS USD 070324 RFXD 4.7887 PFLT 1	0	DUSWU01OZB2
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0	DUSWPC0H4C0
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0	DU317U477O42
SWU01NZJ7 IRS GS THB 150328 PFXD 2.25 RFLT THB6M	0	DUSWU01NZJ7
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0	DU317U09NA61
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0	DU317U458O78
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	0	DU317U0D9A38
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0	DUSWPC0H4D8
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0	DU317U04EA75
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0	DU317U0BIA74
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0	DU317U06EA24
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAN	0	DU317U07UA23
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0	DUSWU01KJ93
SWU01QDS4 IRS GS THB 150328 RFXD 2 PFLT THB6M	0	DUSWU01QDS4
SWU01N8T5 IRS BAA THB 211227 PFXD 2.25 RFLT THB6M	0	DUSWU01N8T5
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0	DU317U0LEA92
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0	DU317U478O33
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0	DU317U0E3A73
SWU01OEM1 CCP LONG IRS MS USD 310527 RFXD 3.36083 PFLT	0	DUSWU01OEM1
SWU01OZ97 CCP LONG IRS MS USD 041024 RFXD 4.4085 PFLT 1	0	DUSWU01OZ97
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0	DU317U05OA31
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0	DU317U05QA13
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0	DU317U0JXA36
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0	DUCCS0041369
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0	DU317U0FJA79
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0	DU317U0ATA72
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0	DU317U0DJA22
SWPC0KCO8 CCP SELL CDS EUR 201228 BRITISH TELECOMM 1 M	0	DUSWPC0KCO8
SWU01KBG5 SHORT IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0	DUSWU01KBG5
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	0	DUSWU01QFN3
317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	0	DU317U06OA14
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	0	DU317U08AA26
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0	DU317U388O24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0	DUSWU018819
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT S	0	DUSWU01L067
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	0	DUSWU01OC19
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	0	DU317U05HA14
SWU01OZ55 CCP LONG IRS MS USD 060924 RFXD 4.4333 PFLT 3	0	DUSWU01OZ55
SWU01OZ30 CCP LONG IRS MS USD 270924 RFXD 4.4265 PFLT 1	0	DUSWU01OZ30
SWU01P0D3 CCP SHORT IRS MS EUR 200925 PFXD 3.5 RFLT 6EU	0	DUSWU01P0D3
EURO BTP 2306 FUT	0	DE000C671E06
SWU01C2S7 CCP LONG OIS MS SGD 150931 RFXD 1.25 PFLT SOF	0	DUSWU01C2S7

SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0	DUSWU01JR06
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0	DU317U02PA90
317U1Q9A3 SWPTION EUR 090623 PUT STRIKE 3.14 GOLDMAN	0	DU317U1Q9A38
317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	0	DU317U00EA53
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	0	DU317U0CWA91
CME 3M SOFR 96.50 P	0	DU0SOF312P28
SWU01NFP5 IRS BAA THB 210927 PFXD 2.25 RFLT THB6M	0	DUSWU01NFP5
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BE	0	DUSWU01EBV6
AUS 3YR 2306 BOND FU	0	DU000YT23066
SWU01OCO9 CCP LONG IRS MS USD 310527 RFXD3.40392 PFLT	0	DUSWU01OCO9
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	0	DUSWU01NRY3
SWU01IC20 CCP LONG IRS BARC KRW 150328 RFXD 3 PFLT 3KSD	0	DUSWU01IC20
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	0	DU317U401O50
SWU01LQE2 CCP LONG IRS MS CNY 211227 RFXD 2.5 PFLT CNRF	0	DUSWU01LQE2
SWU00S9O5 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA	0	DUSWU00S9O5
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0	DUCCS1122366
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	0	DUSWU01OEA7
SWU01O442 CCP LONG IRS MS USD 151132 RFXD 3.1 PFLT SOFF	0	DUSWU01O442
SWU01KTX9 CCP LONG IRS BARC KRW 210927 RFXD 3 PFLT 3KSI	0	DUSWU01KTX9
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	0	DUSWU00SF83
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	0	DUSWU01E2J3
SWU01OAM5 CCP LONG IRS MS USD 310527 RFXD3.32868PFLT	0	DUSWU01OAM5
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0	DUCCS0079R87
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0	DU317U00CA71
SWU01OLD3 CCP LONG IRS MS USD 310527 RFXD 3.31041 PFLT	0	DUSWU01OLD3
SWU01BQZ7 CCP LONG OIS MS JPY 151251 RFXD 0.45 PFLT TON	0	DUSWU01BQZ7
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0	DUSWU01IVA1
317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	0	DU317U392O69
SWU01LZX0 CCP SHORT IRS MS AUD 150324 PFXD 3.75% RFLT 1	0	DUSWU01LZX0
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SA	0	DUSWU01G5H9
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	0	DUSWU01GDB3
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	0	DUSWU01HX03
SWU01P0F8 CCP LONG IRS MS EUR 200933 RFXD 3 PFLT 6EUBO	0	DUSWU01P0F8
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	0	DUSWU01IOA9
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	0	DUSWU01LBR9
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LIE	0	DUSWU01FQ54
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3MS	0	DUSWU00SMW2
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1M	0	DUSWU013KR9
US 30Y BOND 2306 FUT	0	DU00USB23064
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	0	DUSWU01I841
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARC	0	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	0	DUSWU01GAD2
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	0	DUSWU01JYH1
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	0	DUSWU01GUK4
EURO SHORT BTP 2306	0	DE000C671E14
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	0	DUSWU01E188
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	0	DUSWU01HY44
SWU01P0E1 CCP LONG IRS MS EUR 200928 RFXD 3 PFLT 6EUBO	0	DUSWU01P0E1
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSW	0	DUSWU01J5I1
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	0	DUSWU01IQW9
Futures Margin - AUD	0	
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT 3	0	DUSWU00WS56
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	0	DUSWU01FL00
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	0	DUSWU01DMW4
UBS COLLATERAL A/C	0	
EURO BOBL 2306 FUT	0	DE000C671E30
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	0	DUSWU01HI00
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	0	DU317U749I91
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LIE	0	DUSWU01FKU5
FUTURES MARGIN-CAD	-0.0001	
LONG GILT 2306 FUT	-0.0001	GB00KCBQ8522
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	-0.0001	DUSWU01KS85
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	-0.0001	DUSWU01FKX9
MORGAN STANLEY GBP	-0.0001	
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.0001	DU317U173X14
3 MONTH SOFR 2312 F	-0.0001	DU00SFR23129
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.0001	DUSWU01E2C8
SWU01IZX7 CCP LONG IRS MS EUR 231124 RFXD 1 PFLT 6EUBO	-0.0001	DUSWU01IZX7
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-0.0001	DUSWU01H629
MORGAN STANLEY AUD	-0.0001	
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	-0.0001	DUSWU01KS77
SWU01CKM0 CCP LONG IRS MS USD 151228 RFXD 1.25 PFLT SO	-0.0001	DUSWU01CKM0

SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	-0.0001	DUSWU0EQ377
EUR OAT 2306 FUT	-0.0001	DE000C671E71
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.0001	DUSWU01H5I5
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.0001	DUSWU00UG12
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.0002	DUSWU00Y1I3
BARCLAYS COLLATERAL	-0.0002	
CITIBANK COLAT	-0.0002	
HSBC COLLATERAL	-0.0002	
ANZ COLL FOR USD	-0.0002	
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIB(	-0.0002	DUSWU0ZN447
CACIB USD COLLATERAL	-0.0002	
SSWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KS	-0.0003	DUSSWU01I0V9
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB(	-0.0003	DUSWU013ZU6
MORGAN STANLEY COLAT	-0.0004	
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.0006	DUSWU01D6D4
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	-0.0009	DUSWU01H652
Outstanding settlements	-0.0211	