

	1	2	3	4
Offer name	Harbour Investment Funds	Offer number	OFR10909	
Fund name	FND16569	Fund number	FND16569	
Period disclosure applies [dd/mm/yyyy]	31/03/2023			
Asset name	% of fund net assets	Security code		
ANZ NZD Cash		0.113388		
Baillie Gifford Worldwide Discovery Fund		0.051973 IE00BK63G481		
NZ Government Stock 15/05/2041 1.75%		0.040098 NZGOVDT541C9		
Revolution Private Debt Fund II		0.038019		
T.Rowe Price Asian ex-Japan Equity Fund		0.034718 LU0266341725		
T8 Energy Vision Fund		0.021976		
Mainfreight Limited		0.018729 NZMFTE0001S9		
CSL Limited		0.017626 AU000000CSL8		
NZ Government Stock 15/04/2025 2.75%		0.015905 NZGOVDT425C5		
Macquarie Margin Cash		0.015271		
Xero Limited		0.014286 NZXROE0001S2		
Icehouse IVX Investment		0.014278		
Summerset Group Ltd		0.013653 NZSUME0001S0		
EBOS Group Limited Ordinary Shares		0.013177 NZEBOE0001S6		
Infratil Limited		0.01304 NZIFTE0003S3		
IDP Education Limited		0.011511 AU000000IEL5		
Goodman Group		0.011191 AU000000GMG2		
BHP Group Limited		0.010669 AU000000BHP4		
Macquarie Group Limited		0.010436 AU000000MQG1		
NZ Government Stock 15/05/2024 0.50%		0.009728 NZGOVDT524C5		
NZ Government Stock 15/04/2037 2.75%		0.009287 NZGOVDT437C0		
First Sentier Global Listed Infrastructure Fund PIE		0.008917		
GD1 Fund 3 L.P. (Partnership)		0.008795		
Auckland International Airport Limited		0.008715 NZAIAE0002S6		
Ryman Healthcare		0.008619 NZRYME0001S4		
QBE Insurance Group Limited		0.008486 AU000000QBE9		
NZ Government Stock 15/05/2030 4.50%		0.008377 NZGOVDT530C2		
Ramsay Health Care		0.007832 AU000000RHC8		
Microsoft		0.007385 US5949181045		
JP Morgan AUD Cash		0.007375		
KMD Brands Limited		0.00675 NZKMDE0001S3		
Pacific Edge Limited		0.00668 NZPEBE0002S1		
Serko Limited		0.006398 NZSKOE0001S7		
Apple		0.006327 US0378331005		
Cash & cash equivalents		0.006065		
Goodman Property Trust		0.005236 NZCPTTE0001S9		
Vulcan Steel Limited		0.005104 AU0000181984		
Volpara Health Technologies Limited		0.004786 NZVHTE0001S6		
Telix Pharmaceuticals Limited		0.004585 AU000000TLX2		
Aroa Biosurgery Limited		0.004535 NZARXE0001S1		
Roper Technologies		0.004099 US7766961061		
Amazon.com		0.00409 US0231351067		
Precinct Properties New Zealand Limited		0.004059 NZAPTE0001S3		
NZGS Index Linked Bond 20/09/2025 2.00%		0.004034 NZIIBDT002C2		
Fiserv		0.003716 US3377381088		
Fisher & Paykel Healthcare Corp Ltd		0.00363 NZFAPE0001S2		
Alphabet Class C		0.003625 US02079K1079		
Government Index Link Bd 20/09/35 2.50%		0.003571 NZIIBDT004C8		
Channel Infrastructure NZ Limited		0.003556 NZNZRE0001S9		
Treasury Wine Estates Limited		0.003442 AU000000TWE9		
GQG Partners Inc		0.003413 AU0000180499		
Scales NZ		0.003382 NZSCLE0002S8		
Sumber Alfaria Trijaya		0.003178 ID1000128705		
Kiwi Property Group Limited		0.003155 NZKPGE0001S9		
NVIDIA		0.003148 US67066G1040		
Contact Energy Limited		0.002981 NZCENE0001S6		
FNMA 150534 TBA		0.002969 2BFH142		
FNMA 150434 4.50 TBA		0.002968 2BFFND9		
JAPAN (GOVERNMENT) 170423 0.00 GB		0.002947 BPZJWG6		
Vital Healthcare Property Trust		0.002932 NZCHPE0001S4		
BDO Unibank		0.00292 PHY077751022		
Evotec		0.002903 DE0005664809		
New Linde		0.002813 IE000S9YS762		
NZ Government Stock 20/04/2029 3.00%		0.002518 NZGOVDT429C7		
Property for Industry		0.002504 NZPFIE0001S5		
Icehouse IV Sustainable Technology Fund		0.002473		
JAPAN GOVERNMENT 240423 0.00 GB		0.002442 6C0DR73		

JPMorgan Chase	0.002392	US46625H1005
Masan	0.002348	VN000000MSN4
UnitedHealth Group	0.002295	US91324P1021
NZ Government Stock 15/05/2034 4.25%	0.002289	NZGOVDT534C4
Argosy Property Limited	0.002262	NZARGE0010S7
Vista Group International Limited	0.002231	NZVGLE0003S1
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150534 0.00 TB/	0.002225	B1VXM42
Charles Schwab	0.002157	US8085131055
Bank Central Asia	0.002034	ID1000109507
NZGS Index Linked Bond 20/09/2030 3.00%	0.001994	NZIBBDT003C0
Intl Bnk Recon & Devel 30/11/2026 2.875	0.001929	NZIBDDT019C1
SM Investments	0.001899	PHY806761029
Westpac NZ Limited 29/07/2024 2.22%	0.001888	NZWNZD0724L3
Unilever	0.001852	US9047677045
FNMA 130550 TBA	0.001826	B3QZH75
FNMA 30YR CONV LOAN 150439 TBA	0.001825	B65Z6K3
Santos Limited	0.001804	AU000000STO6
Axis Bank	0.001772	INE238A01034
Eli Lilly And	0.001769	US5324571083
FNMA 30YR CONVENTIONAL 150534 0.00 TBA	0.001758	B00P3J4
Universal Robina	0.001736	PHY9297P1004
Daiichi Sankyo	0.00171	JP3475350009
ASML Holding	0.001679	USN070592100
MasterCard	0.001654	US57636Q1040
GE	0.001654	US3696043013
JAPAN GOVERNMENT OF 050623 0.00 GB	0.00164	6C06NB8
EOG Resources	0.001638	US26875P1012
Landwirtschaftliche Ren 23/04/24 5.375%	0.001539	NZLRBDT009C1
Fifth Third Bancorp	0.001532	US3167731005
JAPAN GOVERNMENT 080523 0.00 GB	0.001512	6C0JY25
AstraZeneca	0.001484	US0463531089
InRetail Peru	0.00148	PAL1801171A1
International Fin Corp 13/12/29 4.875%	0.00146	NZIFCDT015C6
Tencent Holdings	0.001441	KYG875721634
ANZ Bank NZ Limited 20/03/2024 3.03%	0.001434	NZANBDT023C9
Intl Bnk Recon & Devel 10/05/28 1.625%	0.001415	NZIBDDT018C3
Bank of America	0.001414	US0605051046
Taiwan Semiconductor Manufacturing	0.001412	US8740391003
Nutrien	0.0014	CA67077M1086
Airbus	0.0014	NL0000235190
Intuitive Surgical	0.001391	US46120E6023
Stryker	0.001387	US8636671013
Thermo Fisher Scientific	0.001379	US8835561023
Hubbell	0.00136	US4435106079
Spark New Zealand Limited	0.001345	NZTELE0001S4
Liberty Media Corp-Liberty Formula One	0.001336	US5312298541
Cigna	0.001336	US1255231003
Rentokil Initial	0.001329	GB00B082RF11
McKesson	0.001314	US58155Q1031
Asian Development Bank 06/08/26 1.50%	0.001285	NZADBDT014C0
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 3.00 TB/	0.001283	2B0DLK1
Advanced Micro Devices	0.001279	US0079031078
Wells Fargo	0.001273	US9497461015
Chubb	0.001271	CH0044328745
Salesforce	0.001265	US79466L3024
Intuit	0.001256	US4612021034
Sea	0.001252	US81141R1005
Keyence	0.001233	JP3236200006
MercadoLibre	0.001231	US58733R1023
Deutsche Telekom	0.001211	DE0005557508
NU Holdings Ltd/Cayman Islands	0.00121	KYG6683N1034
FNMA 150539 3.50 TBA	0.001206	2BQ59W9
FNMA 30YR CONV LOAN 150440 3.5 TBA	0.001206	2BSKZ91
Huntington Bancshares	0.001191	US4461501045
Experian	0.001183	GB00B19NLV48
Tesla	0.001153	US88160R1014
Nederlandse Waterschapsbnk 03/27 3.125%	0.001152	NZNWBDT001C9
Amphenol	0.001145	US0320951017
Morgan Stanley	0.001145	US6174464486
Lonza Group	0.001117	CH0013841017
American International Group	0.001111	US0268747849
National Bank of Canada	0.001107	CA6330671034

Stride Property Ltd & Stride Inv Mgmt	0.001087	NZSPGE0001S2
Kotak Mahindra Bank	0.001082	INE237A01028
NZ Government Stock 15/05/2026 0.50%	0.001055	NZGOVDT526C0
Adyen	0.001049	NL0012969182
CF Industries	0.001046	US1252691001
Waste Connections	0.001039	CA94106B1013
JAPAN (GOVERNMENT) 150523 0.00 GB	0.001029	BPRCW96
Agilent Technologies	0.001023	US00846U1016
Meridian Energy Limited	0.001021	NZMELE0002S7
Kiwibank Limited 20/09/2024 2.155%	0.001019	NZKIWD0924L1
Siemens	0.001015	DE0007236101
AvalonBay Communities	0.001013	US0534841012
Hess	0.001013	US42809H1077
Teledyne Technologies	0.001012	US8793601050
Q Card Cl A 2021-4 08/25 FRN Call 08/30	0.001009	NZFPFD1043R6
Landwirtschaftliche Ren 09/06/25 0.75%	0.001006	NZLRBDT014C1
NZ Government Stock 14/04/2033 3.50%	0.001001	NZGOVDT433C9
Commonwealth Bnk of Aust 11/01/2024 FRN	0.000999	AU3FN0046561
Military Commercial Joint Stock Bank	0.000999	VN000000MBB5
Constellation Brands	0.000982	US21036P1084
AIA Group	0.000969	HK0000069689
Reliance Industries	0.000953	INE002A01018
Asian Development Bank 28/01/27 2.78%	0.000952	NZADBDT015C7
Monster Beverage	0.000951	US61174X1090
Powerco Limited 07/03/2030 6.397%	0.000945	NZPWCDT011C5
Netflix	0.000935	US64110L1061
FPT	0.000931	VN000000FPT1
NZ Government Stock 15/05/2028 0.25%	0.000926	NZGOVDT528C6
Eurofins Scientific	0.000923	FR0014000MR3
Amadeus IT	0.000922	ES0109067019
Argenx	0.000918	US04016X1019
Housing New Zealand Ltd 15/10/27 4.422%	0.000914	NZHNZD0008L2
Symrise	0.000912	DE0005YM9999
Vertex Pharmaceuticals	0.000909	US92532F1003
BHP	0.000902	AU000000BHP4
ServiceNow	0.0009	US81762P1021
Mitsui & Co	0.000893	JP3893600001
Investore Property Limited	0.00089	NZIPLE0001S3
Schneider Electric	0.000885	FR0000121972
Atlassian	0.000883	US0494681010
NZ Rural Land Company Limited	0.000875	NZNZLE0001S2
Alibaba Group Holding	0.000874	KYG017191142
ASB Bank Limited 16/03/2027 4.50%	0.000869	XS2597991988
Synopsys	0.000866	US8716071076
UNITED STATES TREASURY 150241 1.875 CB	0.000852	BN303J7
Schlumberger	0.000846	AN8068571086
Housing Development Finance	0.000843	INE001A01036
FedEx	0.000841	US31428X1063
Bluestone NZP 2022-2 02/54 Cls A1S FRN	0.000828	NZBSNC1001R3
My Food Bag Group Limited	0.000814	NZMFBEE0004S1
Transpower NZ Limited 04/09/25 1.735%	0.000812	NZTRPD0070L9
Daikin Industries	0.00081	JP3481800005
Danaher	0.000801	US2358511028
Coupang	0.000791	US22266T1097
South32	0.000791	AU000000S320
Manhattan Associates	0.00079	US5627501092
Trimble	0.000781	US8962391004
Sartorius	0.00078	DE0007165631
Kalbe Farma	0.00078	ID1000125107
JAPAN (GOVERNMENT) 220523 0.00 GB	0.000779	6COTMBO
Zoetis	0.00077	US98978V1035
London Stock Exchange	0.000766	GB00B0SWJX34
Cheniere Energy	0.000764	US16411R2085
Estee Lauder	0.000756	US5184391044
Marsh & McLennan	0.000754	US5717481023
Samsung Electronics	0.000753	KR7005930003
Partners Group Holding	0.000751	CH0024608827
Dunedin City Treasury 15/11/2026 2.09%	0.000744	NZDCTDT173C2
NZ Government Stock 15/04/2027 4.50%	0.000744	NZGOVDT427C1
Colgate-Palmolive	0.000742	US1941621039
Infineon Technologies	0.000741	DE0006231004
UNITED STATES TREASURY 150128 0.5 ILB	0.000735	BFWMB38

United Spirits	0.00072	INE854D01024
Glodon	0.000712	CNE100000PH8
IDEX	0.000709	US45167R1041
Shopify	0.000708	CA82509L1076
One 97 Communications	0.000703	INE982J01020
FNMA 30 YEAR CONVENTIONAL 010152 2.50 MBS POOL NO RA	0.000701	2JY88J6
Vietnam Tech & Commercial Joint Stk Bank	0.0007	VN000000TCB8
HDFC Bank	0.000699	INE040A01034
Workday	0.000695	US98138H1014
Farfetch	0.000692	KY30744W1070
Kommunalbanken AS 12/06/2025 0.75%	0.000688	NZKBNDT011C2
Housing New Zealand Ltd 24/04/30 2.183%	0.000688	NZHNZD0230L2
MetLife	0.000682	US59156R1086
Godrej Consumer Products	0.000681	INE102D01028
BNZ Intl Funding 14/09/2024 0.375%	0.000678	XS2012047127
Old Dominion Freight Line	0.000675	US6795801009
EssilorLuxottica	0.000675	FR0000121667
Weyerhaeuser	0.000674	US9621661043
Siteminder Limited	0.000673	AU0000183543
REALKREDIT DANMARK A/S 010424 1.00 CB	0.00067	BVFMWDW0
Wal-Mart	0.000669	US9311421039
Apollo Global Management	0.000665	US03769M1062
Transpower NZ Limited 14/03/24 2.73%	0.000662	NZTRPD0060L0
Tsingtao Brewery	0.000656	CNE1000004K1
China Resources Mixc Lifestyle Services	0.000648	KYG2122G1064
NARI Technology	0.000647	CNE000001G38
Yum China Holdings	0.000647	US98850P1093
Sempra Energy	0.000644	US8168511090
JP Morgan USD Cash	0.00064	
Brookfield	0.00064	CA1125851040
Fletcher Building Limited	0.000635	NZFBUE0001S0
Transurban Group	0.000635	AU000000TCL6
Nippon Sanso Holdings	0.000627	JP3711600001
HDFC Bank ADR	0.000623	US40415F1012
NZ Local Gov Fund Agency 15/04/25 2.75%	0.000622	NZLGFDT008C2
JAPAN GOVERNMENT 190623 0.00 GB	0.000616	BQXR4V8
Ashtead	0.000616	GB0000536739
MongoDB	0.000612	US60937P1066
Intl Bnk Recon & Devel 24/01/24 2.50%	0.000601	NZIBDDT013C4
ConocoPhillips	0.000599	US20825C1045
Vulcan Materials	0.000598	US9291601097
Shenzhen Inovance Technology	0.000593	CNE100000V46
ROBLOX	0.000592	US7710491033
DoorDash	0.00059	US25809K1051
Equity LifeStyle Properties	0.000574	US29472R1086
Hexagon	0.000569	SE0015961909
PRADA	0.000545	IT0003874101
Accenture	0.000542	IE00B4BNMY34
JAPAN GOVERNMENT 030723 0.00 GB	0.000535	6C1TD61
Arista Networks	0.000535	US0404131064
Kanzhun	0.000533	US48553T1060
NYKREDIT REALKREDIT AS 011050 1.0 CB	0.000531	BKLNH4J6
NYKREDIT REALKREDIT AS 011050 1.0 CB	0.000531	BK9CXB8
Voltas	0.000528	INE226A01021
InterContinental Hotels	0.000525	GB00BHJYC057
Housing New Zealand Ltd 05/10/26 2.247%	0.000525	NZHNZD0001L7
Sony	0.00052	JP3435000009
Kiwibank Limited 05/10/2026 2.635%	0.00052	NZKIWD1026L4
Calix Limited	0.000519	AU0000017840
WuXi Biologics	0.000518	KYG970081173
ANZ Bank NZ Limited Preference Shares	0.000511	NZANBDP001C9
Paylocity Holding	0.000511	US70438V1061
Westpac NZ Ltd 09/32 6.19% Reset 09/27	0.000509	NZWNZD01T2L9
Latitude NZ 2021-1 Cls A 23/08/33 FRN	0.000507	NZLATD1006R4
The Trade Desk	0.000505	US88339J1051
Hundsun Technologies	0.000495	CNE000001GD5
Bluestone NZP 2022-2 02/54 Cls A1L FRN	0.000494	NZBSNC1002R1
Koninklijke DSM	0.000492	NL0000009827
UNITED STATES TREASURY 300425 2.875 GB	0.000489	BFXTNS7
Container Corporation of India	0.000489	INE111A01025
Etsy	0.000473	US29786A1060
GPT Group 24/08/2026 3.657%	0.000471	AU3CB0239366

APM Human Services International Ltd	0.000463	AU0000187528
HomeCo Daily Needs REIT	0.000462	AU0000113136
Zalando	0.000461	DE000ZAL1111
Meituan	0.000457	KYG596691041
Veeva Systems	0.000455	US9224751084
Transpower NZ Limited 16/09/27 4.627%	0.000454	NZTRPD0100L4
JAPAN GOVERNMENT OF 290523 0.00 GB	0.000454	6C00PRO
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150446 2.50 TB/	0.000453	2B6RL96
RIPON MORTGAGES PLC SERIES 1RA CLASS A 280856 ABS	0.000452	ODC50J3
Auckland Council 24/03/2025 4.176%	0.00045	NZAKCDT363C1
Sampo	0.000438	FI0009003305
Brookfield Renewable Partners	0.000433	BMG162581083
MTF Opala Trust 2023 Cls A 09/30 FRN	0.000431	NZOPATFAT017
Alnylam Pharmaceuticals	0.000431	US02043Q1076
Transpower NZ Limited 29/11/2028 4.977%	0.00043	AU3CB0294528
Coterra Energy	0.000428	US1270971039
JAPAN GOVERNMENT 100328 0.1 IILB	0.000428	BG5NBY6
KKR	0.000421	US48251W1045
Li Auto	0.000421	KYG5479M1050
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150442 6.00 TB/	0.000418	B07WW46
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150546 0.00 TB/	0.000418	B1W4PT0
HUB24 Limited	0.000414	AU000000HUB4
Kommunalbanken AS 14/02/2024 5.625%	0.000412	NZKBNDT007C0
Assa Abloy	0.000409	SE0007100581
JAPAN GOVERNMENT 010424 0.005 GB	0.000402	BJLTVQ1
Pidilite Industries	0.000399	INE318A01026
UDC Endeavour 2022-1 Cl A Tst 12/29 FRN	0.000399	NZUDCDB001R0
Snowflake Computing	0.000398	US8334451098
Confluent	0.000397	US20717M1036
JAPAN GOVERNMENT 200349 0.50 GB	0.000391	BH4G422
Asian Development Bank 10/02/28 1.125%	0.00038	NZADBDT012C4
Havells India	0.000379	INE176B01034
JD Health International	0.000375	KYG5074A1004
Grab Holdings	0.000364	KYG4124C1096
JAPAN GOVERNMENT 010324 0.005 GB	0.000361	BNGB3Y2
Nordic Investment Bank 02/09/25 3.875%	0.000359	NZNIBDT009C0
JD.com	0.000358	KYG8208B1014
UNITED STATES TREASURY 150425 0.125 ILB	0.000356	BMF0417
Darling Ingredients	0.000354	US2372661015
UNITED STATES TREASURY 150125 0.25 ILB	0.000353	BVFD6V3
Kiwibank Limited 23/09/2025 FRN	0.00035	AU3FN0056354
Toyota Finance New Zealand 23/05/25 FRN	0.000347	NZTFSDT803C4
Naspers	0.000345	ZAE000015889
Summerset Group Holdings 09/03/29 6.59%	0.000343	NZSUMD0040L5
Contact Energy Limited 06/04/2029 5.62%	0.000339	NZCEND0080L7
Galp Energia Sgps	0.000338	PTGAL0AM0009
Transpower NZ Limited 06/03/25 3.823%	0.000338	NZTRPD0050L1
Asset Plus Limited	0.000333	NZNAPE000753
Spark Finance Limited 29/09/2028 4.37%	0.000333	NZSPFD0928L5
DEUTSCHE BANK AG 200127 1.625 CB	0.000327	BJVLXW7
Ayala Land	0.000326	PHY0488F1004
BANK OF NOVA SCOTIA 030423 0.00 CB	0.000314	2J455V8
HubSpot	0.000311	US4435731009
Cummins	0.00031	US2310211063
NZ Government Stock 15/05/2051 2.75%	0.000309	NZGOVDT551C8
Britannia Industries	0.000309	INE216A01030
BP	0.000304	GB0007980591
Host Hotels & Resorts	0.000304	US44107P1049
Live Nation Entertainment	0.0003	US5380341090
Transpower NZ Ltd 08/04/2026 1.52%	0.000295	NZTRPD0080L8
Rivian Automotive	0.00028	US76954A1034
TR Group Limited 07/03/2024 4.533%	0.00028	NZTRGD0324L9
Mercury 17/11/2028 2.918%	0.000279	AU3CB0284677
Monolithic Power Systems	0.000276	US6098391054
National Australia Bank 18/11/30 FRN	0.000274	AU3FN0057402
Endeavor Group Holdings	0.000272	US29260Y1091
Endava	0.000272	US29260V1052
JYSKE REALKREDIT A S 011023 1.00 CB	0.000271	3FXX4W8
Property for Industry 28/11/2024 4.59%	0.000271	NZPFIDT010C2
ROYAL BANK OF CANADA 240423 0.00 CB	0.000268	2J59BH7
HDFC Asset Management	0.000265	INE127D01025
Bill.Com Holdings	0.000263	US0900431000

Port of Tauranga	0.00026	NZPOTE0003S0
UNITED STATES TREASURY 151150 1.625 GB	0.000259	BMCWDM0
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB	0.000255	BK6L1W5
Dunedin City Treasury 15/03/2026 2.90%	0.000255	NZDCTDT160C9
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB	0.000252	BYV9PJ7
BANK OF NOVA SCOTIA 280423 0.00 CB	0.000251	2J6CRF5
National Storage REIT	0.000247	AU000000NSR2
Eclixp Group Ltd Cls A 15/09/2031 FRN	0.000243	NZFPIH1020R9
Investore Property Ltd 25/02/2027 4.00%	0.000243	NZIPLDT003C9
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.50 CB	0.000232	BNNFG37
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.50 CB	0.000232	BLH3978
Syrah Resources Limited	0.00023	AU000000SYR9
UNITED STATES TREASURY 150552 2.875 GB	0.000227	BLDBDJ6
Cellnex Telecom	0.000225	ES0105066007
Vector Limited 14/03/2024 4.996%	0.000224	NZVCTDT009C6
Qualitas Limited	0.000224	AU0000195265
Meridian Energy Ltd 20/03/2024 4.88%	0.000224	NZMELDT024C2
NORDEA KREDIT REALKREDITAKTIESELSKAB 010424 1.00 CB	0.000224	BJ7H8R9
Reliance Steel & Aluminum	0.000221	US7595091023
Norsk Hydro	0.00022	NO0005052605
Flatex	0.000212	DE000FTG1111
CREDIT SUISSE GROUP AG 120833 6.537 CB	0.000212	3LZXNN2
PERU REPUBLIC OF GOVERNMENT 120828 6.35 GB	0.000212	BDGL900
PERU REPUBLIC OF GOVERNMENT 120828 6.35 GB	0.000212	BDGL933A
GS MORTGAGE-BACKED SECURITIES SERIES 22 PJ4 CL A4 25095	0.000212	GSM0952A
Arena REIT	0.000211	AU000000ARF6
TORONTO DOMINION BANK 010523 0.00 CB	0.000211	2J66ZX1
Auckland Council 28/09/2050 2.95%	0.000208	NZAKCDT520C6
Region Group	0.000206	AU0000253502
REALKREDIT DANMARK A/S 010124 1.00 CB	0.000206	3FBK272
Q Card Cl B 2023-1 15/04/2030 FRN	0.000205	NZFPFD1045R1
Avanti RMBS 2022-1 07/54 Class A1 FRN	0.000205	NZAVGA1001R7
UNITED STATES TREASURY 150128 1.75 ILB	0.000204	B2PB3T1B
MTF Pantera Trust 2021 Cls A 06/29 FRN	0.000203	NZPANTFAT019
Arvida Group Limited	0.000202	NZARVE000155
NZ Government Stock 15/04/2023 5.50%	0.000202	NZGOVDT423C0
UiPath	0.000201	US90364P1057
FSN E-Commerce Ventures	0.000201	INE388Y01029
AAREAL BANK AG 140225 0.625 CB	0.0002	5Y9D780
Summerset Group Holdings 21/09/27 2.30%	0.000197	NZSUMD0030L6
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.000196	NZGMBDT009C3
International Fin Corp 29/07/24 1.75%	0.000196	NZIFCDT011C5
Zomato	0.000194	INE758T01015
Avanti RMBS 2021-1 02/53 Class A1 FRN	0.000191	NZAVAD1020R4
UNITED STATES TREASURY 150731 0.125 ILB	0.000191	BNW0365
UNITED STATES TREASURY 150133 1.125 GB	0.000186	BQFMC06
Westpac NZ Limited 24/02/2026 1.4396%	0.000183	NZWNZD0226L9
Healthco Healthcare and Wellness REIT	0.000183	AU0000169302
DEUTSCHE BANK AG 201124 0.05 CB	0.000182	BJTPBW7
HashiCorp	0.000182	US4181001037
JAPAN GOVERNMENT 010524 0.005 GB	0.00018	BLD2756
TORONTO DOMINION 250423 0.00 CB	0.000177	2J6DDL6
GOLDMAN SACHS GROUP INC 240125 FRN	0.000177	GOL0125A
TORONTO DOM BANK 190423 0.00 CB	0.000171	2J5YSJ3
NZ Local Gov Fund Agency 15/05/31 2.25%	0.00017	NZLGFDT017C3
Spark Finance Limited 07/03/2024 3.37%	0.000169	NZSPFD0580L4
Fonterra Cooperative Grp 19/06/25 5.08%	0.000168	NZFCGDT310C3
SOUND POINT CLO LTD 211030 1.234 ABS SER 17-3A CL A1R	0.000167	2H5Z483
Christchurch Intl Airprt 24/05/24 4.13%	0.000167	NZCHCDT004C4
Toyota Finance NZ Ltd 06/12/27 5.75%	0.000167	NZTFSDT821C6
CREDIT SUISSE AG 080823 6.50 CB	0.000164	BCW3H43
CREDIT SUISSE AG 080823 6.50 CB	0.000164	CRD0823A
TR Group Limited 05/10/2026 3.532%	0.000164	NZTRGD1026L9
GPMT LTD SERIES 21 FL4 CLASS A 151136 ABS	0.00016	GPM1136A
JAPAN GOVERNMENT 200651 0.70 GB	0.00016	JAP0651A
TOWD POINT MORTGAGE TRUSTSE 19 4 CL A1 250759 ABS	0.00016	TWD0759A
Kingdee International Software	0.000159	KYG525681477
SUMITOMO MITSUI FINANCIAL GROUP INC 130128 5.52 CB	0.000159	BNM9CZ4
Property for Industry Ltd 01/10/25 4.25	0.000157	NZPFIDT020C1
SAUDI INTERNATIONAL BOND 180733 4.875 GB	0.000157	SAU0733A
VIBRANT CLO LTD SR 19 11A CLASS A1R1 ABS	0.000154	VIB0732A
SOUTHERN CALIFORNIA EDISON CO 240423 0.00 CB	0.000154	2KC4Y62

SOUND POINT CLO LTD SERIES 15 2A CLASS AR 200732 ABS	0.000153	SOU0732A
Eclixp Group Ltd Cls B 15/09/2031 FRN	0.000153	NZFP1H1021R7
Auckland Council 10/07/2025 2.013%	0.000153	NZAKCDT484C5
BDS LTD SER 21 FL10 CLASS A 181136 ABS	0.000153	2JV2MP5
ARBOR REALTY COLLATERALISED SER 22 FL1 CLASS A 150137 AB	0.000152	ARB0137A
OSD CLO 2021 23 LTD SERIES 21 23A CLASS A 170431 ABS	0.000152	OSD0431A
SAUDI INTERNATIONAL BOND 180128 4.75 GB	0.00015	SAU0128A
NYO COMMERCIAL MORTGAGE TRUST SR 21 1290 CL A 151238	0.000149	NYO1138A
CITIGROUP INC 170326 3.29 CB	0.000148	2J2PVX4
ROYAL BANK OF CANADA 280423 0.00 CB	0.000148	2J59BM2
STRATTON MORTGAGE FUNDING SR 2021 2 CL A 200760 ABS	0.000148	BMCD1X0
ROYAL BANK OF CANADA 051028 0.01 CB	0.000147	BP486D9
APIDOS CLO SER 17 26A CLAS A1AR 180729 ABS	0.000147	API0729A
BARINGS CLO LTD SERIES 15 1A CLASS AR 200131 ABS	0.000147	BFMHT40
HITACHI AMERICA CAPITAL 060423 0.00 CB	0.000147	2KB0G76
CIFC FUNDING COMM IND FIN COR SER 18 A CLA A 180431 ABS	0.000147	BFYN0S7
DRYDEN SENIOR LOAN FUND SERIES 18-61A CLS A1R 170132 AB	0.000146	2H4BY59
ARES CLO LTD SER 19 52A CLASS A1R 220431 ABS	0.000146	ARE0431A
CARLYLE GLOBAL MARKET STRATEGIES SER 17 1A CL A1R 20043	0.000146	CAR0431A
522 FUNDING CLO LTD SR 2018 3A CLASS AR 201031 ABS	0.000146	2JBPSL2
CWABS ASSET BACKED CER TR 2006 20 SE 06 20 CL 2A4 250935 .	0.000145	BK6MSN8
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210433 4.50 (	0.000145	AUS0433A
MF1 LTD SR 21 FL6 CLASS A 160736 ABS	0.000145	MF10736B
JAPAN GOVERNMENT OF 200935 1.20 GB	0.000145	BYRJVT3
STANDARD CHARTERED PLC 231125 1.822 CB	0.000145	BMXLNC6
STANDARD CHARTERED PLC 231125 1.822 CB	0.000145	BMHYKQ4
SOCIETE GENERALE SA 100134 6.691 CB	0.000144	2KP7W75
GREENSAIF 230238 6.129 CB	0.000144	GRE0238A
ROYAL BANK OF CANADA 130423 0.00 CB	0.000143	2J5DXD9
FORTRESS CBO INVESTMENTS LTD SE 22 FL3 CL A 171226 ABS	0.000142	FOR1226A
CIFC FUNDING LTD SERIES 17 4A CLASS A1R 241030 ABS	0.000142	2H77SF2
DRYDEN SENIOR LOAN FUND SER 13-28A CLS A1LR 150830 ABS	0.000141	BD5DNZ0
GCAT TRUST SERIES 22 INV2 CLASS A5 250452 ABS	0.000141	GCA0452A
GS MTG BACKED SECS TR SERIES 22 GR2 CLASS A2 260852 ABS	0.00014	GSM0852B
JPMORGAN CHASE AND CO 240226 2.595 CB	0.00014	2J1HX02
EXTENDED STAY AMERICA TRUST SE 2021 ESH CL A 150738 ABS	0.000139	BP7L958
SOUND POINT CLO LTD SER 17 2A CLASS AR 250730 ABS	0.000138	SOU0730B
ASHFORD HOSPITALITY TRUST SER 18 ASHF CLASS A 150435 ABS	0.000137	2FZHF26
Resimac Prime Trust 2022-1 A1 FRN	0.000137	NZRVGA1035R9
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.000136	FRG0548A
NOMURA HOME EQ LN INC TR 2006-HE1 SE 06 HE1 CL M2 2502	0.000136	B3RQKY5
Abacus Property Group	0.000136	AU000000ABP9
SANTANDER UK GROUP HOLDINGS PLC 100129 6.534 CB	0.000136	2KQBLT1
SOCIETE GENERALE SA 141226 1.488 CB	0.000136	BMFYJK3
Manawa Energy Limited 08/09/2027 5.36%	0.000135	NZMNWDT190C7
LCM LTD PARTNERSHIP SR 30A CLASS AR 200431 ABS	0.000134	LCM0431A
NORDEA KREDIT REALKREDITAKTIESELSKAB 011050 1.00 SF	0.000133	BKDSHH6
UNITED STATES TREASURY 151152 4.00 GB	0.000133	BQXS7C3
CIM TRUST SERIES 23 R2 CLASS A1 250864 ABS	0.000132	CIM0864A
READY CAPITAL MORTG SER 21 FL6 CL A 250736 ABS	0.000132	RCM0736A
AVIS BUDGET RENTAL CAR FD AESOP LLC SE 21 2A CL A 200228 .	0.000129	AVI0228A
Centuria Industrial REIT	0.000129	AU000000CIP0
ANZ Bank NZ Limited 01/09/2023 3.71%	0.000128	NZANBDT017C1
ONE NEW YORK PLAZA TRUST SE 20 1NYP CL A 150136 ABS	0.000126	ONE0126A
OBX 2022-INV2 TR 250152 SER 22-INV2 CL A1 250152 ABS	0.000125	OBX0152A
SANTANDER UK GROUP HOLDINGS PLC 151124 4.796 CB	0.000124	2F8PNX4
STRATTON BTL MORTGAGE FUNDING SE 22 1 CL A 200154 ABS	0.000124	BPVCOP4
STRATTON MORTGAGE FUNDING PLC SERIES 21 1 CLASS A 2509	0.000123	BKPJWJ4
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751	0.000123	BLH3815
VENTURE CDO LIMITED SR 19 36A CLASS A1AR 200432 ABS	0.000123	VEN0432B
Auckland Council 27/07/2026 3.338%	0.000122	NZAKCDT410C0
AoFrio Limited	0.000122	NZWDTE0002S1
RAMP TRUST SERIES 05 EFC4 CLASS M6 250935 ABS	0.000122	2BMBPC3
AVOLON 011227 TERM LOAN TRANCHE B5	0.000122	AVOLLN
VOYA CLO LTD SER 17 1A CLASS A1R 170430 ABS	0.000121	VOY0430A
KKR FINANCIAL CLO LTD SR 9 CLASS AR2 150730 ABS	0.000121	KKR0730B
Waypoint REIT	0.000121	AU0000088064
Chorus Limited 12/28 4.35% Reset 12/23	0.000121	NZCNUDT003C6
ISRAEL STATE OF GOVERNMENT 310723 0.15 GB	0.00012	BMBZOM9
ASB Bank Limited 07/09/2023 3.31%	0.00012	NZABBDT042C3
TOWD POINT MORTGAGE FUNDING SE 19 A13A CL A1 200745 A	0.000119	TOW0745B
Precinct Property NZ Ltd 09/05/28 5.25%	0.000119	NZPCTDT004C5

FNMA 30 YEAR CONVENTIONAL 010151 2.50 MBS POOL CA860;	0.000117 FNC0151B
OBX 2021 INV2 TRUST SERIES 21 INV2 CLASS A3 251051 ABS	0.000117 OBX1051A
Charter Hall Group	0.000116 AU000000CHCO
CREDIT SUISSE GROUP AG 020432 2.875 CB	0.000116 CRE0432A
SUMITOMO MITSUI BANKING CORP 100925 0.01 CB	0.000115 6CF9WN7
GACI FIRST INVESTMENT CO 140235 4.875 CB	0.000115 GFIO235A
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050	0.000115 BMBL1F7
PMT LOAN TRUST SER 21 INV1 CLS A3 250751 ABS	0.000114 PMT0751A
SUMITOMO MITSUI BANKING CORP 180624 2.44 CB	0.000113 5NNR082
CREDIT SUISSE MORTGAGE TR SERIES 20 FACT CLS A 151037 AB	0.000113 CSM1037A
CRESTLINE DENALI CLO SER 17 1A CLASS AR 200430 ABS	0.000113 CRE0430A
Atlas Arteria	0.000112 AU0000013559
PRETIUM MORTGAGE CREDIT PARTNER SER 21 RN3 CL A1 2509	0.000112 PRE0951A
GS MORTGAGE BACKED SECURITIES SERIES 22 PJ3 CL A4 260852	0.000112 GSM0852A
GS MORTGAGE BACKED SEC SERIES 21 HP1 CLASS A2 250152 AB	0.000112 GSM0152A
JYSKE REALKREDIT A S 010424 1.00 CB	0.000111 BFY1VT9
CTP NV 210625 0.50 CB	0.000111 3B8FG92
JYSKE REALKREDIT AS 011050 1.00 CB	0.000111 BKF2KC2
SOCIETE GENERALE SA 100129 6.446 CB	0.000111 2KP7XM7
ISRAEL STATE OF GOVERNMENT 130560 3.80 GB	0.000111 BMFKRX0
GPT Group 19/09/2024 3.6725%	0.000109 AU3CB0256832
AREIT SERIES 21 CRES CLASS A 170726 ABS	0.000108 2JMX7F2
HSBC HOLDINGS PLC 110828 5.21 CB	0.000108 BP4ZF99
ARGENT SECURITEIS INC SERIES 06M1 CLASS A1 250736 ABS	0.000108 BYWG9W8
POLARIS PLC SER 2021 1 CLASS A 231258 ABS	0.000108 BNXL7S7
Auckland Council 25/03/2024 5.806%	0.000108 NZAKCDT324C3
SUMITOMO MITSUI BANKING CORP 061123 0.55 CB	0.000108 BF5J2C2
JP Morgan GBP Cash	0.000106
SMB PRIVATE EDUCATION SERIES 22 B CLASS A1B 160255 ABS	0.000105 SMB0255A
BANCO SANTANDER SA 240325 3.496 CB	0.000104 2J23YP1
MERRILL LYNCH MORTGAGE INVESTOR SE 07 OAR5 CL 1A1 2510	0.000104 2CLSGM9
NZ Local Gov Fund Agency 15/04/24 2.25%	0.000103 NZLGFDT011C6
Insurance Aust Gp 06/38 5.32% Call 6/28	0.000103 NZIAGDT004C1
CWABS ASSET BACKED CERTIFICATES SE 0413 CL MF3 250235 AI	0.000103 2BL6H34
GACI FIRST INVESTMENT CO 140230 4.75 GB	0.000102 GAC0230A
Dunedin City Treasury 16/10/2024 3.79%	0.000101 NZDCTDT135C1
HOPS HILL SERIES 1 CLASS A 270554 ABS	0.000101 HOP0554A
JAMESTOWN CLO XV LTD SERIES 20 15A CLASS A 150433 ABS	0.000101 2HDYCM2
INTL FLAVORS AND FRAG 050523 0.00 CB	0.000101 2KDTYV1
HARVEST CLO SERIES 16A CLASS ARR 151031 ABS	9.90E-05 HAR1031B
UNITED STATES TREASURY 150129 2.50 GB	9.90E-05 B4RNYM9
DEVELOPMENT BANK OF JAPAN INC 021024 1.875 GB	9.80E-05 6B7BN42
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	9.70E-05 2H5H036
ROMANIA GOVERNMENT 270929 6.625 GB	9.70E-05 BQC4JZ9
ROMANIA GOVERNMENT 270929 6.625 GB	9.70E-05 3M1G4T5
MIDOCEAN CREDIT CLO SERIES 13 2A CL ARR 290130 ABS	9.70E-05 MID0130A
BANK OF AMERICA CORP 271026 1.949 CB	9.60E-05 BPP1YB1
POLARIS SERIES 20 1 CLASS A 270557 ABS	9.60E-05 POLO527A
LEHMAN XS TRUST SERIES 2007 12N CLASS 2A1 250737 ABS	9.60E-05 2BTV496
Healthco Healthcare and Wellness Plmt	9.60E-05 AU0000273062
Hotel Property Investments	9.60E-05 AU000000HP19
EDISON INTERNATIONAL DISC 190523 0.00 CB	9.60E-05 2KFRXJ4
Spark Finance Limited 18/03/2030 2.60%	9.40E-05 AU3CB0266708
HSBC HOLDINGS PLC 130328 4.041 CB	9.40E-05 HSB0328A
BANK OF AMERICA CORP 240825 FRN	9.30E-05 2H7MVVW5
KOOKMIN BANK 150725 0.052 CB	9.30E-05 BMW12R5
AMCO ASSET MANAGEMENT COMPANY SPA 060224 4.625 CB	9.30E-05 BQB3FK4
MORGAN STANLEY CAPITAL INC SE 07 HE5 CL A2C 250337 ABS	9.20E-05 2BN3WB6
UNITED STATES TREASURY 150132 0.125 ILB	9.10E-05 BPLFCC4
ASB Bank Ltd 19/08/2024 1.83%	9.10E-05 NZABBDG004C8
Port of Tauranga 29/09/2025 1.02%	9.10E-05 NZPOTD0925L1
BLUEMOUNTAIN SER 17 2A CLASS AR 150730 ABS	9.10E-05 BLU0730A
TOYOTA AUTO LOAN EXTENDED NTE TRT SER 19 1A CLS A 2511	9.00E-05 TAL1131A
Resimac Versailles Tst 2020-1 Cl A1 FRN	9.00E-05 NZRVTD1021R6
NZ Local Gov Fund Agency 15/04/27 4.50%	9.00E-05 NZLGFDT007C4
Vector Limited 06/10/2026 1.575%	8.90E-05 NZVCTDT011C2
GS MORTGAGE BACKED SEC SERIES 21 GR3 CLASS A2 250452 AE	8.80E-05 GSM0452A
CANADA SQUARE FUNDING SERIES 2021 2 CLASS A 170658 ABS	8.80E-05 CAN0658B
ENERGY TRANSFER PARTNERS LP 150325 4.05 CB	8.80E-05 ETP0325A
DEUTSCHE BANK AG NEW YORK BRANCH 140132 3.729 CB	8.70E-05 BMYC6G3
CHARTER COMMUNICATIONS INC 150228 3.75 CB	8.70E-05 2FPSYZ5
ING GROEP NV 021023 FRN	8.60E-05 2F53LV5



LOGICOR FINANCING SARL 171125 0.625 CB	8.60E-05 3GFFKM1
SUMITOMO MITSUI TRUST BANK LTD 151027 0.01 CB	8.60E-05 6CGYRS1
CITIGROUP MORTGAGE LOAN TRUST SR 21 INV3 CL A3A 250551	8.50E-05 CIT0551B
Wellington Intl Airport 12/05/23 4.25%	8.50E-05 NZWIAD0030L8
TRINITY SQUARE SERIES 21 1X CLASS A 150759 ABS	8.40E-05 TRI0759A
Meridian Energy Ltd 27/06/2025 4.21%	8.30E-05 NZMELDT042C4
HMC Capital Limited	8.30E-05 AU0000058943
JUBILEE CDO BV SR 14 12A CLASS AR 150430 ABS	8.30E-05 JUB0430A
GRIFFITH PARK CLO SR 1X CL A1RA 211131 ABS	8.20E-05 GRI1131A
CORDATUS CLO PLC SERIES 7X CLASS ARR 150931 ABS	8.20E-05 0C6M822
AVIATION CAPITAL GROUP LLC 010825 4.125 CB	8.20E-05 2F2X9T2
Transpower NZ Limited 08/09/26 2.047%	8.10E-05 NZTRPD0090L7
CEETRUS SA 261126 2.75 CB	8.10E-05 BL1GTP1
Christchurch Intl Airprt 19/05/28 5.18%	8.00E-05 NZCHCDT005C1
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	8.00E-05 BYXVJC2
UNICREDIT SPA 041223 7.83 CB	8.00E-05 5KXFWX4
FNMA 30 YEAR CONVENTION 010352 2.00 MBS POOL NO BV41	7.90E-05 FED0352D
HUNGARY REPUBLIC OF GOVERNMENT 220932 6.25 GB	7.90E-05 BPXYFH5
SOCIETE GENERAL SA 210126 2.226 CB	7.90E-05 SOC0126B
CWABS ASSET BACKED CERTIFICATES SER 05 9 CL M2 250136 AE	7.70E-05 BVM1FV3
Auckland Intl Airport 17/11/2026 3.29%	7.70E-05 NZAIAD0240L9
Napier Port Holdings 23/03/2028 5.52%	7.70E-05 NZNPHD0010L9
NISSAN MOTOR CO LTD 170928 3.201 CB	7.70E-05 BM9TQZ8
RMAC PLC SE 18 1 CL A 120646 ABS	7.60E-05 BD2NM12
Nestle Foods Nigeria	7.60E-05 NGNESTLE0006
GSK CONSUMER HEALTHCARE CAPITAL UK PLC 240325 3.125 CB	7.50E-05 BPOSW79
NEW JERSEY ECONOMIC DEV AUTH ST PEN FDG REV 150224 0.0	7.40E-05 BKSL1D4
POLAND REPUBLIC OF GOVERNMENT 140233 3.875 GB	7.40E-05 3QQQNB3
BARLEY HILL PLC SERIES 2 CLASS A 270858 ABS	7.40E-05 BAR0858A
Kiwibank Ltd 12/30 2.36% Rest 12/25	7.30E-05 NZKIWD1230L2
ARBOR MULTIFAMILY MORTGAGE SE 20 MF1 CL A5 150553 ABS	7.30E-05 ARB0553B
TENCENT HOLDINGS LTD 030630 2.39 CB	7.30E-05 BMXB5C0
SAUDI INTERNATIONAL BOND 180153 5.00 GB	7.30E-05 SAU0153A
ANZ Bank NZ Limited RCD 20/04/2023	7.30E-05 NZF02DT360C8
SOUNDVIEW HOME EQUITY LOAN SER 06 WF2 CLS M2 251236 /	7.20E-05 B7ZZJD4
AMERICAN TOWER CORP 150829 3.80 CB	7.20E-05 2GXZYX3
Summerset Group Holdings 11/07/23 4.78%	7.10E-05 NZSUMD0010L8
DEUTSCHE BANK AG 161224 2.625 CB	7.10E-05 BJVLXT4
MORTIMER BTL PLC SER 21 1 CLASS A 230653 ABS	7.10E-05 MOR0653A
UNICREDIT SPA 220926 2.569 CB	7.00E-05 2HSWLR9
SOUNDVIEW HOME EQUITY SER 06 3 CLASS A4 251136 ABS	6.90E-05 BZ03HR9
REALKREDIT DANMARK A/S 011053 1.50 CB	6.90E-05 BMXQX18
BANK OF AMERICA CORP 020426 3.384 CB	6.80E-05 BNNJ145
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	6.80E-05 5QFONN6
AVOLON HOLDINGS FUNDINGS LTD 181127 2.528 CB	6.80E-05 2JFSL55
CPI PROPERTY GROUP SA 230427 1.625 CB	6.80E-05 BK6XYR7
DEUTSCHE BANK AG 191130 1.75 CB	6.70E-05 BMW99T0
Metlifecare Limited 30/09/2026 3.00%	6.60E-05 NZMETDT001C2
UNITED STATES TREASURY 150429 3.875 ILB	6.60E-05 2407096B
HARVEST CLO SER 20X CLASS AR 201031 ABS	6.50E-05 0C6TBM4
BANK OF IRELAND GROUP PLC 050626 1.875 CB	6.50E-05 BOI0626A
FNMA 40 YEAR CONVENTION 010159 3.50 MBS POOL BF0334	6.50E-05 FNM0159A
FIELDSTONE MORTGAGE INVESTMENT CR SER 06 3 CL 2A2 2511	6.40E-05 BD0DZ71
Spark Finance Limited 05/06/2026 1.90%	6.40E-05 AU3CB0272466
JAPAN FINANCE ORG MUNICIPAL 020925 0.625 GB	6.40E-05 JAP0925A
NISSAN MOTOR CO LTD 150928 2.45 CB	6.30E-05 2JH8LS3
SUMITOMO MITSUI FINANCIAL BANKING CORP 071129 0.409 CI	6.20E-05 SUM1129A
AROUNDTOWN SA 150427 0.375 CB	6.20E-05 BN2ZW29
HMC Capital Limited Placement	6.10E-05 AU0000272734
ROYAL BANK OF SCOTLAND GROUP PLC 270130 5.076 CB	6.10E-05 2F50XL0
PRETIUM MORTGAGE CREDIT SER 21 RN2 CL A1 250751 ABS	6.00E-05 PRE0751A
CREDIT SUISSE AG LONDON 050126 0.25 CB	6.00E-05 BN7D0H9
HSBC HOLDINGS PLC 190629 4.583 CB	5.90E-05 2FOVBN6
GOLDMAN SACHS GROUP INC 070225 FRN	5.90E-05 BPVD8G4
UNITED STATES TREASURY 151140 1.375 GB	5.90E-05 BNG0BM3
Bank of New Zealand 16/11/2023 3.648%	5.80E-05 NZBNZDT394C5
CITIGROUP MORTGAGE LOAN SERIES 07 WFH3 CLASS M1 25063	5.80E-05 B9LVYD9
CWALT INC COUNTRYWIDE AL SERIES 06 0A2 CLASS A5 200546 /	5.80E-05 B1VVNP4
Wesfarmers Limited 23/06/28 1.941%	5.80E-05 AU3CB0281046
EDISON INTERNATIONAL DISC 110523 0.00 CB	5.80E-05 2KD9Z74
KSA SUKUK LTD 251028 5.628 CB	5.80E-05 KSA1028A
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211230 1.00 C	5.70E-05 ACG1230A

Bank of New Zealand 18/03/2024 3.63%	5.70E-05 NZBNZDT399C4
MARVELL TECHNOLOGY INC 150426 1.65 CB	5.70E-05 BN49F19
DEVELOPMENT BANK OF JAPAN INC 270825 0.50 GB	5.60E-05 BMXNPK4
DUTCH PROPERTY FINANCE SR 21 1 CLASS A 280758 ABS	5.60E-05 BM8R040
SERBIA REPUBLIC OF GOVERNMENT 030333 1.65 GB	5.50E-05 BNRK9M8
UNITED STATES TREASURY 150233 3.50 GB	5.50E-05 BMZMGTS
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	5.50E-05 BN6SL61
LOGICOR FINANCING SARL 130525 2.25 CB	5.50E-05 BH05683
SOCIETE GENERALE SA 190128 2.797 CB	5.50E-05 SOC0128A
Avanti RMBS 2018-1 12/49 Class A2 FRN	5.40E-05 NZAUAD1002R4
TOWD POINT MORTGAGE TRUST SERIES 20 2 CLS A1A 250460 A	5.40E-05 2HNJQQ9
GMT Bond Issuer Ltd 31/05/2024 4.54%	5.40E-05 NZGMBBDT004C4
CITIGROUP MORTGAGE LOAN TRUST SR 2021 INV2 CL A3A 2505	5.40E-05 CML0551A
JAPAN GOVERNMENT OF 200946 0.50 GB	5.40E-05 JPY0946A
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	5.30E-05 NZANBDT024C7
MIRAVET SARL SERIES 20 1 CLASS A 260565 ABS	5.30E-05 BMWB4C4
NEW CENTURY HOME EQUITY LOAN TR SER 01 NC1 CLS M3 200	5.30E-05 2BDXHV1
HSBC HOLDINGS PLC 040631 2.848 CB	5.20E-05 BMXNKF4
Winton Land Limited	5.20E-05 NZWINE0003S1
Lifestyle Communities Limited	5.20E-05 AU000000LIC9
OCP CLO SE 14 7A CL A1R 200729 ABS	5.20E-05 2F5DBX7
DEUTSCHE BANK AG NEW YORK BRANCH 261125 3.961 CB	5.20E-05 BK6X336
TOWD POINT MORTGAGE FUNDING SER 19 GR4X CL A1 201051	5.10E-05 TOW1051A
BROADCOM INC 151132 4.30 CB	5.10E-05 BKPVK30
JAPAN GOVERNMENT 200951 0.70 GB	5.00E-05 JAP0951A
ROMANIA GOVERNMENT 130730 1.75 GB	5.00E-05 ROM0730A
GACI FIRST INVESTMENT CO 140253 5.125 CB	5.00E-05 BMXD0D2
Kiwi Property Group Ltd 19/12/24 4.33%	5.00E-05 NZKPGD0030L5
Avanti RMBS 2020-1 04/52 Class A1 FRN	5.00E-05 NZAVAD1013R9
FNMA 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL BV310:	4.90E-05 FED0352A
NEW RESIDENTIAL MTGE LOAN TST SER 19 RPL3 CLS A1 250759	4.90E-05 NRM0759A
DRYDEN LEVERAGED LOAN SER 17 27A CLASS AR 150433 ABS	4.90E-05 DRY0433A
BLACKROCK EUROPEAN CLO SE 7A CL AR 151031 ABS	4.90E-05 BLA1031A
TBW MORTGAGE-BACKED TRUST SERIES 07 2 CLASS A1A 25073:	4.90E-05 BYWPG02
GS MORTGAGE BACKED SECURITIES SER 21 GR2 CL A2 250252 A	4.90E-05 GSM0252A
STANDARD CHARTERED PLC 120128 2.608 CB	4.80E-05 ODCKZF9
NOMURA HOLDINGS CORP 220127 2.329 CB	4.80E-05 NOM0127A
FREMONT HOME LOAN TRUST SE 06 D CL 1A1 251136 ABS	4.80E-05 2BL7W65
CITIGROUP MORTGAGE LOAN SERIES 22-INV1 CLASS A3B 27115	4.70E-05 CIT1151A
ROMANIA GOVERNMENT 130442 2.875 GB	4.70E-05 ROM0442A
DNB BOLIGKREDITT AS 280623 3.25 CB	4.70E-05 DNB0623A
NOVA KBM DD 270125 1.875 CB	4.70E-05 3GLWVX4
TOWD POINT MORTGAGE TRUST SERIES 20 1 CLS A1 250160 AB	4.70E-05 2HL3221
Bank of New Zealand 15/06/2023 4.102%	4.60E-05 NZBNZDT387C9
ROMANIA GOVERNMENT 070234 3.75 GB	4.60E-05 ROM0234A
CWABS ASSET BACKED CER SERIES 06 25 CLASS 2A4 250435 ABS	4.60E-05 BPY4002
Ingenia Communities Group	4.60E-05 AU000000INA9
CITIMORTGAGE ALTERNATIVE SERIES 07 A2 CLASS 1A1 250237 /	4.60E-05 2BLV7C8
DEUTSCHE BANK AG 030926 1.375 CB	4.60E-05 DEM0926A
SANTANDER UK GROUP HOLDINGS PLC 140126 3.625 CB	4.50E-05 BDD1PL6
MERRILL LYNCH MORT INVEST TST SER 06 HE5 CLS A2B 250837 .	4.50E-05 2BL8558
AERCAP IRELAND CAPITAL DAC 291023 1.15 CB	4.50E-05 BP2DZP1
TP ICAP GROUP PLC 181128 2.625 CB	4.50E-05 BMT7L79
KOREA HOUSING FINANCE CORP 290626 0.01 GB	4.50E-05 6CNDW20
CREDIT SUISSE GROUP AG 240627 1.00 CB	4.40E-05 BJ5FX58
HSBC HOLDINGS PLC 100326 2.999 CB	4.40E-05 BQ1KVR4
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	4.30E-05 B9MBCD0
JP MORGAN ALTERNATIVE LOAN TRUST SE 06 45 1A4 251036 A!	4.30E-05 2BKMCW7
Avanti RMBS 2018-1 12/49 Class A1 FRN	4.30E-05 NZAUAD1001R6
STRATTON MORTGAGE FUNDING SERIES 20 1 CLS A 120352 AB!	4.30E-05 BKY41J3
Dunedin City Treasury RCD 15/06/2023	4.30E-05 NZDCTDT244C1
Global Data Centre Group	4.30E-05 AU0000137879
SOCIETE GENERALE SA 090632 2.889 CB	4.30E-05 3B3YTK6
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 C	4.30E-05 ACG0926A
REALKREDIT DANMARK AS 011050 1.00 CB	4.20E-05 BKDSHL0
WEST VA HEALTH SYS OBL 010650 3.1290 CB	4.20E-05 BMCWLF9
GCAT SERIES 20 3 CLASS A1 250925 ABS	4.10E-05 GCA0925A
DELL INTERNATIONAL LLC 150626 6.02 CB	4.00E-05 BL97CL3
Contact Energy Limited 15/08/2024 3.55%	4.00E-05 NZCEND0050L0
FHLMC 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL QD80:	4.00E-05 FED0352B
Manawa Energy Limited 29/07/2026 3.35%	3.90E-05 NZTPWDT180C9
AMCO ASSET MANAGEMENT COMPANY SPA 170723 1.50 CB	3.90E-05 BN2R7W0

FNMA 40 YEAR CONVENTION 010360 3.00 MBS POOL BF0463	3.90E-05 FNM0360A
RMAC PLC SERIES 18 2 CLASS A 120646 ABS	3.90E-05 BGLRNW4
ISRAEL STATE OF GOVERNMENT 170133 4.50 GB	3.90E-05 2KQXWV6
MIZUHO FINANCIAL GROUP 110924 FRN	3.90E-05 2F4QM90
INTL FLAVORS AND FRAG 010523 0.00 CB	3.90E-05 2KDK2T8
STANDARD CHARTERED PLC 210525 3.785 CB	3.80E-05 BK6QS29
SMB PRIVATE EDUCATION SERIES 20 BA CLASS A1A 150753 ABS	3.80E-05 SMB0753A
MFRA TRUST SERIES 20 NQM2 CLASS A1 250465 ABS	3.80E-05 MFR0465A
WMALT SERIES 2006 2 CLASS 2CB 250336 ABS	3.80E-05 BD05469
NEWGATE FUNDING PLC SERIES 07 3X CLASS BA 151250 ABS	3.80E-05 B2NDQG7
CREDIT SUISSE GROUP AG 120624 4.207 CB	3.80E-05 2FOJT81
FAIRFAX FINANCIAL HOLDINGS LTD 290328 2.75 CB	3.70E-05 BD9MPB3
STANDARD CHARTERED PLC 120125 0.991 CB	3.70E-05 2HZ0SV9
CREDIT SUISSE GROUP AG 010329 7.75 CB	3.70E-05 BQXQ987
TOWER BRIDGE FUNDING SE 20 1 CL A 200963 ABS	3.70E-05 TOW0963A
Precinct Property NZ Ltd 27/11/24 4.42%	3.70E-05 NZPCTDT002C9
NZ Local Gov Fund Agency 14/04/33 3.50%	3.70E-05 NZLGFDT009C0
BROADCOM INC 151135 3.137 CB	3.70E-05 BMCP6P3
COUNTRYWIDE ALTERNATIVE LOAN TR SER 060A19 CL A1 2002	3.60E-05 B1L1FC5
DEUTSCHE BANK AG 170227 0.75 CB	3.60E-05 BMZ51Y0
AERCAP IRELAND CAPITAL DAC 291024 1.65 CB	3.60E-05 BP2DYM1
FNMA 30 YEAR CONVENTIONAL 010251 2.50 MBS POOL RA452	3.60E-05 2H1MYR7
PRINCIPAL LIFE GLOBAL FUNDING II 100125 1.375 CB	3.60E-05 PLG0125A
Dunedin City Treasury 15/04/2026 3.98%	3.60E-05 NZDCTDT109C6
Hamilton City Council RCD 08/05/2023	3.60E-05 NZHCCDT271C9
NLB DD 050230 3.40 CB	3.60E-05 BKKF1M3
BROADCOM INC 151136 3.187 CB	3.60E-05 BMCP6S6
JYSKE REALKREDIT A S 011050 1.00 SF	3.50E-05 BKLH463
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GI	3.50E-05 ACG0530A
NISSAN MOTOR CO LTD 170930 4.81 CB	3.50E-05 6CGH1V1
RESMAC SERIES 20 1A CLASS A1A 070252 ABS	3.50E-05 RES0252D
CHARTER COMMUNICATIONS OPERATING LLC 010461 3.85 CB	3.50E-05 BMDX2F8
JUBILEE CDO BV SERIES 15 16X CLASS A1R 151229 ABS	3.40E-05 JUL1229A
GA GLOBAL FUNDING TRUST 060127 2.25 CB	3.40E-05 BMVBD28
US 10YR NOTE 2306 F	3.40E-05 USX2306
FNMA 30 YEAR CONVENTIONAL 010252 2.00 MBS POOL BV302	3.40E-05 2JOS6N0
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753	3.40E-05 BM8Z2V5
MDGH GMTN RSC LTD 280433 5.50 CB	3.40E-05 6CYM271
GOLDMAN SACHS GROUP INC 300424 0.01 CB	3.40E-05 2H6CSH0
CAIXABANK SA 241023 1.75 CB	3.40E-05 BGKG667
Auckland Intl Airport 10/10/2024 3.51%	3.30E-05 NZAIAD0230L0
TEXAS NAT GAS SECURITIZATION FIN CORP REV 010441 5.169 V	3.30E-05 BN7BQ75
NEWGATE FUNDING PLC SER 07 3X CLS BB 151250 ABS	3.30E-05 B2NDQH8
MF1 MULTIFAMILY HOUSING MTGE SR 21 FL5 CL A 150736 ABS	3.20E-05 MF10736A
Powerco Limited 06/08/2030 2.36%	3.20E-05 NZPWCDT010C7
PREFERRED TERM SECURITIES LTD SERIES 23 A1 221236 ABS	3.20E-05 B4M5MZ9A
Mercury NZ Limited 11/09/2027 1.56%	3.20E-05 NZMICYDG003C8
CREDIT SUISSE AG 070933 7.375 CB	3.10E-05 BQ6C0K1
POLAND REPUBLIC OF GOVERNMENT 041033 4.875 GB	3.10E-05 2KX25N9
MIZUHO FINANCIAL GROUP 110924 3.922 CB	3.10E-05 MIZ0924A
Wgtn Air 01/04/30 4.00% Reset 01/04/25	3.10E-05 NZWIAD0060L5
BAYER US FINANCE II LLC 151225 4.25 CB	3.10E-05 BAY1225A
Avanti RMBS 2020-1 04/52 Class B FRN	3.00E-05 NZAVAD1015R4
UNITED STATES TREASURY 150732 0.625 ILB	3.00E-05 BPG99V9A
GE WMC MORTGAGE SEC LLC SER 051 CL M1 251035 ABS	3.00E-05 B8NBMB0
JUBILEE CDO BV SE 15 16A CL A1R 151229 ABS	3.00E-05 JUB1229A
CPI PROPERTY GROUP SA 270131 1.50 CB	3.00E-05 BMDH2L6
TORO EUROPEAN CLO 4 DESIGNATED ACTIVI SE 1X CL AR 15073	3.00E-05 BF18Z80
HYATT HOTELS CORP 011024 1.80 CB	3.00E-05 2JL79D7
Kiwi Property Group Ltd 12/11/25 4.06%	3.00E-05 NZKPGD0040L4
ATRIUM EUROPEAN REAL ESTATE LTD 110925 4.25 STEP	2.90E-05 BF55HG9A
Napier Port Holdings Limited	2.90E-05 NZNPHE0005S2
Resimac Versailles Tst 2020-1 CI B FRN	2.90E-05 NZRVTD1023R2
AERCAP IRELAND CAPITAL DAC 291024 1.75 CB	2.90E-05 BP2DYP4
BANCO DE CREDITO DEL PER 170924 4.65 CB	2.90E-05 BAN0924A
ROMANIA GOVERNMENT 070328 2.125 GB	2.90E-05 ROM0328A
Investore Property Ltd 18/04/2024 4.40%	2.80E-05 NZIPLDT001C3
LEHMAN XS TRUST MORTGAGE SE 05 6 CLASS 1A1 251135 ABS	2.80E-05 2BPCFJ0
Ardent Leisure Group Limited	2.80E-05 AU0000027484
NEW ZEALAND GOVERNMENT 150531 1.50 GB	2.80E-05 NZD0531A
NEW JERSEY ST TRANSN TR FD AUTH 150642 4.131 MB	2.80E-05 NJT0642A
GMT Bond Issuer Ltd 01/09/2023 4.00%	2.80E-05 NZGMBD005C1

Mercury NZ Limited 29/09/2026 2.16%	2.70E-05 NZMICYDG004C6
Kommunalbanken AS 07/06/2023 3.375%	2.70E-05 NZKBNDT010C4
CWALT INC SERIES 06 0A17 CLASS 1A1A 201246 ABS	2.70E-05 B1TR4L7
FORD MOTOR CO FORD 280216 2.9 CB	2.70E-05 BMT9FQ2
RESIDENTIAL ACCREDIT LOANS INC SE 2007 QO3 CL A1 250347 /	2.70E-05 B3MFPQ4
AUD 10YR 2306 BOND F	2.60E-05 XT2306
CAN 10YR BND 2306 FU	2.60E-05 CGX2306
ROMANIA GOVERNMENT 270926 5.00 GB	2.60E-05 3MT86W0
GOLDEN STATE TOBACCO CORP 010646 3.00 MUNI BOND	2.60E-05 GOL0646A
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 C	2.50E-05 ACG0651A
VIRGIN MONEY UK PLC 270524 0.375 CB	2.50E-05 0C76SB2
FNMA 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL NO QD	2.50E-05 FED0352C
Oceania Healthcare Limited	2.50E-05 NZOCAE0002S0
CHARTER COMMUNICATIONS OPERATING LLC 300662 3.95 CB	2.50E-05 2JL74P4
BEAR STEARNS ALT A TRUST SERIES 05 10 CLASS 22A1 250136 A	2.40E-05 BD60R70
POLAND REPUBLIC OF GOVERNMENT 040453 5.50 GB	2.30E-05 BN7B125
VANKE REAL ESTATE HONG KONG CO LTD 250523 FRN	2.30E-05 6BZHV71
COUNTRYWIDE HOME LOAN INC SERIES 05 R1 CLASS 1AF1 2503	2.30E-05 2BH VX24
DEUTSCHE ALT A SECURITIES SERIES 07 2 CLASS 2A1 250947 ABS	2.30E-05 2BM2BP1
ROMANIA GOVERNMENT 021229 1.375 GB	2.30E-05 BMHSTHO
ROMANIA GOVERNMENT 021229 1.375 GB	2.30E-05 ROM1229A
Wgtn Intl Airport 9/31 3.32% Reset 9/26	2.30E-05 NZWIAD0080L3
TRINIDAD MORTGAGE SECURITIES SE 18 1 CL A 240159 ABS	2.20E-05 TRI0159A
RESIDENTIAL ACCREDIT LOANS INC SER 06 QS6 CL 1A1 250636	2.20E-05 2B8G7Z9
Oceania Healthcare Ltd 13/09/28 3.30%	2.20E-05 NZOCADT002C1
AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 GE	2.20E-05 ACG0532A
ORGANON FINANCE 1 LLC 300428 4.125 CB	2.20E-05 BN4QJP2
Municipality Finance PLC 06/23 0.625%	2.20E-05 NZMFPDT004C9
MORGAN STANLEY ABS CAPITAL INC SER 06 HE3 CL A2D 250436	2.10E-05 BBL4RP1
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.5 SF	2.10E-05 BL6K5D8
CSMC 2021-INV1 TRUST SERIES 21 INV1 CLASS A3 250756 ABS	2.10E-05 CSM0756A
US 5YR NOTE 2306 FUT	2.10E-05 USV2306
Rabobank NZ Limited 16/06/2025 FRN	2.10E-05 NZRABDT019C3
MEXICO UNITED MEXICAN GOVERNMENT 270451 5.00 GB	2.00E-05 BMXPS67
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	2.00E-05 BMDH0M3
Powerco Limited 15/11/2024 4.67%	2.00E-05 NZPWCDT009C9
RESIDENTIAL ACCRED LOANS INCORP SE 07 QA4 A1A 250637 AI	2.00E-05 B1Y99W4
NORWAY KINGDOM OF GOVT 130325 1.75 CB	1.90E-05 NOK0325A
JP MORGAN MORTGAGE TRUST SERIES 05 ALT1 CLASS 1A1 25103	1.90E-05 2BJHFR9
STRUCTURED ASSET SECURITIES SERIES 06 RF4 CLA 1A1 251036	1.90E-05 SAS1036A
Vector Limited 27/05/2025 3.45%	1.90E-05 NZVCTDT090C6
CPI PROPERTY GROUP SA 140130 1.75 CB	1.90E-05 3GDKT54
STRUCTURED ASSET SECURITY CORP SR 07 AR1 CL 2A1 250137 /	1.90E-05 B54QH74
CHARTER COMMUNICATIONS OPERATING LLC 010749 5.125 CB	1.90E-05 2GYR9J9
CENTEX HOME EQUITY LOAN SERIES 02 A CLASS MV1 250132 AI	1.80E-05 2BL6S17
FNMA 30 YEAR CONVENTIONAL 010252 2.00 MBS POOL BV308:	1.80E-05 FED0252A
PEPPER ASSET FINANCE SERIES SPK-3 CLASS A1A 170828 FRM	1.80E-05 PEP0828A
Resimac Versailles Tst 2020-1 Cl A2 FRN	1.80E-05 NZRVTD1022R4
BEAR STEARNS ALT A TRUST SERIES 06 AR3 CLASS 1A1 251036 A	1.80E-05 BZ03H24
ROMANIA GOVERNMENT 140433 2.00 GB	1.80E-05 5Z9Q6X4
BBVA CONSUMER AUTO SERIES 18 1 CLASS A 200731 ABS	1.80E-05 5G7R3D5
Wellington Intl Airport 05/08/24 4.00%	1.80E-05 NZWIAD0040L7
BRASS PLC SERIES 8A CLASS A1 161166 ABS	1.80E-05 BRA1166A
CATALONIA AUTONOMOUS COMMUNITY OF 260435 4.22 GB	1.70E-05 B081RM5
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 C	1.70E-05 ACG1131A
HUNGARY GOVERNMENT 220227 5.00 GB	1.70E-05 3N2LJW4
GALLATIN FUNDING LTD SE 18 1A CL A 210128 ABS	1.70E-05 GAT0128A
SPAIN KINGDOM OF GOVERNMENT 311071 1.45 GB	1.70E-05 BLH1ZL8
POLAND REPUBLIC OF GOVERNMENT 140243 4.25 GB	1.60E-05 3QQQND5
GMT Bond Issuer Ltd 04/09/2030 2.559%	1.60E-05 NZGMBDT006C9
BANCO SANTANDER SA 120423 3.848 CB	1.60E-05 2FXQM50
MANSARD MORTGAGES SER 07 2X CLASS A1 151249 ABS	1.60E-05 B29VWV6
DEUTSCHE BANK AG 191125 1.00 CB	1.60E-05 BMW99V2
CANADA GOVT REAL RETURN 011244 1.5 IILB	1.60E-05 CAD1244
STRUCTURED ASSET MORTGAGE INVE SER 06 AR8 CL A1A 2510:	1.60E-05 B51BJB0
MOUNTAIN VIEW CLO LTD SE 15 10A CL AR 131027 ABS	1.50E-05 MOU1027A
CENTURY 150327 TERM LOAN TRNACH B	1.50E-05 CENLILN
ROMANIA GOVERNMENT 140441 2.75 GB	1.50E-05 BMCRWG2
SERBIA REPUBLIC OF GOVERNMENT 230936 2.05 GB	1.50E-05 BMCQCS1
TOKYO METROPOLITAN OF 290524 2.625 GB	1.50E-05 2GW1TS2
FNMA 30 YEAR CONVENTIONAL 010251 2.50 MBS POOL NO BR	1.50E-05 FNC0251A
Avanti RMBS 2020-1 04/52 Class A2 FRN	1.50E-05 NZAVAD1014R7

THORNBURG MORTGAGE SECURITIES TRUST SER 07 2 CLS A3A 2	1.50E-05	2BMD7R8	
NISSAN MOTOR CO LTD 170925 3.522 CB	1.50E-05	6CGH1Z5	
China Construction Bank NZ 09/02/22 FRN	1.50E-05	NZCCBDT014C9	
WASHINGTON MRTG PASS THR CERT SER 06 AR13 CL 1A 251046	1.50E-05	B1VWHX3	
COUNTRYWIDE HOME LOANS INC SE 07 4 CL 1A47 260537 ABS	1.50E-05	2B5Q3C1	
Wellington Intl Airport 14/08/26 2.50%	1.40E-05	NZWIAD0070L4	
MFRA TRUST SERIES 20 NQM2 CLASS A3 250465 ABS	1.40E-05	MFR0465B	
QNB FINANCE LTD 260126 1.375 CB	1.40E-05	QNB0126A	
SMB PRIVATE EDUCATION SERIES 20 BA CLASS A1B 150753 ABS	1.40E-05	SMB0753B	
BANCO SANTANDER SA 250326 1.849 CB	1.40E-05	BMXC385	
TICP CLO LTD SER 18 IIA CLS A1 200428 ABS	1.40E-05	TIC0428A	
FEDERAL HOME LOAN MORT COR SER 4091 CLS JF 150641 ABS	1.40E-05	2B58KT3	
DOCTORS CO 180132 4.5 CB	1.30E-05	2JY95Y3	
OPTION ONE MORTGAGE LOAN SERIES 07 1 CLASS 1A1 250137	1.30E-05	2BL9XM4	
STARVEST EMERGING MARKETS SERIES 20 3 CLASS A1 250465 A	1.30E-05	SEM0460A	
JAPAN GOVERNMENT OF 200944 1.70 GB	1.30E-05	BQS8364	
Arvida Group Limited 22/02/2028 2.87%	1.30E-05	NZARVDT001C7	
OPTION ONE MORTGAGE LOAN TRUST SER 07 CP1 CLA 1A1 250	1.20E-05	2CXXFM5	
CHINA PEOPLES REPUBLIC OF GOVERNMENT 210530 2.68 GB	1.20E-05	BL587Q0	
FNMA 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL BV4122	1.20E-05	FNC0352A	
REALKREDIT DANMARK AS 011053 1.00 SF	1.20E-05	BL63VK6	
CWABS ASSEST BACKED CERTIFICATE SE 2007 1 CL 1A 250737 AI	1.20E-05	2BLDD59	
WASHING MUTUAL MORT PASS TGH CER 250246 SR 06-AR3 CL	1.20E-05	B104GB1	
Rabobank NZ Limited 16/03/2026 FRN	1.10E-05	NZRABDT020C1	
UNITED STATES TREASURY 150851 2.00 GB	1.10E-05	BMWVVP21	
EUROPEAN INVESTMENT BANK 100823 0.50 CB	1.00E-05	EIB0823A	
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 010E	1.00E-05	EBR0923A	
ITALY REPUBLIC OF GOVERNMENT 040828 6.00 GB	1.00E-05		5512878
Bank of China (NZ) Ltd 19/04/2023 4.02%	1.00E-05	NZBOCDT003C8	
ROMANIA GOVERNMENT 021240 2.625 GB	1.00E-05	BMHSTK3	
COUNTRYWIDE HOME LOANS SERIES 0719 CLASS 2A1 251147 A	1.00E-05	2B3WFX6	
PARAGON MORTGAGES PLC SERIES 26 CLASS A1 150545 ABS	1.00E-05	BKKJKR5	
Bank of New Zealand 29/01/25 2.16%	1.00E-05	NZBNZDT396C0	
GSR MORTGAGE LOAN TRUST SERIES 05 AR7 CLASS 2A1 251135	9.00E-06	2BJMT49	
VENTURE CDO LTD SE 14 17A CL ARR 150427 ABS	9.00E-06	VEN0427B	
RESIDENTIALS ACCREDIT LOANS INC SER 07 QH8 CLS A 251037 A	9.00E-06	2B8G9G4	
Rabobank NZ Limited 28/06/2024 FRN	9.00E-06	NZRABDT018C5	
STRUCTURED ASSET SECURITIES SE 06 RF1 CL 1A 250136 ABS	9.00E-06	2B60CD6	
POLAND REPUBLIC OF GOVERNMENT 161127 5.50 GB	8.00E-06	PLN1127A	
DEXIA CREDIT LOCAL SA 170125 0.50 CB	8.00E-06	BYVZ0P6	
BANCA MONTE DEI PASCHI DI SIENA SPA 280425 2.625 CB	8.00E-06	BKLWB89	
Argosy Property Limited 27/10/27 2.20%	8.00E-06	NZARGDT003C2	
FNMA 15 YEAR CONV 010631 2.50 MBS POOL BC6085	8.00E-06	FNC0631D	
FNMA 15 YEAR CONVENTION 011134 3.50 MBS POOL NO FM18	7.00E-06	FNM1134A	
MUGF Bank Limited 05/11/2024 FRN	7.00E-06	NZMUFDT002C6	
Toyota Finance NZ Ltd 12/09/23 3.17%	7.00E-06	NZTFSDT707C7	
ROADSTER FINANCE DAC 081232 2.375 CB	7.00E-06	BYVHTV1	
Toyota Finance NZ Ltd 06/09/2024 1.73%	7.00E-06	NZTFSDT727C5	
US AIRWAYS INC 010426 5.90 SF	6.00E-06	B82LWF5A	
FEDERAL HOME LOAN MORTGAGE CORP 010252 2.00 MBS POC	6.00E-06	FHL0252A	
JP MORGAN MORTGAGE ACQUCOR SER 06 WMC3 CLASS A1SS 2	6.00E-06	2BKJLQ5	
CWABS ASSET BACKED CERTIFICATES TR SER 07 2 2A3 250534 A	6.00E-06	2BP9PT1	
FNMA 30 YEAR CONVENTIONAL 010551 3.00 MBS POOL NO FM	5.00E-06	FED0551B	
MORGAN STANLEY ABS CAPITAL SE INC06 WMC2 CL A1 250736	5.00E-06	2BL9FD9	
KOMMUNALBANKEN AS 190127 1.90 CB	5.00E-06	KOM0127A	
US ULTRA BOND 2306 F	5.00E-06	USU2306	
CIT MORTGAGE LOAN TRUST SER 2007 1 CLS 1A 251037 ABS	5.00E-06	CIT1037C	
FNMA 30 YEAR CONV 011149 4.00 MBS POOL NUMBER SD8026	5.00E-06	2G4ZQM5	
AMERICAN AIRLINES INC 011026 3.7 SF	4.00E-06	AME1026A	
Summerset Group Holdings 24/09/25 4.20%	4.00E-06	NZSUMD0020L7	
WAMU MORTGAGE PASS THROUGH SE 06 AR10 CL 2A1 250936	4.00E-06	2BQ1FN0	
CSMC MORTGAGE BACKED TRUST SER 07 6 CLS A1 251037 ABS	4.00E-06	2BQDHZ2	
3 MONTH SOFR 2306 F	3.00E-06	SFR2306	
FNMA 30 YEAR CONVENTIONAL 010548 4.00 MBS POOL NO ZM	3.00E-06	FHL0548C	
EUR BUND 2306 FUT	3.00E-06	EGX2306	
CAN 5YR BND 2306 FU	3.00E-06	CGB2306	
HARVEST CLO SERIES 14X CLASS A2R 181129 ABS	2.00E-06	HAR1129A	
US 30Y BOND 2306 FUT	1.00E-06	USB2306	
10 YR JGB TSE 2306 F	1.00E-06	JTX2306	
CHASE MORTGAGE FINANCE CORPORATION SER 07A2 C 7A1 251	1.00E-06	BF382Q5	
JP Morgan EUR Cash	1.00E-06		
TERWIN MORTGAGE TRUST SERIES 03 6HE CLASS A1 251133 AB	1.00E-06	2BD6P38	

US 2YR NOTE 2306 FUT	1.00E-06	US22306
EUR BUXL 30YR 2306 F	1.00E-06	EUX2306
GINNIE MAE REMIC SER 17 121 CLASS PE 200746 ABS	1.00E-06	2HLHWN4
NYKREDIT REALKREDIT AS 011053 1.00 SF	0	BMGNWV1
GINNIE MAE REMIC 200547 SER 17 133 CLASS EC ABS	0	GIN0547A
NZ Rural Land Company Limited Warrants	0	NZNZLE0005S3
GOLDMAN SACHS GROUP INC 150524 1.375 CB	0	BZ05QB2
FEDERAL NAT MORT ASSO 30YR CONVENTIONAL LOAN 251052	0	B07WW35
BARCLAYS PLC 151225 6.375 CB	0	BKDZ9C6
FEDERAL NATIONAL MORTGAGE ASSOCIATION 140451 2.00 TB/	0	2HZ9FN7A
CONAGRA BRANDS INC 010524 4.30 CB	0	CAB0524A
CENTURYLINK 310125 TERM LOAN TRANCHE B	0	CENTULN
ERSTE GROUP BANK AG 150469 4.25 CB	0	BN13P81
CBL Corporation Limited	0	NZCBLE0001S6
USX 10Y 2305 110.5 P	0	USX305P6
US 5Y 2305 111.50 CO	0	USV305C1
USX 10Y 2305 112.5 P	0	USX305P8
US 5Y 2305 108.50 PO	0	USV305P2
US 10YR 2305 118 C	0	USX305C4
US 10YR 2305 116.5 C	0	USX305C2
USX 10Y 2305 112 P	0	USX305P7
US 10YR 2305 119 C	0	USX305C3
CME 3M SOFR 98.00 C	0	SOF312C2
US ULT 10YR 2306 F	-1.00E-06	UXY2306
AUS 3YR 2306 BOND FU	-2.00E-06	YT2306
EURO BTP 2306 FUT	-3.00E-06	EDP2306
CME 3M SOFR 96.50 P	-4.00E-06	SOF312P2
3 MONTH SOFR 2312 F	-1.40E-05	SFR2312
EURO SHORT BTP 2306	-1.80E-05	EDS2306
LONG GILT 2306 FUT	-2.10E-05	GBX2306
EURO BOBL 2306 FUT	-2.30E-05	EBV2306
10 Yr Commonwealth T Bd Future 15/06/23	-6.10E-05	XMM3 Comdty
EUR OAT 2306 FUT	-6.30E-05	EOF2306
3Y Commonwealth T Bd Future 15/06/23	-9.50E-05	YMM3 Comdty
Genesis Energy Limited	-0.000632	NZGNEE0001S7
Mirvac Group	-0.000657	AU000000MGR9
Stockland	-0.000678	AU000000SGP0
Fortescue Metals Group Limited	-0.000716	AU000000FMG4
FEDERAL NATIONAL MORTGAGE ASSOCIATION 150431 2.00 TB/	-0.00076	2B64VM0
Ansell Limited	-0.000797	AU000000ANN9
Inghams Group Limited	-0.000922	AU000000ING6
ANZ Banking Group Limited	-0.001071	AU000000ANZ3
Insurance Australia Group	-0.00113	AU000000IAG3
The A2 Milk Company Limited	-0.001149	NZATME0002S8
Janus Henderson Group PLC	-0.001309	AU000000JHG6
The Warehouse	-0.00139	NZWHSE0001S6
Chorus Limited	-0.001753	NZCNUE0001S2
FEDERAL NATIONAL MORTGAGE ASSOCIATION 010550 2.0 TBA	-0.003028	FNM0550A
BUY NZD:SELL USD 04/04/2023	0.056257	
BUY USD:SELL NZD 04/04/2023	0.054741	
BUY NZD:SELL USD 02/05/2023	0.052944	
BUY USD:SELL NZD 12/05/2023	0.051339	
BUY NZD:SELL USD 12/05/2023	0.050925	
BUY NZD:SELL AUD 16/06/2023	0.046945	
BUY NZD:SELL AUD 15/06/2023	0.038562	
UBCO Limited	0.010818	
Miscellaneous securities	0.009585	
ANZ IRS 16/06/2024 Receivable Leg	0.008194	
WBC IRS 20/09/2023 Receivable Leg	0.008029	
WBC IRS 30/01/2024 Receivable Leg	0.006179	
BNZ IRS 23/09/2026 Receivable Leg	0.006136	
BUY USD:SELL EUR 04/04/2023	0.006021	
BUY EUR:SELL USD 04/04/2023	0.005965	
BNZ IRS 11/11/2024 Receivable Leg	0.005219	
WBC IRS 18/11/2025 Receivable Leg	0.005178	
BUY USD:SELL EUR 02/05/2023	0.005074	
CBA IRS 06/08/2023 Receivable Leg	0.005046	
ANZ IRS 11/02/2027 Receivable Leg	0.004634	
WBC IRS 16/11/2023 Receivable Leg	0.004559	
ANZ IRS 07/07/2024 Receivable Leg	0.004175	
BNZ IRS 03/02/2028 Receivable Leg	0.004117	
CBA IRS 04/07/2027 Receivable Leg	0.004054	

BNZ IRS 24/10/2023 Receivable Leg	0.004046
WBC IRS 20/10/2023 Receivable Leg	0.004045
CBA IRS 20/10/2023 Receivable Leg	0.004041
WBC IRS 02/02/2026 Receivable Leg	0.003089
BNZ IRS 02/05/2023 Receivable Leg	0.003089
BUY USD:SELL JPY 17/04/2023	0.003074
ANZ IRS 17/12/2024 Receivable Leg	0.003071
WBC IRS 21/08/2023 Receivable Leg	0.003021
BUY NZD:SELL AUD 20/04/2023	0.002977
BUY GBP:SELL USD 04/04/2023	0.002704
BUY USD:SELL GBP 04/04/2023	0.00268
BUY USD:SELL JPY 24/04/2023	0.002555
BUY USD:SELL GBP 02/05/2023	0.00253
WBC IRS 07/08/2028 Receivable Leg	0.002506
BNZ IRS 05/07/2027 Receivable Leg	0.002331
WBC IRS 08/04/2032 Receivable Leg	0.002245
UNITED STATES TREASURY 030423 4.95 REPO	0.002228
BNZ IRS 16/02/2026 Receivable Leg	0.002062
BNZ IRS 02/05/2025 Receivable Leg	0.002036
BUY USD:SELL JPY 05/06/2023	0.001642
BUY USD:SELL JPY 08/05/2023	0.001572
BUY DKK:SELL USD 03/04/2023	0.001279
BUY AUD:SELL NZD 03/04/2023	0.00127
BUY USD:SELL DKK 03/04/2023	0.001249
BUY USD:SELL DKK 02/05/2023	0.001239
ANZ IRS 18/09/2040 Receivable Leg	0.001162
BUY USD:SELL JPY 15/05/2023	0.001079
WBC IRS 19/08/2027 Receivable Leg	0.001071
BNZ IRS 03/05/2032 Receivable Leg	0.00103
BUY USD:SELL DKK 02/04/2024	0.001029
ANZ IRS 03/08/2031 Receivable Leg	0.001015
USD BNP PARIBAS A/C	0.000968
MORGAN STANLEY USD	0.000935
CBA CCS 16/03/2027 Receivable Leg	0.000896
BUY USD:SELL JPY 22/05/2023	0.000799
BNZ CCS 16/09/24 Receivable Leg	0.000709
BNS OIS 13/07/2023 Receivable Leg	0.000709
BUY USD:SELL TWD 21/06/2023	0.000664
BUY USD:SELL JPY 04/04/2023	0.000615
BUY USD:SELL JPY 20/06/2023	0.000607
ANZ IRS 27/05/2025 Receivable Leg	0.000607
BNZ IRS 26/01/2028 Receivable Leg	0.000585
BUY USD:SELL JPY 03/07/2023	0.000553
BUY JPY:SELL USD 04/04/2023	0.000518
CBA IRS 12/11/2025 Receivable Leg	0.000514
BUY NOK:SELL USD 04/04/2023	0.000508
BUY USD:SELL NOK 04/04/2023	0.000507
BUY NOK:SELL USD 02/05/2023	0.000505
WBC IRS 19/05/2025 Receivable Leg	0.000494
Jarden Margin Account NZD	0.000461
BUY USD:SELL JPY 30/05/2023	0.000455
WBC Swap Margin Account NZD	0.000443
BUY USD:SELL JPY 01/04/2024	0.000438
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.000423
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.000423
ANZ IRS 20/11/2025 Receivable Leg	0.000411
BUY USD:SELL PEN 10/05/2023	0.000406
BUY USD:SELL CNY 19/05/2023	0.000402
ANZ OIS 25/05/2023 Receivable Leg	0.000395
BUY USD:SELL JPY 01/03/2024	0.000394
BUY CNY:SELL USD 19/05/2023	0.00038
WBC OIS 25/05/2023 Receivable Leg	0.000376
BUY USD:SELL CAD 28/04/2023	0.000342
BUY USD:SELL ILS 05/07/2023	0.000339
BUY BRL:SELL USD 04/04/2023	0.000325
BUY USD:SELL CAD 03/04/2023	0.000318
WBC CCS 17/11/2028 Receivable Leg	0.000315
BNZ OIS 25/05/2023 Receivable Leg	0.000313
BUY USD:SELL BRL 04/04/2023	0.000312
CBA OIS 25/05/2023 Receivable Leg	0.000312
BUY ILS:SELL USD 05/07/2023	0.000302
BUY USD:SELL CAD 04/04/2023	0.000295

Outstanding Settlement Receipts - USD	0.000287
BUY BRL:SELL USD 05/07/2023	0.000287
BUY USD:SELL DKK 02/10/2023	0.000277
BUY USD:SELL CAD 24/04/2023	0.000272
BUY MXN:SELL USD 21/06/2023	0.000251
BUY CAD:SELL USD 04/04/2023	0.000247
FUTURE MARGINS-USD	0.000222
BUY AUD:SELL USD 04/04/2023	0.000219
BUY USD:SELL AUD 04/04/2023	0.000218
BUY USD:SELL CAD 01/05/2023	0.000214
BUY USD:SELL DKK 02/01/2024	0.000209
BUY USD:SELL CNY 10/05/2023	0.000202
BUY CNY:SELL USD 10/05/2023	0.000198
BUY KRW:SELL USD 14/04/2023	0.000198
BUY USD:SELL KRW 14/04/2023	0.000198
BUY USD:SELL JPY 01/05/2024	0.000195
BUY THB:SELL USD 17/04/2023	0.000191
SWU01IOV9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0.000187
BUY USD:SELL ILS 03/05/2023	0.000185
BNZ IRS 01/11/2024 Receivable Leg	0.000183
WBC IRS 16/09/2024 Receivable Leg	0.000182
BUY USD:SELL CAD 25/04/2023	0.000179
BUY USD:SELL CAD 19/04/2023	0.000173
BUY ILS:SELL USD 03/05/2023	0.000172
CBA Swap Margin Account NZD	0.00017
BUY USD:SELL MXN 21/06/2023	0.000167
BUY AUD:SELL USD 02/05/2023	0.000154
BUY USD:SELL TWD 20/06/2023	0.000151
MORGAN STANLEY CAD	0.00015
BUY USD:SELL CAD 13/04/2023	0.000144
BUY IDR:SELL USD 23/06/2023	0.000141
BUY IDR:SELL USD 21/06/2023	0.000139
SWU01CKK4 CCP SHORT IRS MS USD 151226 PFXD 1 RFLT SOFR/	0.000133
SWU01CKK4 CCP SHORT IRS MS USD 151226 PFXD 1 RFLT SOFR/	0.000133
BUY AUD:SELL NZD 16/06/2023	0.000127
FUTURES MARGIN-EURO	0.000126
BUY USD:SELL ILS 31/07/2023	0.000125
BUY USD:SELL JPY 02/05/2023	0.000117
WBC IRS 30/12/2024 Receivable Leg	0.000109
BUY CLP:SELL USD 01/08/2023	9.30E-05
BUY USD:SELL ILS 14/04/2023	9.00E-05
BUY USD:SELL ILS 05/04/2023	8.70E-05
BARCLAYS USD MARGIN	8.10E-05
BUY ILS:SELL USD 05/04/2023	8.00E-05
BUY USD:SELL MXN 09/05/2023	7.50E-05
BNZ IRS 17/02/2025 Receivable Leg	7.30E-05
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	7.00E-05
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	7.00E-05
Wpac Bank Deposit AC 16/8/2023	6.60E-05
BUY PEN:SELL USD 10/05/2023	6.60E-05
BUY NZD:SELL USD 03/04/2023	6.50E-05
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR.	6.30E-05
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR.	6.30E-05
SWPCOJZL2 CCP SELL CDS EUR 200628 BRITISH TELCOMUNICATI	5.80E-05
WBC IRS 17/09/2024 Receivable Leg	5.50E-05
BUY PEN:SELL USD 03/04/2023	5.30E-05
BUY USD:SELL PEN 03/04/2023	5.30E-05
BUY USD:SELL CLP 28/04/2023	5.20E-05
BUY PEN:SELL USD 21/06/2023	5.10E-05
BUY USD:SELL PEN 27/04/2023	5.00E-05
MORGAN STANLEY NZD	4.90E-05
SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	4.80E-05
SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	4.80E-05
BUY USD:SELL THB 17/04/2023	4.80E-05
MORGAN STANLEY EUR	4.60E-05
SWU01P0F8 CCP LONG IRS MS EUR 200933 RFXD 3 PFLT 6EUBO	3.90E-05
SWU01P0F8 CCP LONG IRS MS EUR 200933 RFXD 3 PFLT 6EUBO	3.90E-05
BUY USD:SELL CAD 02/05/2023	3.80E-05
SGD BNP PARIBAS A/C	3.60E-05
BUY CNY:SELL USD 14/04/2023	3.60E-05
SWU019R57 CCP SHORT IRS MS AUD 160631 RFLT 6BBSW PFXD	3.50E-05
SWU019R57 CCP SHORT IRS MS AUD 160631 RFLT 6BBSW PFXD	3.50E-05



BUY PEN:SELL USD 10/04/2023	3.40E-05
BUY PEN:SELL USD 02/05/2023	3.40E-05
BUY USD:SELL PEN 10/04/2023	3.40E-05
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	3.30E-05
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	3.30E-05
MS CHF CCP	3.30E-05
Outstanding Settlement Receipts - EUR	3.30E-05
GBP BNP PARIBAS A/C	3.30E-05
BUY JPY:SELL USD 03/04/2023	3.20E-05
MORGAN STANLEY JPY	3.20E-05
FUTURES MARGIN-GBP	3.10E-05
BUY PEN:SELL USD 13/04/2023	3.00E-05
BUY PEN:SELL USD 03/05/2023	3.00E-05
BUY USD:SELL PEN 13/04/2023	3.00E-05
BNP PARIBAS NOMINEES	2.90E-05
BUY USD:SELL SGD 14/04/2023	2.70E-05
BUY USD:SELL CNY 04/04/2023	2.70E-05
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	2.70E-05
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	2.70E-05
BUY PEN:SELL USD 08/05/2023	2.60E-05
SWU01P0J0 CCP LONG OIS MS GBP 200933 RFXD 3.5 PFLT SONI	2.60E-05
SWU01P0J0 CCP LONG OIS MS GBP 200933 RFXD 3.5 PFLT SONI	2.60E-05
EUR BNP PARIBAS A/C	2.60E-05
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	2.50E-05
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	2.50E-05
SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	2.40E-05
SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	2.40E-05
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD	2.30E-05
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD	2.30E-05
BUY USD:SELL CNY 14/04/2023	2.20E-05
BUY USD:SELL CLP 22/06/2023	2.20E-05
SWU01KCW9 CCP SHORT IRS MS USD 300429 PFXD 2.81711 RFL	2.10E-05
SWU01KCW9 CCP SHORT IRS MS USD 300429 PFXD 2.81711 RFL	2.10E-05
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	1.90E-05
Outstanding Settlement Receipts - GBP	1.70E-05
BUY TWD:SELL USD 20/06/2023	1.60E-05
NOMURA SEC INT COLL	1.40E-05
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	1.20E-05
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	1.20E-05
SWPCOLB90 CCP SELL CDS USD 201227 CDX IG39 5Y ICE 1% MS	1.20E-05
SWPCOLB90 CCP SELL CDS USD 201227 CDX IG39 5Y ICE 1% MS	1.20E-05
SWU01DMW4 CCP SHORT IRS MS NZD 151223 PFXD 3 RFLT 3ZB	1.10E-05
SWU01DMW4 CCP SHORT IRS MS NZD 151223 PFXD 3 RFLT 3ZB	1.10E-05
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	1.10E-05
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	1.10E-05
SWU01KS93 CCP SHORT IRS MS EUR 150353 PFXD 1.5 RFLT 6EU	1.00E-05
SWU01KS93 CCP SHORT IRS MS EUR 150353 PFXD 1.5 RFLT 6EU	1.00E-05
SWU01KDH1 CCP SHORT IRS MS USD 300429 PFXD 2.81856 RFL	9.00E-06
SWU01KDH1 CCP SHORT IRS MS USD 300429 PFXD 2.81856 RFL	9.00E-06
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	9.00E-06
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	9.00E-06
BUY USD:SELL MYR 21/06/2023	9.00E-06
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD	9.00E-06
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD	9.00E-06
MORGAN STANLEY MXCCP	9.00E-06
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EU	9.00E-06
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EU	9.00E-06
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	9.00E-06
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	9.00E-06
USD AHGI MARGIN A/C	8.00E-06
BUY PEN:SELL USD 27/04/2023	8.00E-06
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD C	8.00E-06
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD C	8.00E-06
SWPCOLBC3 CCP BUY CDS USD 201232 CDX IG39 10Y ICE 1% MS	7.00E-06
SWPCOLBC3 CCP BUY CDS USD 201232 CDX IG39 10Y ICE 1% MS	7.00E-06
SWU01OY80 CCP LONG IRS BARC KRW 150328 RFXD 3.5 PFLT 3H	7.00E-06
SWU01OY80 CCP LONG IRS BARC KRW 150328 RFXD 3.5 PFLT 3H	7.00E-06
BARC SGD CCP	7.00E-06
JPY BNP PARIBAS A/C	6.00E-06
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	6.00E-06
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	6.00E-06
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	6.00E-06

SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT SC	6.00E-06
SWU01OSY0 CCP LONG IRS BARC KRW 150328 RFXD 3.25 PFLT	6.00E-06
SWU01OSY0 CCP LONG IRS BARC KRW 150328 RFXD 3.25 PFLT	6.00E-06
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	6.00E-06
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	6.00E-06
FUTURES MARGIN-JPY	6.00E-06
CAD BNP PARIBAS A/C	6.00E-06
SWU01P0E1 CCP LONG IRS MS EUR 200928 RFXD 3 PFLT 6EUBO	5.00E-06
SWU01P0E1 CCP LONG IRS MS EUR 200928 RFXD 3 PFLT 6EUBO	5.00E-06
CHF BNP PARIBAS A/C	5.00E-06
ZAR BNP PARIBAS A/C	5.00E-06
SWU01OIV7 CCP SHORT OIS BARC INR 150328 PFXD 6.25 RFLT M	4.00E-06
SWU01OIV7 CCP SHORT OIS BARC INR 150328 PFXD 6.25 RFLT M	4.00E-06
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	4.00E-06
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	4.00E-06
NZD BNP PARIBAS A/C	4.00E-06
NZD BNP PARIBAS A/C	4.00E-06
Jarden Margin Account AUD	4.00E-06
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BF	4.00E-06
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BF	4.00E-06
SWU01P0D3 CCP LONG IRS MS EUR 200925 RFXD 3.5 PFLT 6EUE	4.00E-06
SWU01P0D3 CCP LONG IRS MS EUR 200925 RFXD 3.5 PFLT 6EUE	4.00E-06
SWU01OE41 CCP SHORT IRS MS USD 151132 PFXD 3.08927 RFL	4.00E-06
SWU01OE41 CCP SHORT IRS MS USD 151132 PFXD 3.08927 RFL	4.00E-06
SWU01ORN5 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT M	4.00E-06
SWU01ORN5 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT M	4.00E-06
SWU01OLE1 CCP SHORT IRS MS USD 151132 PFXD 3.0829 RFLT	4.00E-06
SWU01OLE1 CCP SHORT IRS MS USD 151132 PFXD 3.0829 RFLT	4.00E-06
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	3.00E-06
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	3.00E-06
MORGAN STANLEY CZK	3.00E-06
SWU01OAL7 CCP SHORT IRS MS USD 151132 PFXD3.010417RFL	3.00E-06
SWU01OAL7 CCP SHORT IRS MS USD 151132 PFXD3.010417RFL	3.00E-06
BUY KRW:SELL USD 28/06/2023	3.00E-06
SWU01OZ89 CCP SHORT IRS MS USD 060924 PFXD 4.4333 RFLT	3.00E-06
SWU01OZ89 CCP SHORT IRS MS USD 060924 PFXD 4.4333 RFLT	3.00E-06
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	3.00E-06
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW	3.00E-06
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW	3.00E-06
Income Due - CNY	3.00E-06
SWU01P0K7 CCP LONG OIS MS GBP 200953 RFXD 3.25 PFLT SOI	3.00E-06
SWU01P0K7 CCP LONG OIS MS GBP 200953 RFXD 3.25 PFLT SOI	3.00E-06
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	3.00E-06
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	3.00E-06
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT	3.00E-06
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT	3.00E-06
SWU01OZA4 CCP SHORT IRS MS USD 041024 PFXD 4.4085 RFLT	3.00E-06
SWU01OZA4 CCP SHORT IRS MS USD 041024 PFXD 4.4085 RFLT	3.00E-06
SWU01NZL2 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MII	3.00E-06
SWU01NZL2 CCP LONG OIS BARC INR 150328 RFXD 6.5 PFLT MII	3.00E-06
SWU01OLG6 CCP SHORT IRS MS USD 151132 PFXD3.08627 RFLT	3.00E-06
SWU01OLG6 CCP SHORT IRS MS USD 151132 PFXD3.08627 RFLT	3.00E-06
SWU01OZ71 CCP SHORT IRS MS USD 270924 PFXD 4.4265 RFLT	2.00E-06
SWU01OZ71 CCP SHORT IRS MS USD 270924 PFXD 4.4265 RFLT	2.00E-06
NOK BNP PARIBAS A/C	2.00E-06
Income Due - KRW	2.00E-06
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	2.00E-06
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	2.00E-06
SWU01PCY4 CCP LONG IRS MS USD 070333 RFXD 3.45 PFLT SOF	2.00E-06
SWU01PCY4 CCP LONG IRS MS USD 070333 RFXD 3.45 PFLT SOF	2.00E-06
SWU01P2X7 CCP LONG IRS MS USD 270233 RFXD 3.43 PFLT SOF	2.00E-06
SWU01P2X7 CCP LONG IRS MS USD 270233 RFXD 3.43 PFLT SOF	2.00E-06
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	2.00E-06
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	2.00E-06
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	2.00E-06
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	2.00E-06
ILS BNP PARIBAS A/C	2.00E-06
SWU01GZ11 CCP SHORT OIS MS JPY 140932 PFXD 0.25 RFLT TOI	2.00E-06
SWU01GZ11 CCP SHORT OIS MS JPY 140932 PFXD 0.25 RFLT TOI	2.00E-06
SWU01OFX6 CCP SHORT IRS MS USD 151132 PFXD 3.1393 RFLT	2.00E-06
SWU01OFX6 CCP SHORT IRS MS USD 151132 PFXD 3.1393 RFLT	2.00E-06
THB BNP PARIBAS A/C	1.00E-06

SWU0109U9 CCP SHORT IRS MS USD 151132 PFXD3.04837 RFL	1.00E-06
SWU0109U9 CCP SHORT IRS MS USD 151132 PFXD3.04837 RFL	1.00E-06
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	1.00E-06
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	1.00E-06
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	1.00E-06
SWU01P7F1 CCP LONG IRS MS USD 010333 RFXD 3.37 PFLT SOF	1.00E-06
SWU01P7F1 CCP LONG IRS MS USD 010333 RFXD 3.37 PFLT SOF	1.00E-06
SWU01Q3X4 CCP LONG IRS MS USD 100328 RFXD 3.8 PFLT SOFF	1.00E-06
SWU01Q3X4 CCP LONG IRS MS USD 100328 RFXD 3.8 PFLT SOFF	1.00E-06
SWU01P0I2 CCP LONG OIS MS GBP200928 RFXD 3.75 PFLT SONI	1.00E-06
SWU01P0I2 CCP LONG OIS MS GBP200928 RFXD 3.75 PFLT SONI	1.00E-06
BUY USD:SELL IDR 28/06/2023	1.00E-06
SWU01KJ85 IRS JPM MYR 210927 PFXD 3.5 RFLT 3KLIB	1.00E-06
SWU01KJ85 IRS JPM MYR 210927 PFXD 3.5 RFLT 3KLIB	1.00E-06
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	1.00E-06
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	1.00E-06
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	1.00E-06
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	1.00E-06
KRW BNP PARIBAS A/C	1.00E-06
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	1.00E-06
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	1.00E-06
CZK BNP PARIBAS A/C	1.00E-06
MORGAN STANLEY SEK	1.00E-06
SWU01P0H4 CCP SHORT OIS MS GBP 200925 PFXD 4 RFLT SONI	1.00E-06
SWU01P0H4 CCP SHORT OIS MS GBP 200925 PFXD 4 RFLT SONI	1.00E-06
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	1.00E-06
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	1.00E-06
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3K	1.00E-06
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3K	1.00E-06
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	1.00E-06
SWU01C2S7 CCP SHORT OIS MS SGD 150931 RFLT SORAD PFXD	1.00E-06
SWU01C2S7 CCP SHORT OIS MS SGD 150931 RFLT SORAD PFXD	1.00E-06
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	1.00E-06
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	1.00E-06
SWU01OZC0 CCP SHORT IRS MS USD 070324 PFXD 4.7887 RFLT	1.00E-06
SWU01OZC0 CCP SHORT IRS MS USD 070324 PFXD 4.7887 RFLT	1.00E-06
BUY USD:SELL MXN 24/04/2023	1.00E-06
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOI	1.00E-06
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOI	1.00E-06
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0
CS SGD CCP	0
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0
Income Due - MYR	0
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0
CCS220633 FWD XCCY AUD/USD 310729 RFLT 1BBSW PFLT 3LIB	0
CCS220633 FWD XCCY AUD/USD 310729 RFLT 1BBSW PFLT 3LIB	0
SEK BNP PARIBAS A/C	0
SWU01OZ22 CCP LONG IRS MS USD 270423 RFXD 4.8146 PFLT 1	0
SWU01OZ22 CCP LONG IRS MS USD 270423 RFXD 4.8146 PFLT 1	0
SWU01PBT6 CCP LONG IRS MS USD 060333 RFXD 3.3 PFLT SOFR	0
SWU01PBT6 CCP LONG IRS MS USD 060333 RFXD 3.3 PFLT SOFR	0
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARI	0
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARI	0
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0
RUB BNP PARIBAS A/C	0
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0
MXN BNP PARIBAS A/C	0
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	0
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	0
SWPC0KH54 CCP SELL CDS USD 201223 AT+T INC SNR S 1 MS	0
SWPC0KH54 CCP SELL CDS USD 201223 AT+T INC SNR S 1 MS	0
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SOR/	0
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SOR/	0
DKK BNP PARIBAS A/C	0
MORGANS ZAR CCP	0
SWU01LJP5 CCP LONG IRS MS USD 160952 PFLT SOFRA RFXD 2.	0
SWU01LJP5 CCP LONG IRS MS USD 160952 PFLT SOFRA RFXD 2.	0

BUY USD:SELL INR 26/02/2022	0
SWU01P6M7 IRS GS THB 150328 RFXD 2.25 PFLT THB6M	0
SWU01P6M7 IRS GS THB 150328 RFXD 2.25 PFLT THB6M	0
PLN BNP PARIBAS A/C	0
RON BNP PARIBAS A/C	0
CNY BNP PARIBAS A\C	0
HKD BNP PARIBAS A/C	0
MORGAN STANLEY PLN C	0
EFFECT EXPOSURE CAD	0
EFFECT EXPOSURE EUR	0
EFFECT EXPOSURE GBP	0
Income Due - JPY	0
EFFECT EXPOSURE JPY	0
Income Due - THB	0
BARC THB CCP	0
BUY THB:SELL USD 23/03/2023	0
BUY THB:SELL USD 25/03/2023	0
CSFB COLLATERAL	0
EFFECT EXPOSURE USD	0
SELL USD:BUY THB 23/03/2023	0
SELL USD:BUY THB 25/03/2023	0
MERRILL LYNCH COLAT	0
RBS COLLATERAL AC	0
SWU017R11 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	0
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	0
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	0
SWU00T160 CCP LONG IRS MS CAD 070349 RFXD 2.56485 PFLT	0
SWU00T160 CCP LONG IRS MS CAD 070349 RFXD 2.56485 PFLT	0
317U400O6 SWPTION EUR 040423 CALL STRIKE 0.55 NOM	0
317U00DA6 SWPTION EUR 110423 CALL STRIKE 0.55 GS	0
317U00OA4 SWPTION EUR 110423 CALL STRIKE 0.55 BNP PARIB	0
317U459O6 SWPTION EUR 110423 CALL STRIKE 0.55 GOLDMAN	0
317U05LA6 SWPTION EUR 240423 CALL STRIKE 0.7 GOLDMAN	0
317U06PA0 SWPTION EUR 260423 CALL STRIKE 0.7 GOLDMAN	0
317U385O5 SWPTION EUR 030423 CALL STRIKE 0.55 NOM	0
317U08BA1 SWPTION EUR 280423 CALL STRIKE 0.7 BNP	0
317U0CXA8 SWPTION EUR 120523 CALL STRIKE 0.55 NOMURA	0
317U0DAA1 SWPTION EUR 150523 CALL STRIKE 0.55 GS	0
EFFECT EXPOSURE AUD	0
SWU01OZ48 CCP SHORT IRS MS USD 270423 PFXD4.8146 RFLT :	0
SWU01OZ48 CCP SHORT IRS MS USD 270423 PFXD4.8146 RFLT :	0
MS NOK CC	0
Income Due - ZAR	0
SWU01NX59 IRS SCB THB 150328 PFXD 2.25 RFLT THB6M	0
SWU01NX59 IRS SCB THB 150328 PFXD 2.25 RFLT THB6M	0
SWU01NX42 IRS BAA THB 150328 PFXD 2.25 RFLT THB6M	0
SWU01NX42 IRS BAA THB 150328 PFXD 2.25 RFLT THB6M	0
317U2JTA6 SWPTION USD 140423 PUT STRIKE 3.3 BAA	0
317U2JRA8 SWPTION USD 140423 PUT STRIKE 3.7 JPM	0
SWU01PDP2 CCP SHORT IRS BARC THB 150328 PFXD 2.25 RFLT :	0
SWU01PDP2 CCP SHORT IRS BARC THB 150328 PFXD 2.25 RFLT :	0
SWU01NZJ7 IRS GS THB 150328 PFXD 2.25 RFLT THB6M	0
SWU01NZJ7 IRS GS THB 150328 PFXD 2.25 RFLT THB6M	0
317U2JPA0 SWPTION USD 140423 PUT STRIKE 3.7 GS	0
SELL INR:BUY USD 26/02/2022	0
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0
Income Due - SGD	0
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA	0
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0
317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	0
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	0
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	0
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0
317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	0
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	0
317U2JUA4 SWPTION USD 140423 CALL STRIKE 2.8 BAA	0
SWPCOH4B2 BUY CDS USD 200623 CHINA AS BP BRC 1% BARC	0
SWPCOH4B2 BUY CDS USD 200623 CHINA AS BP BRC 1% BARC	0

317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	0
REGISTRY FEES DUE	0
317U0AU5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	0
317U2JSA7 SWPTION USD 140423 CALL STRIKE 3.05 JPM	0
SWU01O3D3 CCP LONG IRS MS USD 210628 RFXD 3.25 PFLT SOI	0
SWU01O3D3 CCP LONG IRS MS USD 210628 RFXD 3.25 PFLT SOI	0
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	0
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	0
317U1Q8A4 SWPTION EUR 090623 CALL STRIKE 2.067 GOLDMA	0
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0
317U2N7A1 SWPTION USD 280423 PUT STRIKE 3.5 BAA	0
SWPC0H4S5 BUY CDS USD 200623 SOUTH KOREA 1% BARC	0
SWPC0H4S5 BUY CDS USD 200623 SOUTH KOREA 1% BARC	0
ADMIN FEES	0
Income Due - USD	0
SWU01N8T5 IRS BAA THB 211227 PFXD 2.25 RFLT THB6M	0
SWU01N8T5 IRS BAA THB 211227 PFXD 2.25 RFLT THB6M	0
MYR BNP PARIBAS A/C	0
317U2JQA9 SWPTION USD 140423 CALL STRIKE 3.05 GS	0
SWU01OZB2 CCP LONG IRS MS USD 070324 RFXD 4.7887 PFLT 1	0
SWU01OZB2 CCP LONG IRS MS USD 070324 RFXD 4.7887 PFLT 1	0
317U2NOA2 SWPTION USD 040523 CALL STRIKE 2.95 GS	0
317U2NNA3 SWPTION USD 040523 PUT STRIKE 3.45 GS	0
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0
Income Due - MXN	0
SWU01BQW4 CCP LONG OIS MS JPY 151228 RFXD 0 PFLT TONA	0
SWU01BQW4 CCP LONG OIS MS JPY 151228 RFXD 0 PFLT TONA	0
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0
317U2N8A0 SWPTION USD 280423 CALL STRIKE 3 BAA	0
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	-1.00E-06
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	-1.00E-06
SWU01OEM1 CCP LONG IRS MS USD 310527 RFXD 3.36083 PFLT	-1.00E-06
SWU01OEM1 CCP LONG IRS MS USD 310527 RFXD 3.36083 PFLT	-1.00E-06
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	-1.00E-06
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT SI	-1.00E-06
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT SI	-1.00E-06
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	-1.00E-06
SELL MXN:BUY USD 24/04/2023	-1.00E-06
TRUSTEE FEES	-1.00E-06
MS SGD CCP	-1.00E-06
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	-1.00E-06
SWU01C2S7 CCP LONG OIS BARC SGD 150931 RFXD 1.25% PFLT	-1.00E-06
SWU01C2S7 CCP LONG OIS BARC SGD 150931 RFXD 1.25% PFLT	-1.00E-06
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	-1.00E-06
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	-1.00E-06
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	-1.00E-06
SWU00SMX0 CCP LONG IRS MS SEK 190629 RFXD 1 PFLT 3MSEK	-1.00E-06
SWU00SMX0 CCP LONG IRS MS SEK 190629 RFXD 1 PFLT 3MSEK	-1.00E-06
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	-1.00E-06
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	-1.00E-06
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	-1.00E-06
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	-1.00E-06
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	-1.00E-06
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	-1.00E-06
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	-1.00E-06
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	-1.00E-06
LEGAL FEES	-1.00E-06
SWU01OCO9 CCP LONG IRS MS USD 310527 RFXD3.40392 PFLT	-1.00E-06
SWU01OCO9 CCP LONG IRS MS USD 310527 RFXD3.40392 PFLT	-1.00E-06
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	-1.00E-06
SWU016508 CCP LONG OIS MS JPY 021125 RFXD 0 PFLT TONAR	-1.00E-06
SWU016508 CCP LONG OIS MS JPY 021125 RFXD 0 PFLT TONAR	-1.00E-06
SWU01OZ97 CCP LONG IRS MS USD 041024 RFXD 4.4085 PFLT 1	-1.00E-06
SWU01OZ97 CCP LONG IRS MS USD 041024 RFXD 4.4085 PFLT 1	-1.00E-06
SELL IDR:BUY USD 28/06/2023	-1.00E-06
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	-1.00E-06
SWU01OZ30 CCP LONG IRS MS USD 270924 RFXD 4.4265 PFLT 1	-1.00E-06
SWU01OZ30 CCP LONG IRS MS USD 270924 RFXD 4.4265 PFLT 1	-1.00E-06
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	-1.00E-06

SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	-1.00E-06
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	-1.00E-06
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	-1.00E-06
SWU01QDS4 IRS GS THB 150328 RFXD 2 PFLT THB6M	-1.00E-06
SWU01QDS4 IRS GS THB 150328 RFXD 2 PFLT THB6M	-1.00E-06
SWU01OT60 CCP SHORT OIS MS CAD 210653 PFXD 3.25 RFLT 1C	-1.00E-06
SWU01OT60 CCP SHORT OIS MS CAD 210653 PFXD 3.25 RFLT 1C	-1.00E-06
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BF	-1.00E-06
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BF	-1.00E-06
AUDIT FEES	-2.00E-06
SWU01O3K7 CCP LONG IRS MS USD 210653 RFXD 2.75 PFLT SOF	-2.00E-06
SWU01O3K7 CCP LONG IRS MS USD 210653 RFXD 2.75 PFLT SOF	-2.00E-06
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	-2.00E-06
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	-2.00E-06
317U1Q9A3 SWPTION EUR 090623 PUT STRIKE 3.14 GOLDMAN	-2.00E-06
SWU01OZ55 CCP LONG IRS MS USD 060924 RFXD 4.4333 PFLT 3	-2.00E-06
SWU01OZ55 CCP LONG IRS MS USD 060924 RFXD 4.4333 PFLT 3	-2.00E-06
317U060A1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	-2.00E-06
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	-2.00E-06
SWU01OAM5 CCP LONG IRS MS USD 310527 RFXD3.32868PFLT	-2.00E-06
SWU01OAM5 CCP LONG IRS MS USD 310527 RFXD3.32868PFLT	-2.00E-06
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	-2.00E-06
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	-2.00E-06
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S/	-2.00E-06
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S/	-2.00E-06
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	-2.00E-06
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	-2.00E-06
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	-2.00E-06
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	-2.00E-06
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	-2.00E-06
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	-2.00E-06
SWU01NFP5 IRS BAA THB 210927 PFXD 2.25 RFLT THB6M	-2.00E-06
SWU01NFP5 IRS BAA THB 210927 PFXD 2.25 RFLT THB6M	-2.00E-06
JP MORGAN COLAT	-2.00E-06
CUSTODY FEES	-2.00E-06
SWU01K8G5 SHORT IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	-3.00E-06
SWU01K8G5 SHORT IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	-3.00E-06
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	-3.00E-06
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	-3.00E-06
SWU00S9P2 IRS BAA KRW 200324 RFXD 1.725 PFLT 3KSDA	-3.00E-06
SWU00S9P2 IRS BAA KRW 200324 RFXD 1.725 PFLT 3KSDA	-3.00E-06
SELL USD:BUY KRW 28/06/2023	-3.00E-06
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-3.00E-06
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-3.00E-06
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	-4.00E-06
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	-4.00E-06
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNRF	-4.00E-06
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNRF	-4.00E-06
317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	-4.00E-06
SWPC0K7C0 CCP SELL CDS EUR 200626 JAGUAR LAND ROVE 5 N	-4.00E-06
SWPC0K7C0 CCP SELL CDS EUR 200626 JAGUAR LAND ROVE 5 N	-4.00E-06
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	-4.00E-06
SWU01GJC5 CCP LONG OIS MS JPY 150332 RFXD 0.25 PFLT TON	-5.00E-06
SWU01GJC5 CCP LONG OIS MS JPY 150332 RFXD 0.25 PFLT TON	-5.00E-06
SWU01O3G6 CCP LONG IRS MS USD 210633 RFXD 3% PFLT SOFI	-5.00E-06
SWU01O3G6 CCP LONG IRS MS USD 210633 RFXD 3% PFLT SOFI	-5.00E-06
SWU01O442 CCP LONG IRS MS USD 151132 RFXD 3.1 PFLT SOFF	-5.00E-06
SWU01O442 CCP LONG IRS MS USD 151132 RFXD 3.1 PFLT SOFF	-5.00E-06
SWU01KTX9 CCP LONG IRS MS KRW 210927 RFXD 3 PFLT 3KSDA	-5.00E-06
SWU01KTX9 CCP LONG IRS MS KRW 210927 RFXD 3 PFLT 3KSDA	-5.00E-06
SWU01IC20 CCP LONG IRS BARC KRW 150328 RFXD 3 PFLT 3KSC	-6.00E-06
SWU01IC20 CCP LONG IRS BARC KRW 150328 RFXD 3 PFLT 3KSC	-6.00E-06
SWU01LZX0 CCP SHORT IRS MS AUD 150324 PFXD 3.75% RFLT 1	-6.00E-06
SWU01LZX0 CCP SHORT IRS MS AUD 150324 PFXD 3.75% RFLT 1	-6.00E-06
SWU01D6R3 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-6.00E-06
SWU01D6R3 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-6.00E-06
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	-7.00E-06
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	-7.00E-06
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	-7.00E-06
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LII	-7.00E-06
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LII	-7.00E-06
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-7.00E-06

SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-7.00E-06
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	-7.00E-06
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	-7.00E-06
317U39206 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	-8.00E-06
SELL USD:BUY PEN 27/04/2023	-8.00E-06
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	-9.00E-06
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	-9.00E-06
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1V	-9.00E-06
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1V	-9.00E-06
SELL MYR:BUY USD 21/06/2023	-9.00E-06
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	-9.00E-06
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	-9.00E-06
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-1.10E-05
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-1.10E-05
SWU01P0G6 CCP SHORT IRS MS EUR 200953 PFXD 2.5 RFLT 6EU	-1.10E-05
SWU01P0G6 CCP SHORT IRS MS EUR 200953 PFXD 2.5 RFLT 6EU	-1.10E-05
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	-1.10E-05
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	-1.10E-05
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	-1.10E-05
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	-1.10E-05
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	-1.10E-05
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	-1.10E-05
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-1.30E-05
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-1.30E-05
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SAR	-1.40E-05
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SAR	-1.40E-05
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT :	-1.40E-05
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT :	-1.40E-05
Income Due - CAD	-1.50E-05
SWU01JQI8 CCP LONG IRS MS USD 210624 RFXD 2.4 PFLT SOFR,	-1.60E-05
SWU01JQI8 CCP LONG IRS MS USD 210624 RFXD 2.4 PFLT SOFR,	-1.60E-05
SELL USD:BUY TWD 20/06/2023	-1.60E-05
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	-1.60E-05
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	-1.60E-05
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	-1.60E-05
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	-1.60E-05
MANAGEMENT FEES	-2.10E-05
SELL CNY:BUY USD 14/04/2023	-2.20E-05
FUTURES MARGIN-CAD	-2.20E-05
BOA COLLATERAL	-2.20E-05
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	-2.30E-05
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	-2.30E-05
SELL CLP:BUY USD 22/06/2023	-2.30E-05
Futures Margin - AUD	-2.40E-05
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-2.50E-05
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-2.50E-05
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	-2.50E-05
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	-2.50E-05
BNP USD COLL ACCT	-2.60E-05
Jarden Margin Account USD	-2.60E-05
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-2.60E-05
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-2.60E-05
SELL USD:BUY PEN 08/05/2023	-2.60E-05
SELL CNY:BUY USD 04/04/2023	-2.70E-05
SELL SGD:BUY USD 14/04/2023	-2.70E-05
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-2.90E-05
SELL USD:BUY PEN 13/04/2023	-3.00E-05
SELL USD:BUY PEN 03/05/2023	-3.00E-05
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LII	-3.00E-05
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LII	-3.00E-05
SELL PEN:BUY USD 13/04/2023	-3.00E-05
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	-3.10E-05
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	-3.10E-05
MORGAN STANLEY GBP	-3.10E-05
SELL USD:BUY JPY 03/04/2023	-3.20E-05
MORGAN STANLEY COLAT	-3.30E-05
SELL USD:BUY PEN 10/04/2023	-3.40E-05
SELL USD:BUY PEN 02/05/2023	-3.40E-05
SELL PEN:BUY USD 10/04/2023	-3.40E-05
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-3.60E-05
SELL USD:BUY CNY 14/04/2023	-3.60E-05
SELL CAD:BUY USD 02/05/2023	-3.80E-05

SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	-3.90E-05
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	-3.90E-05
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-3.90E-05
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-3.90E-05
SELL THB:BUY USD 17/04/2023	-4.60E-05
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	-4.60E-05
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	-4.60E-05
WBC IRS 17/09/2024 Payable Leg	-5.00E-05
SELL USD:BUY PEN 21/06/2023	-5.00E-05
SELL PEN:BUY USD 27/04/2023	-5.20E-05
SELL USD:BUY PEN 03/04/2023	-5.30E-05
SELL PEN:BUY USD 03/04/2023	-5.30E-05
SWU01IZX7 CCP LONG IRS MS EUR 231124 RFXD 1 PFLT 6EUBO	-5.80E-05
SWU01IZX7 CCP LONG IRS MS EUR 231124 RFXD 1 PFLT 6EUBO	-5.80E-05
SELL CLP:BUY USD 28/04/2023	-5.80E-05
SWPCOJZL2 CCP SELL CDS EUR 200628 BRITISH TEECOMUNICATI	-5.90E-05
MORGAN STANLEY AUD	-6.10E-05
SELL USD:BUY PEN 10/05/2023	-6.20E-05
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-6.20E-05
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-6.20E-05
SELL USD:BUY NZD 03/04/2023	-6.50E-05
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIBI	-7.20E-05
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIBI	-7.20E-05
BNZ IRS 17/02/2025 Payable Leg	-7.30E-05
SELL ILS:BUY USD 05/04/2023	-7.90E-05
ANZ COLL FOR USD	-8.00E-05
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-8.20E-05
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-8.20E-05
SELL USD:BUY ILS 05/04/2023	-8.30E-05
SELL MXN:BUY USD 09/05/2023	-8.40E-05
SELL ILS:BUY USD 14/04/2023	-8.60E-05
SWU01CKE8 CCP LONG IRS MS USD 151223 RFXD 0.25 PFLT SOF	-8.60E-05
SWU01CKE8 CCP LONG IRS MS USD 151223 RFXD 0.25 PFLT SOF	-8.60E-05
SELL USD:BUY CLP 01/08/2023	-8.80E-05
BARCLAYS COLLATERAL	-9.10E-05
SWU01H515 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.000106
SWU01H515 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.000106
WBC IRS 30/12/2024 Payable Leg	-0.000111
SELL JPY:BUY USD 02/05/2023	-0.000116
CITIBANK COLAT	-0.000117
SELL ILS:BUY USD 31/07/2023	-0.000121
SELL NZD:BUY AUD 16/06/2023	-0.000127
SELL USD:BUY IDR 21/06/2023	-0.000138
SELL USD:BUY IDR 23/06/2023	-0.000139
HSBC COLLATERAL	-0.000142
SELL CAD:BUY USD 13/04/2023	-0.000143
SELL TWD:BUY USD 20/06/2023	-0.000152
SELL USD:BUY AUD 02/05/2023	-0.000154
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	-0.000159
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	-0.000159
SELL MXN:BUY USD 21/06/2023	-0.000171
SELL ILS:BUY USD 03/05/2023	-0.000171
SELL CAD:BUY USD 19/04/2023	-0.000172
SELL CAD:BUY USD 25/04/2023	-0.000177
WBC IRS 16/09/2024 Payable Leg	-0.00018
SELL USD:BUY ILS 03/05/2023	-0.000182
BNZ IRS 01/11/2024 Payable Leg	-0.000185
SSWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KS	-0.000188
SELL JPY:BUY USD 01/05/2024	-0.000191
SELL USD:BUY CNY 10/05/2023	-0.000192
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.000194
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.000194
SELL USD:BUY THB 17/04/2023	-0.000196
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIBI	-0.000196
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIBI	-0.000196
SELL KRW:BUY USD 14/04/2023	-0.000197
SELL CNY:BUY USD 10/05/2023	-0.000198
SELL USD:BUY KRW 14/04/2023	-0.000199
SELL DKK:BUY USD 02/01/2024	-0.000209
SELL CAD:BUY USD 01/05/2023	-0.000212
CACIB USD COLLATERAL	-0.000217
SELL USD:BUY AUD 04/04/2023	-0.000218



SELL AUD:BUY USD 04/04/2023	-0.000219
SELL USD:BUY MXN 21/06/2023	-0.000242
SELL USD:BUY CAD 04/04/2023	-0.000245
ANZ Swap Margin Account NZD	-0.000263
SELL CAD:BUY USD 24/04/2023	-0.000269
SELL USD:BUY BRL 05/07/2023	-0.000272
SELL DKK:BUY USD 02/10/2023	-0.000276
BNZ OIS 25/05/2023 Payable Leg	-0.00029
CBA OIS 25/05/2023 Payable Leg	-0.00029
SELL CAD:BUY USD 04/04/2023	-0.000296
WBC CCS 17/11/2028 Payable Leg	-0.000298
SELL ILS:BUY USD 05/07/2023	-0.000302
SELL USD:BUY BRL 04/04/2023	-0.000308
SELL CAD:BUY USD 03/04/2023	-0.000314
SELL USD:BUY ILS 05/07/2023	-0.000316
SELL BRL:BUY USD 04/04/2023	-0.000325
SELL CAD:BUY USD 28/04/2023	-0.000337
SELL USD:BUY CNY 19/05/2023	-0.000369
WBC OIS 25/05/2023 Payable Leg	-0.000374
ANZ OIS 25/05/2023 Payable Leg	-0.000376
SELL JPY:BUY USD 01/03/2024	-0.000379
SELL CNY:BUY USD 19/05/2023	-0.00038
ANZ IRS 20/11/2025 Payable Leg	-0.000402
WBC IRS 19/05/2025 Payable Leg	-0.000411
SELL PEN:BUY USD 10/05/2023	-0.000414
SELL JPY:BUY USD 01/04/2024	-0.000424
CBA IRS 12/11/2025 Payable Leg	-0.000454
SELL JPY:BUY USD 30/05/2023	-0.000457
SELL NOK:BUY USD 04/04/2023	-0.000505
SELL USD:BUY NOK 02/05/2023	-0.000507
SELL USD:BUY NOK 04/04/2023	-0.000514
SELL USD:BUY JPY 04/04/2023	-0.00052
SELL JPY:BUY USD 03/07/2023	-0.000542
BNZ Swap Margin Account NZD	-0.000581
BNZ IRS 26/01/2028 Payable Leg	-0.000618
ANZ IRS 27/05/2025 Payable Leg	-0.00062
SELL JPY:BUY USD 04/04/2023	-0.000621
SELL JPY:BUY USD 20/06/2023	-0.000624
SELL TWD:BUY USD 21/06/2023	-0.000671
BNZ CCS 16/09/2024 Payable Leg	-0.000681
ANZ IRS 18/09/2040 Payable Leg	-0.000683
BNS OIS 13/07/2023 Payable Leg	-0.000698
SELL JPY:BUY USD 22/05/2023	-0.000785
Outstanding Settlement Payments - AUD	-0.000855
CBA CCS 16/03/2027 Payable Leg	-0.000896
BNZ IRS 03/05/2032 Payable Leg	-0.001011
SELL DKK:BUY USD 02/04/2024	-0.001026
SELL JPY:BUY USD 15/05/2023	-0.001036
WBC IRS 19/08/2027 Payable Leg	-0.001109
ANZ IRS 03/08/2031 Payable Leg	-0.001235
SELL DKK:BUY USD 02/05/2023	-0.001241
SELL NZD:BUY AUD 03/04/2023	-0.001272
SELL USD:BUY DKK 03/04/2023	-0.001276
SELL DKK:BUY USD 03/04/2023	-0.00128
SELL JPY:BUY USD 08/05/2023	-0.00152
SELL JPY:BUY USD 05/06/2023	-0.001655
BNZ IRS 16/02/2026 Payable Leg	-0.002056
BNZ IRS 02/05/2025 Payable Leg	-0.002059
WBC IRS 08/04/2032 Payable Leg	-0.002142
BNZ IRS 05/07/2027 Payable Leg	-0.002376
SELL JPY:BUY USD 24/04/2023	-0.00245
SELL GBP:BUY USD 02/05/2023	-0.002534
SELL USD:BUY GBP 04/04/2023	-0.002697
SELL GBP:BUY USD 04/04/2023	-0.002763
WBC IRS 07/08/2028 Payable Leg	-0.002881
ANZ IRS 17/12/2024 Payable Leg	-0.002893
SELL JPY:BUY USD 17/04/2023	-0.002954
WBC IRS 02/02/2026 Payable Leg	-0.00307
WBC IRS 21/08/2023 Payable Leg	-0.003081
BNZ IRS 02/05/2023 Payable Leg	-0.003103
SELL AUD:BUY NZD 20/04/2023	-0.003988
BNZ IRS 03/02/2028 Payable Leg	-0.004078

ANZ IRS 07/07/2024 Payable Leg	-0.004096
BNZ IRS 24/10/2023 Payable Leg	-0.004123
WBC IRS 20/10/2023 Payable Leg	-0.004125
CBA IRS 20/10/2023 Payable Leg	-0.004125
CBA IRS 04/07/2027 Payable Leg	-0.004133
WBC IRS 16/11/2023 Payable Leg	-0.004728
ANZ IRS 11/02/2027 Payable Leg	-0.004936
SELL EUR:BUY USD 02/05/2023	-0.005076
WBC IRS 18/11/2025 Payable Leg	-0.005136
BNZ IRS 11/11/2024 Payable Leg	-0.005142
CBA IRS 06/08/2023 Payable Leg	-0.005145
BNZ IRS 23/09/2026 Payable Leg	-0.00558
SELL USD:BUY EUR 04/04/2023	-0.005947
WBC IRS 30/01/2024 Payable Leg	-0.005994
SELL EUR:BUY USD 04/04/2023	-0.00618
WBC IRS 20/09/2023 Payable Leg	-0.008185
ANZ IRS 16/06/2024 Payable Leg	-0.008188
Outstanding Settlement Payments - USD	-0.014204
SELL AUD:BUY NZD 15/06/2023	-0.037762
SELL AUD:BUY NZD 16/06/2023	-0.046905
SELL USD:BUY NZD 12/05/2023	-0.051339
SELL NZD:BUY USD 12/05/2023	-0.052096
SELL USD:BUY NZD 02/05/2023	-0.05276
SELL NZD:BUY USD 04/04/2023	-0.054932
SELL USD:BUY NZD 04/04/2023	-0.055537