

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Harbour Investment Funds	1	Offer number	OFR10909
Fund name	Harbour Active Growth Fund		Fund number	FND16569
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
First Sentier Global Listed Infrastructure Fund PIE		5.77%		
NZ Government Stock 15/05/2041 1.75%		4.71%	NZGOVDT541C9	
Revolution Private Debt Fund II		3.98%		
Baillie Gifford Worldwide Discovery Fund		3.77%	IE00BK63G481	
ANZ NZD Cash		3.74%		
NZ Government Stock 15/04/2037 2.75%		2.44%	NZGOVDT437C0	
Icehouse IVX Investment		1.88%		
Infratil Limited		1.88%	NZIFTE0003S3	
T8 Energy Vision Fund		1.82%		
Summerset Group Ltd		1.65%	NZSUME0001S0	
Macquarie Margin Cash		1.63%		
NZ Government Stock 15/05/2031 1.50%		1.62%	NZGOVDT531C0	
Auckland International Airport Limited		1.53%	NZAIAE0002S6	
Mainfreight Limited		1.36%	NZMFTE0001S9	
JP Morgan AUD Cash		1.33%		
GD1 Fund 3 L.P. (Partnership)		1.29%		
NZ Government Stock 15/04/2025 2.75%		1.27%	NZGOVDT425C5	
Goodman Group		1.15%	AU000000GMG2	
CSL Limited		1.09%	AU000000CSL8	
Xero Limited		1.08%	NZXROE0001S2	
Miscellaneous securities		1.02%		
NZ Government Stock 15/05/2030 4.50%		0.95%	NZGOVDT530C2	
NZGS Index Linked Bond 20/09/2025 2.00%		0.93%	NZIIBDT002C2	
Macquarie Group Limited		0.90%	AU000000MQG1	
Ryman Healthcare		0.84%	NZRYME0001S4	
NZGS Index Linked Bond 20/09/2030 3.00%		0.83%	NZIIBDT003C0	
NZ Government Stock 20/04/2029 3.00%		0.80%	NZGOVDT429C7	
Microsoft		0.79%	US5949181045	
IDP Education Limited		0.73%	AU000000IEL5	
Serko Limited		0.72%	NZSKOE0001S7	
Apple		0.71%	US0378331005	
UBCO Limited		0.70%		
EBOS Group Limited Ordinary Shares		0.67%	NZEBOE0001S6	
NZ Government Stock 15/04/2027 4.50%		0.66%	NZGOVDT427C1	
Volpara Health Technologies Limited		0.63%	NZVHTE0001S6	
NVIDIA		0.60%	US67066G1040	
Alphabet Class C		0.58%	US02079K1079	
Amazon.com		0.56%	US0231351067	
Goodman Property Trust		0.53%	NZCPTTE0001S9	
Telix Pharmaceuticals Limited		0.51%	AU000000TLX2	
QBE Insurance Group Limited		0.51%	AU000000QBE9	
KMD Brands Limited		0.51%	NZKMDE0001S3	
NZ Government Stock 15/05/2034 4.25%		0.50%	NZGOVDT534C4	
Bank of New Zealand 01/09/2028 5.872%		0.50%	NZBNZDT403C4	
Scales NZ		0.50%	NZSCLE0002S8	
Aroa Biosurgery Limited		0.49%	NZARXE0001S1	
Precinct Prop NZ Ltd & Prec Prop Inv Lt		0.46%	NZAPTE0001S3	
Contact Energy Limited		0.42%	NZCENE0001S6	
Vista Group International Limited		0.41%	NZVGLE0003S1	
Roper Technologies		0.40%	US7766961061	
BHP Group Limited		0.38%	AU000000BHP4	
Vital Healthcare Property Trust		0.36%	NZCHPE0001S4	
Pilbara Minerals Limited		0.36%	AU000000PLS0	
NZ Government Stock 15/05/2028 0.25%		0.35%	NZGOVDT528C6	
James Hardies Industries Plc		0.35%	AU000000JHX1	
Eli Lilly And Co		0.35%	US5324571083	
Property for Industry		0.31%	NZPFIE0001S5	
Sumber Alfaría Trijaya		0.30%	ID1000128705	
NZ Government Stock 15/05/2024 0.50%		0.30%	NZGOVDT524C5	
Kiwi Property Group Limited		0.30%	NZKPGE0001S9	
NZ Government Stock 15/05/2032 2.00%		0.29%	NZGOVDT532C8	
Pacific Edge Limited		0.29%	NZPEBE0002S1	
Intl Bnk Recon & Devel 22/06/26 5.00%		0.28%	NZIBDDT022C5	
NZ Local Gov Fund Agency 15/05/30 4.50%		0.28%	NZLGFDT020C7	
New Linde		0.27%	IE00059YS762	
Icehouse IV Sustainable Technology Fund		0.27%		
BDO Unibank		0.26%	PHY077751022	

Argosy Property Limited	0.26%	NZARGE0010S7
JAPAN BILL ZERO 11/23	0.25%	BN0V3K4
Spark New Zealand Limited	0.25%	NZTELE0001S4
Channel Infrastructure NZ Limited	0.25%	NZNRRE0001S9
UNITED STATES OF AMERICA	0.25%	ZS1WCML
Evotec	0.24%	DE0005664809
JAPAN BILL ZERO 10/23	0.23%	BP7M8X2
Schlumberger	0.23%	AN8068571086
NIB Holdings Limited	0.22%	AU000000NHFO
Axis Bank	0.21%	INE238A01034
Masan	0.20%	VN000000MSN4
Auckland Council 27/09/2028 5.734%	0.20%	NZAKCDT595C8
Charles Schwab	0.20%	US8085131055
JAPAN BILL ZERO 10/23	0.20%	BNTXQ57
Fiserv	0.20%	US3377381088
International Fin Corp 13/12/29 4.875%	0.19%	NZIFCDT015C6
Government Index Link Bd 20/09/35 2.50%	0.19%	NZIBDT004C8
Intl Bnk Recon & Devel 10/05/28 1.625%	0.19%	NZIBDDT018C3
Meta Platforms	0.19%	US30303M1027
Bank Central Asia	0.18%	ID1000109507
Westpac NZ Limited 06/07/2026 FRN	0.18%	NZWNZD0726L8
Asian Development Bank 06/08/26 1.50%	0.18%	NZADBDT014C0
JAPAN BILL ZERO 12/23	0.18%	W2E1776
EQT	0.18%	US26884L1098
MasterCard	0.18%	US57636Q1040
AstraZeneca	0.17%	US0463531089
Chubb	0.17%	CH0044328745
JAPAN BILL ZERO 12/23	0.17%	BRXK629
Westpac NZ Ltd 02/34 6.73% Call 02/29	0.17%	NZWNZD02T2L8
Tesla	0.16%	US88160R1014
Wal-Mart	0.16%	US9311421039
FPT	0.16%	VN000000FPT1
Meridian Energy Limited	0.16%	NZMELE0002S7
Nederlandse Waterschapsbnk 03/27 3.125%	0.16%	NZNWBTD001C9
Kiwibank Limited 20/09/2024 2.155%	0.16%	NZKIWD0924L1
McKesson	0.16%	US58155Q1031
NZ Government Stock 14/04/2033 3.50%	0.15%	NZGOVDT433C9
Airbus	0.15%	NL0000235190
UMBS MORTPASS 6.5% 08/53	0.15%	VE4E9EA
Resimac Versailles Tst 2023-1 CI A FRN	0.15%	NZRVGB1001R9
GE	0.15%	US3696043013
NZ Government Stock 15/05/2026 0.50%	0.15%	NZGOVDT526C0
HDFC Bank	0.15%	INE040A01034
InRetail Peru	0.14%	PAL1801171A1
Landwirtschaftliche Ren 09/06/25 0.75%	0.14%	NZLRBDT014C1
Q Card CI A 2021-4 08/25 FRN Call 08/30	0.14%	NZFPFD1043R6
Cigna	0.14%	US1255231003
SM Investments	0.14%	PHY806761029
Daiichi Sankyo	0.14%	JP3475350009
Cash & cash equivalents	0.14%	
HomeCo Daily Needs REIT	0.14%	AU0000113136
Stride Property Ltd & Stride Inv Mgmt	0.13%	NZSPGE0001S2
EOG Resources	0.13%	US26875P1012
Military Commercial Joint Stock Bank	0.13%	VN000000MBB5
Fletcher Building Limited	0.13%	NZFBUE0001S0
ConocoPhillips	0.13%	US20825C1045
Intuitive Surgical	0.13%	US46120E6023
American International Group	0.13%	US0268747849
National Australia Bank 12/05/26 FRN	0.13%	AU3FN0077822
Asian Development Bank 28/01/27 2.78%	0.13%	NZADBDT015C7
NU Holdings Ltd/Cayman Islands	0.13%	KYG6683N1034
Alibaba Group Holding	0.13%	KYG017191142
UnitedHealth Group	0.13%	US91324P1021
Taiwan Semiconductor Manufacturing	0.13%	US8740391003
Powerco Limited 07/03/2030 6.397%	0.13%	NZPWCDT011C5
Procter & Gamble	0.13%	US7427181091
Advanced Micro Devices	0.13%	US0079031078
JAPAN BILL ZERO 11/23	0.13%	BPLPFC5
Rentokil Initial	0.13%	GB00B082RF11
Thermo Fisher Scientific	0.13%	US8835561023
ASB Bank Limited 16/03/2027 4.50%	0.12%	XS2597991988
Housing New Zealand Ltd 15/10/27 4.422%	0.12%	NZHNZD0008L2

Stryker	0.12%	US8636671013
Netflix	0.12%	US64110L1061
CSX	0.12%	US1264081035
Hess	0.12%	US42809H1077
Apollo Global Management	0.12%	US03769M1062
Carsales.com Ltd	0.12%	AU000000CAR3
Tencent Holdings	0.12%	KYG875721634
BHP	0.11%	AU000000BHP4
Galp Energia Sgps	0.11%	PTGAL0AM0009
ASML Holding	0.11%	USN070592100
UMBS MORTPASS 6.5% 06/53	0.11%	V9CC016
Liberty Media Corp-Liberty Formula One	0.11%	US5312297550
Experian	0.11%	GB00B19NLV48
Amphenol	0.11%	US0320951017
CF Industries	0.11%	US1252691001
Waste Connections	0.11%	CA94106B1013
Salesforce	0.10%	US79466L3024
Hannover Rueck	0.10%	DE0008402215
ServiceNow	0.10%	US81762P1021
Investore Property Limited	0.10%	NZIPLE0001S3
Dunedin City Treasury 15/11/2026 2.09%	0.10%	NZDCTDT173C2
Constellation Energy	0.10%	US21037T1097
US DOLLAR	0.10%	USD
LPL Financial Holdings	0.10%	US50212V1008
Universal Robina	0.10%	PHY9297P1004
BNZ Intl Funding 14/09/2024 0.375%	0.10%	XS2012047127
Novo Nordisk	0.10%	US6701002056
London Stock Exchange	0.10%	GB00B0SWJX34
Kotak Mahindra Bank	0.10%	INE237A01028
Elevance Health	0.10%	US0367521038
JPMorgan Chase	0.09%	US46625H1005
Siemens	0.09%	DE0007236101
Accenture	0.09%	IE00B4BNMY34
MercadoLibre	0.09%	US58733R1023
Teledyne Technologies	0.09%	US8793601050
Keyence	0.09%	JP3236200006
Symrise	0.09%	DE000SYM9999
ERO Copper	0.09%	CA2960061091
Nestle	0.09%	CH0038863350
Asia Commercial Bank/Vietnam	0.09%	VN000000ACB8
MetLife	0.09%	US59156R1086
Reliance Industries	0.09%	INE002A01018
Colgate-Palmolive	0.09%	US1941621039
Scentre Group	0.09%	AU000000SCG8
Argenx	0.09%	US04016X1019
Cadence Design Systems	0.09%	US1273871087
Workday	0.09%	US98138H1014
Samsung Electronics	0.09%	KR7005930003
Mitsui & Co	0.09%	JP3893600001
Shopify	0.09%	CA82509L1076
NZ Rural Land Company Limited	0.09%	NZNZLE000152
Eurofins Scientific	0.09%	FR0014000MR3
Zoetis	0.08%	US98978V1035
Intuit	0.08%	US4612021034
AvalonBay Communities	0.08%	US0534841012
One 97 Communications	0.08%	INE982J01020
Boliden	0.08%	SE0020050417
AIA Group	0.08%	HK0000069689
UNITED 1.875% 02/41	0.08%	BN303J7
UMBS MORTPASS 6.5% 08/53	0.08%	VE56B0E
SAP	0.08%	DE0007164600
SBS Bank 07/03/2029 6.14%	0.08%	NZSBBDT370C8
Transurban Group	0.08%	AU000000TCL6
Sea	0.08%	US81141R1005
Unilever	0.08%	US9047677045
Morgan Stanley	0.08%	US6174464486
Synopsys	0.08%	US8716071076
Adobe	0.08%	US00724F1012
Jollibee Foods	0.07%	PHY4466S1007
Vietnam Tech & Commercial Joint Stk Bank	0.07%	VN000000TCB8
Sartorius	0.07%	DE0007165631
UNITED STATES 0.5% 01/28	0.07%	BFWMB38

Deutsche Telekom	0.07%	DE0005557508
Fifth Third Bancorp	0.07%	US3167731005
Yum China Holdings	0.07%	US98850P1093
Housing New Zealand Ltd 05/10/26 2.247%	0.07%	NZHNZD0001L7
Kiwibank Limited 05/10/2026 2.635%	0.07%	NZKIWD1026L4
ANZ Bank NZ Limited Preference Shares	0.07%	NZANBDP001C9
Latitude NZ 2021-1 Cls A 23/08/33 FRN	0.07%	NZLATD1006R4
WBC Swap Margin Account NZD	0.07%	
Vertex Pharmaceuticals	0.07%	US92532F1003
Daikin Industries	0.07%	JP3481800005
Nutrien	0.07%	CA67077M1086
Danaher	0.07%	US2358511283
Constellation Brands	0.07%	US21036P1084
Westpac NZ Ltd 09/32 6.19% Reset 09/27	0.07%	NZWNZD01T2L9
Amadeus IT	0.07%	ES0109067019
APA Group	0.07%	AU000000APA1
REALKREDIT 1% 04/24	0.07%	BVFMDDW0
Atlas Arteria	0.07%	AU0000013559
Atlassian	0.07%	US0494681010
Kalbe Farma	0.07%	ID1000125107
UMBS MORTPASS 2.5% 01/52	0.07%	S378E90
Bank of America	0.07%	US0605051046
FedEx	0.06%	US31428X1063
Rivian Automotive	0.06%	US76954A1034
GPT Group 24/08/2026 3.657%	0.06%	AU3CB0239366
Monster Beverage	0.06%	US61174X1090
Schneider Electric	0.06%	FR0000121972
UMBS MORTPASS 6.5% 08/53	0.06%	W011148
Metlifecare Limited 30/09/2026 3.00%	0.06%	NZMETDT001C2
United Spirits	0.06%	INE854D01024
Auckland Council 24/03/2025 4.176%	0.06%	NZAKCDT363C1
Godrej Consumer Products	0.06%	INE102D01028
Transpower NZ Limited 16/09/27 4.627%	0.06%	NZTRPD0100L4
Ashtead	0.06%	GB0000536739
Recruit Holdings	0.06%	JP3970300004
JAPAN BOND 0.005% 10/24	0.06%	BNSN6V4
My Food Bag Group Limited	0.06%	NZMFBE0004S1
Container Corporation of India	0.06%	INE111A01025
MTF Opala Trust 2023 Cls A 09/30 FRN	0.06%	NZOPATFAT017
BP	0.06%	GB0007980591
ASB Bank Limited 15/06/2026 5.346%	0.06%	US00216NAG43
West Fraser Timber	0.06%	CA9528451052
Transpower NZ Limited 29/11/2028 4.977%	0.06%	AU3CB0294528
Region Group	0.06%	AU0000253502
Kommunalbanken AS 14/02/2024 5.625%	0.06%	NZKBNDT007C0
HDFC Bank ADR	0.06%	US40415F1012
UMBS MORTPASS 5% 06/53	0.06%	V9CC029
JAPAN BILL ZERO 10/23	0.06%	BLCY590
National Bank of Canada	0.06%	CA6330671034
JP Morgan USD Cash	0.06%	
Mercury NZ Limited	0.05%	NZMRPE0001S2
PRADA	0.05%	IT0003874101
Voltas	0.05%	INE226A01021
Hubbell	0.05%	US4435106079
UMBS MORTPASS 6% 09/53	0.05%	VFB2FC3
Intl Bnk Recon & Devel 30/11/2026 2.875	0.05%	NZIBDDT019C1
NARI Technology	0.05%	CNE000001G38
LVMH Moet Hennessy Louis Vuitton	0.05%	FR0000121014
Li Auto	0.05%	KYG5479M1050
Las Vegas Sands	0.05%	US5178341070
Bluestone NZP 2022-2 02/54 Cls A1L FRN	0.05%	NZBSNC1002R1
Asian Development Bank 10/02/28 1.125%	0.05%	NZADBDT012C4
EssilorLuxottica	0.05%	FR0000121667
Coupang	0.05%	US22266T1097
JAPAN BILL ZERO 12/23	0.05%	BQC5K71
Citigroup	0.05%	US1729674242
Toyota Finance New Zealand 23/05/25 FRN	0.05%	NZTFSDT803C4
Paylocity Holding	0.05%	US70438V1061
Nordic Investment Bank 02/09/25 3.875%	0.05%	NZNIBDT009C0
UNITED 2.875% 04/25	0.05%	BFXTNS7
Vector Limited	0.05%	NZVCTE0001S7
Kiwibank Limited 23/09/2025 FRN	0.05%	AU3FN0056354

REPUBLIC OF 2% 06/31	0.05% BP2NF73
Cummins	0.05% US2310211063
National Australia Bank Ords	0.05% AU000000NAB4
Powerco Limited 06/08/2030 2.36%	0.05% NZPWCDT010C7
IDEX	0.05% US45167R1041
Huntington Bancshares	0.05% US4461501045
Equity LifeStyle Properties	0.05% US29472R1086
Contact Energy Limited 06/04/2029 5.62%	0.05% NZCEND0080L7
Jarden Margin Account NZD	0.05%
Summerset Group Holdings 09/03/29 6.59%	0.05% NZSUMD0040L5
Transpower NZ Limited 30/06/30 5.233%	0.05% AU3CB0300655
Spark Finance Limited 29/09/2028 4.37%	0.05% NZSPFD0928L5
Zomato	0.05% INE758T01015
Old Dominion Freight Line	0.04% US6795801009
TR Group Limited 07/03/2024 4.533%	0.04% NZTRGD0324L9
UNITED STATES 0.25% 01/25	0.04% BVFD6V3
NYKREDIT 1% 10/50	0.04% BKLH4J6
Budweiser Brewing Co APAC	0.04% KYG1674K1013
Vulcan Materials	0.04% US9291601097
Hexagon	0.04% SE0015961909
Q Card Cl A 2023-2 08/25 FRN Call 08/30	0.04% NZFPFD1049R3
China Resources Mixc Lifestyle Services	0.04% KYG2122G1064
Precinct Property NZ Ltd 09/05/28 5.25%	0.04% NZPCTDT004C5
Ventia Services Group Pty Ltd	0.04% AU0000184459
Nippon Sanso Holdings	0.04% JP3711600001
Darling Ingredients	0.04% US2372661015
RIPON MORTGAGES FLT 08/56	0.04% R7C0412
Veeva Systems	0.04% US9224751084
Property for Industry 28/11/2024 4.59%	0.04% NZPFIDT010C2
InterContinental Hotels	0.04% GB00BHJYC057
Shenzhen Inovance Technology	0.04% CNE100000V46
JAPAN BOND 0.1% 03/28	0.04% BG5NBY6
UNITED 0.125% 04/25	0.04% BMF0417
UMBS MORTPASS 6% 08/53	0.04% W078C26
Transpower NZ Ltd 08/04/2026 1.52%	0.04% NZTRPD0080L8
REPUBLIC OF 3.25% 06/33	0.04% BMDX065
Kanzhun	0.04% US48553T1060
Havells India	0.04% INE176B01034
Weyerhaeuser	0.04% US9621661043
ArcelorMittal	0.04% LU1598757687
Marsh & McLennan	0.04% US5717481023
National Australia Bank 18/11/30 FRN	0.04% AU3FN0057402
BE Semiconductor Industries	0.04% NL0012866412
Agilent Technologies	0.04% US00846U1016
ASM International	0.04% NL0000334118
Mercury 17/11/2028 2.918%	0.04% AU3CB0284677
ON Semiconductor	0.04% US6821891057
CANADIAN DOLLAR	0.04% CAD
CBA Swap Margin Account NZD	0.04%
Sony	0.04% JP3435000009
DoorDash	0.04% US25809K1051
Asset Plus Limited	0.04% NZNAPE000753
Assa Abloy	0.04% SE0007100581
UDC Endeavour 2022-1 Cl A Tst 12/29 FRN	0.04% NZUDCDB001R0
APM Human Services International Ltd	0.04% AU0000187528
JAPAN BOND 0.005% 04/24	0.04% BJLTVQ1
UMBS MORTPASS 5% 05/53	0.04% V9546A9
UMBS MORTPASS 6.5% 07/53	0.04% VC51CB1
Vector Limited 14/03/2024 4.996%	0.04% NZVCTDT009C6
The Trade Desk	0.04% US88339J1051
Trimble	0.04% US8962391004
HubSpot	0.04% US4435731009
Pidilite Industries	0.04% INE318A01026
Resimac Versailles Tst 2023-1 Cl AB FRN	0.04% NZRVGB1002R7
Dunedin City Treasury 15/03/2026 2.90%	0.04% NZDCTDT160C9
REPUBLIC OF 4.25% 12/32	0.04% BMD0B96
Charter Hall Group	0.03% AU000000CHCO
DEUTSCHE 1.625% 01/27	0.03% BJVLXW7
Meridian Energy Ltd 20/03/2024 4.88%	0.03% NZMELDT024C2
Lonza Group	0.03% CH0013841017
Confluent	0.03% US20717M1036
Calix Limited	0.03% AU0000017840

RIPON MORTGAGES FLT 08/56	0.03%	R7C03A3
UNITED 1.125% 01/33	0.03%	BQFMC06
Bill.Com Holdings	0.03%	US0900431000
Investore Property Ltd 25/02/2027 4.00%	0.03%	NZIPLDT003C9
Dexus	0.03%	AU000000DXS1
JAPAN BOND 0.005% 03/24	0.03%	BNGB3Y2
JAPAN BOND 0.5% 03/49	0.03%	BH4G422
Larsen & Toubro	0.03%	INE018A01030
COMMONWEALTH 4.5% 04/33	0.03%	BGM0N77
J.B. Hunt Transport Services	0.03%	US4456581077
Chorus Limited 18/09/2030 5.974%	0.03%	AU3CB0302578
HMC Capital Limited	0.03%	AU0000058943
RMAC NO 3 PLC 3 FLT 02/47	0.03%	W215DBA
ASB Bank Ltd 19/08/2024 1.83%	0.03%	NZABBDG004C8
MongoDB	0.03%	US60937P1066
UMBS MORTPASS 6% 08/53	0.03%	VE4F711
Jarden Margin Account USD	0.03%	
Q Card Cl B 2023-1 15/04/2030 FRN	0.03%	NZFPPD1045R1
WuXi Biologics	0.03%	KYG970081173
Westpac NZ Limited 29/07/2024 2.22%	0.03%	NZWNZD0724L3
International Fin Corp 29/07/24 1.75%	0.03%	NZIFCDT011C5
JYSKE REALKREDIT 1% 10/23	0.03%	U0F1CFA
Adyen	0.03%	NL0012969182
Summerset Group Holdings 21/09/27 2.30%	0.03%	NZSUMD0030L6
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.03%	NZGMBD009C3
Auckland Council 28/09/2050 2.95%	0.03%	NZAKCDT520C6
Eclix Group Ltd Cls A 15/09/2031 FRN	0.03%	NZFPIH1020R9
Brookfield Renewable Partners	0.03%	BMG162581083
Westpac NZ Limited 24/02/2026 1.4396%	0.03%	NZWNZD0226L9
Endava	0.03%	US29260V1052
UNITED 2.875% 05/52	0.03%	BPSLLZ1
Christchurch Intl Airprt 24/05/24 4.13%	0.02%	NZCHCDT004C4
Wpac Bank Deposit AC 1/12/2023	0.02%	
Zalando	0.02%	DE000ZAL1111
Spark Finance Limited 07/03/2024 3.37%	0.02%	NZSPFD0580L4
Alnylam Pharmaceuticals	0.02%	US02043Q1076
Qualitas Limited	0.02%	AU0000195265
Fonterra Cooperative Grp 19/06/25 5.08%	0.02%	NZFCGDT310C3
NZ Local Gov Fund Agency 15/04/24 2.25%	0.02%	NZLGFDT011C6
TR Group Limited 05/10/2026 3.532%	0.02%	NZTRGD1026L9
Toyota Finance NZ Ltd 06/12/27 5.75%	0.02%	NZTFSDT821C6
NORDEA KREDIT 1% 04/24	0.02%	BJ7H8R9
Housing New Zealand Ltd 24/04/30 2.183%	0.02%	NZHNZD0230L2
NZ Local Gov Fund Agency 15/05/31 2.25%	0.02%	NZLGFDT017C3
National Storage REIT	0.02%	AU000000NSR2
MTF Pantera Trust 2021 Cls A 06/29 FRN	0.02%	NZPANTFAT019
Property for Industry Ltd 01/10/25 4.25	0.02%	NZPFIDT020C1
FRENCH 0.75% 05/52	0.02%	BK6L1W5
UNITED 1.625% 11/50	0.02%	BMCWDM0
NORDEA KREDIT 1.5% 10/53	0.02%	BNNFG37
KINGDOM OF 3.45% 07/66	0.02%	BYZK819
JD Health International	0.02%	KYG5074A1004
Auckland Council 10/07/2025 2.013%	0.02%	NZAKCDT484C5
AT&T INC ZERO 03/24	0.02%	V64A8CA
UBS GROUP AG VAR 08/33	0.02%	BNBVCQ2
REALKREDIT 1% 01/24	0.02%	4H2369B
Hundsun Technologies	0.02%	CNE000001GD5
AAREAL BANK 0.625% 02/25	0.02%	BMG3QK8
UNITED STATES 1.75% 01/28	0.02%	B2PB3T1
UMBS MORTPASS 5% 02/53	0.02%	UE5C48E
GS VAR 09/52	0.02%	1H4654B
Arena REIT	0.02%	AU000000ARF6
Eclix Group Ltd Cls B 15/09/2031 FRN	0.02%	NZFPIH1021R7
JAPAN BILL ZERO 10/23	0.02%	BLCW6Z7
Avanti RMBS 2021-1 02/53 Class A1 FRN	0.02%	NZAVAD1020R4
Auckland Council 25/03/2024 5.806%	0.02%	NZAKCDT324C3
JAPAN BILL ZERO 11/23	0.02%	W101046
JAPAN BILL ZERO 10/23	0.02%	BQB6C24
UNITED STATES OF AMERICA	0.02%	ZS1WCN2
DEUTSCHE BANK 0.05% 11/24	0.02%	BJTPBW7
UNITED 0.125% 07/31	0.02%	BNW0365
GOLDMAN SACHS FLT 01/25	0.02%	BNYN3S4

Manawa Energy Limited 08/09/2027 5.36%	0.02% NZMWNWD190C7
Arvida Group Limited	0.02% NZARVE0001S5
STANDARD VAR 07/27	0.02% BPXZLZ8
Naspers	0.02% ZAE000325783
UMBS MORTPASS 5% 05/53	0.02% V7403E6
REPUBLIC OF 2.375% 12/28	0.02% BGGL774
KKR	0.02% US48251W1045
Chorus Limited 12/28 4.35% Reset 12/23	0.02% NZCNUDT003C6
Avanti RMBS 2022-1 07/54 Class A1 FRN	0.02% NZAVGA1001R7
Viva Energy Group Limited	0.02% AU0000016875
Meridian Energy Ltd 27/06/2025 4.21%	0.02% NZMELDT042C4
Auckland Council 27/07/2026 3.338%	0.02% NZAKCDT410C0
THL CREDIT WIND FLT 07/31	0.02% S14365E
JAPAN BOND 0.005% 05/24	0.02% BLD27S6
ANZ Group Holdings Limited	0.02% AU0000000ANZ3
Healthco Healthcare and Wellness REIT	0.02% AU0000169302
Bank of New Zealand RCD 10/10/2023	0.02% NZF01DT650C3
Port of Tauranga 29/09/2025 1.02%	0.02% NZPOTD0925L1
GPMT 2021-FL4 FLT 12/36	0.02% 8G1911B
SOUND POINT CLO FLT 07/32	0.02% 6G9513B
VIBRANT CLO XI FLT 07/32	0.02% 7G1257B
SUMITOMO 5.52% 01/28	0.02% BNM9CZ4
ARBOR REALTY FLT 01/37	0.02% BM8FSM8
BDS 2021-FL10 FLT 12/36	0.02% 8G6275B
Oceania Healthcare Limited	0.02% NZOCAE0002S0
Taupo District Cncl RCD 06/12/2023	0.02% NZTDCDN340L4
Computershare Limited	0.02% AU000000CPU5
Dunedin City Treasury 16/10/2024 3.79%	0.02% NZDCTDT135C1
Resimac Prime Trust 2022-1 A1 FRN	0.02% NZRVGA1035R9
STANDARD VAR 07/34	0.02% BPXZLW5
CITIGROUP INC VAR 03/26	0.02% BMZQ1F8
REPUBLIC OF 2.625% 06/28	0.02% BZ15D43
KINGDOM OF 4.875% 07/33	0.02% BQFLC81
SOUND POINT CLO FLT 10/30	0.02% BPLZ9M3
DRYDEN 61 CLO FLT 01/32	0.02% 6H0343B
ARES LII CLO FLT 04/31	0.02% 5G7163B
522 FUNDING CLO FLT 10/31	0.02% BNVRKR7
CARLYLE US CLO FLT 04/31	0.02% 5G4920B
Winton Land Limited	0.02% NZWINE0003S1
GPT Group 19/09/2024 3.6725%	0.02% AU3CB0256832
Centuria Industrial REIT	0.02% AU000000CIP0
Port of Tauranga	0.01% NZPOTE0003S0
Christchurch City Holdings 20/12/2023	0.01% NZCCHDT064C8
OSD CLO 2021-23 FLT 04/31	0.01% R810ECE
NYO COMMERCIAL FLT 11/38	0.01% 8G3122B
KINGDOM OF 4.75% 01/28	0.01% BQFKWX3
TOWD POINT VAR 10/59	0.01% BKDRF13
MF1 2021-FL6 FLT 07/36	0.01% 4G8555B
BARINGS CLO LTD FLT 01/31	0.01% BFMHT40
CWABS FLT 04/47	0.01% BK6MSN8
FORT CRE FLT 02/39	0.01% R81583E
ROYAL BANK OF 0.01% 10/28	0.01% BP486D9
Wellington Regional Cncl RCD 15/11/23	0.01% NZWRCDT258C0
JPMORGAN CHASE VAR 02/26	0.01% BP6T9V9
EXTENDED STAY FLT 07/38	0.01% BP7L958
SOCIETE VAR 12/26	0.01% BMFYJK3
CIFC FUNDING FLT 10/30	0.01% 4G5389B
UMBS MORTPASS 5% 06/53	0.01% V9CC011
DRYDEN XXVIII FLT 08/30	0.01% BD5DNZ0
SOCIETE VAR 01/34	0.01% BNNMBD3
GREENSAIF 6.129% 02/38	0.01% BMZR1B7
NOMURA HOME FLT 02/36	0.01% B3RQKY5
LCM 30 LTD 30A FLT 04/31	0.01% 4G1942B
NORDEA KREDIT 1% 04/24	0.01% V1B59B1
APIDOS CLO XXVI FLT 07/29	0.01% BPK29F8
Insurance Aust Gp 06/38 5.32% Call 6/28	0.01% NZIAGDT004C1
STANDARD VAR 11/25	0.01% BMXLNC6
STRATTON FLT 07/60	0.01% BMCD1X0
SANTANDER UK VAR 01/29	0.01% BNNM6B6
JAPAN BOND 0.7% 06/51	0.01% BP5D0M0
BARCLAYS PLC VAR 08/30	0.01% BRSFQ52
GCAT 2022-INV2 VAR 04/52	0.01% RF978D8

GS VAR 08/52	0.01% RD211A6
AVIS BUDGET 1.66% 02/28	0.01% 8G3875B
Bank of New Zealand 16/11/2023 3.648%	0.01% NZBNZDT394C5
Hamilton City Council RCD 06/11/2023	0.01% NZHCCDT275C0
SANTANDER UK VAR 11/24	0.01% BFMVZH7
ONE NEW YORK FLT 01/36	0.01% 4G1208B
NORDEA KREDIT 1% 10/50	0.01% BKDSHH6
JAPAN BOND 1.2% 09/35	0.01% BYRJV73
VENTURE 36 CLO FLT 04/32	0.01% 4G3094B
RAMP SERIES FLT 09/35	0.01% RB5AE99
Bank of New Zealand 18/03/2024 3.63%	0.01% NZBNZDT399C4
Spark Finance Limited 18/03/2030 2.60%	0.01% AU3CB0266708
Vector Limited 06/10/2026 1.575%	0.01% NZVCTDT011C2
Avolon TLB Borrower 1 (US	0.01% LX196768
CIM TRUST VAR 08/64	0.01% V45FFF0
FRENCH REPUBLIC 2% 05/48	0.01% BYXX4T0
NZ Local Gov Fund Agency 15/04/27 4.50%	0.01% NZLGFDT007C4
OBX VAR 01/52	0.01% R7687E3
UBS GROUP AG VAR 04/32	0.01% BP92C49
CSMC 2020-FACT FLT 10/37	0.01% 9F6202B
EURO	0.01% EUR
SUMITOMO 2.44% 06/24	0.01% BK8M319
SUMITOMO 0.01% 09/25	0.01% BM9BW23
ASHFORD FLT 04/35	0.01% 9D4453B
NYKREDIT 1% 10/50	0.01% BK9CXB8
LT AUTORAHOITUS FLT 07/33	0.01% V8E1271
CTP NV 0.5% 06/25	0.01% BNKJ65
STRATTON BTL FLT 01/54	0.01% BPVCP04
SOUND POINT CLO FLT 07/30	0.01% BPW68X9
UNITED STATES OF 4% 11/52	0.01% BQXS7C3
STRATTON FLT 09/51	0.01% BKPJWJ4
Transpower NZ Limited 08/09/26 2.047%	0.01% NZTRPD0090L7
JP Morgan GBP Cash	0.01%
JYSKE REALKREDIT 1% 04/24	0.01% BFY1VT9
SOCIETE VAR 01/29	0.01% BNNM0W5
KKR CLO 9 LTD 9 FLT 07/30	0.01% 3G1703B
READY CAPITAL FLT 07/36	0.01% 6G1908B
REALKREDIT 1% 04/24	0.01% V1B59A5
SUMITOMO 0.55% 11/23	0.01% BF5J2C2
GACI FIRST 4.875% 02/35	0.01% BMXD0G5
ROMANIA 1.75% 07/30	0.01% BL53JRO
TOWD POINT FLT 07/45	0.01% BJOLR26
UMBS MORTPASS 2.5% 01/51	0.01% 1G1948B
HSBC HOLDINGS VAR 08/28	0.01% BP4ZF99
UMBS MORTPASS 6.5% 08/53	0.01% W011151
VOYA CLO 2017-1 FLT 04/30	0.01% 3G8955B
PMT LOAN TRUST VAR 07/51	0.01% 7G9522B
BANCO 3.496% 03/25	0.01% BP92CK5
ARGENT FLT 07/36	0.01% BYWG9W8
Christchurch Intl Airprt 19/05/28 5.18%	0.01% NZCHCDT005C1
Rabobank NZ Limited 28/06/2024 FRN	0.01% NZRABDT018C5
Auckland Intl Airport 17/11/2026 3.29%	0.01% NZAIAD0240L9
Landwirtschaftliche Ren 23/04/24 5.375%	0.01% NZLRBDT009C1
Napier Port Holdings 23/03/2028 5.52%	0.01% NZNPHD0010L9
JYSKE REALKREDIT 1% 10/50	0.01% BKF2KC2
PRET 2021-RN3 STEP 09/51	0.01% 7G3248B
MERRILL LYNCH VAR 10/47	0.01% 6H0338B
AREIT 2021-CRE5 FLT 11/38	0.01% 7G4165B
JAMESTOWN CLO FLT 04/33	0.01% V68D890
GS VAR 08/52	0.01% RC95435
CWABS INC VAR 02/35	0.01% 6H0334B
UNITED 1.25% 07/51	0.01% BLH3815
DEVELOPMENT 1.875% 10/24	0.01% BJLM6X2
HARVEST CLO XVI FLT 10/31	0.01% 2G1571B
Kiwibank Ltd 12/30 2.36% Rest 12/25	0.01% NZKIWD1230L2
Contact Energy Limited 15/08/2024 3.55%	0.01% NZCEND0050L0
Argosy Property Limited 29/10/26 2.90%	0.01% NZARGDT002C4
MUFG Bank Depoit A/C 14/12/2023	0.01%
Christchurch City Holdings 19/10/2023	0.01% NZCCHDT062C2
GACI FIRST 4.75% 02/30	0.01% BMXD0F4
PENSKE TRUCK 1.7% 06/26	0.01% BNXLMR1
HOPS HILL NO 1 FLT 05/54	0.01% 1G3681B

BANK OF AMERICA VAR 10/26	0.01%	BPP1YB1
STATE OF 3.8% 05/60	0.01%	BMFKRX0
UNITED STATES 2.5% 01/29	0.01%	BYQLTV8
SMB PRIVATE FLT 02/55	0.01%	S54F141
LEHMAN XS TRUST FLT 07/37	0.01%	7C3537B
HSBC HOLDINGS VAR 03/28	0.01%	BDFOWL0
UBS GROUP AG VAR 09/29	0.01%	W2C22B6
AMCO - ASSET 4.625% 02/27	0.01%	BQB3FK4
KOOKMIN BANK 0.052% 07/25	0.01%	BMW12R5
UNITED 0.625% 10/50	0.01%	BMBL1F7
BANK OF AMERICA FLT 08/25	0.01%	BNNTH92
TOYOTA AUTO 2.56% 11/31	0.01%	BKC9M08
AUSTRALIAN DOLLAR	0.01%	AUD
Chorus Limited 02/12/2030 2.51%	0.01%	NZCNUDT005C1
Dunedin City Treasury RCD 15/12/23	0.01%	NZDCTDT262C3
Farfetch	0.01%	KY30744W1070
Nestle Foods Nigeria	0.01%	NGNESTLE0006
UMBS MORTPASS 5% 05/53	0.01%	V740424
LOGICOR 0.625% 11/25	0.01%	BPG9FG6
MORGAN STANLEY FLT 03/37	0.01%	6H0346B
ENERGY 4.05% 03/25	0.01%	BWB92G9
DEUTSCHE BANK VAR 01/32	0.01%	BMYC6G3
CRESTLINE FLT 04/30	0.01%	5G6401B
ING GROEP NV FLT 10/23	0.01%	BZ0WP61
UNITED 0.125% 01/32	0.01%	BPLFCC4
Dunedin City Treasury 17/07/2025 3.61%	0.01%	NZDCTDT148C4
Spark Finance Limited 05/06/2026 1.90%	0.01%	AU3CB0272466
ANZ Bank NZ Limited 20/03/2024 3.03%	0.01%	NZANBDT023C9
Bank of New Zealand 29/01/25 2.16%	0.01%	NZBNZDT396C0
CHARTER 3.75% 02/28	0.01%	BD3JBT0
SUMITOMO 0.01% 10/27	0.01%	BLPJHH4
UNITED 1.375% 11/40	0.01%	BNG0BM3
UBS GROUP AG VAR 11/33	0.01%	BKS9D87
AVIATION 4.125% 08/25	0.01%	BG211B0
JUBILEE CLO FLT 04/30	0.01%	2G3915B
REPUBLIC OF 1.375% 12/29	0.01%	BKLBPK6
GRIFFITH PARK FLT 11/31	0.01%	2G7147B
SOCIETE VAR 01/26	0.01%	BPG6JL0
CVC CORDATUS FLT 09/31	0.01%	2G3953B
GS VAR 04/52	0.01%	8G7172B
UNICREDIT SPA 7.83% 12/23	0.01%	BJ5RNR6
UMBS MORTPASS 5% 04/53	0.01%	V3E78F0
GMT Bond Issuer Ltd 31/05/2024 4.54%	0.01%	NZGMBDT004C4
Wellington Regional Cncl RCD 27/11/23	0.01%	NZWRCDT261C4
Wesfarmers Limited 23/06/28 1.941%	0.01%	AU3CB0281046
Kiwi Property Group Ltd 19/12/24 4.33%	0.01%	NZKPGD0030L5
UBS GROUP AG VAR 07/26	0.01%	BNBVCP1
UMBS MORTPASS 6.5% 07/53	0.01%	VEEFC74
CASSA 5.75% 05/26	0.01%	BN6L1R1
CITIGROUP VAR 05/51	0.01%	7G5478B
STATE OF ISRAEL 2% 03/27	0.01%	BYXVJC2
HUNGARY BOND 6.25% 09/32	0.01%	BPXYFH5
TRINITY SQUARE FLT 07/59	0.01%	2G9676B
HALEON UK 3.125% 03/25	0.01%	BPOSW79
BLUEMOUNTAIN FLT 07/30	0.01%	1G4899B
DEUTSCHE 2.625% 12/24	0.01%	BJVLXT4
REPUBLIC OF 3.875% 02/33	0.01%	BMXHPM8
INTESA 5.125% 08/31	0.01%	BLGYMK6
CANADA SQUARE FLT 06/58	0.01%	BL97042
CWABS FLT 01/36	0.01%	BVM1FV3
UMBS MORTPASS 5% 05/53	0.01%	VAAEE79
Global Data Centre Group	0.01%	AU0000137879
Precinct Property NZ Ltd 27/11/24 4.42%	0.01%	NZPCTDT002C9
Ingenia Communities Group	0.01%	AU000000INA9
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	0.01%	NZANBDT024C7
ARBOR 2.7563% 05/53	0.01%	6F1202B
REPUBLIC OF 1.5% 12/30	0.01%	BMH1742
UNICREDIT SPA VAR 09/26	0.01%	BMG6YD6
UMBS MORTPASS 2% 03/52	0.01%	R986C98
AMERICAN TOWER 3.8% 08/29	0.01%	BG0X453
POLARIS 2021-1 FLT 12/58	0.01%	BNXL7S7
AROUNDTOWN 0.375% 04/27	0.01%	BN2ZW29

CPI PROPERTY 1.625% 04/27	0.01% BK6XYR7
HSBC HOLDINGS VAR 03/34	0.01% BK81093
BANK OF AMERICA VAR 04/26	0.01% BNNJ145
AVOLON 2.528% 11/27	0.01% BP6K815
SOUNDVIEW HOME FLT 12/36	0.01% B7ZZJD4
BANCA MONTE 0.875% 10/27	0.01% BK5GK79
CHASE HOME VAR 03/63	0.01% W2CD21A
DEUTSCHE BANK VAR 11/30	0.01% BMW99T0
Auckland Intl Airport 10/10/2024 3.51%	0.01% NZAIAD0230L0
Waypoint REIT	0.01% AU0000088064
SOUNDVIEW HOME FLT 11/36	0.01% BZ03HR9
KINGDOM OF SAUDI 5% 01/53	0.01% BQD02B3
MIDOCCEAN CREDIT FLT 01/30	0.01% 3G4365B
HARVEST CLO XX FLT 10/31	0.01% 2G6321B
REALKREDIT 1.5% 10/53	0.01% BMXQXJ8
JAPAN 0.625% 09/25	0.01% BN139Y5
NISSAN MOTOR 2.45% 09/28	0.01% BNKHR88
FIELDSTONE FLT 11/36	0.01% BD0DZ71
UNITED 3.875% 04/29	0.01%
MORTIMER BTL FLT 06/53	0.01% BM9CFQ1
BARLEY HILL NO FLT 08/58	0.01% R87EEC3
SUMITOMO 0.409% 11/29	0.01% BKTX8V6
CREDIT SUISSE 0.25% 01/26	0.01% BN7DOH9
Argosy Property Limited 27/10/27 2.20%	0.01% NZARGDT003C2
NATWEST GROUP VAR 01/30	0.01% BF19XW3
HSBC HOLDINGS VAR 06/29	0.01% BD36V02
GOLDMAN SACHS FLT 02/25	0.01% BPVD8G4
JAPAN BOND 0.7% 09/51	0.01% BNYLMM5
ALTERNATIVE FLT 05/46	0.01% B1VVNP4
BANCA MONTE DEI VAR 09/27	0.01% BR85210
TBA UMBS SINGLE FAMILY 2%	0.01% W109E43
DEVELOPMENT 0.5% 08/25	0.01% BMXNPK4
MARVELL 1.65% 04/26	0.01% BN49F19
FNMA MORTPASS 3.5% 01/59	0.01% 0F4749B
KSA SUKUK 5.268% 10/28	0.01% BM9WJ69
SOCIETE VAR 01/28	0.01% BPCQKT9
LOGICOR 2.25% 05/25	0.01% BH05683
PRET 2021-RN2 STEP 07/51	0.01% 6H0340B
SERBIA 1.65% 03/33	0.01% BNRK9M8
Bank of China (NZ) Ltd RCD 20/10/2023	0.01% NZBOCDN293L2
Avanti RMBS 2020-1 04/52 Class A1 FRN	0.01% NZAVAD1013R9
Kiwi Property Group Ltd 12/11/25 4.06%	0.01% NZKPGD0040L4
Manawa Energy Limited 29/07/2026 3.35%	0.01% NZTPWDT180C9
Toyota Finance New Zealand 11/09/26 FRN	0.01% NZTFSDT845C5
Lifestyle Communities Limited	0.01% AU000000LIC9
Vulcan Steel Limited	0.01% AU0000181984
Powerco Limited 15/11/2024 4.67%	0.01% NZPWCDT009C9
DEUTSCHE BANK VAR 11/25	0.01% BK6X336
DUTCH PROPERTY FLT 07/58	0.01% BM8R040
COMMONWEALTH OF 1% 12/30	0.01% BMDSVJ0
UMBS MORTPASS 6.5% 04/53	0.01% V7EE90E
ROMANIA 6.625% 09/29	0.01% BMHFP39
UNITED STATES 3.5% 02/33	0.01% BQXLPX9
ONTARIO 0.9% 05/41	0.01% BMD5R71
UMBS MORTPASS 5% 04/53	0.01% V3E7917
NEW CENTURY VAR 06/31	0.01% 6H0155B
HSBC HOLDINGS VAR 06/31	0.01% BMXNKF4
CITIGROUP FLT 06/37	0.01% B9LV DY9
TOWD POINT VAR 04/60	0.01% 8F2930B
MIRAVET SARL - FLT 05/65	0.01% BMWB4C4
TBA UMBS SINGLE FAMILY 4%	0.01% WO78D42
NOVA KREDITNA VAR 01/25	0.01% BMH7018
BLACKROCK FLT 10/31	0.01% 2G3914B
STANDARD VAR 01/28	0.01% BMC8PW2
OCP CLO 2014-7 FLT 07/29	0.01% 9F0768B
DRYDEN 27 R FLT 04/33	0.01% 2G4368B
NOMURA 2.329% 01/27	0.01% BNSNCS3
Christchurch City Hldgs 27/11/24 3.58%	0.01% NZCCHDT853C4
Dunedin City Treasury 15/04/2026 3.98%	0.01% NZDCTDT109C6
Abacus Storage King REIT	0.00% AU0000286213
Bank of China (NZ) Ltd 15/05/2026 FRN	0.00% NZBOCDT004C6
HSBC 11/11/2024 FRN	0.00% NZHKBDT011C0

2407096

NZ Local Govt Fund Agency 11/10/2023	0.00%	NZLGBDT257C9
NZ Local Gov Fund Agency 14/04/33 3.50%	0.00%	NZLGFDT009C0
Rabobank NZ Limited16/06/2025 FRN	0.00%	NZRABDT019C3
Hotel Property Investments	0.00%	AU000000HP19
ROMANIA 3.75% 02/34	0.00%	BMC3RF4
AERCAP 1.15% 10/23	0.00%	BP2DZP1
UMBS MORTPASS 6.5% 03/53	0.00%	VA7BD3E
DEUTSCHE BANK VAR 09/26	0.00%	BLN8K41
TBW VAR 07/37	0.00%	BYWPG02
NEW ZEALAND DOLLAR	0.00%	NZD
UMBS MORTPASS 6.5% 05/53	0.00%	V9CC1B0
FREMONT HOME FLT 11/36	0.00%	1H0521B
UMBS MORTPASS 5% 02/53	0.00%	UE5C485
SANTANDER UK 3.625% 01/26	0.00%	BDD1PL6
GACI FIRST 5.125% 02/53	0.00%	BMXD0D2
ROMANIA 2.875% 04/42	0.00%	BL53YN1
UBS GROUP AG VAR 06/27	0.00%	BJ5FX58
NEW RESIDENTIAL VAR 07/59	0.00%	0F2162B
MERRILL LYNCH FLT 08/37	0.00%	921979B
HSBC HOLDINGS VAR 03/26	0.00%	BQ1KVR4
UMBS MORTPASS 2% 03/52	0.00%	BQNKLC7
JAPAN BOND 0.5% 09/46	0.00%	BD8CPW5
TP ICAP 2.625% 11/28	0.00%	BMT7L79
KOREA HOUSING 0.01% 06/26	0.00%	BLD3BX2
CITIMORTGAGE FLT 02/37	0.00%	6H0311B
UMBS MORTPASS 5% 04/53	0.00%	V7EE726
JP MORGAN FLT 10/36	0.00%	6H0309B
CITIGROUP VAR 11/51	0.00%	R750DA5
CWABS FLT 06/47	0.00%	BPY4002
TOWD POINT FLT 10/51	0.00%	BK6S137
ROMANIA 6.625% 09/29	0.00%	BQXM015
TOWD POINT VAR 01/60	0.00%	8F2952B
SOCIETE VAR 06/32	0.00%	BPOWLH4
Mercury NZ Limited 11/09/2027 1.56%	0.00%	NZMICYDG003C8
Investore Property Ltd 18/04/2024 4.40%	0.00%	NZIPLDT001C3
Argosy Property Limited 27/03/26 4.00%	0.00%	NZARGDT001C6
Wgtn Air 01/04/30 4.00% Reset 01/04/25	0.00%	NZWIAD0060L5
Vector Limited 27/05/2025 3.45%	0.00%	NZVCTDT090C6
Vicinity Centres	0.00%	AU000000VCX7
Wellington Intl Airport 14/08/26 2.50%	0.00%	NZWIAD0070L4
Wellington Intl Airport 05/08/24 4.00%	0.00%	NZWIAD0040L7
COMMONWEALTH 0.5% 09/26	0.00%	BMBNZ39
STRATTON FLT 03/52	0.00%	BKY41J3
REALKREDIT 1% 10/50	0.00%	BKDSHLO
STANDARD VAR 05/25	0.00%	BK6QS29
FRENCH 3.25% 05/45	0.00%	B9MBCD0
STANDARD VAR 01/25	0.00%	BMT9H77
FAIRFAX 2.75% 03/28	0.00%	BD9MPB3
UBS GROUP AG VAR 03/29	0.00%	BQXQ987
YEN	0.00%	JPY
UMBS MORTPASS 6.5% 08/53	0.00%	WOA6E0E
AERCAP 1.65% 10/24	0.00%	BP2DYM1
REPUBLIC OF 3.25% 09/42	0.00%	BNDSF40
PRINCIPAL 1.375% 01/25	0.00%	BPG9FJ9
STATE OF 4.5% 01/33	0.00%	BQFKH94
WEST 3.129% 06/50	0.00%	BMCWLF9
NOVA VAR 02/30	0.00%	BKKF1M3
ALTERNATIVE FLT 02/47	0.00%	545855B
NEWGATE FUNDING FLT 12/50	0.00%	B2NDQG7
UMBS MORTPASS 2% 03/52	0.00%	0H3930B
Mercury NZ Limited 29/09/2026 2.16%	0.00%	NZMICYDG004C6
Avanti RMBS 2020-1 04/52 Class B FRN	0.00%	NZAVAD1015R4
China Construction Bank NZ 09/02/22 FRN	0.00%	NZCCBDT014C9
GA GLOBAL 2.25% 01/27	0.00%	BMVBD28
FNMA MORTPASS 3% 03/60	0.00%	OG1563B
SWISS FRANC	0.00%	CHF
SMB PRIVATE 1.29% 07/53	0.00%	7F9421B
CAIXABANK SA 1.75% 10/23	0.00%	BGKG667
GOLDMAN SACHS FLT 04/24	0.00%	BNNR1Z0
JYSKE REALKREDIT 1% 10/50	0.00%	BKLH463
MFA 2020-NQM2 VAR 04/65	0.00%	9F6185B
CPI PROPERTY 1.5% 01/31	0.00%	BMDH2L6

UMBS MORTPASS 2.5% 02/51	0.00%	1G8062B
WASHINGTON 6.5% 03/36	0.00%	BD05469
PREFERRED TERM FLT 12/36	0.00%	B4M5MZ9
COMMONWEALTH 2.5% 05/30	0.00%	BZ1HM31
MDGH GMTN RSC 5.5% 04/33	0.00%	BMD5JH5
CHARTER 3.85% 04/61	0.00%	BMDX2F8
NEWGATE FUNDING FLT 12/50	0.00%	B2NDQH8
UBS GROUP AG VAR 09/33	0.00%	BQ6COK1
UMBS MORTPASS 2% 02/52	0.00%	R6E7159
BAYER US 4.25% 12/25	0.00%	BYZMHL8
ROMANIA MEDIUM 2% 01/32	0.00%	BKV96K7
HYATT HOTELS 1.8% 10/24	0.00%	BNM5MY1
AERCAP 1.75% 10/24	0.00%	BP2DYP4
TEXAS NAT 5.169% 04/41	0.00%	BN7BQ75
REPUBLIC OF 4.875% 10/33	0.00%	V6AC6CA
BANCO DE 4.65% 09/24	0.00%	BJ7W067
G CITY EUROPE 4.25% 09/25	0.00%	BF55HG9
ROMANIA 2.125% 03/28	0.00%	BMC3RG5
UNITED 0.625% 07/32	0.00%	BNXG760
UMBS MORTPASS 6% 12/52	0.00%	UC6A255
Dunedin City Treasury RCD 29/11/23	0.00%	NZDCTDT261C5
Wgtn Intl Airport 9/31 3.32% Reset 9/26	0.00%	NZWIAD0080L3
10 Yr Commonwealth T Bd Future 15/12/23	0.00%	XMZ3 Comdty
Oceania Healthcare Ltd 13/09/28 3.30%	0.00%	NZOCADT002C1
Toyota Finance New Zealand 22/10/24 FRN	0.00%	NZTFSDT786C1
UMBS MORTPASS 6.5% 07/53	0.00%	VF0229E
UNITED KINGDOM 1.5% 07/53	0.00%	BM8Z2V5
ALTERNATIVE FLT 12/46	0.00%	B1TR4L7
LEHMAN XS TRUST FLT 11/35	0.00%	4A1183B
TBA UMBS SINGLE FAMILY 2%	0.00%	W2423E7
FORD MOTOR 2.9% 02/28	0.00%	BMT9FQ2
RALI SERIES FLT 03/47	0.00%	B3MFPQ4
HIS MAJESTY 1.5% 05/31	0.00%	BJX69K0
ROMANIA MEDIUM 5% 09/26	0.00%	BMHG101
GE-WMC FLT 10/35	0.00%	B8NBMBO
DEUTSCHE ALT-A FLT 09/47	0.00%	6H0335B
GOLDEN ST TOB 3% 06/46	0.00%	BPG8J50
CHARTER 3.95% 06/62	0.00%	BN7G7N3
UMBS MORTPASS 2% 03/52	0.00%	0H4928B
UMBS MORTPASS 6.5% 06/53	0.00%	VD7F4A8
Rabobank NZ Limited 16/03/2026 FRN	0.00%	NZRABDT020C1
GMT Bond Issuer Ltd 04/09/2030 2.559%	0.00%	NZGMBDT006C9
Toyota Finance New Zealand 18/05/26 FRN	0.00%	NZTFSDT835C6
REPUBLIC OF 5.5% 04/53	0.00%	BLGV865
TBA UMBS SINGLE FAMILY 6%	0.00%	W011658
RESIMAC PREMIER FLT 02/52	0.00%	9F1639B
CPI PROPERTY 1.75% 01/30	0.00%	BP6FTW8
MF1 MULTIFAMILY FLT 07/36	0.00%	2G7154B
UMBS MORTPASS 6% 05/53	0.00%	V740459
MORGAN STANLEY FLT 04/36	0.00%	BBL4RP1
DELL 6.02% 06/26	0.00%	BL97CL3
ORGANON & CO 4.125% 04/28	0.00%	BN4QJP2
RALI SERIES 6% 06/36	0.00%	8F2951B
COMMONWEALTH 1.75% 06/51	0.00%	BMZ8B65
NORDEA KREDIT 1.5% 10/53	0.00%	BL6K5D8
UMBS MORTPASS 6.5% 08/53	0.00%	W0A6F29
REPERFORMING FLT 03/35	0.00%	6H0174B
COMMONWEALTH 1.25% 05/32	0.00%	BKDRWH8
KINGDOM OF 1.75% 03/25	0.00%	BWC54R1
CSMC VAR 07/56	0.00%	6G6486B
STRUCTURED FLT 01/37	0.00%	B54QH74
RALI SERIES FLT 06/37	0.00%	B1Y99W4
UNITED MEXICAN 5% 04/51	0.00%	BMYMGF2
STRUCTURED FLT 10/36	0.00%	OE2031B
JP MORGAN FLT 10/35	0.00%	6H0315B
CENTEX HOME FLT 01/32	0.00%	6H0312B
ROMANIA 1.375% 12/29	0.00%	BMHSTH0
CHARTER 5.125% 07/49	0.00%	BJHNYB3
ROMANIA BOND 2% 04/33	0.00%	BLFFCF5
HUNGARY BOND 5% 02/27	0.00%	BP38H37
BEAR STEARNS FLT 10/36	0.00%	BZ03H24
TORO EUROPEAN FLT 07/30	0.00%	BF18Z80

Lumen Technologies Inc.-T	0.00%	LX185338	
TBA UMBS SINGLE FAMILY 2%	0.00%	W19E48A	
UMBS MORTPASS 2% 02/52	0.00%	BQNKLD8	
AUTONOMOUS 4.22% 04/35	0.00%	B081RM5	
Arvida Group Limited 22/02/2028 2.87%	0.00%	NZARVDT001C7	
Avanti RMBS 2020-1 04/52 Class A2 FRN	0.00%	NZAVAD1014R7	
MUGF Bank Limited 05/11/2024 FRN	0.00%	NZMUFD002C6	
Toyota Finance NZ Ltd 06/09/2024 1.73%	0.00%	NZTFSDT727C5	
Stockland	0.00%	AU000000SGP0	
Summerset Group Holdings 24/09/25 4.20%	0.00%	NZSUMD0020L7	
Ardent Leisure Group Limited	0.00%	AU0000027484	
REPUBLIC OF 4.25% 02/43	0.00%	BMXD4C9	
BEAR STEARNS VAR 01/36	0.00%	BD60R70	
FRENCH 0.5% 05/72	0.00%	BMDH0M3	
COMMONWEALTH OF 1% 11/31	0.00%	BMGX738	
TOKYO 2.625% 05/24	0.00%	BKF1Q21	
STRUCTURED FLT 10/36	0.00%	B51BJB0	
UMBS MORTPASS 6.5% 02/53	0.00%	V2213E0	
ROMANIA 2.75% 04/41	0.00%	BMCRWG2	
STANDARD VAR 11/25	0.00%	BMHYKQ4	
THORNBURG FLT 06/37	0.00%	6H0336B	
SERBIA 2.05% 09/36	0.00%	BMCQCS1	
WAMU MORTGAGE FLT 10/46	0.00%	B1VWHX3	
QNB FINANCE 1.375% 01/26	0.00%	BMDNHH4	
BANCO 1.849% 03/26	0.00%	BLFF181	
KINGDOM OF 1.45% 10/71	0.00%	BLH1ZL8	
CANADIAN 1.5% 12/44	0.00%	B5N1WV9	
UMBS MORTPASS 2.5% 02/51	0.00%	1G1997B	
MANSARD FLT 12/49	0.00%	B29VWV6	
MEXICAN PESO	0.00%	MXN	
UNITED 0.375% 09/27	0.00%	BMT6SK8	
CHL MORTGAGE 6% 05/37	0.00%	6H0154B	
OPTION ONE FLT 01/37	0.00%	6H0333B	
FHLMC REMICS FLT 06/41	0.00%	6H0152B	
SMB PRIVATE FLT 07/53	0.00%	7F9400B	
MFA 2020-NQM2 VAR 04/65	0.00%	9F6923B	
UMBS MORTPASS 6.5% 02/53	0.00%	UE5C492	
STARWOOD VAR 04/65	0.00%	8F0002B	
DOCTORS CO AN 4.5% 01/32	0.00%	BMH2BC1	
PEOPLE'S 2.68% 05/30	0.00%	BL587Q0	
UMBS MORTPASS 6.5% 06/53	0.00%	VD7F4B1	
OPTION ONE FLT 03/37	0.00%	6D6145B	
PEPPER SPARKZ FLT 08/28	0.00%	BNC5F64	
UMBS MORTPASS 2% 03/52	0.00%	R96B65E	
CWABS FLT 07/37	0.00%	6H0310B	
WAMU MORTGAGE FLT 02/46	0.00%	B104GB1	
REALKREDIT 1% 10/53	0.00%	BL63VK6	
JAPAN BOND 1.7% 09/44	0.00%	BQS8364	
UMBS MORTPASS 6.5% 07/53	0.00%	VBFE991	
BBVA CONSUMER 0.27% 07/31	0.00%	3F9527B	
JUBILEE CLO FLT 12/29	0.00%	5D4633B	
TRINIDAD FLT 01/59	0.00%	BF1BV47	
ROMANIA BOND 2.625% 12/40	0.00%	BMHSTK3	
REPUBLIC OF 6% 08/28	0.00%		5512878
Export Develop Canada 30/11/2023 2.875%	0.00%	NZEDCDT007C9	
JUBILEE CLO FLT 12/29	0.00%	BLR60X0	
UNITED STATES OF 2% 08/51	0.00%	BMWVP21	
CHL MORTGAGE 6.5% 11/47	0.00%	6H0151B	
STRUCTURED FLT 01/36	0.00%	1E0845B	
GALLATIN CLO IX FLT 01/28	0.00%	1E6600B	
RALI SERIES VAR 10/37	0.00%	6H0332B	
GSR MORTGAGE VAR 11/35	0.00%	34160DB	
REPUBLIC OF 5.5% 11/27	0.00%	BQMR4M0	
DEUTSCHE BANK VAR 11/25	0.00%	BMW99V2	
DEXIA CREDIT 0.5% 01/25	0.00%	BYVZ0P6	
BANCA MONTE 2.625% 04/25	0.00%	BKLWB89	
GNMA II 4.5% 06/53	0.00%	VD8E45E	
ROADSTER 2.375% 12/32	0.00%	BYVHTV1	
PARAGON FLT 05/45	0.00%	BKKJRK5	
UNITED 0.625% 11/27	0.00%	BLH34Q2	
UMBS MORTPASS 3.5% 11/34	0.00%	OF7562B	
UMBS MORTPASS 2.5% 06/31	0.00%	6H0342B	

TBA UMBS SINGLE FAMILY 3%	0.00%	B852288
VENTURE XVII FLT 04/27	0.00%	BFM76C7
US AIRWAYS 5.9% 04/26	0.00%	B82LWF5
ROMANIA 1.375% 12/29	0.00%	BMYD8W6
UMBS MORTPASS 2% 02/52	0.00%	9G9081B
MORGAN STANLEY FLT 07/36	0.00%	1E5753B
UMBS MORTPASS 3% 05/51	0.00%	4G4174B
KOMMUNALBANKEN 1.9% 01/27	0.00%	BMH2FM9
SINGAPORE DOLLAR	0.00%	SGD
UMBS MORTPASS 4% 11/49	0.00%	0F3156B
AMERICAN 3.7% 04/28	0.00%	BQQP7Y3
WAMU MORTGAGE VAR 09/36	0.00%	9C9985B
CSMC VAR 10/37	0.00%	6H0344B
CWABS FLT 08/37	0.00%	6H0345B
JP MORGAN FLT 08/36	0.00%	6H0339B
CZECH KORUNA	0.00%	CZK
Napier Port Holdings Limited	0.00%	NZNPHE0005S2
Veralto	0.00%	US92338C1036
JP Morgan EUR Cash	0.00%	
CBL Corporation Limited	0.00%	NZCBLE0001S6
UMBS MORTPASS 4% 05/48	0.00%	0G8061B
BAHT	0.00%	THB
TBA UMBS SINGLE FAMILY 3%	0.00%	BL3HYS0
UMBS MORTPASS 6.5% 08/53	0.00%	WOA6CAE
DANISH KRONE	0.00%	DKK
CIT MORTGAGE FLT 10/37	0.00%	9C5744B
CHASE MORTGAGE VAR 07/37	0.00%	BF382Q5
SWEDISH KRONA	0.00%	SEK
TERWIN MORTGAGE FLT 11/33	0.00%	3D6971B
GNMA 2017-121 PE 3% 07/46	0.00%	6F3453B
NYKREDIT 1% 10/53	0.00%	BMGNWV1
GNMA 2017-133 EC 3% 05/47	0.00%	6F3492B
TBA GNMA2 SINGLE 4.5%	0.00%	B82CSD8
NEW STEP 10/63	0.00%	W37115E
RUSSIAN RUBLE	0.00%	RUB
ELMWOOD CLO VII FLT 01/34	0.00%	W2EF7D6
SYMPHONY CLO 39 FLT 04/34	0.00%	W3132D1
JAPAN BILL ZERO 01/24	0.00%	W365BF5
YUAN RENMINBI	0.00%	CNY
NORWEGIAN KRONE	0.00%	NOK
ZLOTY	0.00%	PLN
RAND	0.00%	ZAR
HONG KONG DOLLAR	0.00%	HKD
NEW ISRAELI SHEQEL	0.00%	ILS
NORDEA KREDIT 1.5% 10/53	0.00%	BLH3978
UNITS	0.00%	UNITS - 00000
UNITED STATES OF AMERICA	0.00%	ZS1WFGJ
UNITED STATES OF AMERICA	0.00%	ZS1WFJY
MALAYSIAN RINGGIT	0.00%	MYR
TBA UMBS SINGLE FAMILY 5%	0.00%	BL3HYX5
TBA UMBS SINGLE 3.5%	0.00%	B7WKNR4
TBA UMBS SINGLE 5.5%	0.00%	B02WJB7
TBA UMBS SINGLE 3.5%	0.00%	B8S1CC6
TBA UMBS SINGLE 2.5%	0.00%	VFB31A8
TBA GNMA2 SINGLE 3%	0.00%	WO11657
TBA UMBS SINGLE FAMILY 5%	0.00%	W011661
TBA UMBS SINGLE 4.5%	0.00%	BL3HYW4
TBA UMBS SINGLE 4.5%	0.00%	B8DMLK5
TBA UMBS SINGLE FAMILY 4%	-0.01%	BL3HYV3
TBA UMBS SINGLE FAMILY 6%	-0.01%	BL3HYV6
Jarden Margin Account AUD	-0.01%	
TBA UMBS SINGLE 5.5%	-0.01%	B24HB96
TBA UMBS SINGLE FAMILY 4%	-0.01%	B4L3500
POUND STERLING	-0.02%	GBP
WON	-0.02%	KRW
Insurance Australia Group	-0.03%	AU000000IAG3
Air New Zealand Ords	-0.05%	NZAIRE0001S2
Janus Henderson Group PLC	-0.06%	AU000000JHG6
Restaurant Brands NZ	-0.07%	NZRBDE0001S1
Accent Group Limited	-0.07%	AU000000AX19
Fortescue Metals Group Limited	-0.08%	AU000000FMG4
Ansell Limited	-0.08%	AU000000ANN9

Sonic Healthcare Ltd	-0.09%	AU000000SHL7
Bendigo & Adelaide Bank Limited	-0.09%	AU000000BEN6
Freightways Group Limited	-0.09%	NZFREE0001S0
The A2 Milk Company Limited	-0.09%	NZATME0002S8
Genesis Energy Limited	-0.11%	NZGNEE0001S7
Westpac Banking Group Limited	-0.11%	AU000000WBC1
Chorus Limited	-0.14%	NZCNUE0001S2
The Warehouse	-0.16%	NZWHSE0001S6
ANZ IRS 01/08/2026 Payable Leg	-0.57%	
ANZ IRS 01/08/2026 Receivable Leg	0.57%	
ANZ IRS 07/07/2024 Payable Leg	-0.58%	
ANZ IRS 07/07/2024 Receivable Leg	0.59%	
ANZ IRS 11/02/2027 Payable Leg	-0.69%	
ANZ IRS 11/02/2027 Receivable Leg	0.63%	
ANZ IRS 11/07/2025 Payable Leg	-0.86%	
ANZ IRS 11/07/2025 Receivable Leg	0.86%	
ANZ IRS 16/06/2024 Payable Leg	-1.14%	
ANZ IRS 16/06/2024 Receivable Leg	1.14%	
ANZ IRS 18/09/2040 Payable Leg	-0.08%	
ANZ IRS 18/09/2040 Receivable Leg	0.16%	
ANZ IRS 20/11/2025 Payable Leg	-0.06%	
ANZ IRS 20/11/2025 Receivable Leg	0.06%	
ANZ IRS 25/05/2025 Payable Leg	-0.02%	
ANZ IRS 25/05/2025 Receivable Leg	0.02%	
ANZ IRS 27/05/2025 Payable Leg	-0.09%	
ANZ IRS 27/05/2025 Receivable Leg	0.08%	
ANZ Swap Margin Account NZD	-0.01%	
ASB Bank Deposit A/C 17/11/2023	0.03%	
ASB Bank Deposit A/C 20/10/2023	0.29%	
BNZ CCS 16/09/2024 Payable Leg	-0.10%	
BNZ CCS 16/09/24 Receivable Leg	0.10%	
BNZ IRS 01/11/2024 Payable Leg	-0.04%	
BNZ IRS 01/11/2024 Receivable Leg	0.04%	
BNZ IRS 02/05/2025 Payable Leg	-0.29%	
BNZ IRS 02/05/2025 Receivable Leg	0.28%	
BNZ IRS 05/07/2027 Payable Leg	-0.33%	
BNZ IRS 05/07/2027 Receivable Leg	0.32%	
BNZ IRS 11/11/2024 Payable Leg	-0.72%	
BNZ IRS 11/11/2024 Receivable Leg	0.72%	
BNZ IRS 16/02/2026 Payable Leg	-0.29%	
BNZ IRS 16/02/2026 Receivable Leg	0.28%	
BNZ IRS 17/02/2025 Payable Leg	-0.02%	
BNZ IRS 17/02/2025 Receivable Leg	0.02%	
BNZ IRS 24/10/2023 Payable Leg	-0.58%	
BNZ IRS 24/10/2023 Receivable Leg	0.57%	
BNZ IRS 26/01/2028 Payable Leg	-0.09%	
BNZ IRS 26/01/2028 Receivable Leg	0.08%	
BNZ Swap Margin Account NZD	0.03%	
BUY AUD:SELL NZD 18/12/2023	0.01%	
BUY NZD:SELL AUD 15/12/2023	4.00%	
BUY NZD:SELL AUD 18/12/2023	4.33%	
BUY NZD:SELL AUD 20/10/2023	0.47%	
CBA CCS 15/06/2026 Payable Leg	-0.06%	
CBA CCS 15/06/2026 Receivable Leg	0.06%	
CBA CCS 16/03/2027 Payable Leg	-0.13%	
CBA CCS 16/03/2027 Receivable Leg	0.12%	
CBA IRS 04/07/2027 Payable Leg	-0.58%	
CBA IRS 04/07/2027 Receivable Leg	0.55%	
CBA IRS 11/04/2026 Payable Leg	-0.58%	
CBA IRS 11/04/2026 Receivable Leg	0.57%	
CBA IRS 11/07/2025 Payable Leg	-0.03%	
CBA IRS 11/07/2025 Receivable Leg	0.03%	
CBA IRS 20/10/2023 Payable Leg	-0.58%	
CBA IRS 20/10/2023 Receivable Leg	0.57%	
CBA IRS 24/05/2025 Payable Leg	-0.72%	
CBA IRS 24/05/2025 Receivable Leg	0.72%	
SELL AUD:BUY NZD 15/12/2023	-3.95%	
SELL AUD:BUY NZD 18/12/2023	-4.27%	
SELL AUD:BUY NZD 20/10/2023	-0.46%	
SELL NZD:BUY AUD 18/12/2023	-0.01%	
WBC CCS 17/11/2028 Payable Leg	-0.04%	
WBC CCS 17/11/2028 Receivable Leg	0.04%	

WBC IRS 02/06/2026 Payable Leg	-0.05%
WBC IRS 02/06/2026 Receivable Leg	0.05%
WBC IRS 16/09/2024 Payable Leg	-0.04%
WBC IRS 16/09/2024 Receivable Leg	0.04%
WBC IRS 16/11/2023 Payable Leg	-0.66%
WBC IRS 16/11/2023 Receivable Leg	0.65%
WBC IRS 17/08/2026 Payable Leg	-0.86%
WBC IRS 17/08/2026 Receivable Leg	0.85%
WBC IRS 17/09/2024 Payable Leg	0.00%
WBC IRS 17/09/2024 Receivable Leg	0.01%
WBC IRS 18/11/2025 Payable Leg	-0.72%
WBC IRS 18/11/2025 Receivable Leg	0.71%
WBC IRS 19/08/2027 Payable Leg	-0.15%
WBC IRS 19/08/2027 Receivable Leg	0.15%
WBC IRS 20/10/2023 Payable Leg	-0.58%
WBC IRS 20/10/2023 Receivable Leg	0.57%
WBC IRS 30/01/2024 Payable Leg	-0.85%
WBC IRS 30/01/2024 Receivable Leg	0.86%
WBC IRS 30/12/2024 Payable Leg	-0.02%
WBC IRS 30/12/2024 Receivable Leg	0.02%
CDI ITRAXX 1 EUR1233	0.00% 04195TVL
CDI ITRAXX 1 EUR1233	0.00% 04195TVS
CDI CDX.NA 1 USD1227	0.00% 03684TVL
CDI CDX.NA 1 USD1227	0.00% 03684TVS
CDI CDX.NA 1 USD0633	0.00% 03692TVL
CDI CDX.NA 1 USD0633	0.00% 03692TVS
CDS ITALY 1 USD0625	0.00% 03693TVL
CDS ITALY 1 USD0625	0.00% 03693TVS
CDS ITALY 1 USD0625	0.00% 03694TVL
CDS ITALY 1 USD0625	0.00% 03694TVS
CDS T 3.8 1 USD1223	0.00% 03696TVL
CDS T 3.8 1 USD1223	0.00% 03696TVS
CDI CDX.NA 1 USD0628	0.00% 04033TVL
CDI CDX.NA 1 USD0628	0.00% 04033TVS
CDI CDX.NA 1 USD1228	0.00% 04192TVL
CDI CDX.NA 1 USD1228	0.01% 04192TVS
CDI CDX.NA 1 USD1233	0.00% 04199TVL
CDI CDX.NA 1 USD1233	0.00% 04199TVS
CES USD/AUD 0131	0.00% 03483TVS
CES USD/AUD 0729	0.00% 03484TVS
CES USD/AUD 0829	0.00% 03485TVS
CES USD/AUD 1030	0.00% 03486TVS
CES USD/AUD 0131	0.00% 03483TVL
CES USD/AUD 0729	0.00% 03484TVL
CES USD/AUD 0829	0.00% 03485TVL
CES USD/AUD 1030	0.00% 03486TVL
CURRENCY CONTRACT - AUD	0.01% CCTAUD_00050157
CURRENCY CONTRACT - AUD	0.01% CCTAUD_00055965
CURRENCY CONTRACT - AUD	0.00% CCTAUD_00056605
CURRENCY CONTRACT - AUD	0.01% CCTAUD_00057591
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00003654
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00003657
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00003660
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00003663
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00053029
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00054013
CURRENCY CONTRACT - USD	0.00% CCTUSD_00055926
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00055962
CURRENCY CONTRACT - USD	0.00% CCTUSD_00056602
CURRENCY CONTRACT - BRL	0.03% CCTBRL_00042362
CURRENCY CONTRACT - BRL	0.01% CCTBRL_00052837
CURRENCY CONTRACT - BRL	0.01% CCTBRL_00053812
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00056257
CURRENCY CONTRACT - BRL	0.01% CCTBRL_00057614
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00057620
CURRENCY CONTRACT - USD	0.00% CCTUSD_00045403
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00053809
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00057617
CURRENCY CONTRACT - CAD	0.00% CCTCAD_00050100
CURRENCY CONTRACT - CAD	0.12% CCTCAD_00056651
CURRENCY CONTRACT - USD	-0.05% CCTUSD_00050151
CURRENCY CONTRACT - USD	0.00% CCTUSD_00050190

CURRENCY CONTRACT - USD	0.00%	CCTUSD_00051147
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00053023
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00054547
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00056654
CURRENCY CONTRACT - CLP	0.00%	CCTCLP_00004859
CURRENCY CONTRACT - CLP	0.01%	CCTCLP_00042164
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042365
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052770
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00053523
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050622
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050872
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00051177
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00051714
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052189
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052681
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00052955
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00053529
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00053705
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00054445
CURRENCY CONTRACT - DKK	0.06%	CCTDKK_00056614
CURRENCY CONTRACT - DKK	0.06%	CCTDKK_00056907
CURRENCY CONTRACT - DKK	0.00%	CCTDKK_00057594
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00050085
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00050139
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00050163
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00050169
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00050208
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050229
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00050232
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00054616
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00056617
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00056904
CURRENCY CONTRACT - EUR	0.59%	CCTEUR_00056332
CURRENCY CONTRACT - EUR	0.01%	CCTEUR_00057572
CURRENCY CONTRACT - EUR	0.04%	CCTEUR_00057600
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00049915
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050088
CURRENCY CONTRACT - USD	-0.57%	CCTUSD_00050109
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050573
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055448
CURRENCY CONTRACT - USD	-0.59%	CCTUSD_00056329
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00056910
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00057575
CURRENCY CONTRACT - GBP	0.25%	CCTGBP_00056913
CURRENCY CONTRACT - GBP	0.01%	CCTGBP_00057588
CURRENCY CONTRACT - USD	-0.23%	CCTUSD_00050181
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00053317
CURRENCY CONTRACT - USD	-0.25%	CCTUSD_00056916
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00050640
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00050970
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00050973
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00051361
CURRENCY CONTRACT - IDR	0.02%	CCTIDR_00051364
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00051800
CURRENCY CONTRACT - IDR	0.01%	CCTIDR_00052816
CURRENCY CONTRACT - IDR	0.02%	CCTIDR_00052822
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00056275
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050597
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00051785
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00053073
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00053800
CURRENCY CONTRACT - INR	0.00%	CCTINR_00025706
CURRENCY CONTRACT - INR	0.03%	CCTINR_00025709
CURRENCY CONTRACT - INR	0.01%	CCTINR_00050631
CURRENCY CONTRACT - INR	0.01%	CCTINR_00051370
CURRENCY CONTRACT - INR	0.01%	CCTINR_00051794
CURRENCY CONTRACT - INR	0.01%	CCTINR_00052198
CURRENCY CONTRACT - INR	0.00%	CCTINR_00052217
CURRENCY CONTRACT - INR	0.01%	CCTINR_00052457
CURRENCY CONTRACT - INR	0.02%	CCTINR_00052819
CURRENCY CONTRACT - INR	0.01%	CCTINR_00052825
CURRENCY CONTRACT - JPY	0.19%	CCTJPY_00049991

CURRENCY CONTRACT - JPY	0.01% CCTJPY_00050567
CURRENCY CONTRACT - JPY	0.01% CCTJPY_00052997
CURRENCY CONTRACT - JPY	0.02% CCTJPY_00057566
CURRENCY CONTRACT - JPY	0.01% CCTJPY_00057597
CURRENCY CONTRACT - JPY	0.11% CCTJPY_00057628
CURRENCY CONTRACT - USD	-0.26% CCTUSD_00050112
CURRENCY CONTRACT - USD	-0.23% CCTUSD_00050121
CURRENCY CONTRACT - USD	-0.23% CCTUSD_00050127
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050133
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00050136
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00050172
CURRENCY CONTRACT - USD	-0.06% CCTUSD_00050175
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050187
CURRENCY CONTRACT - USD	-0.20% CCTUSD_00050193
CURRENCY CONTRACT - USD	-0.13% CCTUSD_00050199
CURRENCY CONTRACT - USD	0.00% CCTUSD_00050202
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050205
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050211
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050217
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00050220
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050223
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050226
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050235
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050238
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00050241
CURRENCY CONTRACT - USD	-0.17% CCTUSD_00051443
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00053206
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00053212
CURRENCY CONTRACT - USD	-0.10% CCTUSD_00054667
CURRENCY CONTRACT - USD	-0.08% CCTUSD_00054692
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00057569
CURRENCY CONTRACT - USD	-0.11% CCTUSD_00057631
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00052451
CURRENCY CONTRACT - USD	0.00% CCTUSD_00050616
CURRENCY CONTRACT - USD	0.00% CCTUSD_00050839
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00051168
CURRENCY CONTRACT - USD	-0.10% CCTUSD_00051636
CURRENCY CONTRACT - USD	0.00% CCTUSD_00052834
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00052840
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00054402
CURRENCY CONTRACT - USD	0.00% CCTUSD_00055720
CURRENCY CONTRACT - USD	0.00% CCTUSD_00056269
CURRENCY CONTRACT - USD	0.00% CCTUSD_00056272
CURRENCY CONTRACT - MXN	0.01% CCTMXN_00050106
CURRENCY CONTRACT - MXN	0.02% CCTMXN_00050154
CURRENCY CONTRACT - MXN	0.02% CCTMXN_00050628
CURRENCY CONTRACT - MXN	0.04% CCTMXN_00053082
CURRENCY CONTRACT - USD	0.00% CCTUSD_00050082
CURRENCY CONTRACT - USD	0.00% CCTUSD_00050184
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00050196
CURRENCY CONTRACT - USD	0.00% CCTUSD_00053150
CURRENCY CONTRACT - USD	0.00% CCTUSD_00056635
CURRENCY CONTRACT - MYR	0.01% CCTMYR_00054817
CURRENCY CONTRACT - USD	0.00% CCTUSD_00052173
CURRENCY CONTRACT - USD	0.00% CCTUSD_00052404
CURRENCY CONTRACT - USD	0.00% CCTUSD_00055451
CURRENCY CONTRACT - NOK	0.03% CCTNOK_00050091
CURRENCY CONTRACT - NOK	0.02% CCTNOK_00056620
CURRENCY CONTRACT - NOK	0.00% CCTNOK_00056901
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00056623
CURRENCY CONTRACT - USD	0.00% CCTUSD_00056898
CURRENCY CONTRACT - NZD	0.04% CCTNZD_00049912
CURRENCY CONTRACT - NZD	2.16% CCTNZD_00050097
CURRENCY CONTRACT - NZD	2.16% CCTNZD_00050118
CURRENCY CONTRACT - NZD	2.16% CCTNZD_00050160
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00052671
CURRENCY CONTRACT - NZD	0.02% CCTNZD_00054022
CURRENCY CONTRACT - NZD	0.02% CCTNZD_00054166
CURRENCY CONTRACT - NZD	0.04% CCTNZD_00054459
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00054895
CURRENCY CONTRACT - NZD	2.14% CCTNZD_00056136
CURRENCY CONTRACT - NZD	0.04% CCTNZD_00056149

CURRENCY CONTRACT - NZD	2.14%	CCTNZD_00056611
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00056790
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00056885
CURRENCY CONTRACT - NZD	2.13%	CCTNZD_00056892
CURRENCY CONTRACT - NZD	0.11%	CCTNZD_00057378
CURRENCY CONTRACT - NZD	0.02%	CCTNZD_00057552
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050561
CURRENCY CONTRACT - USD	-0.10%	CCTUSD_00051555
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052256
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00053301
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055932
CURRENCY CONTRACT - USD	-2.14%	CCTUSD_00056133
CURRENCY CONTRACT - USD	-2.14%	CCTUSD_00056608
CURRENCY CONTRACT - USD	-2.13%	CCTUSD_00056895
CURRENCY CONTRACT - USD	-0.11%	CCTUSD_00057381
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00057549
CURRENCY CONTRACT - USD	-0.13%	CCTUSD_00057578
CURRENCY CONTRACT - PEN	0.01%	CCTPEN_00052779
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00052793
CURRENCY CONTRACT - SGD	0.00%	CCTSGD_00054010
CURRENCY CONTRACT - THB	0.05%	CCTTHB_00052773
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00057250
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042287
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042302
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042371
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00043269
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00050603
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00051345
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00052195
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052433
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00052828
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00052831
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00053032
CURRENCY CONTRACT - AUD	-0.01%	CCTAUD_00050157
CURRENCY CONTRACT - AUD	-0.01%	CCTAUD_00055965
CURRENCY CONTRACT - AUD	0.00%	CCTAUD_00056605
CURRENCY CONTRACT - AUD	-0.01%	CCTAUD_00057591
CURRENCY CONTRACT - BRL	-0.03%	CCTBRL_00042362
CURRENCY CONTRACT - BRL	-0.01%	CCTBRL_00052837
CURRENCY CONTRACT - BRL	-0.01%	CCTBRL_00053812
CURRENCY CONTRACT - BRL	0.00%	CCTBRL_00056257
CURRENCY CONTRACT - BRL	-0.01%	CCTBRL_00057614
CURRENCY CONTRACT - BRL	0.00%	CCTBRL_00057620
CURRENCY CONTRACT - CAD	0.00%	CCTCAD_00050100
CURRENCY CONTRACT - CAD	-0.12%	CCTCAD_00056651
CURRENCY CONTRACT - CLP	0.00%	CCTCLP_00004859
CURRENCY CONTRACT - CLP	-0.01%	CCTCLP_00042164
CURRENCY CONTRACT - DKK	-0.06%	CCTDKK_00056614
CURRENCY CONTRACT - DKK	-0.06%	CCTDKK_00056907
CURRENCY CONTRACT - DKK	0.00%	CCTDKK_00057594
CURRENCY CONTRACT - EUR	-0.59%	CCTEUR_00056332
CURRENCY CONTRACT - EUR	-0.01%	CCTEUR_00057572
CURRENCY CONTRACT - EUR	-0.04%	CCTEUR_00057600
CURRENCY CONTRACT - GBP	-0.25%	CCTGBP_00056913
CURRENCY CONTRACT - GBP	-0.01%	CCTGBP_00057588
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00050640
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00050970
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00050973
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00051361
CURRENCY CONTRACT - IDR	-0.02%	CCTIDR_00051364
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00051800
CURRENCY CONTRACT - IDR	-0.01%	CCTIDR_00052816
CURRENCY CONTRACT - IDR	-0.02%	CCTIDR_00052822
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00056275
CURRENCY CONTRACT - INR	0.00%	CCTINR_00025706
CURRENCY CONTRACT - INR	-0.03%	CCTINR_00025709
CURRENCY CONTRACT - INR	-0.01%	CCTINR_00050631
CURRENCY CONTRACT - INR	-0.01%	CCTINR_00051370
CURRENCY CONTRACT - INR	-0.01%	CCTINR_00051794
CURRENCY CONTRACT - INR	-0.01%	CCTINR_00052198
CURRENCY CONTRACT - INR	0.00%	CCTINR_00052217
CURRENCY CONTRACT - INR	-0.01%	CCTINR_00052457

CURRENCY CONTRACT - INR	-0.02%	CCTINR_00052819
CURRENCY CONTRACT - INR	-0.01%	CCTINR_00052825
CURRENCY CONTRACT - JPY	-0.19%	CCTJPY_00049991
CURRENCY CONTRACT - JPY	-0.01%	CCTJPY_00050567
CURRENCY CONTRACT - JPY	-0.01%	CCTJPY_00052997
CURRENCY CONTRACT - JPY	-0.02%	CCTJPY_00057566
CURRENCY CONTRACT - JPY	-0.01%	CCTJPY_00057597
CURRENCY CONTRACT - JPY	-0.11%	CCTJPY_00057628
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00052451
CURRENCY CONTRACT - MXN	-0.01%	CCTMXN_00050106
CURRENCY CONTRACT - MXN	-0.02%	CCTMXN_00050154
CURRENCY CONTRACT - MXN	-0.02%	CCTMXN_00050628
CURRENCY CONTRACT - MXN	-0.04%	CCTMXN_00053082
CURRENCY CONTRACT - MYR	-0.01%	CCTMYR_00054817
CURRENCY CONTRACT - NOK	-0.03%	CCTNOK_00050091
CURRENCY CONTRACT - NOK	-0.02%	CCTNOK_00056620
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00056901
CURRENCY CONTRACT - NZD	-0.04%	CCTNZD_00049912
CURRENCY CONTRACT - NZD	-2.12%	CCTNZD_00050097
CURRENCY CONTRACT - NZD	-2.14%	CCTNZD_00050118
CURRENCY CONTRACT - NZD	-2.13%	CCTNZD_00050160
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00052671
CURRENCY CONTRACT - NZD	-0.02%	CCTNZD_00054022
CURRENCY CONTRACT - NZD	-0.02%	CCTNZD_00054166
CURRENCY CONTRACT - NZD	-0.04%	CCTNZD_00054459
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00054895
CURRENCY CONTRACT - NZD	-2.12%	CCTNZD_00056136
CURRENCY CONTRACT - NZD	-0.04%	CCTNZD_00056149
CURRENCY CONTRACT - NZD	-2.12%	CCTNZD_00056611
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00056790
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00056885
CURRENCY CONTRACT - NZD	-2.11%	CCTNZD_00056892
CURRENCY CONTRACT - NZD	-0.11%	CCTNZD_00057378
CURRENCY CONTRACT - NZD	-0.02%	CCTNZD_00057552
CURRENCY CONTRACT - PEN	-0.01%	CCTPEN_00052779
CURRENCY CONTRACT - SGD	0.00%	CCTSGD_00054010
CURRENCY CONTRACT - THB	-0.05%	CCTTHB_00052773
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00003654
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00003657
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00003660
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00003663
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042287
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042302
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042365
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042371
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00043269
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00045403
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00049915
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050082
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00050085
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050088
CURRENCY CONTRACT - USD	0.58%	CCTUSD_00050109
CURRENCY CONTRACT - USD	0.26%	CCTUSD_00050112
CURRENCY CONTRACT - USD	0.25%	CCTUSD_00050121
CURRENCY CONTRACT - USD	0.23%	CCTUSD_00050127
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050133
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050136
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050139
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00050151
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00050163
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00050169
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050172
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00050175
CURRENCY CONTRACT - USD	0.24%	CCTUSD_00050181
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050184
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00050187
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050190
CURRENCY CONTRACT - USD	0.21%	CCTUSD_00050193
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050196
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00050199
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050202
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050205

CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050208
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050211
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050217
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050220
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050223
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050226
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050229
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050232
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050235
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050238
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050241
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050561
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050573
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050597
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00050603
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050616
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050622
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050839
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050872
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00051147
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00051168
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00051177
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00051345
CURRENCY CONTRACT - USD	0.17%	CCTUSD_00051443
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00051555
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00051636
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00051714
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00051785
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052173
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052189
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00052195
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052256
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052404
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052433
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052681
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00052770
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00052793
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00052828
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00052831
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00052834
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00052840
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00052955
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00053023
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00053029
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00053032
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00053073
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00053150
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00053206
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00053212
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00053301
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00053317
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00053523
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00053529
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00053705
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00053800
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00053809
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00054013
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00054402
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00054445
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00054547
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00054616
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00054667
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00054692
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055448
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055451
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055720
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055926
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00055932
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00055962
CURRENCY CONTRACT - USD	2.12%	CCTUSD_00056133
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00056269
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00056272

CURRENCY CONTRACT - USD	0.59%	CCTUSD_00056329
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00056602
CURRENCY CONTRACT - USD	2.12%	CCTUSD_00056608
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00056617
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00056623
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00056635
CURRENCY CONTRACT - USD	0.12%	CCTUSD_00056654
CURRENCY CONTRACT - USD	2.11%	CCTUSD_00056895
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00056898
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00056904
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00056910
CURRENCY CONTRACT - USD	0.25%	CCTUSD_00056916
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00057250
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00057381
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00057549
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00057569
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00057575
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00057578
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00057617
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00057631
CURRENCY CONTRACT - ZAR	-0.01%	CCTZAR_00053535
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00053803
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00056626
CURRENCY CONTRACT - ZAR	0.01%	CCTZAR_00053535
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00053803
CURRENCY CONTRACT - ZAR	0.00%	CCTZAR_00056626
AUST 10Y BOND 12/15/2023	0.00%	XMZ3COM
AUST 3YR BOND 12/15/2023	0.00%	YMZ3COM
CAN 10YR BOND 12/18/2023	0.00%	CNZ3COM
EURO-SCHATZ 12/07/2023	0.00%	DUZ3COM
EURO-BTP 12/07/2023	0.00%	IKZ3COM
EURO-OAT 12/07/2023	0.01%	OATZ3CO
EURO-BOBL 12/07/2023	0.00%	OEZ3COM
EURO-BUND 12/07/2023	0.00%	RXZ3COM
EURO-BUXL 30Y 12/07/2023	0.00%	UBZ3COM
LONG GILT 12/27/2023	0.00%	G0Z3COM
JPN 10Y 12/13/2023	0.00%	JBZ3COM
US 5YR NOTE 12/29/2023	0.00%	FVZ3COM
3 MONTH SOFR 06/18/2024	0.00%	SFRH4CO
3 MONTH SOFR 09/17/2024	0.00%	SFRM4CO
3 MONTH SOFR 09/16/2025	0.00%	SFRM5CO
3 MONTH SOFR 12/17/2024	0.00%	SFRU4CO
3 MONTH SOFR 12/16/2025	0.00%	SFRU5CO
3 MONTH SOFR 03/19/2024	0.00%	SFRZ3CO
3 MONTH SOFR 03/18/2025	0.00%	SFRZ4CO
US 10YR NOTE 12/19/2023	0.00%	TYZ3COM
US LONG 12/19/2023	0.00%	USZ3COM
US 10YR ULTRA 12/19/2023	0.00%	UXYZ3CO
US ULTRA BOND 12/19/2023	0.00%	WNZ3COM
OIS REPO_C/3.5% CAD0525	0.02%	03910TVL
OIS REPO_C/3.5% CAD0525	-0.03%	03910TVS
OIS REPO_C/3.25% CAD0633	0.01%	03963TVL
OIS REPO_C/3.25% CAD0633	-0.02%	03963TVS
OIS REPO_C/4.6% CAD0825	0.01%	04088TVL
OIS REPO_C/4.6% CAD0825	-0.01%	04088TVS
OIS REPO_C/3.25% CAD0653	0.00%	04160TVL
OIS REPO_C/3.25% CAD0653	0.00%	04160TVS
OIS SARON /0.294% CHF0227	0.00%	03549TVL
OIS SARON /0.294% CHF0227	0.00%	03549TVS
OIS SARON /0.282% CHF0227	0.00%	03550TVL
OIS SARON /0.282% CHF0227	0.00%	03550TVS
OIS SARON /0.3% CHF0227	0.00%	03551TVL
OIS SARON /0.3% CHF0227	0.00%	03551TVS
OIS SONIA /4.5% GBP0334	0.13%	04136TVL
OIS SONIA /4.5% GBP0334	-0.12%	04136TVS
OIS SONIA /5.5% GBP0326	0.00%	04150TVL
OIS SONIA /5.5% GBP0326	0.00%	04150TVS
OIS SONIA /5% GBP0329	0.01%	04152TVL
OIS SONIA /5% GBP0329	-0.01%	04152TVS
OIS SONIA /4.25% GBP0354	0.02%	04153TVL
OIS SONIA /4.25% GBP0354	-0.02%	04153TVS
OIS TONAR /0% JPY1125	0.00%	03536TVL

OIS TONAR /0%	JPY1125	0.00%	03536TVS
OIS TONAR /0%	JPY1226	0.00%	03542TVL
OIS TONAR /0%	JPY1226	0.00%	03542TVS
OIS TONAR /0%	JPY1228	0.00%	03543TVL
OIS TONAR /0%	JPY1228	0.00%	03543TVS
OIS TONAR /0.05%	JPY1231	0.00%	03544TVL
OIS TONAR /0.05%	JPY1231	0.00%	03544TVS
OIS TONAR /0.25%	JPY0932	0.00%	03554TVL
OIS TONAR /0.25%	JPY0932	0.00%	03554TVS
OIS TONAR /0.8%	JPY0652	0.00%	03560TVL
OIS TONAR /0.8%	JPY0652	0.00%	03560TVS
OIS TONAR /0.4%	JPY0639	0.00%	03706TVL
OIS TONAR /0.4%	JPY0639	0.00%	03706TVS
OIS TONAR /0.035%	JPY1129	0.00%	03707TVL
OIS TONAR /0.035%	JPY1129	0.00%	03707TVS
OIS TONAR /0%	JPY0331	0.00%	03937TVL
OIS TONAR /0%	JPY0331	-0.01%	03937TVS
OIS TONAR /0.2%	JPY0629	0.00%	03939TVL
OIS TONAR /0.2%	JPY0629	0.00%	03939TVS
OIS TONAR /1.2%	JPY0953	0.00%	03967TVL
OIS TONAR /1.2%	JPY0953	0.00%	03967TVS
OIS SORA /3.25%	SGD0928	0.01%	04029TVL
OIS SORA /3.25%	SGD0928	-0.01%	04029TVS
OIS SORA /3%	SGD0928	0.00%	04205TVL
OIS SORA /3%	SGD0928	0.00%	04205TVS
OIS THOR /2.5%	THB0926	0.00%	04129TVL
OIS THOR /2.5%	THB0926	0.00%	04129TVS
OIS SOFR /3%	USD0633	0.01%	03524TVL
OIS SOFR /3%	USD0633	0.00%	03524TVS
OIS SOFR /1.5%	USD0652	0.00%	03525TVL
OIS SOFR /1.5%	USD0652	0.00%	03525TVS
OIS SOFR /1%	USD1226	0.02%	03526TVL
OIS SOFR /1%	USD1226	-0.01%	03526TVS
OIS SOFR /0.25%	USD1223	0.00%	03527TVL
OIS SOFR /0.25%	USD1223	-0.01%	03527TVS
OIS SOFR /1%	USD0627	0.01%	03545TVL
OIS SOFR /1%	USD0627	0.00%	03545TVS
OIS SOFR /1%	USD0629	0.00%	03546TVL
OIS SOFR /1%	USD0629	-0.01%	03546TVS
OIS SOFR /1.5%	USD0652	0.00%	03547TVL
OIS SOFR /1.5%	USD0652	0.00%	03547TVS
OIS SOFR /1.75%	USD0624	0.00%	03555TVL
OIS SOFR /1.75%	USD0624	-0.01%	03555TVS
OIS SOFR /1.75%	USD0627	0.06%	03556TVL
OIS SOFR /1.75%	USD0627	-0.02%	03556TVS
OIS SOFR /1.75%	USD0652	0.00%	03557TVL
OIS SOFR /1.75%	USD0652	0.00%	03557TVS
OIS SOFR /2.4%	USD0624	0.00%	03573TVL
OIS SOFR /2.4%	USD0624	0.00%	03573TVS
OIS SOFR /3.05%	USD0929	0.01%	03585TVL
OIS SOFR /3.05%	USD0929	-0.01%	03585TVS
OIS SOFR /2.905%	USD0952	0.00%	03587TVL
OIS SOFR /2.905%	USD0952	0.00%	03587TVS
OIS SOFR /3.453%	USD0629	0.01%	03588TVL
OIS SOFR /3.453%	USD0629	-0.01%	03588TVS
OIS SOFR /3.897%	USD0629	0.01%	03590TVL
OIS SOFR /3.897%	USD0629	-0.01%	03590TVS
OIS SOFR /3.75%	USD0625	0.02%	03594TVL
OIS SOFR /3.75%	USD0625	-0.02%	03594TVS
OIS SOFR /2.75%	USD0653	0.01%	03597TVL
OIS SOFR /2.75%	USD0653	-0.01%	03597TVS
OIS SOFR /3.47%	USD0230	0.00%	03619TVL
OIS SOFR /3.47%	USD0230	0.00%	03619TVS
OIS SOFR /3.525%	USD0330	0.00%	03632TVL
OIS SOFR /3.525%	USD0330	0.00%	03632TVS
OIS SOFR /4.158%	USD0325	0.01%	03637TVL
OIS SOFR /4.158%	USD0325	-0.01%	03637TVS
OIS SOFR /3.069%	USD1132	0.01%	03656TVL
OIS SOFR /3.069%	USD1132	0.00%	03656TVS
OIS SOFR /1.695%	USD1131	0.02%	03658TVL
OIS SOFR /1.695%	USD1131	-0.04%	03658TVS
OIS SOFR /2.964%	USD1126	0.05%	03659TVL

OIS SOFR /2.964% USD1126	-0.03% 03659TVS
OIS SOFR /3.224% USD0929	0.00% 03664TVL
OIS SOFR /3.224% USD0929	0.00% 03664TVS
OIS SOFR /3.163% USD0929	0.01% 03667TVL
OIS SOFR /3.163% USD0929	-0.01% 03667TVS
OIS SOFR /3.048% USD1132	0.00% 03673TVL
OIS SOFR /3.048% USD1132	0.00% 03673TVS
OIS SOFR /3.104% USD1132	0.01% 03674TVL
OIS SOFR /3.104% USD1132	-0.01% 03674TVS
OIS SOFR /3.172% USD1132	0.01% 03675TVL
OIS SOFR /3.172% USD1132	-0.01% 03675TVS
OIS SOFR /3.174% USD1132	0.01% 03676TVL
OIS SOFR /3.174% USD1132	-0.01% 03676TVS
OIS SOFR /3.106% USD1132	0.01% 03678TVL
OIS SOFR /3.106% USD1132	-0.01% 03678TVS
OIS SOFR /3.139% USD1132	0.01% 03679TVL
OIS SOFR /3.139% USD1132	0.00% 03679TVS
OIS SOFR /3.086% USD1132	0.01% 03681TVL
OIS SOFR /3.086% USD1132	-0.01% 03681TVS
OIS SOFR /1.518% USD0129	0.00% 03821TVL
OIS SOFR /1.518% USD0129	-0.01% 03821TVS
OIS SOFR /1.63% USD0129	0.00% 03822TVL
OIS SOFR /1.63% USD0129	-0.01% 03822TVS
OIS SOFR /1.63% USD0129	0.00% 03823TVL
OIS SOFR /1.63% USD0129	0.00% 03823TVS
OIS SOFR /1.5% USD1228	0.01% 03824TVL
OIS SOFR /1.5% USD1228	-0.04% 03824TVS
OIS SOFR /2% USD1251	0.00% 03825TVL
OIS SOFR /2% USD1251	-0.01% 03825TVS
OIS SOFR /1.545% USD0129	0.00% 03826TVL
OIS SOFR /1.545% USD0129	-0.01% 03826TVS
OIS SOFR /1.249% USD0824	0.00% 03893TVL
OIS SOFR /1.249% USD0824	0.00% 03893TVS
OIS SOFR /1.298% USD0824	0.00% 03894TVL
OIS SOFR /1.298% USD0824	0.00% 03894TVS
OIS SOFR /0.4% USD0128	0.00% 03896TVL
OIS SOFR /0.4% USD0128	-0.01% 03896TVS
OIS SOFR /3.2% USD0525	0.00% 03911TVL
OIS SOFR /3.2% USD0525	0.00% 03911TVS
OIS SOFR /3.15% USD0525	0.03% 03912TVL
OIS SOFR /3.15% USD0525	-0.02% 03912TVS
OIS SOFR /4.25% USD1225	0.04% 03965TVL
OIS SOFR /4.25% USD1225	-0.04% 03965TVS
OIS SOFR /3.5% USD0630	0.00% 03968TVL
OIS SOFR /3.5% USD0630	0.00% 03968TVS
OIS SOFR /3.5% USD1230	0.00% 03969TVL
OIS SOFR /3.5% USD1230	0.00% 03969TVS
OIS SOFR /3.164% USD1053	0.00% 03972TVL
OIS SOFR /3.164% USD1053	-0.01% 03972TVS
OIS SOFR /3.85% USD1028	0.00% 03990TVL
OIS SOFR /3.85% USD1028	0.00% 03990TVS
OIS SOFR /3.24% USD1053	0.01% 03992TVL
OIS SOFR /3.24% USD1053	-0.01% 03992TVS
OIS SOFR /3.203% USD1053	0.00% 03995TVL
OIS SOFR /3.203% USD1053	-0.01% 03995TVS
OIS SOFR /3.291% USD1053	0.00% 04013TVL
OIS SOFR /3.291% USD1053	-0.01% 04013TVS
OIS SOFR /3.65% USD0733	0.00% 04016TVL
OIS SOFR /3.65% USD0733	0.00% 04016TVS
OIS SOFR /3.75% USD0733	0.00% 04017TVL
OIS SOFR /3.75% USD0733	0.00% 04017TVS
OIS SOFR /3.37% USD0753	0.00% 04018TVL
OIS SOFR /3.37% USD0753	0.00% 04018TVS
OIS SOFR /3.857% USD0330	0.01% 04028TVL
OIS SOFR /3.857% USD0330	-0.01% 04028TVS
OIS SOFR /3.849% USD0330	0.00% 04031TVL
OIS SOFR /3.849% USD0330	0.00% 04031TVS
OIS SOFR /3.981% USD1127	0.02% 04032TVL
OIS SOFR /3.981% USD1127	-0.02% 04032TVS
OIS SOFR /4.193% USD1127	0.01% 04045TVL
OIS SOFR /4.193% USD1127	-0.01% 04045TVS
OIS SOFR /3.8% USD0830	0.00% 04056TVL

OIS SOFR /3.8% USD0830	0.00%	04056TVS
OIS SOFR /3.76% USD0833	0.00%	04060TVL
OIS SOFR /3.76% USD0833	0.00%	04060TVS
OIS SOFR /3.8% USD0833	0.00%	04080TVL
OIS SOFR /3.8% USD0833	0.00%	04080TVS
OIS SOFR /4.228% USD0825	0.01%	04087TVL
OIS SOFR /4.228% USD0825	-0.01%	04087TVS
OIS SOFR /3.5% USD1233	0.02%	04093TVL
OIS SOFR /3.5% USD1233	-0.03%	04093TVS
OIS SOFR /3.75% USD1228	0.03%	04120TVL
OIS SOFR /3.75% USD1228	-0.03%	04120TVS
OIS SOFR /3.95% USD0933	0.00%	04137TVL
OIS SOFR /3.95% USD0933	0.00%	04137TVS
OIS SOFR /4.165% USD0933	0.01%	04201TVL
OIS SOFR /4.165% USD0933	-0.01%	04201TVS
OIS SOFR /3.25% USD1253	0.02%	04217TVL
OIS SOFR /3.25% USD1253	-0.02%	04217TVS
OIS SOFR /4.155% USD1033	0.00%	04224TVL
OIS SOFR /4.155% USD1033	0.00%	04224TVS
SOP P SWP 0.004 EUR0525	0.00%	03418TVL
SOP C SWP 0.030 EUR1023	0.00%	04098TVL
SOP P SWP 0.033 EUR1023	0.00%	04099TVL
SOP P SWP 0.034 EUR1023	0.00%	04118TVL
SOP C SWP 0.031 EUR1023	0.00%	04119TVL
SOP C SWP 0.030 EUR1023	0.00%	04145TVL
SOP P SWP 0.033 EUR1023	0.00%	04146TVL
SOP P SWP 0.034 EUR1023	0.00%	04157TVL
SOP C SWP 0.031 EUR1023	0.00%	04158TVL
SOP P SWP 0.034 EUR1023	0.00%	04203TVL
SOP C SWP 0.032 EUR1023	0.00%	04204TVL
SOP C SWP 0.008 GBP1224	0.00%	03757TVL
SOP P SWP 0.023 USD0124	-0.01%	03409TVL
SOP C SWP 0.021 USD0124	0.00%	03411TVL
SOP P SWP 0.036 USD1223	0.00%	03412TVL
SOP C SWP 0.021 USD1223	0.00%	03413TVL
SOP P SWP 0.029 USD1023	0.00%	03431TVL
SOP C SWP 0.029 USD1023	0.00%	03432TVL
SOP P SWP 0.030 USD1023	0.00%	03433TVL
SOP C SWP 0.030 USD1023	0.00%	03434TVL
SOP P SWP 0.032 USD1023	0.00%	03435TVL
SOP C SWP 0.032 USD1023	0.00%	03436TVL
SOP P SWP 0.031 USD1023	0.00%	03437TVL
SOP C SWP 0.031 USD1023	0.00%	03438TVL
SOP P SWP 0.031 USD1023	0.00%	03439TVL
SOP C SWP 0.031 USD1023	0.00%	03440TVL
SOP C SWP 0.029 USD1023	0.00%	03443TVL
SOP P SWP 0.029 USD1023	0.00%	03444TVL
SOP P SWP 0.037 USD1123	0.00%	03449TVL
SOP C SWP 0.022 USD1123	0.00%	03450TVL
SOP P SWP 0.036 USD1123	0.00%	03451TVL
SOP C SWP 0.021 USD1123	0.00%	03452TVL
SOP P SWP 0.037 USD1223	0.00%	03453TVL
SOP C SWP 0.022 USD1223	0.00%	03454TVL
SOP P SWP 0.030 USD1123	0.00%	03474TVL
SOP C SWP 0.030 USD1123	0.00%	03475TVL
SOP C SWP 0.028 USD1123	0.00%	03478TVL
SOP P SWP 0.028 USD1123	0.00%	03479TVL
SOP P SWP 0.028 USD1023	0.00%	03481TVL
SOP C SWP 0.028 USD1023	0.00%	03482TVL
SOP P SWP 0.026 USD0424	0.00%	03751TVL
SOP C SWP 0.026 USD0424	0.00%	03752TVL
SOP P SWP 0.027 USD0424	0.00%	03753TVL
SOP C SWP 0.027 USD0424	0.00%	03754TVL
SOP C SWP 0.029 USD1023	0.00%	03758TVL
SOP P SWP 0.029 USD1023	0.00%	03759TVL
SOP C SWP 0.028 USD0424	0.00%	03760TVL
SOP P SWP 0.028 USD0424	0.00%	03761TVL
SOP P SWP 0.027 USD0424	0.00%	03762TVL
SOP C SWP 0.027 USD0424	0.00%	03763TVL
SOP P SWP 0.052 USD0624	0.00%	03957TVL
SOP C SWP 0.047 USD0624	0.00%	03958TVL
SOP C SWP 0.047 USD0724	0.00%	04003TVL

SOP P SWP 0.052 USD0724	0.00%	04004TVL
SOP P SWP 0.041 USD0923	0.00%	04085TVL
SOP C SWP 0.037 USD0923	0.00%	04086TVL
SOP P SWP 0.041 USD1023	0.00%	04107TVL
SOP C SWP 0.037 USD1023	0.00%	04108TVL
SOP C SWP 0.038 USD1023	0.00%	04163TVL
SOP P SWP 0.042 USD1023	0.00%	04164TVL
SOP C SWP 0.038 USD1023	0.00%	04170TVL
SOP P SWP 0.042 USD1023	0.00%	04171TVL
SOP P SWP 0.042 USD1023	0.00%	04181TVL
SOP C SWP 0.038 USD1023	0.00%	04182TVL
SOP P SWP 0.042 USD1023	0.00%	04187TVL
SOP C SWP 0.038 USD1023	0.00%	04188TVL
SOP C SWP 0.039 USD1023	0.00%	04197TVL
SOP P SWP 0.043 USD1023	0.00%	04198TVL
SOP C SWP 0.039 USD1023	0.00%	04213TVL
SOP P SWP 0.044 USD1023	0.00%	04215TVL
SOP C SWP 0.055 USD0324	0.00%	04218TVL
SOP C SWP 0.055 USD0324	0.00%	04220TVL
SOP C SWP 0.055 USD0324	0.00%	04222TVL
IRS BBR /1.75 AUD0631	0.01%	03541TVL
IRS BBR /1.75 AUD0631	0.00%	03541TVS
IRS BBR /1.75 AUD0327	0.00%	03548TVL
IRS BBR /1.75 AUD0327	0.00%	03548TVS
IRS BBR /4.5 AUD0932	0.04%	03581TVL
IRS BBR /4.5 AUD0932	-0.05%	03581TVS
IRS BBR /4.25 AUD0932	0.00%	03582TVL
IRS BBR /4.25 AUD0932	0.00%	03582TVS
IRS BBR /4.25 AUD0333	0.03%	03586TVL
IRS BBR /4.25 AUD0333	-0.03%	03586TVS
IRS BBR /4 AUD0633	0.05%	03905TVL
IRS BBR /4 AUD0633	-0.05%	03905TVS
IRS BBR /4.75 AUD1233	0.03%	04161TVL
IRS BBR /4.75 AUD1233	-0.03%	04161TVS
IRS BA /1.9 CAD1229	0.01%	03530TVL
IRS BA /1.9 CAD1229	-0.02%	03530TVS
IRS BA /1.7125 CAD1029	0.00%	03533TVL
IRS BA /1.7125 CAD1029	0.00%	03533TVS
IRS BA /1.5 CAD0630	0.01%	03534TVL
IRS BA /1.5 CAD0630	-0.02%	03534TVS
IRS BA /3.25 CAD0328	0.01%	03583TVL
IRS BA /3.25 CAD0328	-0.01%	03583TVS
IRS BA /3.25 CAD0333	0.01%	03584TVL
IRS BA /3.25 CAD0333	-0.01%	03584TVS
IRS PRIB/1.9125 CZK0129	0.00%	03502TVL
IRS PRIB/1.9125 CZK0129	0.00%	03502TVS
IRS EURI/0.0635 EUR1152	0.00%	03537TVL
IRS EURI/0.0635 EUR1152	0.00%	03537TVS
IRS EURI/0 EUR0336	0.00%	03538TVL
IRS EURI/0 EUR0336	0.00%	03538TVS
IRS EURI/0.054 EUR0550	0.00%	03539TVL
IRS EURI/0.054 EUR0550	0.00%	03539TVS
IRS EURI/0.7 EUR0427	0.00%	03561TVL
IRS EURI/0.7 EUR0427	0.00%	03561TVS
IRS EURI/0.65 EUR0427	0.00%	03562TVL
IRS EURI/0.65 EUR0427	0.00%	03562TVS
IRS EURI/0.65 EUR0527	0.00%	03567TVL
IRS EURI/0.65 EUR0527	0.00%	03567TVS
IRS EURI/1 EUR0527	0.00%	03568TVL
IRS EURI/1 EUR0527	0.00%	03568TVS
IRS EURI/1 EUR0527	0.00%	03569TVL
IRS EURI/1 EUR0527	0.00%	03569TVS
IRS EURI/2.25 EUR0937	0.01%	03574TVL
IRS EURI/2.25 EUR0937	-0.01%	03574TVS
IRS EURI/3 EUR0327	0.01%	03591TVL
IRS EURI/3 EUR0327	-0.01%	03591TVS
IRS EURI/3 EUR0333	0.01%	03592TVL
IRS EURI/3 EUR0333	-0.01%	03592TVS
IRS EURI/2.1 EUR0424	0.00%	03796TVL
IRS EURI/2.1 EUR0424	0.00%	03796TVS
IRS EURI/2.1 EUR0424	0.00%	03797TVL
IRS EURI/2.1 EUR0424	0.00%	03797TVS

IRS EURI/2.1 EUR0424	0.00%	03798TVL
IRS EURI/2.1 EUR0424	0.00%	03798TVS
IRS EURI/2.25 EUR0424	0.00%	03799TVL
IRS EURI/2.25 EUR0424	0.00%	03799TVS
IRS EURI/2.25 EUR0424	0.00%	03800TVL
IRS EURI/2.25 EUR0424	0.00%	03800TVS
IRS EURI/2.25 EUR0524	0.00%	03801TVL
IRS EURI/2.25 EUR0524	0.00%	03801TVS
IRS EURI/2.1 EUR0524	0.00%	03907TVL
IRS EURI/2.1 EUR0524	0.00%	03907TVS
IRS EURI/2.1 EUR0524	0.00%	03908TVL
IRS EURI/2.1 EUR0524	0.00%	03908TVS
IRS EURI/3.25 EUR0329	0.12%	04102TVL
IRS EURI/3.25 EUR0329	-0.12%	04102TVS
IRS EURI/3 EUR0334	0.19%	04104TVL
IRS EURI/3 EUR0334	-0.21%	04104TVS
IRS EURI/2.75 EUR0354	0.10%	04106TVL
IRS EURI/2.75 EUR0354	-0.09%	04106TVS
IRS EURI/3.5 EUR0326	0.02%	04155TVL
IRS EURI/3.5 EUR0326	-0.02%	04155TVS
IRS TIIE/4.87 MXN0707	0.00%	03503TVL
IRS TIIE/4.87 MXN0707	0.00%	03503TVS
IRS BBR /0.5275 NZD0324	0.00%	03540TVL
IRS BBR /0.5275 NZD0324	0.00%	03540TVS
IRS BBR /4 NZD0624	0.00%	03570TVL
IRS BBR /4 NZD0624	0.00%	03570TVS
IRS BBR /4.75 NZD0325	0.00%	03620TVL
IRS BBR /4.75 NZD0325	0.00%	03620TVS
IRS BBR /5 NZD0325	0.01%	03629TVL
IRS BBR /5 NZD0325	-0.01%	03629TVS
IRS BBR /3.75 NZD0627	0.01%	03712TVL
IRS BBR /3.75 NZD0627	-0.01%	03712TVS
IRS STIB/1 SEK0629	0.00%	03657TVL
IRS STIB/1 SEK0629	0.00%	03657TVS
BOP P FRTR 0.97 EUR 0525	0.00%	03528TV
FXO MXN USD 18.20 1023 C	0.00%	04130TV
FXO MXN USD 16.60 1223 P	0.00%	04131TV
FXO MXN USD 17.15 1223 P	0.00%	04132TV
THREE-MONTH 12/15/2023	0.00%	FA80AB3
THREE-MONTH 12/15/2023	0.00%	FA833A5
10 YEAR US 10/27/2023	0.00%	VE2F040
10 YEAR US 10/27/2023	0.00%	VE311D7
NDIRS CNRE/2.5 CNY0327	0.00%	03906TVL
NDIRS CNRE/2.5 CNY0327	0.00%	03906TVS
NDIRS CNRE/2.5 CNY0928	-0.03%	04225TVL
NDIRS CNRE/2.5 CNY0928	0.03%	04225TVS
NDIRS CD_K/3.5 KRW0933	0.01%	04025TVL
NDIRS CD_K/3.5 KRW0933	-0.01%	04025TVS
NDIRS CD_K/3.5 KRW0928	0.02%	04189TVL
NDIRS CD_K/3.5 KRW0928	-0.02%	04189TVS
NDIRS KLIB/3.5 MYR0928	0.02%	04176TVL
NDIRS KLIB/3.5 MYR0928	-0.02%	04176TVS
NDIRS KLIB/3.75 MYR0933	0.00%	04183TVL
NDIRS KLIB/3.75 MYR0933	-0.01%	04183TVS