

DISCLOSE REGISTER - FULL PORTFOLIO
HOLDINGS

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Offer name	Harbour Investment Funds	Offer number	OFR10909
Fund name	Harbour Active Growth Fund	Fund number	FND16569
Period disclosure applies [dd/mm/yyyy]	31/03/2024		
Asset name	% of fund net	Security code	
First Sentier Global Listed Infrastructure Fund	6.06%		
Revolution Private Debt Fund II	4.00%		
Baillie Gifford Worldwide Discovery Fund	3.12%	IE00BK63G481	
NZ Government Stock 15/04/2037 2.75%	2.84%	NZGOVDT437C0	
Health Care Select Sector SPDR Fund	2.14%	US81369Y2090	
iShares MSCI USA Sm Cap ESG Enhcd UCITS	2.09%	IE00B3VWM098	
JP Morgan USD Cash	2.08%		
ANZ NZD Cash	2.01%		
iShares MSCI Japan ESG Screened UCITS	1.86%	IE00BFNM3L97	
Icehouse IXV Investment	1.81%		
NZ Government Stock 15/05/2041 1.75%	1.81%	NZGOVDT541C9	
Infratil Limited	1.76%	NZIFTE0003S3	
T8 Energy Vision Fund	1.51%		
Mainfreight Limited	1.50%	NZMFTE0001S9	
GD1 Fund 3 L.P. (Partnership)	1.50%		
Summerset Group Ltd	1.46%	NZSUME0001S0	
Macquarie Margin Cash	1.36%		
CSL Limited	1.31%	AU000000CSL8	
JP Morgan AUD Cash	1.22%		
NZ Government Stock 15/05/2031 1.50%	1.22%	NZGOVDT531C0	
Goodman Group	1.18%	AU000000GMG2	
Auckland International Airport Limited	1.15%	NZAIAE0002S6	
Nuveen ESG Large-Cap Value ETF	1.08%	US67092P3001	
Microsoft	1.05%	US5949181045	
NZ Government Stock 15/04/2025 2.75%	0.99%	NZGOVDT425C5	
Xero Limited	0.97%	NZXROE0001S2	
Macquarie Group Limited	0.90%	AU000000MQG1	
Volpara Health Technologies Limited	0.89%	NZVHTE0001S6	
NVIDIA	0.89%	US67066G1040	
The A2 Milk Company Limited	0.87%	NZATME0002S8	
Ryman Healthcare	0.86%	NZRYME0001S4	
Amazon.com	0.74%	US0231351067	
Apple	0.70%	US0378331005	
NZ Government Stock 15/05/2030 4.50%	0.68%	NZGOVDT530C2	
Serko Limited	0.63%	NZSKOE0001S7	

NZ Government Stock 15/05/2026 0.50%	0.62%	NZGOVDT526C0
BHP Group Limited	0.61%	AU000000BHP4
NZGS Index Linked Bond 20/09/2030 3.00%	0.60%	NZIBDT003C0
EBOS Group Limited Ordinary Shares	0.57%	NZEBOE0001S6
Precinct Prop NZ Ltd & Prec Prop Inv Lt	0.53%	NZAPTE0001S3
Contact Energy Limited	0.51%	NZCENE0001S6
Vista Group International Limited	0.51%	NZVGLE0003S1
Resmed Inc	0.50%	AU000000RMD6
Alphabet Class C	0.50%	US02079K1079
IDP Education Limited	0.49%	AU000000IEL5
Scales NZ	0.49%	NZSCLE0002S8
Telix Pharmaceuticals Limited	0.49%	AU000000TLX2
NZ Government Stock 14/04/2033 3.50%	0.47%	NZGOVDT433C9
NZ Government Stock 15/05/2034 4.25%	0.46%	NZGOVDT534C4
QBE Insurance Group Limited	0.44%	AU000000QBE9
Goodman Property Trust	0.43%	NZCPTTE0001S9
NZ Government Stock 15/05/2054 5.00%	0.41%	NZGOVDT554C2
James Hardies Industries Plc	0.40%	AU000000JHX1
Roper Technologies	0.39%	US7766961061
Meta Platforms	0.38%	US30303M1027
Eli Lilly And Co	0.37%	US5324571083
Bank of New Zealand 01/09/2028 5.872%	0.35%	NZBNZDT403C4
NZ Government Stock 20/04/2029 3.00%	0.35%	NZGOVDT429C7
Aroa Biosurgery Limited	0.35%	NZARXE0001S1
Meridian Energy Limited	0.34%	NZMELE0002S7
Spark New Zealand Limited	0.32%	NZTELE0001S4
NZ Government Stock 15/05/2028 0.25%	0.31%	NZGOVDT528C6
CAR Group Limited	0.31%	AU000000CAR3
Charles Schwab	0.31%	US8085131055
NIB Holdings Limited	0.30%	AU000000NHF0
Icehouse IV Sustainable Technology Fund	0.29%	
New Linde	0.29%	IE000S9YS762
NZ Government Stock 15/05/2024 0.50%	0.29%	NZGOVDT524C5
Vital Healthcare Property Trust	0.28%	NZCHPE0001S4
NZGS Index Linked Bond 20/09/2025 2.00%	0.28%	NZIBDT002C2
Sumber Alfaria Trijaya	0.27%	ID1000128705
Fiserv	0.24%	US3377381088
Kiwi Property Group Limited	0.23%	NZKPGE0001S9
Property for Industry	0.23%	NZPFIE0001S5
Cigna	0.23%	US1255231003
BDO Unibank	0.22%	PHY077751022
Bank Central Asia	0.22%	ID1000109507
Channel Infrastructure NZ Limited	0.21%	NZNZRE0001S9
Stryker	0.21%	US8636671013
Constellation Energy	0.21%	US21037T1097
Schlumberger	0.20%	AN8068571086

McKesson	0.20%	US58155Q1031
NU Holdings Ltd/Cayman Islands	0.19%	KYG6683N1034
Rabobank NZ Limited 08/12/2026 FRN	0.19%	NZRABDT021C9
Military Commercial Joint Stock Bank	0.19%	VN000000MBB5
KMD Brands Limited	0.19%	NZKMDE0001S3
MasterCard	0.19%	US57636Q1040
FPT	0.19%	VN000000FPT1
Amphenol	0.19%	US0320951017
AstraZeneca	0.18%	US0463531089
Samsung Electronics	0.18%	KR7005930003
Argosy Property Limited	0.18%	NZARGE0010S7
ASML Holding	0.18%	USN070592100
EQT	0.18%	US26884L1098
Westpac NZ Limited 06/07/2026 FRN	0.17%	NZWNZD0726L8
Asia Commercial Bank/Vietnam	0.17%	VN000000ACB8
Salesforce	0.17%	US79466L3024
Uber Technologies	0.17%	US90353T1007
Taiwan Semiconductor Manufacturing	0.17%	TW0002330008
Bank Mandiri	0.17%	ID1000095003
ERO Copper	0.17%	CA2960061091
Novo Nordisk	0.17%	US6701002056
Pacific Edge Limited	0.16%	NZPEBE0002S1
Netflix	0.16%	US64110L1061
Axis Bank	0.16%	INE238A01034
Intuitive Surgical	0.16%	US46120E6023
Fisher & Paykel Healthcare Corp Ltd	0.16%	NZFAPE0001S2
SM Investments	0.16%	PHY806761029
SAP	0.16%	DE0007164600
Mercury NZ Limited	0.16%	NZMRPE0001S2
Daiichi Sankyo	0.15%	JP3475350009
Cash & cash equivalents	0.15%	
Citigroup	0.15%	US1729674242
Advanced Micro Devices	0.15%	US0079031078
Airbus	0.15%	NL0000235190
ConocoPhillips	0.14%	US20825C1045
Government Index Link Bd 20/09/35 2.50%	0.14%	NZIIBDT004C8
Fifth Third Bancorp	0.14%	US3167731005
ServiceNow	0.14%	US81762P1021
Auckland Council 27/09/2028 5.734%	0.14%	NZAKCDT595C8
NZ Government Stock 15/04/2027 4.50%	0.14%	NZGOVDT427C1
International Fin Corp 13/12/29 4.875%	0.14%	NZIFCDT015C6
InRetail Peru	0.14%	PAL1801171A1
Fletcher Building Limited	0.14%	NZFBUE0001S0
Evotec	0.14%	DE0005664809
Procter & Gamble	0.13%	US7427181091
Keyence	0.13%	JP3236200006

Siemens	0.13%	DE0007236101
GE	0.13%	US3696041371
Wal-Mart	0.13%	US9311421039
Synopsys	0.13%	US8716071076
Taiwan Semiconductor Manufacturing - ADR	0.13%	US8740391003
MetLife	0.13%	US59156R1086
Galp Energia Sgps	0.13%	PTGAL0AM0009
Waste Connections	0.13%	CA94106B1013
American International Group	0.13%	US0268747849
MUGF Bank Limited 24/11/2026 FRN	0.13%	NZMUFD004C2
HomeCo Daily Needs REIT	0.13%	AU0000113136
JPMorgan Chase	0.13%	US46625H1005
Stride Property Ltd & Stride Inv Mgmt	0.12%	NZSPGE0001S2
Chubb	0.12%	CH0044328745
West Fraser Timber	0.12%	CA9528451052
Paylocity Holding	0.12%	US70438V1061
Experian	0.12%	GB00B19NLV48
Westpac NZ Ltd 02/34 6.73% Call 02/29	0.12%	NZWNZD02T2L8
Marsh & McLennan	0.12%	US5717481023
CSX	0.12%	US1264081035
MercadoLibre	0.12%	US58733R1023
HDFC Bank	0.11%	INE040A01034
SK Hynix	0.11%	KR7000660001
Reliance Industries	0.11%	INE002A01018
Nederlandse Waterschapsbnk 03/27 3.125%	0.11%	NZNWBDT001C9
Transurban Group	0.11%	AU000000TCL6
Telstra Group Limited 06/03/2034 5.65%	0.11%	AU3CB0307387
London Stock Exchange	0.11%	GB00B0SWJX34
Thermo Fisher Scientific	0.11%	US8835561023
Shopify	0.11%	CA82509L1076
Recruit Holdings	0.10%	JP3970300004
China Resources Mixc Lifestyle Services	0.10%	KYG2122G1064
Li Auto	0.10%	KYG5479M1050
Scentre Group	0.10%	AU000000SCG8
Q Card 2021-4 CIs A 08/30 Call 08/25	0.10%	NZFPFD1043R6
NZ Rural Land Company Limited	0.10%	NZNZLE0001S2
Pilbara Minerals Limited	0.09%	AU000000PLS0
Hannover Rueck	0.09%	DE0008402215
Sea	0.09%	US81141R1005
Adyen	0.09%	NL0012969182
Las Vegas Sands	0.09%	US5178341070
CF Industries	0.09%	US1252691001
Workday	0.09%	US98138H1014
Jollibee Foods	0.09%	PHY4466S1007
Mitsui & Co	0.09%	JP3893600001
IDEX	0.09%	US45167R1041

National Australia Bank 12/05/26 FRN	0.09%	AU3FN0077822
Powerco Limited 07/03/2030 6.397%	0.09%	NZPWCDT011C5
Sartorius	0.09%	DE0007165631
Vietnam Tech & Commercial Joint Stk Bank	0.09%	VN000000TCB8
EOG Resources	0.09%	US26875P1012
Colgate-Palmolive	0.09%	US1941621039
Housing New Zealand Ltd 15/10/27 4.422%	0.09%	NZHNZD0008L2
Tencent Holdings	0.09%	KYG875721634
Unilever	0.09%	US9047677045
Coupang	0.09%	US22266T1097
ASB Bank Limited 16/03/2027 4.50%	0.09%	XS2597991988
Westpac NZ Limited 24/02/2026 1.4396%	0.09%	NZWNZD0226L9
LPL Financial Holdings	0.08%	US50212V1008
Kotak Mahindra Bank	0.08%	INE237A01028
Wheaton Precious Metals	0.08%	CA9628791027
Deutsche Telekom	0.08%	DE0005557508
Teledyne Technologies	0.08%	US8793601050
Apollo Global Management	0.08%	US03769M1062
Tradeweb Markets	0.08%	US8926721064
Old Dominion Freight Line	0.08%	US6795801009
Bank of New Zealand 23/11/2026 FRN	0.08%	NZBNZDT404C2
Port of Tauranga	0.08%	NZPOTE0003S0
Larsen & Toubro	0.08%	INE018A01030
Kiwibank Limited 02/04/2027 FRN	0.08%	AU3FN0086211
Steel Dynamics	0.08%	US8581191009
Zoetis	0.08%	US98978V1035
Vertex Pharmaceuticals	0.08%	US92532F1003
Infineon Technologies	0.08%	DE0006231004
Kiwibank Limited 05/10/2026 2.635%	0.08%	NZKIWD1026L4
Resimac Versailles Tst 2023-1 A 12/54	0.08%	NZRVGB1001R9
Masan	0.08%	VN000000MSN4
Ares Management	0.08%	US03990B1017
Schneider Electric	0.08%	FR0000121972
Vector Limited	0.08%	NZVCTE0001S7
Gentrack Group Limited	0.07%	NZGTKE0002S9
Tokyo Seimitsu	0.07%	JP3580200008
HubSpot	0.07%	US4435731009
Investore Property Limited	0.07%	NZIPLE0001S3
Rentokil Initial	0.07%	GB00B082RF11
Hubbell	0.07%	US4435106079
Eurofins Scientific	0.07%	FR0014000MR3
Argenx	0.07%	US04016X1019
BNZ Intl Funding 14/09/2024 0.375%	0.07%	XS2012047127
Southern Copper	0.07%	US84265V1052
Amadeus IT	0.07%	ES0109067019
Elevance Health	0.07%	US0367521038

Booz Allen Hamilton	0.07%	US0995021062
PRADA	0.06%	IT0003874101
Alibaba Group Holding	0.06%	KYG017191142
APA Group	0.06%	AU000000APA1
Endava	0.06%	US29260V1052
AIA Group	0.06%	HK0000069689
Tesla	0.06%	US88160R1014
Kiwibank Ltd 19/10/28 6.254%	0.06%	NZKIWD1028L0
Calix Limited	0.06%	AU0000017840
EssilorLuxottica	0.06%	FR0000121667
AvalonBay Communities	0.06%	US0534841012
Godrej Consumer Products	0.06%	INE102D01028
Suncorp Group Ltd	0.06%	AU000000SUN6
Nordic Investment Bank 30/01/2029 4.50%	0.06%	NZNIBDT014C0
Intuit	0.06%	US4612021034
Charter Hall Group	0.06%	AU000000CHC0
Region Group	0.06%	AU0000253502
UnitedHealth Group	0.06%	US91324P1021
Svenska Cellulosa	0.06%	SE0000112724
European Investment Bank 22/07/27 4.00%	0.06%	NZEIBDT007C5
Atlas Arteria	0.06%	AU0000013559
BHP	0.06%	AU000000BHP4
Auckland Intl Airport 16/11/2033 6.482%	0.06%	AU3CB0304350
ANZ Perpetual Preference Shares	0.06%	NZANBEP002C6
Mitsui Fudosan	0.05%	JP3893200000
Sky Network Television Limited	0.05%	NZSKTE0001S6
Ventia Services Group Pty Ltd	0.05%	AU0000184459
PDD Holdings	0.05%	US7223041028
Summerset Group Holdings 08/03/30 6.43%	0.05%	NZSUMD0050L4
Housing New Zealand Ltd 05/10/26 2.247%	0.05%	NZHNZD0001L7
Zomato	0.05%	INE758T01015
UDC Endeavour Tst 2022-1 Class A 12/35	0.05%	NZUDCC1001R8
FedEx	0.05%	US31428X1063
Brookfield Renewable Partners	0.05%	BMG162581083
Atlassian	0.05%	US0494681010
Huntington Bancshares	0.05%	US4461501045
Rabobank NZ Limited 05/04/2029 5.31%	0.05%	NZRABDT023C5
Latitude NZ 2021-1 Class A 23/08/2033	0.05%	NZLATD1006R4
Westpac NZ Ltd 09/32 6.19% Reset 09/27	0.05%	NZWNZD01T2L9
ANZ Bank NZ Limited Preference Shares	0.05%	NZANBDP001C9
Hexagon	0.05%	SE0015961909
Kanzhun	0.05%	US48553T1060
BE Semiconductor Industries	0.05%	NL0012866412
Danaher	0.05%	US2358511028
National Bank of Canada	0.05%	CA6330671034
GPT Group 24/08/2026 3.657%	0.05%	AU3CB0239366

Phu Nhuan Jewelry JSC	0.05%	VN000000PNJ6
Metlifecare Limited 30/09/2026 3.00%	0.04%	NZMETDT001C2
Veeva Systems	0.04%	US9224751084
Transpower NZ Limited 16/09/27 4.627%	0.04%	NZTRPD0100L4
Assa Abloy	0.04%	SE0007100581
Martin Marietta Materials	0.04%	US5732841060
Arvida Group Limited	0.04%	NZARVE0001S5
Boliden	0.04%	SE0020050417
KKR	0.04%	US48251W1045
United Spirits	0.04%	INE854D01024
ASB Bank Limited 15/06/2026 5.346%	0.04%	US00216NAG43
Container Corporation of India	0.04%	INE111A01025
Transpower NZ Limited 29/11/2028 4.977%	0.04%	AU3CB0294528
MTF Opala Trust 2023 Class A 16/09/2030	0.04%	NZOPATFAT017
Skellerup Ltd	0.04%	NZSKXE0001S8
Astral	0.04%	INE006I01046
LG Chemical	0.04%	KR7051910008
HUB24 Limited	0.04%	AU000000HUB4
SBS Bank 07/03/2029 6.14%	0.04%	NZSBBDT370C8
Community Finance Housing 07/28 5.701%	0.04%	NZCFLD0728P3
ASB Bank Limited 16/11/2026 5.928%	0.04%	NZABBDG006C3
Omron	0.04%	JP3197800000
ANZ Bank NZ Limited RCD 20/06/2024	0.04%	NZF02DT498C6
Zalando	0.04%	DE000ZAL1111
Asian Development Bank 10/02/28 1.125%	0.04%	NZADBDT012C4
Intl Bnk Recon & Devel 30/11/2026 2.875	0.04%	NZIBDDT019C1
Airbnb	0.04%	US0090661010
Nippon Sanso Holdings	0.04%	JP3711600001
Ashtead	0.04%	GB0000536739
Confluent	0.04%	US20717M1036
Toyota Finance New Zealand 23/05/25 FRN	0.04%	NZTFSDT803C4
TR Group Limited 11/10/2028 7.202%	0.04%	NZTRGD1028L5
Targa Resources	0.04%	US87612G1013
Precinct Property NZ Ltd 28/05/27 2.85%	0.04%	NZPCTDT003C7
Powerco Limited 06/08/2030 2.36%	0.03%	NZPWCDT010C7
Nordic Investment Bank 02/09/25 3.875%	0.03%	NZNIBDT009C0
Kiwibank Limited 23/09/2025 FRN	0.03%	AU3FN0056354
Mayora Indah	0.03%	ID1000060007
Calbee	0.03%	JP3220580009
Oceania Healthcare Limited	0.03%	NZOCAE0002S0
Dexus	0.03%	AU000000DXS1
HDFC Bank ADR	0.03%	US40415F1012
Summerset Group Holdings 09/03/29 6.59%	0.03%	NZSUMD0040L5
MongoDB	0.03%	US60937P1066
Rivian Automotive	0.03%	US76954A1034
Spark Finance Limited 29/09/2028 4.37%	0.03%	NZSPFD0928L5

Transpower NZ Limited 30/06/30 5.233%	0.03%	AU3CB0300655
LVMH Moet Hennessy Louis Vuitton	0.03%	FR0000121014
HMC Capital Limited	0.03%	AU0000058943
Summerset Group Holdings 21/09/27 2.30%	0.03%	NZSUMD0030L6
Shenzhen Inovance Technology	0.03%	CNE100000V46
Property for Industry 28/11/2024 4.59%	0.03%	NZPFIDT010C2
ASM International	0.03%	NL0000334118
Precinct Property NZ Ltd 09/05/28 5.25%	0.03%	NZPCTDT004C5
NZ Local Govt Fund Agency 05/06/2024	0.03%	NZLGBDT300C7
Westpac NZ Limited 29/07/2024 2.22%	0.03%	NZWNZD0724L3
Q Card 2023-2 Cls A 08/30 Call 08/25	0.03%	NZFPFD1049R3
Transpower NZ Ltd 08/04/2026 1.52%	0.03%	NZTRPD0080L8
Cisarua Mountain Dairy PT	0.03%	ID1000164700
Investore Property Ltd 25/02/2027 4.00%	0.03%	NZIPLDT003C9
Heartland Group Holdings Limited	0.03%	NZHGHE0007S9
Bank of America	0.03%	US0605051046
ASB Bank Ltd 19/08/2024 1.83%	0.03%	NZABBDG004C8
Bluestone NZP 2022-2 02/54 Cls A1	0.03%	NZBSNC1002R1
Mercury 17/11/2028 2.918%	0.03%	AU3CB0284677
ANZ Banking Group Limited	0.03%	AU0000000ANZ3
National Australia Bank 18/11/30 FRN	0.03%	AU3FN0057402
Spark Finance Limited 18/09/2029 5.21%	0.03%	NZSPFD0590L3
Bank of New Zealand 08/06/2026 1.884%	0.03%	NZBNZDT397C8
Tourism Holdings Ltd	0.03%	NZHELE0001S9
Avanti NZ 23-1 12/31 Cls A Call 12/27	0.02%	NZAVGB1001R5
NARI Technology	0.02%	CNE000001G38
Chorus Limited	0.02%	NZCNUE0001S2
Chorus Limited 18/09/2030 5.974%	0.02%	AU3CB0302578
National Australia Bank Ords	0.02%	AU0000000NAB4
Argosy Property Limited 27/10/27 2.20%	0.02%	NZARGDT003C2
Auckland Council 28/09/2050 2.95%	0.02%	NZAKCDT520C6
Westpac Banking Corporation	0.02%	AU0000000WBC1
Q Card 2023-1 Class B 15/04/2030	0.02%	NZFPFD1045R1
Adobe	0.02%	US00724F1012
Viva Energy Group Limited	0.02%	AU0000016875
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.02%	NZGMBDT009C3
Bank of New Zealand 29/01/25 2.16%	0.02%	NZBNZDT396C0
Vector Limited 06/10/2026 1.575%	0.02%	NZVCTDT011C2
Resimac Versailles Tst 2023-1 AB 12/54	0.02%	NZRVGB1002R7
TR Group Limited 05/10/2026 3.532%	0.02%	NZTRGD1026L9
Kiwibank Limited 20/09/2024 2.155%	0.02%	NZKIWD0924L1
Vulcan Steel Limited	0.02%	AU0000181984
Asset Plus Limited	0.02%	NZNAPE0007S3
Manawa Energy Limited	0.02%	NZTPXE0001S5
Christchurch Intl Airprt 24/05/24 4.13%	0.02%	NZCHCDT004C4
Rabobank NZ Limited 05/04/2027 FRN	0.02%	NZRABDT022C7

Liberty Media Corp-Liberty Formula One	0.02%	US5312297550
Naspers	0.02%	ZAE000325783
NZ Local Gov Fund Agency 15/05/31 2.25%	0.02%	NZLGFDT017C3
Housing New Zealand Ltd 24/04/30 2.183%	0.02%	NZHNZD0230L2
ANZ Bank NZ Limited RCD 26/08/2024	0.02%	NZF02DT518C1
Fonterra Cooperative Grp 19/06/25 5.08%	0.02%	NZFCGDT310C3
Toyota Finance NZ Ltd 06/12/27 5.75%	0.02%	NZTFSDT821C6
Wellington Intl Airport 04/09/30 6.02%	0.02%	NZWIAD0100L9
Property for Industry Ltd 01/10/25 4.25	0.02%	NZPFIDT020C1
Auckland Council 10/07/2025 2.013%	0.01%	NZAKCDT484C5
Rabobank NZ Limited 16/06/2025 FRN	0.01%	NZRABDT019C3
Spark Finance Limited 18/09/2031 5.45%	0.01%	NZSPFD0600L0
UDC Endeavour Tst 2022-1 Class A 08/28	0.01%	NZUDCDB001R0
Ingenia Communities Group	0.01%	AU000000INA9
Hamilton City Council RCD 06/05/2024	0.01%	NZHCCDT280C0
Sanford Ltd Ords	0.01%	NZSANE0001S0
Eclipx Group Limited Class A 15/09/2031	0.01%	NZFPIH1020R9
National Storage REIT	0.01%	AU000000NSR2
Qualitas Limited	0.01%	AU0000195265
Manawa Energy Limited 08/09/2027 5.36%	0.01%	NZMNWDT190C7
Port of Tauranga 29/09/2025 1.02%	0.01%	NZPOTD0925L1
Chorus Limited 12/28 6.38%	0.01%	NZCNUDT003C6
New Zealand Exchange Limited	0.01%	NZNXZE0001S7
Arena REIT	0.01%	AU000000ARF6
Auckland Council 27/07/2026 3.338%	0.01%	NZAKCDT410C0
JD Health International	0.01%	KYG5074A1004
Auckland Council 24/03/2025 4.176%	0.01%	NZAKCDT363C1
Contact Energy Limited 15/08/2024 3.55%	0.01%	NZCEND0050L0
Argosy Property Limited 29/10/26 2.90%	0.01%	NZARGDT002C4
Avanti RMBS 2021-1 02/53 Class A1	0.01%	NZAVAD1020R4
JP Morgan GBP Cash	0.01%	
Landwirtschaftliche Ren 23/04/24 5.375%	0.01%	NZLRBDT009C1
Healthco Healthcare and Wellness REIT	0.01%	AU0000169302
GPT Group 19/09/2024 3.6725%	0.01%	AU3CB0256832
Eclipx Group Limited Class B 15/09/2031	0.01%	NZFPIH1021R7
Insurance Aust Gp 06/38 5.32% Call 6/28	0.01%	NZIAGDT004C1
Centuria Industrial REIT	0.01%	AU000000CIP0
GMT Bond Issuer Ltd 31/05/2024 4.54%	0.01%	NZGMBDT004C4
Dunedin City Treasury 17/07/2025 3.61%	0.01%	NZDCTDT148C4
Spark Finance Limited 18/03/2030 2.60%	0.01%	AU3CB0266708
Kiwi Property Group Ltd 19/12/24 4.33%	0.01%	NZKPGD0030L5
Powerco Limited 15/11/2024 4.67%	0.01%	NZPWCDT009C9
Avanti RMBS 2022-1 07/54 Class A1	0.01%	NZAVGA1001R7
Global Data Centre Group	0.01%	AU0000137879
NZ Local Gov Fund Agency 15/04/27 4.50%	0.01%	NZLGFDT007C4
Winton Land Limited	0.01%	NZWINE0003S1

MTF Pantera Trust 2021 Class A 15/06/29	0.01%	NZPANTFAT019
Wellington City Council RCD 15/05/2024	0.01%	NZWCCDT519C2
Wellington Regional Cncl RCD 13/06/24	0.01%	NZWRCDT267C1
Resimac Prime Trust 2022-1 Cl A1 06/54	0.01%	NZRVGA1035R9
Transpower NZ Limited 08/09/26 2.047%	0.01%	NZTRPD0090L7
Auckland Intl Airport 10/10/2024 3.51%	0.01%	NZAIAD0230L0
Dunedin City Treasury 15/03/2026 2.90%	0.01%	NZDCTDT160C9
Christchurch Intl Airprt 19/05/28 5.18%	0.01%	NZCHCDT005C1
Auckland Intl Airport 17/11/2026 3.29%	0.01%	NZAIAD0240L9
Lifestyle Communities Limited	0.01%	AU000000LIC9
Meridian Energy Ltd 27/06/2025 4.21%	0.01%	NZMELDT042C4
Napier Port Holdings 23/03/2028 5.52%	0.01%	NZNPHT0010L9
Kiwibank Ltd 12/30 2.36% Rest 12/25	0.01%	NZKIWD1230L2
Chorus Limited 02/12/2030 2.51%	0.01%	NZCNUDT005C1
Universal Robina	0.01%	PHY9297P1004
Auckland Council 09/05/2024	0.01%	NZAKCDT605C5
Transpower NZ Limited RCD 09/05/2024	0.01%	NZTRPDO130L7
New Zealand Post Limited 27/08/2024	0.01%	NZNZPDO240L0
Precinct Property NZ Ltd 27/11/24 4.42%	0.01%	NZPCTDT002C9
Spark Finance Limited 05/06/2026 1.90%	0.01%	AU3CB0272466
Wesfarmers Limited 23/06/28 1.941%	0.01%	AU3CB0281046
Toyota Finance New Zealand 11/09/26 FRN	0.01%	NZTFSDT845C5
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	0.01%	NZANBDT024C7
Kiwi Property Group Ltd 12/11/25 4.06%	0.01%	NZKPGD0040L4
Christchurch City Hldgs 27/11/24 3.58%	0.01%	NZCCHDT853C4
Bank of China (NZ) Ltd 15/05/2026 FRN	0.01%	NZBOCDT004C6
HSBC 11/11/2024 FRN	0.01%	NZHKBDT011C0
Bank of China (NZ) Ltd RCD 10/04/2024	0.01%	NZBOCDO101L6
Nestle Foods Nigeria	0.01%	NGNESTLE0006
Accenture	0.00%	IE00B4BNMY34
Genesis Energy Limited 03/04/2025 5.00%	0.00%	NZGNEDT007C3
Manawa Energy Limited 29/07/2026 3.35%	0.00%	NZTPWDT180C9
Wellington Intl Airport 14/08/26 2.50%	0.00%	NZWIAD0070L4
NZ Local Gov Fund Agency 14/04/33 3.50%	0.00%	NZLGFDT009C0
Dunedin City Treasury 15/04/2026 3.98%	0.00%	NZDCTDT109C6
China Construction Bank NZ 09/02/22 FRN	0.00%	NZCCBDT014C9
Vector Limited 27/05/2025 3.45%	0.00%	NZVCTDT090C6
Avanti RMBS 2020-1 04/52 Class A1	0.00%	NZAVAD1013R9
Wellington Intl Airport 05/08/24 4.00%	0.00%	NZWIAD0040L7
Investore Property Ltd 18/04/2024 4.40%	0.00%	NZIPLDT001C3
Mercury NZ Limited 11/09/2027 1.56%	0.00%	NZMCYDG003C8
New Zealand Post Limited 07/05/2024	0.00%	NZNZPDO128L7
Hotel Property Investments	0.00%	AU000000HPI9
Dunedin City Treasury 15/11/2026 2.09%	0.00%	NZDCTDT173C2
Wgtn Air 01/04/30 4.00% Reset 01/04/25	0.00%	NZWIAD0060L5
Avanti RMBS 2020-1 04/52 Class B	0.00%	NZAVAD1015R4

Toyota Finance NZ Ltd 23/04/24 2.71%	0.00%	NZTFSDT719C2
Rabobank NZ Limited 16/03/2026 FRN	0.00%	NZRABDT020C1
Toyota Finance New Zealand 18/05/26 FRN	0.00%	NZTFSDT835C6
Wgtn Intl Airport 9/31 3.32% Reset 9/26	0.00%	NZWIAD0080L3
Oceania Healthcare Ltd 13/09/28 3.30%	0.00%	NZOCADT002C1
RAM Essential Services Property Fund	0.00%	AU0000180317
Dunedin City Treasury 16/10/2024 3.79%	0.00%	NZDCTDT135C1
Toyota Finance NZ Ltd 06/09/2024 1.73%	0.00%	NZTFSDT727C5
GMT Bond Issuer Ltd 04/09/2030 2.559%	0.00%	NZGMBDT006C9
GE Vernova	0.00%	US36828A1016
Arvida Group Limited 22/02/2028 2.87%	0.00%	NZARVDT001C7
Westpac NZ Limited 16/02/2027 3.696%	0.00%	NZWNZD0227L7
Unibail-Rodamco-Westfield	0.00%	AU0000009771
Summerset Group Holdings 24/09/25 4.20%	0.00%	NZSUMD0020L7
Avanti RMBS 2020-1 04/52 Class A2	0.00%	NZAVAD1014R7
Napier Port Holdings Limited	0.00%	NZNPHE0005S2
China Construction Bank NZ 02/11/26 FRN	0.00%	NZCCBDT015C6
Coast Entertainment Limited	0.00%	AU0000314254
Radius Residential Care Limited	0.00%	NZRADE0005S4
JP Morgan EUR Cash	0.00%	
10 Yr Commonwealth T Bd Future 17/06/24	0.00%	XMM4 Comdty
Centuria Capital Group	-0.02%	AU000000CN15
Seek Limited	-0.02%	AU000000SEK6
Vicinity Centres	-0.04%	AU000000VCX7
Air New Zealand Ords	-0.05%	NZAIRE0001S2
Collins Food Limited	-0.05%	AU000000CKF7
Freightways Group Limited	-0.06%	NZFREE0001S0
Sonic Healthcare Ltd	-0.07%	AU000000SHL7
Ansell Limited	-0.08%	AU000000ANN9
Westpac Banking Group Limited	-0.08%	AU000000WBC1
Bank of Queensland	-0.08%	AU000000BOQ8
Insurance Australia Group	-0.09%	AU000000IAG3
Genesis Energy Limited	-0.09%	NZGNEE0001S7
BUY NZD:SELL USD 14/06/2024	7.17%	
BUY NZD:SELL AUD 14/06/2024	3.91%	
BUY NZD:SELL AUD 18/06/2024	3.21%	
Miscellaneous securities	0.96%	
ANZ IRS 14/02/2027 Receivable Leg	0.79%	
ANZ IRS 16/06/2024 Receivable Leg	0.78%	
ANZ IRS 01/12/2025 Receivable Leg	0.78%	
WBC IRS 01/12/2025 Receivable Leg	0.78%	
UBCO Limited	0.67%	
ANZ IRS 11/07/2025 Receivable Leg	0.59%	
WBC IRS 17/08/2026 Receivable Leg	0.59%	
CBA IRS 10/01/2027 Receivable Leg	0.59%	
CBA IRS 24/05/2025 Receivable Leg	0.49%	

BNZ IRS 11/11/2024 Receivable Leg	0.49%
BNZ IRS 23/01/2027 Receivable Leg	0.49%
ANZ IRS 11/02/2027 Receivable Leg	0.45%
ANZ IRS 07/07/2024 Receivable Leg	0.40%
BUY AUD:SELL NZD 18/06/2024	0.40%
CBA IRS 11/04/2026 Receivable Leg	0.40%
ANZ IRS 01/08/2026 Receivable Leg	0.39%
WBC IRS 12/01/2027 Receivable Leg	0.39%
BUY NZD:SELL AUD 19/04/2024	0.39%
CBA IRS 14/02/2029 Receivable Leg	0.20%
BNZ IRS 16/02/2026 Receivable Leg	0.19%
BNZ IRS 02/05/2025 Receivable Leg	0.19%
WBC IRS 14/03/2034 Receivable Leg	0.19%
WBC IRS 12/12/2030 Receivable Leg	0.16%
WBC CCS 06/03/2024 Receivable Leg	0.11%
ANZ IRS 18/09/2040 Receivable Leg	0.11%
WBC IRS 19/08/2027 Receivable Leg	0.10%
WBC IRS 12/01/2039 Receivable Leg	0.10%
CBA CCS 16/03/2027 Receivable Leg	0.08%
WBC IRS 25/03/2026 Receivable Leg	0.08%
BNZ CCS 16/09/24 Receivable Leg	0.07%
ANZ IRS 27/05/2025 Receivable Leg	0.06%
WBC CCS 16/11/2033 Receivable Leg	0.06%
BNZ IRS 26/01/2028 Receivable Leg	0.06%
ANZ OIS 11/04/2024 Receivable Leg	0.05%
WBC OIS 11/04/2024 Receivable Leg	0.05%
CBA CCS 15/06/2026 Receivable Leg	0.04%
ANZ IRS 20/11/2025 Receivable Leg	0.04%
Jarden Margin Account NZD	0.03%
Jarden Margin Account USD	0.03%
WBC CCS 17/11/2028 Receivable Leg	0.03%
WBC Swap Margin Account NZD	0.02%
ASB Bank Deposit A/C 20/5/2024	0.02%
ASB Bank Deposit A/C 15/4/2024	0.01%
Wpac Bank Deposit AC 18/7/2024	0.01%
MUFG Bank Depoiti A/C 17/5/2024	0.01%
ASB Bank Deposit A/C 15/8/2024	0.01%
BNZ Swap Margin Account NZD	0.01%
ASB Bank Deposit A/C 14/6/2024	0.01%
WBC IRS 17/09/2024 Receivable Leg	0.00%
Jarden Margin Account AUD	0.00%
WBC IRS 17/09/2024 Payable Leg	0.00%
CBA Swap Margin Account NZD	-0.01%
WBC CCS 17/11/2028 Payable Leg	-0.03%
ANZ Swap Margin Account NZD	-0.03%
ANZ IRS 20/11/2025 Payable Leg	-0.04%

CBA CCS 15/06/2026 Payable Leg	-0.04%
ANZ OIS 11/04/2024 Payable Leg	-0.05%
WBC OIS 11/04/2024 Payable Leg	-0.05%
BNZ IRS 26/01/2028 Payable Leg	-0.06%
ANZ IRS 27/05/2025 Payable Leg	-0.06%
WBC CCS 16/11/2033 Payable Leg	-0.06%
ANZ IRS 18/09/2040 Payable Leg	-0.06%
BNZ CCS 16/09/2024 Payable Leg	-0.07%
WBC IRS 25/03/2026 Payable Leg	-0.08%
CBA CCS 16/03/2027 Payable Leg	-0.09%
WBC IRS 12/01/2039 Payable Leg	-0.10%
WBC IRS 19/08/2027 Payable Leg	-0.11%
WBC CCS 06/03/2024 Payable Leg	-0.12%
WBC IRS 12/12/2030 Payable Leg	-0.16%
WBC IRS 14/03/2034 Payable Leg	-0.19%
BNZ IRS 16/02/2026 Payable Leg	-0.19%
CBA IRS 14/02/2029 Payable Leg	-0.19%
BNZ IRS 02/05/2025 Payable Leg	-0.20%
WBC IRS 12/01/2027 Payable Leg	-0.39%
SELL AUD:BUY NZD 19/04/2024	-0.39%
ANZ IRS 01/08/2026 Payable Leg	-0.39%
CBA IRS 11/04/2026 Payable Leg	-0.39%
SELL NZD:BUY AUD 18/06/2024	-0.40%
ANZ IRS 07/07/2024 Payable Leg	-0.40%
ANZ IRS 11/02/2027 Payable Leg	-0.47%
CBA IRS 24/05/2025 Payable Leg	-0.49%
BNZ IRS 11/11/2024 Payable Leg	-0.49%
BNZ IRS 23/01/2027 Payable Leg	-0.49%
WBC IRS 17/08/2026 Payable Leg	-0.58%
ANZ IRS 11/07/2025 Payable Leg	-0.59%
CBA IRS 10/01/2027 Payable Leg	-0.59%
ANZ IRS 16/06/2024 Payable Leg	-0.78%
ANZ IRS 14/02/2027 Payable Leg	-0.78%
ANZ IRS 01/12/2025 Payable Leg	-0.79%
WBC IRS 01/12/2025 Payable Leg	-0.79%
SELL AUD:BUY NZD 18/06/2024	-3.26%
SELL AUD:BUY NZD 14/06/2024	-3.97%
SELL USD:BUY NZD 14/06/2024	-7.35%
UMBS MORTPASS 6.5% 12/53	0.30% W49C177
UMBS MORTPASS 6.5% 01/54	0.14% W613E89
US DOLLAR	0.07% USD
UMBS MORTPASS 6.5% 08/53	0.07% VE4E9EA
UMBS MORTPASS 6.5% 06/53	0.06% V9CC016
UMBS MORTPASS 6.5% 02/54	0.06% W99F97E
TBA UMBS SINGLE 6.5%	0.05% W89DE2E
UNITED STATES 4.5% 11/33	0.05% BRBS4K9

UNITED STATES 0.25% 01/25	0.05% BVFD6V3
UNITED 1.875% 02/41	0.04% BN303J7
UNITED STATES OF 4% 02/34	0.04% BS2G1B9
UMBS MORTPASS 6.5% 11/53	0.04% W320F79
UNITED STATES 0.5% 01/28	0.04% BFWMB38
UMBS MORTPASS 6.5% 08/53	0.04% VE56B0E
REALKREDIT 1% 04/24	0.04% BVFMDW0
UMBS MORTPASS 2.5% 01/52	0.03% S378E90
UNITED STATES 4.75% 11/53	0.03% BRBS4M1
UMBS MORTPASS 6.5% 08/53	0.03% W011148
UMBS MORTPASS 6.5% 01/54	0.03% W62F87E
STATE OF ISRAEL 5% 10/26	0.03% W4A1A11
UNITED STATES 4.75% 11/43	0.03% BP0VPN5
UMBS MORTPASS 6% 09/53	0.03% VFB2FC3
REPUBLIC OF 2% 06/31	0.03% BP2NF73
UNITED 2.875% 04/25	0.03% BFXTNS7
CANADA BOND 3.5% 03/34	0.03% WB25CF8
FEDERATION 3.519% 04/28	0.02% BMWJJN4
REPUBLIC OF 3.25% 06/33	0.02% BMDX065
UNITED 0.125% 04/25	0.02% BMF0417
JAPAN BOND 1.5% 09/43	0.02% BLC89W3
JAPAN BOND 0.1% 03/28	0.02% BG5NBY6
UNITED STATES 4.25% 02/54	0.02% BS2G1C0
RIPON MORTGAGES FLT 08/56	0.02% R7C0412
UMBS MORTPASS 6% 08/53	0.02% W078C26
REPUBLIC OF 4.25% 12/32	0.02% BMD0B96
DEUTSCHE 1.625% 01/27	0.02% BJVLXW7
JAPAN BOND 0.005% 04/24	0.02% BJLTVQ1
UNITED 1.125% 01/33	0.02% BQFMC06
UMBS MORTPASS 6.5% 07/53	0.02% VC51CB1
JAPAN BOND 0.005% 10/24	0.02% BNSN6V4
JAPAN BOND 0.5% 03/49	0.02% BH4G422
WELLS FARGO & VAR 04/34	0.02% BJRN16
UMBS MORTPASS 5% 02/53	0.02% V12A383
RMAC NO 3 PLC 3 FLT 02/47	0.02% W215DBA
UMBS MORTPASS 6% 08/53	0.02% VE4F711
UMBS MORTPASS 5% 08/52	0.01% SFAF578
UNITED 2.875% 05/52	0.01% BPSLLZ1
JAPAN BOND 0.1% 01/26	0.01% BMZ8S19
UMBS MORTPASS 5% 02/53	0.01% UE5C485
FRENCH 0.75% 05/52	0.01% BK6L1W5
KINGDOM OF 3.45% 07/66	0.01% BYZK819
UMBS MORTPASS 6.5% 03/54	0.01% WBDB279
UNITED 1.625% 11/50	0.01% BMCWDM0
WELLS FARGO 5.254% 12/26	0.01% W6A3719
TORONTO-DOMI 3.191% 02/29	0.01% WB7BAB9

NORDEA KREDIT 1% 04/24	0.01% BJ7H8R9
CANADIAN DOLLAR	0.01% CAD
PROVINCE OF 4.15% 06/34	0.01% W935E85
UBS GROUP AG VAR 08/33	0.01% BNBVCQ2
UNITED STATES 1.75% 01/28	0.01% B2PB3T1
PROVINCE OF 4.15% 06/34	0.01% W8D40A9
JPMORGAN 5.11% 12/26	0.01% W6AD536
GS VAR 09/52	0.01% 1H4654B
UMBS MORTPASS 5% 02/53	0.01% UE5C48E
UNITED 0.125% 07/31	0.01% BNW0365
DEUTSCHE BANK 0.05% 11/24	0.01% BJTPBW7
FORD MOTOR 5.8% 03/27	0.01% W8309E2
STANDARD VAR 07/27	0.01% BPXZLZ8
ROYAL BANK 4.851% 12/26	0.01% W698CD8
BNP PARIBAS 4.095% 02/34	0.01% BR1WCR4
HAYFIN EMERALD FLT 01/37	0.01% W5C5898
SEAPOINT PARK FLT 05/32	0.01% 0F6893B
ELMWOOD CLO VII FLT 01/34	0.01% W2EF7D6
THL CREDIT WIND FLT 07/31	0.01% S14365E
GOLDMAN SACHS VAR 04/32	0.01% BMCPVP8
STANDARD VAR 07/34	0.01% BPXZLW5
UMBS MORTPASS 4.5% 08/52	0.01% SF399A9
SUMITOMO 5.52% 01/28	0.01% BNM9CZ4
TBA UMBS SINGLE FAMILY 6%	0.01% W6F7FB6
BELFIUS BANK 2.875% 02/31	0.01% W9BEE5A
JAPAN BOND 0.005% 05/24	0.01% BLD27S6
GPMT 2021-FL4 FLT 12/36	0.01% 8G1911B
NYO COMMERCIAL FLT 11/38	0.01% 8G3122B
VIBRANT CLO XI FLT 07/32	0.01% 7G1257B
SOUND POINT CLO FLT 07/32	0.01% 6G9513B
BNP PARIBAS SA VAR 05/30	0.01% WA3F270
KOREA 4.875% 08/27	0.01% WA33360
KINGDOM OF 4.875% 07/33	0.01% BQFLC81
GACI FIRST 5% 01/29	0.01% W948752
ARBOR REALTY FLT 01/37	0.01% BM8FSM8
ROYAL BANK OF 0.01% 10/28	0.01% BP486D9
SR-BOLIGKRED 3.125% 02/32	0.01% WA3B357
CITIGROUP INC VAR 03/26	0.01% BMZQ1F8
NEW ZEALAND DOLLAR	0.01% NZD
DRYDEN 61 CLO FLT 01/32	0.01% 6H0343B
ARES LII CLO FLT 04/31	0.01% 5G7163B
BDS 2021-FL10 FLT 12/36	0.01% 8G6275B
KINGDOM OF 4.75% 01/28	0.01% BQFKWX3
SOCIETE VAR 01/34	0.01% BNNMBD3
RIPON MORTGAGES FLT 08/56	0.01% R7C03A3
QNB FINANCE 4.875% 01/29	0.01% BN7D9J4

MAN EURO CLO FLT 10/36	0.01%	W3F01C3
SOCIETE VAR 12/26	0.01%	BMFYJK3
522 FUNDING CLO FLT 10/31	0.01%	BNVRKR7
BARCLAYS PLC VAR 08/30	0.01%	BRSFQ52
JPMORGAN CHASE VAR 02/26	0.01%	BP6T9V9
GREENSAIF 6.129% 02/38	0.01%	BMZR1B7
CWABS FLT 04/47	0.01%	BK6MSN8
NORDEA KREDIT 1% 04/24	0.01%	V1B59B1
SANTANDER UK VAR 01/29	0.01%	BNNM6B6
PROVINCE OF 3.6% 09/33	0.01%	BMWB167
LCM 30 LTD 30A FLT 04/31	0.01%	4G1942B
STANDARD VAR 11/25	0.01%	BMXLNC6
TOWD POINT VAR 10/59	0.01%	BKDRF13
ING BELGIUM SA 3% 02/31	0.01%	WA0FF39
EXTENDED STAY FLT 07/38	0.01%	BP7L958
AVIS BUDGET 1.66% 02/28	0.01%	8G3875B
GCAT 2022-INV2 VAR 04/52	0.01%	RF978D8
ATHENE 5.684% 02/26	0.01%	WAC30EE
NOMURA HOME FLT 02/36	0.01%	B3RQKY5
UBS GROUP AG VAR 04/32	0.01%	BP92C49
NORDEA KREDIT 1% 10/50	0.01%	BKDSHH6
ONE NEW YORK FLT 01/36	0.01%	4G1208B
ING GROEP NV VAR 02/35	0.01%	BR1WF19
OSD CLO 2021-23 FLT 04/31	0.01%	R810ECE
RAMP SERIES FLT 09/35	0.01%	RB5AE99
MF1 2021-FL6 FLT 07/36	0.01%	4G8555B
NEUBERGER FLT 10/32	0.01%	W47E458
PALMER SQUARE FLT 05/33	0.01%	W4FB261
JAPAN BOND 0.7% 06/51	0.01%	BP5D0M0
DRYDEN XXVIII FLT 08/30	0.01%	BD5DNZ0
FORT CRE FLT 02/39	0.01%	R81583E
VENTURE 36 CLO FLT 04/32	0.01%	4G3094B
JAPAN BOND 1.2% 09/35	0.01%	BYRJVT3
REPUBLIC OF 2.375% 12/28	0.01%	BGGL774
SUCI SECOND 6% 10/28	0.01%	W406132
Avolon TLB Borrower 1 (US	0.01%	LX213039
BARINGS CLO LTD FLT 01/31	0.01%	BFMHT40
SANDOZ 3.97% 04/27	0.01%	W54B9F6
CTP NV 0.5% 06/25	0.01%	BNKCJ65
SYMPHONY CLO 39 FLT 04/34	0.01%	W3132D1
YEN	0.01%	JPY
CARLYLE US CLO FLT 04/31	0.01%	5G4920B
BARCLAYS PLC VAR 03/35	0.01%	BSHSL21
SUMITOMO 0.01% 09/25	0.01%	BM9BW23
ROMANIA 1.75% 07/30	0.01%	BL53JR0
UNITED STATES OF 4% 11/52	0.01%	BQXS7C3

EXPORT 7.13% 03/29	0.01% WB4C706
HSBC HOLDINGS VAR 03/35	0.01% WB127F4
CREDIT AGRICOLE 3% 12/30	0.01% BPK6433
LT AUTORAHOITUS FLT 05/35	0.01% W9C0EEA
OBX VAR 01/52	0.01% R7687E3
SANTANDER UK PLC 3% 03/29	0.01% BMVNP9
SUMITOMO 2.44% 06/24	0.01% BK8M319
CIM TRUST VAR 08/64	0.01% V45FFF0
CSMC 2020-FACT FLT 10/37	0.01% 9F6202B
ASHFORD FLT 04/35	0.01% 9D4453B
UNITED 1.25% 07/51	0.01% BLH3815
CIFC FUNDING FLT 10/30	0.01% 4G5389B
JYSKE REALKREDIT 1% 04/24	0.01% BFY1VT9
SOCIETE VAR 01/29	0.01% BNNM0W5
UBS GROUP AG VAR 09/29	0.01% BRDW8Q3
GACI FIRST 4.875% 02/35	0.01% BMXD0G5
JYSKE REALKREDIT 1% 10/50	0.01% BKF2KC2
REALKREDIT 1% 04/24	0.01% V1B59A5
PMT LOAN TRUST VAR 07/51	0.01% 7G9522B
HSBC HOLDINGS VAR 08/28	0.01% BP4ZF99
CAISSE DE 2.875% 03/31	0.01% WC2FC4A
SOUND POINT CLO FLT 10/30	0.01% BPLZ9M3
UNITED 0.625% 10/50	0.01% BMBL1F7
UMBS MORTPASS 2.5% 01/51	0.01% 1G1948B
BANCO 3.496% 03/25	0.01% BP92CK5
VERUS STEP 10/68	0.01% 8H2172B
GS VAR 08/52	0.01% RC95435
CWABS INC VAR 02/35	0.01% 6H0334B
AREIT 2021-CRE5 FLT 11/38	0.01% 7G4165B
JAMESTOWN CLO FLT 04/33	0.01% V68D890
PRET 2021-RN3 STEP 09/51	0.01% 7G3248B
HUNGARY BOND 4% 07/29	0.01% W90A375
BANCO 6.607% 11/28	0.01% W405E0A
SCULPTOR FLT 10/34	0.01% W69BE10
PENSKE TRUCK 1.7% 06/26	0.01% BNXLMR1
DEVELOPMENT 1.875% 10/24	0.01% BJLM6X2
ARGENT FLT 07/36	0.01% BYWG9W8
GACI FIRST 4.75% 02/30	0.01% BMXD0F4
MERRILL LYNCH VAR 10/47	0.01% 6H0338B
TOWD POINT FLT 07/45	0.01% BJ0LR26
BANK OF AMERICA VAR 10/26	0.01% BPP1YB1
STATE OF 3.8% 05/60	0.01% BMFKRX0
REPUBLIC OF 2.625% 06/28	0.01% BZ15D43
UNITED STATES 2.5% 01/29	0.01% BYQLTV8
HSBC HOLDINGS VAR 03/28	0.01% BDF0WL0
HARVEST CLO XVI FLT 10/31	0.01% 2G1571B

UMBS MORTPASS 6.5% 08/53	0.01% W011151
STRATTON BTL FLT 01/54	0.01% BPVC0P4
KOOKMIN BANK 0.052% 07/25	0.01% BMW12R5
UMBS MORTPASS 6.5% 04/54	0.01% WC2FCA1
UNITED MEXICAN 8.5% 03/29	0.01% BN0V2L8
37 CAPITAL CLO FLT 01/34	0.01% 8H5480B
LOGICOR 0.625% 11/25	0.01% BPG9FG6
AMCO - ASSET 4.625% 02/27	0.01% BQB3FK4
WELLS FARGO & VAR 01/35	0.01% W8C7EA0
TSB BANK PLC 3.319% 03/29	0.01% WB1CE17
HOPS HILL NO 1 FLT 05/54	0.01% 1G3681B
BANK OF AMERICA FLT 08/25	0.00% BNNTH92
TOYOTA AUTO 2.56% 11/31	0.00% BKC9M08
LT AUTORAHOITUS FLT 07/33	0.00% V8E1271
UNITED 1.375% 11/40	0.00% BNG0BM3
UNITED 0.125% 01/32	0.00% BPLFCC4
APIDOS CLO XXVI FLT 07/29	0.00% BPK29F8
LEHMAN XS TRUST FLT 07/37	0.00% 7C3537B
SUMITOMO 0.01% 10/27	0.00% BLPJHH4
ENERGY 4.05% 03/25	0.00% BWB92G9
MORGAN STANLEY FLT 03/37	0.00% 6H0346B
UBS GROUP AG VAR 11/33	0.00% BKS9D87
CHARTER 3.75% 02/28	0.00% BD3JBT0
GACI FIRST 5.25% 01/34	0.00% W94C5F8
SMB PRIVATE FLT 02/55	0.00% S54F141
INTESA 5.125% 08/31	0.00% BLGYMK6
NYKREDIT 1% 10/50	0.00% BK9CXB8
GRIFFITH PARK FLT 11/31	0.00% 2G7147B
AVIATION 4.125% 08/25	0.00% BG211B0
OBX 2023-NQM8 STEP 09/63	0.00% W3765C6
GS VAR 04/52	0.00% 8G7172B
KKR CLO 9 LTD 9 FLT 07/30	0.00% 3G1703B
FRENCH REPUBLIC 2% 05/48	0.00% BYXX4T0
STATE OF ISRAEL 2% 03/27	0.00% BYXVJC2
HUNGARY BOND 6.25% 09/32	0.00% BPXYFH5
VOYA CLO 2017-1 FLT 04/30	0.00% 3G8955B
CVC CORDATUS FLT 09/31	0.00% 2G3953B
CITIGROUP VAR 05/51	0.00% 7G5478B
CPI PROPERTY 1.625% 04/27	0.00% BK6XYR7
UBS GROUP AG VAR 07/26	0.00% BNBVCP1
UMBS MORTPASS 6.5% 07/53	0.00% VEEFC74
CASSA 5.75% 05/26	0.00% BN6L1R1
GNMA 2024-H02 FLT 01/74	0.00% W99F8A3
REPUBLIC OF 3.875% 02/33	0.00% BMXHPM8
AROUNDTOWN 0.375% 04/27	0.00% BN2ZW29
DEUTSCHE 2.625% 12/24	0.00% BJVLXT4

UNITED MEXICAN 7.5% 06/27	0.00%	B1QGYR3
ARBOR 2.7563% 05/53	0.00%	6F1202B
CVC CORDATUS FLT 08/33	0.00%	W9D9DCE
DEUTSCHE BANK VAR 11/30	0.00%	BMW99T0
UNICREDIT SPA VAR 09/26	0.00%	BMG6YD6
HSBC HOLDINGS VAR 03/34	0.00%	BK81093
NEW STEP 10/63	0.00%	W37115E
AMERICAN TOWER 3.8% 08/29	0.00%	BG0X453
CRESTLINE FLT 04/30	0.00%	5G6401B
AVOLON 2.528% 11/27	0.00%	BP6K815
BRISTOL-MYERS 5.2% 02/34	0.00%	WA4BA60
BANK OF AMERICA VAR 04/34	0.00%	V85FD3E
UMBS MORTPASS 2% 03/52	0.00%	R986C98
BANCA MONTE 0.875% 10/27	0.00%	BK5GK79
CANADA SQUARE FLT 06/58	0.00%	BL97042
KINGDOM OF SAUDI 5% 01/53	0.00%	BQD02B3
JPMORGAN CHASE VAR 01/30	0.00%	W8C7E81
REPUBLIC OF 4.85% 01/29	0.00%	W8B31C3
CROWN CASTLE ZERO 04/24	0.00%	WA32F19
AMCOR ZERO 04/24	0.00%	WC7CE03
BANK OF AMERICA VAR 04/26	0.00%	BNNJ145
REALKREDIT 1.5% 10/53	0.00%	BMXQXJ8
CWABS FLT 01/36	0.00%	BVM1FV3
TRINITY SQUARE FLT 07/59	0.00%	2G9676B
SOUND POINT CLO FLT 07/30	0.00%	BPW68X9
JPMORGAN CHASE FLT 12/26	0.00%	W6ADA80
SIEMENS 3.125% 05/32	0.00%	WA8FC56
CHASE HOME VAR 03/63	0.00%	W2CD21A
NISSAN MOTOR 2.45% 09/28	0.00%	BNKHR88
CSMC 0% 01/60	0.00%	V7C95E8
BNP PARIBAS SA VAR 04/32	0.00%	3G4579B
MORGAN STANLEY VAR 11/29	0.00%	W4E6147
UNITED MEXICAN 8.5% 05/29	0.00%	B4XH544
BARCLAYS PLC VAR 01/27	0.00%	BM9S428
JAPAN 0.625% 09/25	0.00%	BN139Y5
UNITED 3.875% 04/29	0.00%	2407096
HARVEST CLO XX FLT 10/31	0.00%	2G6321B
NORDEA KREDIT 1.5% 10/53	0.00%	BNNFG37
SOUNDVIEW HOME FLT 11/36	0.00%	BZ03HR9
SUMITOMO 0.409% 11/29	0.00%	BKTX8V6
BANCA MONTE DEI VAR 09/27	0.00%	BR85210
FIELDSTONE FLT 11/36	0.00%	BD0DZ71
SOUNDVIEW HOME FLT 12/36	0.00%	B7ZZJD4
MAGYAR 6% 05/29	0.00%	W54B72E
CREDIT SUISSE 0.25% 01/26	0.00%	BN7D0H9
BANCO BILBAO VAR 03/35	0.00%	WB89FD1

JUBILEE CLO FLT 04/30	0.00%	2G3915B
SERBIA 1.65% 03/33	0.00%	BNRK9M8
PROVINCE OF 3.65% 06/33	0.00%	BMCR7H8
NATWEST GROUP VAR 01/30	0.00%	BF19XW3
HSBC HOLDINGS VAR 06/29	0.00%	BD36V02
SOCIETE VAR 01/26	0.00%	BPG6JL0
MORTIMER BTL FLT 06/53	0.00%	BM9CFQ1
POLARIS 2021-1 FLT 12/58	0.00%	BNXL7S7
BANK 4% 03/32	0.00%	WB90F38
REPUBLIC OF 3.625% 01/34	0.00%	W857E65
LOGICOR 2.25% 05/25	0.00%	BH05683
ONTARIO 0.9% 05/41	0.00%	BMD5R71
MARVELL 1.65% 04/26	0.00%	BN49F19
DEVELOPMENT 0.5% 08/25	0.00%	BMXNPK4
REPUBLIC OF 2.25% 08/36	0.00%	BD1RC15
FRENCH REPUBLIC 3% 06/49	0.00%	BQHPX88
SOCIETE VAR 01/28	0.00%	BPCQKT9
SANTANDER UK 3.625% 01/26	0.00%	BDD1PL6
READY CAPITAL FLT 07/36	0.00%	6G1908B
KSA SUKUK 5.268% 10/28	0.00%	BM9WJ69
JAPAN BOND 0.7% 09/51	0.00%	BNYLMM5
ROMANIA 6.625% 09/29	0.00%	BMHFP39
BPCE SA VAR 01/35	0.00%	W877209
ALTERNATIVE FLT 05/46	0.00%	B1VWNP4
FNMA MORTPASS 3.5% 01/59	0.00%	0F4749B
UMBS MORTPASS 6.5% 02/54	0.00%	WBDB27E
COMMONWEALTH OF 1% 12/30	0.00%	BMDSVJ0
DEUTSCHE BANK VAR 11/25	0.00%	BK6X336
HSBC HOLDINGS VAR 06/31	0.00%	BMXNKF4
ROMANIA 2.875% 04/42	0.00%	BL53YN1
UNITED STATES 3.5% 02/33	0.00%	BQXLPX9
ROMANIA 3.75% 02/34	0.00%	BMC3RF4
TP ICAP 2.625% 11/28	0.00%	BMT7L79
PRET 2021-RN2 STEP 07/51	0.00%	6H0340B
NEW CENTURY VAR 06/31	0.00%	6H0155B
STANDARD VAR 01/28	0.00%	BMC8PW2
NOMURA 2.329% 01/27	0.00%	BNSNCS3
DRYDEN 27 R FLT 04/33	0.00%	2G4368B
DUTCH PROPERTY FLT 07/58	0.00%	BM8R040
BLACKROCK FLT 10/31	0.00%	2G3914B
DEUTSCHE BANK VAR 09/26	0.00%	BLN8K41
UBS GROUP AG VAR 06/27	0.00%	BJ5FX58
TOWD POINT VAR 04/60	0.00%	8F2930B
GACI FIRST 5.125% 02/53	0.00%	BMXD0D2
STATE OF 5.375% 03/29	0.00%	WB73559
ROMANIA 6.625% 09/29	0.00%	BQXM015

KOREA HOUSING 0.01% 06/26	0.00% BLD3BX2
MIRAVET SARL - FLT 05/65	0.00% BMWB4C4
CROWN CASTLE ZERO 04/24	0.00% WBDB2B3
STATE OF 5.5% 03/34	0.00% WB73D58
UMBS MORTPASS 6.5% 05/53	0.00% V9CC1B0
HSBC HOLDINGS VAR 03/26	0.00% BQ1KVR4
UMBS MORTPASS 2% 03/52	0.00% BQNKLC7
SOCIETE VAR 06/32	0.00% BP0WLH4
CITIGROUP FLT 06/37	0.00% B9LVDY9
STATE OF 5.75% 03/54	0.00% WB8A013
FREMONT HOME FLT 11/36	0.00% 1H0521B
MERRILL LYNCH FLT 08/37	0.00% 921979B
TBW VAR 07/37	0.00% BYWPG02
BLUEMOUNTAIN FLT 07/30	0.00% 1G4899B
CITIGROUP VAR 11/51	0.00% R750DA5
JAPAN BOND 0.5% 09/46	0.00% BD8CPW5
FRENCH 3.25% 05/45	0.00% B9MBCD0
UMBS MORTPASS 6.5% 03/53	0.00% VA7BD3E
REPUBLIC OF 4.125% 01/44	0.00% W860146
REPUBLIC OF 1.375% 12/29	0.00% BKLBP6
CITIMORTGAGE FLT 02/37	0.00% 6H0311B
BARLEY HILL NO FLT 08/58	0.00% R87EEC3
CARLYLE GLOBAL FLT 01/33	0.00% 3F6680B
WEST 3.129% 06/50	0.00% BMCWLF9
FAIRFAX 2.75% 03/28	0.00% BD9MPB3
NEW RESIDENTIAL VAR 07/59	0.00% 0F2162B
REPUBLIC OF 3.25% 09/42	0.00% BNDSF40
CWABS FLT 06/47	0.00% BPY4002
JP MORGAN FLT 10/36	0.00% 6H0309B
CPI PROPERTY 1.5% 01/31	0.00% BMDH2L6
STANDARD VAR 05/25	0.00% BK6QS29
UMBS MORTPASS 6.5% 04/53	0.00% V7EE90E
UBS GROUP AG VAR 03/29	0.00% BQXQ987
TOWD POINT VAR 01/60	0.00% 8F2952B
AERCAP 1.65% 10/24	0.00% BP2DYM1
STRATTON FLT 03/52	0.00% BKY41J3
NEXI SPA 2.125% 04/29	0.00% BNC0NN2
PRINCIPAL 1.375% 01/25	0.00% BPG9FJ9
UMBS MORTPASS 6.5% 08/53	0.00% W0A6E0E
REPUBLIC OF 1.5% 12/30	0.00% BMH1742
JYSKE REALKREDIT 1% 10/50	0.00% BKLH463
STATE OF 4.5% 01/33	0.00% BQFKH94
TOWD POINT FLT 10/51	0.00% BK6S137
UMBS MORTPASS 2% 03/52	0.00% 0H3930B
GA GLOBAL 2.25% 01/27	0.00% BMVBD28
ALTERNATIVE FLT 02/47	0.00% 545855B

NEWGATE FUNDING FLT 12/50	0.00%	B2NDQG7
BARCLAYS PLC VAR 01/33	0.00%	BQPG4V3
UBS GROUP AG VAR 09/33	0.00%	BQ6C0K1
GNMA II MORTPASS 3% 08/52	0.00%	U6D2D15
ROMANIA MEDIUM 2% 01/32	0.00%	BKV96K7
COMMONWEALTH 2.5% 05/30	0.00%	BZ1HM31
CHARTER 3.85% 04/61	0.00%	BMDX2F8
FNMA MORTPASS 3% 03/60	0.00%	0G1563B
WASHINGTON 6.5% 03/36	0.00%	BD05469
MDGH GMTN RSC 5.5% 04/33	0.00%	BMD5JH5
UMBS MORTPASS 2.5% 02/51	0.00%	1G8062B
G CITY EUROPE 4.25% 09/25	0.00%	BF55HG9
TEXAS NAT 5.169% 04/41	0.00%	BN7BQ75
REPUBLIC OF 3.375% 09/33	0.00%	B9L2YV6
TBA GNMA2 SINGLE 3%	0.00%	BMVLX95
REPUBLIC OF 4.875% 10/33	0.00%	V6AC6CA
UNITED KINGDOM 1.5% 07/53	0.00%	BM8Z2V5
BANCO DE 4.65% 09/24	0.00%	BJ7W067
ROMANIA 2.125% 03/28	0.00%	BMC3RG5
UMBS MORTPASS 2% 02/52	0.00%	R6E7159
HYATT HOTELS 1.8% 10/24	0.00%	BNM5MY1
BAYER US 4.25% 12/25	0.00%	BYZMHL8
AERCAP 1.75% 10/24	0.00%	BP2DYP4
SMB PRIVATE 1.29% 07/53	0.00%	7F9421B
NEWGATE FUNDING FLT 12/50	0.00%	B2NDQH8
UNITED 0.625% 07/32	0.00%	BNXG760
OCP CLO 2014-7 FLT 07/29	0.00%	9F0768B
UNITED 4.375% 07/54	0.00%	BPSNBB3
SINGAPORE DOLLAR	0.00%	SGD
MFA 2020-NQM2 VAR 04/65	0.00%	9F6185B
MIDOCEAN CREDIT FLT 01/30	0.00%	3G4365B
FORD MOTOR 2.9% 02/28	0.00%	BMT9FQ2
UMBS MORTPASS 6.5% 07/53	0.00%	VF0229E
UMBS MORTPASS 6% 12/52	0.00%	UC6A255
SOVEREIGN IN 1.5% 05/31	0.00%	BJX69K0
ALTERNATIVE FLT 12/46	0.00%	B1TR4L7
ROMANIA MEDIUM 5% 09/26	0.00%	BMHG101
LEHMAN XS TRUST FLT 11/35	0.00%	4A1183B
PREFERRED TERM FLT 12/36	0.00%	B4M5MZ9
RALI SERIES FLT 03/47	0.00%	B3MFPQ4
DE VOLKSBANK NV 3% 03/31	0.00%	WC85101
ROMANIA 5.625% 02/36	0.00%	WA8FC52
CPI PROPERTY 1.75% 01/30	0.00%	BP6FTW8
REPUBLIC OF 5.5% 04/53	0.00%	BLGV865
CHARTER 3.95% 06/62	0.00%	BN7G7N3
CROWN CASTLE ZERO 04/24	0.00%	WBE6F0A

GOLDEN ST TOB 3% 06/46	0.00%	BPG8J50
UMBS MORTPASS 2% 03/52	0.00%	0H4928B
COMMONWEALTH 1.75% 06/51	0.00%	BMZ8B65
ORGANON & CO 4.125% 04/28	0.00%	BN4QJP2
UMBS MORTPASS 6.5% 06/53	0.00%	VD7F4A8
DEUTSCHE ALT-A FLT 09/47	0.00%	6H0335B
NORDEA KREDIT 1.5% 10/53	0.00%	BL6K5D8
POUND STERLING	0.00%	GBP
UMBS MORTPASS 6% 05/53	0.00%	V740459
MORGAN STANLEY FLT 04/36	0.00%	BBL4RP1
FRENCH 0.5% 05/72	0.00%	BMDH0M3
UNITED MEXICAN 5% 04/51	0.00%	BYMGMF2
ROMANIA BOND 2% 04/33	0.00%	BLFFCF5
UMBS MORTPASS 6.5% 08/53	0.00%	W0A6F29
CSMC VAR 07/56	0.00%	6G6486B
RALI SERIES 6% 06/36	0.00%	8F2951B
GE-WMC FLT 10/35	0.00%	B8NBMB0
ROMANIA 1.375% 12/29	0.00%	BMHSTH0
KINGDOM OF 1.75% 03/25	0.00%	BWC54R1
REPERFORMING FLT 03/35	0.00%	6H0174B
CHARTER 5.125% 07/49	0.00%	BJHNYB3
RALI SERIES FLT 06/37	0.00%	B1Y99W4
CENTEX HOME FLT 01/32	0.00%	6H0312B
SERBIA 2.05% 09/36	0.00%	BMCQCS1
ROMANIA 2.75% 04/41	0.00%	BMCRWG2
AUTONOMOUS 4.22% 04/35	0.00%	B081RM5
REPUBLIC OF 4.25% 02/43	0.00%	BMXD4C9
HUNGARY BOND 5% 02/27	0.00%	BP38H37
KINGDOM OF 1.45% 10/71	0.00%	BLH1ZL8
STRUCTURED FLT 01/37	0.00%	B54QH74
STRUCTURED FLT 10/36	0.00%	0E2031B
JP MORGAN FLT 10/35	0.00%	6H0315B
UMBS MORTPASS 2% 02/52	0.00%	BQNKLD8
TOKYO 2.625% 05/24	0.00%	BKF1Q21
CANADIAN 1.5% 12/44	0.00%	B5N1WV9
STANDARD VAR 11/25	0.00%	BMHYKQ4
TBA UMBS SINGLE FAMILY 5%	0.00%	B07WW02
DELL 6.02% 06/26	0.00%	BL97CL3
UMBS MORTPASS 6.5% 02/53	0.00%	V2213E0
Lumen Technologies Inc.-T	0.00%	LX185338
THORNBURG FLT 06/37	0.00%	6H0336B
BANCO 1.849% 03/26	0.00%	BLFF181
STRUCTURED FLT 10/36	0.00%	B51BJB0
QNB FINANCE 1.375% 01/26	0.00%	BMDNHG4
BEAR STEARNS VAR 01/36	0.00%	BD60R70
MF1 MULTIFAMILY FLT 07/36	0.00%	2G7154B

UMBS MORTPASS 2.5% 02/51	0.00%	1G1997B	
WAMU MORTGAGE FLT 10/46	0.00%	B1VWHX3	
SWISS FRANC	0.00%	CHF	
UNITED 0.375% 09/27	0.00%	BMT6SK8	
CHL MORTGAGE 6% 05/37	0.00%	6H0154B	
UNITED 7.75% 05/31	0.00%	B6TC406	
DANISH KRONE	0.00%	DKK	
MANSARD FLT 12/49	0.00%	B29VWW6	
DOCTORS CO AN 4.5% 01/32	0.00%	BMH2BC1	
OPTION ONE FLT 01/37	0.00%	6H0333B	
REALKREDIT 1% 10/53	0.00%	BL63VK6	
FHLMC REMICS FLT 06/41	0.00%	6H0152B	
UMBS MORTPASS 6.5% 06/53	0.00%	VD7F4B1	
ROMANIA BOND 2.625% 12/40	0.00%	BMHSTK3	
UMBS MORTPASS 6.5% 10/53	0.00%	W1690E6	
UMBS MORTPASS 2% 03/52	0.00%	R96B65E	
UMBS MORTPASS 6.5% 02/53	0.00%	UE5C492	
SMB PRIVATE FLT 07/53	0.00%	7F9400B	
OPTION ONE FLT 03/37	0.00%	6D6145B	
WAMU MORTGAGE FLT 02/46	0.00%	B104GB1	
CWABS FLT 07/37	0.00%	6H0310B	
JAPAN BOND 1.7% 09/44	0.00%	BQS8364	
STARWOOD VAR 04/65	0.00%	8F0002B	
MFA 2020-NQM2 VAR 04/65	0.00%	9F6923B	
REPUBLIC OF 6% 08/28	0.00%		5512878
RESIMAC PREMIER FLT 02/52	0.00%	9F1639B	
UMBS MORTPASS 6.5% 07/53	0.00%	VBFE991	
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	
BANCA MONTE 2.625% 04/25	0.00%	BKLWB89	
MEXICAN PESO	0.00%	MXN	
DEUTSCHE BANK VAR 11/25	0.00%	BMW99V2	
DEXIA SA 0.5% 01/25	0.00%	BYVZ0P6	
REPUBLIC OF 5.5% 11/27	0.00%	BQMR4M0	
RALI SERIES VAR 10/37	0.00%	6H0332B	
ROADSTER 2.375% 12/32	0.00%	BYVHTV1	
UNITED 0.625% 11/27	0.00%	BLH34Q2	
GSR MORTGAGE VAR 11/35	0.00%	34160DB	
ROMANIA 1.375% 12/29	0.00%	BYD8W6	
TBA UMBS SINGLE 5.5%	0.00%	B07WVZ0	
UMBS MORTPASS 3.5% 11/34	0.00%	0F7562B	
TBA UMBS SINGLE 4.5%	0.00%	B7MHS36	
UMBS MORTPASS 2.5% 06/31	0.00%	6H0342B	
UMBS MORTPASS 2% 02/52	0.00%	9G9081B	
US AIRWAYS 5.9% 04/26	0.00%	B82LWF5	

BBVA CONSUMER 0.27% 07/31	0.00%	3F9527B
UMBS MORTPASS 3% 05/51	0.00%	4G4174B
MORGAN STANLEY FLT 07/36	0.00%	1E5753B
AUSTRALIAN DOLLAR	0.00%	AUD
KOMMUNALBANKEN 1.9% 01/27	0.00%	BMH2FM9
PARAGON FLT 05/45	0.00%	BKKJRK5
AMERICAN 3.7% 04/28	0.00%	BQQP7Y3
UMBS MORTPASS 4% 11/49	0.00%	0F3156B
TBA UMBS SINGLE FAMILY 3%	0.00%	BJXBKR9
WAMU MORTGAGE VAR 09/36	0.00%	9C9985B
TBA UMBS SINGLE FAMILY 4%	0.00%	B3QZH75
CSMC VAR 10/37	0.00%	6H0344B
TBA UMBS SINGLE 3.5%	0.00%	BJXBL43
UMBS MORTPASS 4% 05/48	0.00%	0G8061B
CZECH KORUNA	0.00%	CZK
TBA UMBS SINGLE FAMILY 3%	0.00%	W935696
NYKREDIT 1% 10/50	0.00%	BKLH4J6
UMBS MORTPASS 6.5% 08/53	0.00%	W0A6CAE
VENTURE XVII FLT 04/27	0.00%	BFM76C7
BAHT	0.00%	THB
TBA UMBS SINGLE 2.5%	0.00%	BMF76B2
JP MORGAN FLT 08/36	0.00%	6H0339B
TBA UMBS SINGLE FAMILY 2%	0.00%	WBEC835
CWABS FLT 08/37	0.00%	6H0345B
WON	0.00%	KRW
CHASE MORTGAGE VAR 07/37	0.00%	BF382Q5
TBA UMBS SINGLE 3.5%	0.00%	BN4NPC2
TBA UMBS SINGLE 5.5%	0.00%	B1VXM42
TERWIN MORTGAGE FLT 11/33	0.00%	3D6971B
SWEDISH KRONA	0.00%	SEK
GNMA 2017-121 PE 3% 07/46	0.00%	6F3453B
SWISS ZERO 03/24	0.00%	W6ACF9A
TBA UMBS SINGLE FAMILY 5%	0.00%	B00P3J4
TBA UMBS SINGLE 6.5%	0.00%	B07WW35
NYKREDIT 1% 10/53	0.00%	BMGNWV1
GNMA 2017-133 EC 3% 05/47	0.00%	6F3492B
RUSSIAN RUBLE	0.00%	RUB
TBA UMBS SINGLE FAMILY 6%	0.00%	B07WW46
TBA UMBS SINGLE FAMILY 3%	0.00%	W935696
FORINT	0.00%	HUF
ZLOTY	0.00%	PLN
YUAN RENMINBI	0.00%	CNY
NORWEGIAN KRONE	0.00%	NOK
HSBC HOLDINGS VAR 03/32	0.00%	BMGQP00
HONG KONG DOLLAR	0.00%	HKD
RAND	0.00%	ZAR

NORDEA KREDIT 1.5% 10/53	0.00%	BLH3978
REALKREDIT 1% 10/50	0.00%	BKDSHLO
UNITS	0.00%	UNITS - 00000
TBA UMBS SINGLE FAMILY 2%	0.00%	WA25022
TBA UMBS SINGLE FAMILY 6%	0.00%	B07WW46
TBA GNMA2 SINGLE 3%	0.00%	BJXBLG5
TBA UMBS SINGLE FAMILY 4%	0.00%	B65Z6K3
TBA UMBS SINGLE FAMILY 6%	0.00%	B1W4PT0
TBA GNMA2 SINGLE 3%	0.00%	BMVLWR6
TBA UMBS SINGLE 2.5%	0.00%	BMF76C3
TBA UMBS SINGLE 4.5%	0.00%	BJXBL32
TBA UMBS SINGLE FAMILY 2%	0.00%	BMF70H6
TBA UMBS SINGLE 6.5%	0.00%	B07WW35
INDIAN RUPEE	0.00%	INR
TBA UMBS SINGLE FAMILY 2%	0.00%	WA25022
TBA GNMA2 SINGLE 3%	0.00%	BMVLX95
EURO	-0.01%	EUR
TBA UMBS SINGLE FAMILY 6%	-0.01%	W6F7FB6
UNITED STATES OF AMERICA	-0.02%	ZS24Q36
UNITED STATES OF AMERICA	-0.03%	ZS25KT7
TBA UMBS SINGLE 6.5%	-0.05%	W89DE2E
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
CURRENCY CONTRACT - AUD	0.00%	CCTAUD_00102050
CURRENCY CONTRACT - AUD	0.00%	CCTAUD_00102150
CURRENCY CONTRACT - AUD	0.00%	CCTAUD_00102633
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00003654
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00003657
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00003660
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00003663
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00093545
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00093834
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094312
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102067
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102147
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102636
AUST 10Y BOND 06/17/2024	0.00%	XMM4COM
AUST 3YR BOND 06/17/2024	0.00%	YMM4COM
IRS BBR /1.75 AUD0631	0.00%	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 /4.25 AUD0333	0.01%	03586TVL
IRS BBR /4.25 AUD0333	-0.01%	03586TVS

IRS BBR /4 AUD0633	0.02%	03905TVL
IRS BBR /4 AUD0633	-0.02%	03905TVS
IRS BBR /4.75 AUD1233	0.12%	04414TVL
IRS BBR /4.75 AUD1233	-0.10%	04414TVS
IRS BBR /4.75 AUD1228	0.05%	04415TVL
IRS BBR /4.75 AUD1228	-0.06%	04415TVS
CURRENCY CONTRACT - BRL	0.03%	CCTBRL_00080486
CURRENCY CONTRACT - BRL	0.00%	CCTBRL_00091433
CURRENCY CONTRACT - BRL	0.01%	CCTBRL_00100790
CURRENCY CONTRACT - BRL	0.01%	CCTBRL_00102254
CURRENCY CONTRACT - BRL	0.00%	CCTBRL_00103234
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00084117
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00093985
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00100787
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00102231
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00102257
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103228
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103505
CURRENCY CONTRACT - CAD	0.03%	CCTCAD_00094155
CURRENCY CONTRACT - CAD	0.14%	CCTCAD_00102251
CURRENCY CONTRACT - USD	-0.13%	CCTUSD_00093941
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00095556
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099328
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00101030
CURRENCY CONTRACT - USD	-0.14%	CCTUSD_00102248
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00102514
CAN 10YR BOND 06/19/2024	0.00%	CNM4COM
OIS REPO_C/3.5% CAD0525	0.01%	03910TVL
OIS REPO_C/3.5% CAD0525	-0.01%	03910TVS
OIS REPO_C/4.6% CAD0825	0.00%	04088TVL
OIS REPO_C/4.6% CAD0825	0.00%	04088TVS
OIS REPO_C/3.25% CAD0653	0.00%	04160TVL
OIS REPO_C/3.25% CAD0653	0.00%	04160TVS
OIS REPO_C/3.75% CAD1233	0.00%	04413TVL
OIS REPO_C/3.75% CAD1233	0.00%	04413TVS
OIS REPO_C/3.5% CAD0632	0.01%	04537TVL
OIS REPO_C/3.5% CAD0632	-0.01%	04537TVS
OIS REPO_C/3.3% CAD0633	0.00%	04614TVL
OIS REPO_C/3.3% CAD0633	0.00%	04614TVS
OIS REPO_C/3.5% CAD1225	0.01%	04623TVL
OIS REPO_C/3.5% CAD1225	-0.01%	04623TVS
OIS REPO_C/1.9% CAD1229	0.00%	04675TVL
OIS REPO_C/1.9% CAD1229	-0.01%	04675TVS
OIS REPO_C/3.25% CAD0328	0.00%	04677TVL
OIS REPO_C/3.25% CAD0328	0.00%	04677TVS
OIS REPO_C/3.25% CAD0333	0.00%	04678TVL

OIS REPO_C/3.25% CAD0333	0.00%	04678TVS
OIS REPO_C/1.712% CAD1029	0.00%	04680TVL
OIS REPO_C/1.712% CAD1029	0.00%	04680TVS
OIS REPO_C/1.5% CAD0630	0.00%	04681TVL
OIS REPO_C/1.5% CAD0630	-0.01%	04681TVS
OIS REPO_C/3.5% CAD0933	0.00%	04817TVL
OIS REPO_C/3.5% CAD0933	0.00%	04817TVS
OIS REPO_C/3.5% CAD0634	0.00%	04827TVL
OIS REPO_C/3.5% CAD0634	0.00%	04827TVS
CURRENCY CONTRACT - CHF	0.00%	CCTCHF_00102156
CURRENCY CONTRACT - CHF	0.03%	CCTCHF_00102541
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00093825
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00101558
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00102538
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
CURRENCY CONTRACT - CNY	0.04%	CCTCNY_00098619
CURRENCY CONTRACT - CNY	0.00%	CCTCNY_00100675
CURRENCY CONTRACT - CNY	0.00%	CCTCNY_00101042
CURRENCY CONTRACT - CNY	0.01%	CCTCNY_00102774
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00097030
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00097509
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00098264
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00098804
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00099301
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099645
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099958
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00100498
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00102771
NDIRS CNRE/2.25 CNY0929	0.02%	04745TVL
NDIRS CNRE/2.25 CNY0929	-0.02%	04745TVS
IRS PRIB/1.9125 CZK0129	0.00%	03502TVL
IRS PRIB/1.9125 CZK0129	0.00%	03502TVS
CURRENCY CONTRACT - DKK	0.00%	CCTDKK_00095544
CURRENCY CONTRACT - DKK	0.00%	CCTDKK_00099325
CURRENCY CONTRACT - DKK	0.04%	CCTDKK_00102176
CURRENCY CONTRACT - DKK	0.05%	CCTDKK_00102630
CURRENCY CONTRACT - DKK	0.07%	CCTDKK_00103205
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050139
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00050163
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050208
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050229

CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00054616
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00093819
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00094271
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094716
CURRENCY CONTRACT - USD	-0.04%	CCTUSD_00102173
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00102625
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00103202
CDI ITRAXX 1 EUR0634	0.00%	04840TVL
CDI ITRAXX 1 EUR0634	0.00%	04840TVS
CDI ITRAXX 1 EUR0629	0.00%	04841TVL
CDI ITRAXX 1 EUR0629	0.00%	04841TVS
CURRENCY CONTRACT - EUR	0.01%	CCTEUR_00095186
CURRENCY CONTRACT - EUR	0.00%	CCTEUR_00101552
CURRENCY CONTRACT - EUR	0.00%	CCTEUR_00101779
CURRENCY CONTRACT - EUR	0.48%	CCTEUR_00101864
CURRENCY CONTRACT - EUR	0.00%	CCTEUR_00103120
CURRENCY CONTRACT - USD	-0.48%	CCTUSD_00093950
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00096917
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099624
CURRENCY CONTRACT - USD	-0.48%	CCTUSD_00101861
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103117
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00103222
EURO-SCHATZ 06/06/2024	0.00%	DUM4COM
3MO EURO 03/17/2025	0.00%	ERH5COM
3MO EURO 09/16/2024	0.00%	ERU4COM
EURO-BTP 06/06/2024	0.00%	IKM4COM
EURO-OAT 06/06/2024	0.00%	OATM4CO
EURO-BOBL 06/06/2024	0.00%	OEM4COM
EURO-BUND 06/06/2024	0.00%	RXM4COM
EURO-BUXL 30Y 06/06/2024	0.00%	UBM4COM
SOP P SWP 0.004 EUR0525	0.00%	03418TVL
SOP C SWP 0.025 EUR0424	0.00%	04750TVL
SOP P SWP 0.028 EUR0424	0.00%	04752TVL
SOP C SWP 0.025 EUR0424	0.00%	04804TVL
SOP P SWP 0.028 EUR0424	0.00%	04805TVL
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	0.00%	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/3.37 EUR1028	0.00%	04261TVL
IRS EURI/3.37 EUR1028	0.00%	04261TVS
IRS EURI/3.148 EUR1133	0.00%	04373TVL
IRS EURI/3.148 EUR1133	0.00%	04373TVS
IRS EURI/3.28 EUR1133	0.00%	04383TVL
IRS EURI/3.28 EUR1133	0.00%	04383TVS
IRS EURI/3.5356 EUR0925	0.01%	04395TVL
IRS EURI/3.5356 EUR0925	-0.01%	04395TVS
IRS EURI/3.305 EUR1133	0.00%	04397TVL
IRS EURI/3.305 EUR1133	0.00%	04397TVS
IRS EURI/3.063 EUR1233	0.00%	04447TVL
IRS EURI/3.063 EUR1233	0.00%	04447TVS
IRS EURI/2.99 EUR1233	0.00%	04458TVL
IRS EURI/2.99 EUR1233	0.00%	04458TVS
IRS EURI/2.89 EUR1233	0.00%	04513TVL
IRS EURI/2.89 EUR1233	0.00%	04513TVS
IRS EURI/2.75 EUR0334	0.00%	04729TVL
IRS EURI/2.75 EUR0334	0.00%	04729TVS
IRS EURI/3 EUR0926	0.03%	04736TVL

IRS EURI/3 EUR0926	-0.02%	04736TVS
IRS EURI/2.5 EUR0954	0.05%	04737TVL
IRS EURI/2.5 EUR0954	-0.06%	04737TVS
IRS EURI/2.75 EUR0929	0.05%	04738TVL
IRS EURI/2.75 EUR0929	-0.04%	04738TVS
IRS EURI/2.75 EUR0934	0.09%	04739TVL
IRS EURI/2.75 EUR0934	-0.08%	04739TVS
BOP P FRTR 0.97 EUR 0525	0.00%	03528TV
CURRENCY CONTRACT - GBP	0.01%	CCTGBP_00095099
CURRENCY CONTRACT - GBP	0.12%	CCTGBP_00101858
CURRENCY CONTRACT - GBP	0.01%	CCTGBP_00102532
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00093539
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00100769
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00101855
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103211
LONG GILT 06/26/2024	0.00%	G0M4COM
OIS SONIA/3% GBP0627	0.01%	04523TVL
OIS SONIA/3% GBP0627	-0.01%	04523TVS
OIS SONIA/3% GBP0635	0.01%	04524TVL
OIS SONIA/3% GBP0635	-0.01%	04524TVS
OIS SONIA/3.75% GBP0934	0.08%	04740TVL
OIS SONIA/3.75% GBP0934	-0.08%	04740TVS
OIS SONIA/4% GBP0929	0.04%	04741TVL
OIS SONIA/4% GBP0929	-0.04%	04741TVS
OIS SONIA/4.25% GBP0926	0.01%	04746TVL
OIS SONIA/4.25% GBP0926	-0.01%	04746TVS
OIS SONIA/3.75% GBP0954	0.01%	04747TVL
OIS SONIA/3.75% GBP0954	-0.01%	04747TVS
SOP C SWP 0.008 GBP1224	0.00%	03757TVL
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00085122
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00085503
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00085516
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00086444
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00086704
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00086955
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00087288
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00087712
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00088598
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00088921
CURRENCY CONTRACT - IDR	0.01%	CCTIDR_00089261
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00089276
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089692
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00095547
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097364
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00100683
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00101222

CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102241
CURRENCY CONTRACT - ILS	0.00%	CCTILS_00103193
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099642
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099861
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099955
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103190
CURRENCY CONTRACT - INR	0.03%	CCTINR_00092489
CURRENCY CONTRACT - INR	0.02%	CCTINR_00093170
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085131
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085694
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00086059
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00087418
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00087731
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088331
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088723
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089273
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089737
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00090660
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00094954
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097025
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097518
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097524
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098276
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098779
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099310
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099636
CURRENCY CONTRACT - JPY	0.01%	CCTJPY_00088463
CURRENCY CONTRACT - JPY	0.00%	CCTJPY_00089466
CURRENCY CONTRACT - JPY	0.01%	CCTJPY_00090718
CURRENCY CONTRACT - JPY	0.20%	CCTJPY_00097503
CURRENCY CONTRACT - JPY	0.10%	CCTJPY_00098014
CURRENCY CONTRACT - JPY	0.15%	CCTJPY_00101867
CURRENCY CONTRACT - JPY	0.04%	CCTJPY_00102034
CURRENCY CONTRACT - JPY	0.05%	CCTJPY_00102056
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050136
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050172
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050187
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050202
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050211
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050220
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050226
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050238
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00050241
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00077812
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00077815
CURRENCY CONTRACT - USD	-0.11%	CCTUSD_00080286

CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00088466
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089469
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00090721
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00092306
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00093554
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094149
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00094309
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00094976
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00095093
CURRENCY CONTRACT - USD	-0.15%	CCTUSD_00101870
CURRENCY CONTRACT - USD	-0.04%	CCTUSD_00102037
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00102053
JPN 10Y 06/13/2024	0.00%	JBM4COM
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 /0.8% 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	0.00%	03937TVS
OIS TONAR /0.85% JPY0933	0.00%	04540TVL
OIS TONAR /0.85% JPY0933	0.00%	04540TVS
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00085027
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00086161
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00095519
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00073233
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00073372
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00073722
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00074218
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00074545
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00074638
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00075026
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00076811
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00076963
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00077065
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00078433
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00079528
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00082604
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00084798
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00086870
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088380

CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00097465
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098267
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102179
NDIRS CD_K/3.25 KRW0929	0.01%	04765TVL
NDIRS CD_K/3.25 KRW0929	-0.01%	04765TVS
NDIRS CD_K/3.25 KRW0934	0.00%	04798TVL
NDIRS CD_K/3.25 KRW0934	0.00%	04798TVS
CURRENCY CONTRACT - MXN	0.04%	CCTMXN_00098387
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102189
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102215
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102218
CURRENCY CONTRACT - MXN	0.01%	CCTMXN_00102228
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102234
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102237
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102278
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102281
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102284
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102290
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102296
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102642
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098881
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098950
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099404
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00100504
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00101036
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00101876
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00102225
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102639
IRS TIIE/4.87 MXN0707	0.00%	03503TVL
IRS TIIE/4.87 MXN0707	0.00%	03503TVS
IRS TIIE/8.673 MXN0529	0.00%	04760TVL
IRS TIIE/8.673 MXN0529	0.00%	04760TVS
IRS TIIE/8.68 MXN0529	0.00%	04769TVL
IRS TIIE/8.68 MXN0529	0.00%	04769TVS
IRS TIIE/8.725 MXN0329	0.00%	04773TVL
IRS TIIE/8.725 MXN0329	0.00%	04773TVS
IRS TIIE/9.0726 MXN0627	0.00%	04782TVL
IRS TIIE/9.0726 MXN0627	0.00%	04782TVS
IRS TIIE/8.681 MXN0529	0.00%	04783TVL
IRS TIIE/8.681 MXN0529	0.00%	04783TVS
IRS TIIE/9.26 MXN0627	0.00%	04810TVL
IRS TIIE/9.26 MXN0627	0.00%	04810TVS
IRS TIIE/8.81 MXN0531	0.00%	04811TVL
IRS TIIE/8.81 MXN0531	0.00%	04811TVS
IRS TIIE/8.76 MXN0329	0.00%	04822TVL
IRS TIIE/8.76 MXN0329	0.00%	04822TVS

CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00097302
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00097370
NDIRS KLIB/3.75 MYR0933	0.00%	04183TVL
NDIRS KLIB/3.75 MYR0933	0.00%	04183TVS
NDIRS KLIB/3.5 MYR0329	0.02%	04546TVL
NDIRS KLIB/3.5 MYR0329	-0.02%	04546TVS
CURRENCY CONTRACT - NOK	0.01%	CCTNOK_00094182
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00094467
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00102061
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00102544
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099319
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102064
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102547
CURRENCY CONTRACT - NZD	1.15%	CCTNZD_00093837
CURRENCY CONTRACT - NZD	1.16%	CCTNZD_00094300
CURRENCY CONTRACT - NZD	0.99%	CCTNZD_00094461
CURRENCY CONTRACT - NZD	0.18%	CCTNZD_00094489
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00094498
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00095538
CURRENCY CONTRACT - NZD	0.00%	CCTNZD_00096914
CURRENCY CONTRACT - NZD	0.00%	CCTNZD_00097373
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00100363
CURRENCY CONTRACT - NZD	0.00%	CCTNZD_00101767
CURRENCY CONTRACT - NZD	1.16%	CCTNZD_00101773
CURRENCY CONTRACT - NZD	0.87%	CCTNZD_00102043
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00102162
CURRENCY CONTRACT - NZD	0.79%	CCTNZD_00102529
CURRENCY CONTRACT - NZD	0.01%	CCTNZD_00102777
CURRENCY CONTRACT - NZD	0.32%	CCTNZD_00102791
CURRENCY CONTRACT - NZD	0.03%	CCTNZD_00103208
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094152
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00095090
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00099337
CURRENCY CONTRACT - USD	-1.16%	CCTUSD_00101770
CURRENCY CONTRACT - USD	-0.87%	CCTUSD_00102040
CURRENCY CONTRACT - USD	-0.79%	CCTUSD_00102526
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102535
CURRENCY CONTRACT - USD	-0.32%	CCTUSD_00102788
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	0.00%	03629TVL
IRS BBR /5 NZD0325	0.00%	03629TVS
IRS BBR /3.75 NZD0627	0.00%	03712TVL
IRS BBR /3.75 NZD0627	0.00%	03712TVS

IRS BBR /4.25 NZD0330	0.01%	04702TVL
IRS BBR /4.25 NZD0330	-0.01%	04702TVS
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00096249
CURRENCY CONTRACT - PLN	0.02%	CCTPLN_00084135
CURRENCY CONTRACT - SEK	0.01%	CCTSEK_00099343
CURRENCY CONTRACT - SEK	0.02%	CCTSEK_00102081
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00093843
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094501
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00102090
IRS STIB/1 SEK0629	0.00%	03657TVL
IRS STIB/1 SEK0629	0.00%	03657TVS
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099242
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099724
OIS SORA /2.75% SGD0929	0.03%	04767TVL
OIS SORA /2.75% SGD0929	-0.02%	04767TVS
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099239
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099727
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099864
OIS THOR /2.25% THB0929	0.01%	04756TVL
OIS THOR /2.25% THB0929	-0.01%	04756TVS
OIS THOR /2.25% THB0926	0.00%	04764TVL
OIS THOR /2.25% THB0926	0.00%	04764TVS
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00088713
CURRENCY CONTRACT - TWD	0.01%	CCTTWD_00097014
CURRENCY CONTRACT - TWD	0.01%	CCTTWD_00097468
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00097512
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00098239
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00098795
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00083418
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00084080
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00084175
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00084587
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085178
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085187
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00086154
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088361
CDI CDX.NA1 USD1227	0.00%	03684TVL
CDI CDX.NA1 USD1227	0.00%	03684TVS
CDI CDX.NA1 USD0633	0.00%	03692TVL
CDI CDX.NA1 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
CDI CDX.NA1 USD0628	0.00%	04033TVL
CDI CDX.NA1 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
CDS KOREA -1	USD1228	0.00%	04254TVL
CDS KOREA -1	USD1228	0.00%	04254TVS
CDS KOREA -1	USD1228	0.01%	04260TVL
CDS KOREA -1	USD1228	-0.01%	04260TVS
CDS KOREA 1	USD1228	0.01%	04353TVL
CDS KOREA 1	USD1228	-0.01%	04353TVS
CDS PHILIP 1	USD1224	0.00%	04673TVL
CDS PHILIP 1	USD1224	0.00%	04673TVS
CDS PHILIP 1	USD1224	0.00%	04684TVL
CDS PHILIP 1	USD1224	0.00%	04684TVS
CDI CDX.NA 1	USD0634	0.00%	04813TVL
CDI CDX.NA 1	USD0634	0.00%	04813TVS
CDI CDX.NA 1	USD0629	0.00%	04814TVL
CDI CDX.NA 1	USD0629	0.01%	04814TVS
CDS KOREA 1	USD0629	-0.01%	04842TVL
CDS KOREA 1	USD0629	0.01%	04842TVS
CDS KOREA 1	USD0629	-0.01%	04843TVL
CDS KOREA 1	USD0629	0.01%	04843TVS
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		0.00%	CCTAUD_00102050
CURRENCY CONTRACT - AUD		0.00%	CCTAUD_00102150
CURRENCY CONTRACT - AUD		0.00%	CCTAUD_00102633
CURRENCY CONTRACT - BRL		-0.03%	CCTBRL_00080486
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00091433
CURRENCY CONTRACT - BRL		-0.01%	CCTBRL_00100790
CURRENCY CONTRACT - BRL		-0.01%	CCTBRL_00102254
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00103234
CURRENCY CONTRACT - CAD		-0.03%	CCTCAD_00094155
CURRENCY CONTRACT - CAD		-0.14%	CCTCAD_00102251
CURRENCY CONTRACT - CHF		0.00%	CCTCHF_00102156
CURRENCY CONTRACT - CHF		-0.03%	CCTCHF_00102541
CURRENCY CONTRACT - CNY		-0.04%	CCTCNY_00098619
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00100675
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00101042
CURRENCY CONTRACT - CNY		-0.01%	CCTCNY_00102774
CURRENCY CONTRACT - DKK		0.00%	CCTDKK_00095544
CURRENCY CONTRACT - DKK		0.00%	CCTDKK_00099325
CURRENCY CONTRACT - DKK		-0.04%	CCTDKK_00102176
CURRENCY CONTRACT - DKK		-0.05%	CCTDKK_00102630

CURRENCY CONTRACT - DKK	-0.07%	CCTDKK_00103205
CURRENCY CONTRACT - EUR	-0.01%	CCTEUR_00095186
CURRENCY CONTRACT - EUR	0.00%	CCTEUR_00101552
CURRENCY CONTRACT - EUR	0.00%	CCTEUR_00101779
CURRENCY CONTRACT - EUR	-0.48%	CCTEUR_00101864
CURRENCY CONTRACT - EUR	0.00%	CCTEUR_00103120
CURRENCY CONTRACT - GBP	-0.01%	CCTGBP_00095099
CURRENCY CONTRACT - GBP	-0.12%	CCTGBP_00101858
CURRENCY CONTRACT - GBP	-0.01%	CCTGBP_00102532
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00085122
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00085503
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00085516
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00086444
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00086704
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00086955
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00087288
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00087712
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00088598
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00088921
CURRENCY CONTRACT - IDR	-0.01%	CCTIDR_00089261
CURRENCY CONTRACT - IDR	0.00%	CCTIDR_00089276
CURRENCY CONTRACT - ILS	0.00%	CCTILS_00103193
CURRENCY CONTRACT - INR	-0.03%	CCTINR_00092489
CURRENCY CONTRACT - INR	-0.02%	CCTINR_00093170
CURRENCY CONTRACT - JPY	-0.01%	CCTJPY_00088463
CURRENCY CONTRACT - JPY	0.00%	CCTJPY_00089466
CURRENCY CONTRACT - JPY	-0.01%	CCTJPY_00090718
CURRENCY CONTRACT - JPY	-0.21%	CCTJPY_00097503
CURRENCY CONTRACT - JPY	-0.11%	CCTJPY_00098014
CURRENCY CONTRACT - JPY	-0.15%	CCTJPY_00101867
CURRENCY CONTRACT - JPY	-0.04%	CCTJPY_00102034
CURRENCY CONTRACT - JPY	-0.05%	CCTJPY_00102056
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00085027
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00086161
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00095519
CURRENCY CONTRACT - MXN	-0.04%	CCTMXN_00098387
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102189
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102215
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102218
CURRENCY CONTRACT - MXN	-0.01%	CCTMXN_00102228
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102234
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102237
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102278
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102281
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102284
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102290

CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102296
CURRENCY CONTRACT - MXN	0.00%	CCTMXN_00102642
CURRENCY CONTRACT - NOK	-0.01%	CCTNOK_00094182
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00094467
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00102061
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00102544
CURRENCY CONTRACT - NZD	-1.18%	CCTNZD_00093837
CURRENCY CONTRACT - NZD	-1.18%	CCTNZD_00094300
CURRENCY CONTRACT - NZD	-1.01%	CCTNZD_00094461
CURRENCY CONTRACT - NZD	-0.18%	CCTNZD_00094489
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00094498
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00095538
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00096914
CURRENCY CONTRACT - NZD	0.00%	CCTNZD_00097373
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00100363
CURRENCY CONTRACT - NZD	0.00%	CCTNZD_00101767
CURRENCY CONTRACT - NZD	-1.17%	CCTNZD_00101773
CURRENCY CONTRACT - NZD	-0.88%	CCTNZD_00102043
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00102162
CURRENCY CONTRACT - NZD	-0.80%	CCTNZD_00102529
CURRENCY CONTRACT - NZD	-0.01%	CCTNZD_00102777
CURRENCY CONTRACT - NZD	-0.32%	CCTNZD_00102791
CURRENCY CONTRACT - NZD	-0.03%	CCTNZD_00103208
CURRENCY CONTRACT - PLN	-0.02%	CCTPLN_00084135
CURRENCY CONTRACT - SEK	-0.01%	CCTSEK_00099343
CURRENCY CONTRACT - SEK	-0.02%	CCTSEK_00102081
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00088713
CURRENCY CONTRACT - TWD	-0.01%	CCTTWD_00097014
CURRENCY CONTRACT - TWD	-0.01%	CCTTWD_00097468
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00097512
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00098239
CURRENCY CONTRACT - TWD	0.00%	CCTTWD_00098795
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00003654
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00003657
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00003660
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00003663
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050136
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050139
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00050163
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050172
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050187
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050202
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050208
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050211
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050220
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050226

CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050229
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050238
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00050241
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00054616
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00073233
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00073372
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00073722
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00074218
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00074545
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00074638
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00075026
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00076811
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00076963
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00077065
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00077812
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00077815
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00078433
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00079528
CURRENCY CONTRACT - USD	0.12%	CCTUSD_00080286
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00082604
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00083418
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00084080
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00084117
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00084175
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00084587
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00084798
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085131
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085178
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085187
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00085694
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00086059
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00086154
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00086870
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00087418
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00087731
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088331
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088361
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088380
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00088466
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00088723
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089273
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089469
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089692
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089737
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00090660
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00090721

CURRENCY CONTRACT - USD	0.06%	CCTUSD_00092306
CURRENCY CONTRACT - USD	0.12%	CCTUSD_00093539
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00093545
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00093554
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00093819
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00093825
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00093834
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00093843
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00093941
CURRENCY CONTRACT - USD	0.48%	CCTUSD_00093950
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00093985
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094149
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094152
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00094271
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00094309
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094312
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094501
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094716
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00094954
CURRENCY CONTRACT - USD	0.12%	CCTUSD_00094976
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00095090
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00095093
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00095547
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00095556
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00096249
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00096917
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097025
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00097030
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00097302
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097364
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00097370
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00097465
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00097509
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097518
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00097524
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00098264
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098267
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098276
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098779
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00098804
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098881
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098950
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099239
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099242
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00099301
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099310

CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099319
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099328
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00099337
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099404
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099624
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099636
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099642
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099645
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099724
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099727
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099861
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099864
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00099955
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099958
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00100498
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00100504
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00100683
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00100769
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00100787
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00101030
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00101036
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00101222
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00101558
CURRENCY CONTRACT - USD	1.17%	CCTUSD_00101770
CURRENCY CONTRACT - USD	0.12%	CCTUSD_00101855
CURRENCY CONTRACT - USD	0.49%	CCTUSD_00101861
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00101870
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00101876
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00102037
CURRENCY CONTRACT - USD	0.88%	CCTUSD_00102040
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00102053
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102064
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102067
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00102090
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102147
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00102173
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102179
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00102225
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00102231
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102241
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00102248
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00102257
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00102514
CURRENCY CONTRACT - USD	0.80%	CCTUSD_00102526
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102535
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00102538

CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102547
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00102625
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102636
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102639
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00102771
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00102788
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103117
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103190
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00103202
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103211
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00103222
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103228
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103505
CURRENCY CONTRACT - ZAR	-0.04%	CCTZAR_00099973
US 5YR NOTE 06/28/2024	0.00%	FVM4COM
3 MONTH SOFR 06/18/2024	0.00%	SFRH4CO
3 MONTH SOFR 06/17/2025	0.00%	SFRH5CO
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 03/18/2025	0.00%	SFRZ4CO
US 10YR NOTE 06/18/2024	0.00%	TYM4COM
US LONG 06/18/2024	0.00%	USM4COM
US 10YR ULTRA 06/18/2024	0.00%	UXYM4CO
US ULTRA BOND 06/18/2024	0.00%	WNM4COM
OIS SOFR /1% USD1226	0.01%	03526TVL
OIS SOFR /1% USD1226	0.00%	03526TVS
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 /1.75% USD0624	0.00%	03555TVL
OIS SOFR /1.75% USD0624	-0.01%	03555TVS
OIS SOFR /1.75% USD0627	0.01%	03556TVL
OIS SOFR /1.75% USD0627	0.00%	03556TVS
OIS SOFR /2.4% USD0624	0.00%	03573TVL
OIS SOFR /2.4% USD0624	0.00%	03573TVS
OIS SOFR /3.05% USD0929	0.00%	03585TVL
OIS SOFR /3.05% USD0929	0.00%	03585TVS
OIS SOFR /3.75% USD0625	0.01%	03594TVL
OIS SOFR /3.75% USD0625	-0.01%	03594TVS
OIS SOFR /4.158% USD0325	0.00%	03637TVL
OIS SOFR /4.158% USD0325	0.00%	03637TVS
OIS SOFR /2.964% USD1126	0.02%	03659TVL
OIS SOFR /2.964% USD1126	-0.01%	03659TVS

OIS SOFR /3.163% USD0929	0.00%	03667TVL
OIS SOFR /3.163% USD0929	0.00%	03667TVS
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 /3.2% USD0525	0.00%	03911TVL
OIS SOFR /3.2% USD0525	0.00%	03911TVS
OIS SOFR /3.15% USD0525	0.01%	03912TVL
OIS SOFR /3.15% USD0525	-0.01%	03912TVS
OIS SOFR /4.25% USD1225	0.02%	03965TVL
OIS SOFR /4.25% USD1225	-0.02%	03965TVS
OIS SOFR /3.5% USD1230	0.00%	03969TVL
OIS SOFR /3.5% USD1230	0.00%	03969TVS
OIS SOFR /4.228% USD0825	0.00%	04087TVL
OIS SOFR /4.228% USD0825	0.00%	04087TVS
OIS SOFR /2.992% USD1024	0.00%	04269TVL
OIS SOFR /2.992% USD1024	0.00%	04269TVS
OIS SOFR /2.92% USD1024	0.00%	04275TVL
OIS SOFR /2.92% USD1024	0.00%	04275TVS
OIS SOFR /3.017% USD1024	0.00%	04298TVL
OIS SOFR /3.017% USD1024	0.00%	04298TVS
OIS SOFR /3.225% USD1024	0.00%	04304TVL
OIS SOFR /3.225% USD1024	0.00%	04304TVS
OIS SOFR /3.19% USD1024	0.00%	04306TVL
OIS SOFR /3.19% USD1024	0.00%	04306TVS
OIS SOFR /3.14% USD1024	0.00%	04308TVL
OIS SOFR /3.14% USD1024	0.00%	04308TVS
OIS SOFR /2.973% USD1024	0.00%	04317TVL
OIS SOFR /2.973% USD1024	0.00%	04317TVS
OIS SOFR /2.841% USD1024	0.00%	04323TVL
OIS SOFR /2.841% USD1024	0.00%	04323TVS
OIS SOFR /4.45% USD1033	0.00%	04326TVL
OIS SOFR /4.45% USD1033	0.00%	04326TVS
OIS SOFR /3.25% USD1253	0.03%	04333TVL
OIS SOFR /3.25% USD1253	-0.02%	04333TVS
OIS SOFR /3.02% USD1124	0.00%	04346TVL
OIS SOFR /3.02% USD1124	0.00%	04346TVS
OIS SOFR /3.5% USD1233	0.09%	04354TVL
OIS SOFR /3.5% USD1233	-0.10%	04354TVS
OIS SOFR /2.845% USD1124	0.00%	04356TVL
OIS SOFR /2.845% USD1124	0.00%	04356TVS
OIS SOFR /3.75% USD1124	0.00%	04374TVL
OIS SOFR /3.75% USD1124	0.00%	04374TVS
OIS SOFR /3.65% USD1124	0.00%	04382TVL
OIS SOFR /3.65% USD1124	0.00%	04382TVS

OIS SOFR /3.65% USD1224	0.00%	04430TVL
OIS SOFR /3.65% USD1224	0.00%	04430TVS
OIS SOFR /3.75% USD1224	0.00%	04472TVL
OIS SOFR /3.75% USD1224	0.00%	04472TVS
OIS SOFR /4.25% USD0334	0.02%	04492TVL
OIS SOFR /4.25% USD0334	-0.02%	04492TVS
OIS SOFR /4% USD0354	0.01%	04494TVL
OIS SOFR /4% USD0354	-0.01%	04494TVS
OIS SOFR /4% USD0626	0.01%	04507TVL
OIS SOFR /4% USD0626	-0.01%	04507TVS
OIS SOFR /3.662% USD0528	0.00%	04568TVL
OIS SOFR /3.662% USD0528	0.00%	04568TVS
OIS SOFR /3.691% USD0528	0.00%	04569TVL
OIS SOFR /3.691% USD0528	0.00%	04569TVS
OIS SOFR /2.18% USD0134	0.00%	04580TVL
OIS SOFR /2.18% USD0134	0.00%	04580TVS
OIS SOFR /2.31% USD0125	0.00%	04582TVL
OIS SOFR /2.31% USD0125	-0.01%	04582TVS
OIS SOFR /3.6% USD0134	0.00%	04592TVL
OIS SOFR /3.6% USD0134	0.00%	04592TVS
OIS SOFR /3.7% USD0249	0.01%	04609TVL
OIS SOFR /3.7% USD0249	-0.01%	04609TVS
OIS SOFR /3.75% USD0634	0.12%	04615TVL
OIS SOFR /3.75% USD0634	-0.12%	04615TVS
OIS SOFR /3.5% USD1225	0.01%	04624TVL
OIS SOFR /3.5% USD1225	-0.01%	04624TVS
OIS SOFR /3.738% USD0134	0.00%	04627TVL
OIS SOFR /3.738% USD0134	0.00%	04627TVS
OIS SOFR /3.735% USD1030	0.00%	04628TVL
OIS SOFR /3.735% USD1030	0.00%	04628TVS
OIS SOFR /3.665% USD0134	0.00%	04632TVL
OIS SOFR /3.665% USD0134	0.00%	04632TVS
OIS SOFR /3.726% USD1030	0.00%	04645TVL
OIS SOFR /3.726% USD1030	0.00%	04645TVS
OIS SOFR /3.721% USD1030	0.00%	04646TVL
OIS SOFR /3.721% USD1030	0.00%	04646TVS
OIS SOFR /3.739% USD1030	0.00%	04647TVL
OIS SOFR /3.739% USD1030	0.00%	04647TVS
OIS SOFR /3.75% USD0629	0.07%	04652TVL
OIS SOFR /3.75% USD0629	-0.07%	04652TVS
OIS SOFR /3.731% USD1030	0.00%	04655TVL
OIS SOFR /3.731% USD1030	0.00%	04655TVS
OIS SOFR /3.86% USD0234	0.00%	04700TVL
OIS SOFR /3.86% USD0234	0.00%	04700TVS
OIS SOFR /3.94% USD0229	0.00%	04705TVL
OIS SOFR /3.94% USD0229	0.00%	04705TVS

OIS SOFR /3.97% USD0229	0.00% 04715TVL
OIS SOFR /3.97% USD0229	0.00% 04715TVS
OIS SOFR /3.71% USD0334	0.00% 04727TVL
OIS SOFR /3.71% USD0334	0.00% 04727TVS
OIS SOFR /3.7% USD0334	0.00% 04728TVL
OIS SOFR /3.7% USD0334	0.00% 04728TVS
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 0.028 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 USD0324	0.00% 04724TVL
SOP C SWP 0.037 USD0324	0.00% 04725TVL
SOP P SWP 0.040 USD0424	0.00% 04793TVL
SOP C SWP 0.036 USD0424	0.00% 04794TVL
SOP P SWP 0.040 USD0424	0.00% 04795TVL
SOP C SWP 0.036 USD0424	0.00% 04796TVL
SOP C SWP 0.036 USD0424	0.00% 04836TVL
SOP P SWP 0.040 USD0424	0.00% 04837TVL
SOP P SWP 0.040 USD0424	0.00% 04838TVL
SOP C SWP 0.036 USD0424	0.00% 04839TVL
10 YEAR US 04/26/2024	0.00% W7DDDE9
10 YEAR US 04/26/2024	0.00% W7E4F42
CURRENCY CONTRACT - ZAR	0.04% CCTZAR_00099973