

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Hunter Investment Funds	1	Offer number	OFR11173
Fund name	Hunter Global Fixed Interest Fund		Fund number	FND2387
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
JAPAN BILL ZERO 11/23		3.97%	BN0V3K4	
UNITED STATES OF AMERICA		3.87%	ZS1WCML	
JAPAN BILL ZERO 10/23		3.65%	BP7M8X2	
JAPAN BILL ZERO 10/23		3.07%	BNTXQ57	
JAPAN BILL ZERO 12/23		2.78%	W2E1776	
JAPAN BILL ZERO 12/23		2.60%	BRXK629	
UMBS MORTPASS 6.5% 08/53		2.30%	VE4E9EA	
JAPAN BILL ZERO 11/23		1.97%	BPLPFC5	
UMBS MORTPASS 6.5% 06/53		1.74%	V9CC016	
US DOLLAR		1.59%	USD	
UNITED 1.875% 02/41		1.23%	BN303J7	
UMBS MORTPASS 6.5% 08/53		1.23%	VE56B0E	
UNITED STATES 0.5% 01/28		1.15%	BFWMB38	
REALKREDIT 1% 04/24		1.05%	BVFMW0	
UMBS MORTPASS 2.5% 01/52		1.02%	S378E90	
UMBS MORTPASS 6.5% 08/53		0.99%	W011148	
JAPAN BOND 0.005% 10/24		0.95%	BNSN6V4	
UMBS MORTPASS 5% 06/53		0.89%	V9CC029	
JAPAN BILL ZERO 10/23		0.87%	BLCY590	
UMBS MORTPASS 6% 09/53		0.83%	VFB2FC3	
JAPAN BILL ZERO 12/23		0.80%	BQC5K71	
UNITED 2.875% 04/25		0.77%	BFXTNS7	
REPUBLIC OF 2% 06/31		0.76%	BP2NF73	
UNITED STATES 0.25% 01/25		0.69%	BVFD6V3	
NYKREDIT 1% 10/50		0.69%	BKLN4J6	
RIPON MORTGAGES FLT 08/56		0.65%	R7C0412	
JAPAN BOND 0.1% 03/28		0.64%	BG5NBY6	
UNITED 0.125% 04/25		0.64%	BMF0417	
UMBS MORTPASS 6% 08/53		0.64%	W078C26	
REPUBLIC OF 3.25% 06/33		0.63%	BMDX065	
CANADIAN DOLLAR		0.59%	CAD	
JAPAN BOND 0.005% 04/24		0.57%	BJLTVQ1	
UMBS MORTPASS 5% 05/53		0.57%	V9546A9	
UMBS MORTPASS 6.5% 07/53		0.57%	VC51CB1	
REPUBLIC OF 4.25% 12/32		0.55%	BMD0B96	
DEUTSCHE 1.625% 01/27		0.54%	BJVLXW7	
RIPON MORTGAGES FLT 08/56		0.53%	R7C03A3	
UNITED 1.125% 01/33		0.53%	BQFMC06	
JAPAN BOND 0.005% 03/24		0.51%	BNGB3Y2	
JAPAN BOND 0.5% 03/49		0.51%	BH4G422	
COMMONWEALTH 4.5% 04/33		0.50%	BGM0N77	
RMAC NO 3 PLC 3 FLT 02/47		0.49%	W215DBA	
UMBS MORTPASS 6% 08/53		0.46%	VE4F711	
JYSKE REALKREDIT 1% 10/23		0.43%	U0F1CFA	
UNITED 2.875% 05/52		0.39%	BPSLLZ1	
NORDEA KREDIT 1% 04/24		0.35%	BJ7H8R9	
FRENCH 0.75% 05/52		0.34%	BK6L1W5	
UNITED 1.625% 11/50		0.34%	BMCWDM0	
NORDEA KREDIT 1.5% 10/53		0.34%	BNNFG37	
KINGDOM OF 3.45% 07/66		0.34%	BYZK819	
AT&T INC ZERO 03/24		0.33%	V64A8CA	
UBS GROUP AG VAR 08/33		0.33%	BNBVCQ2	
REALKREDIT 1% 01/24		0.33%	4H2369B	
AAREAL BANK 0.625% 02/25		0.32%	BMG3QK8	
UNITED STATES 1.75% 01/28		0.32%	B2PB3T1	
UMBS MORTPASS 5% 02/53		0.31%	UE5C48E	
GS VAR 09/52		0.31%	1H4654B	
JAPAN BILL ZERO 10/23		0.30%	BLCW6Z7	
JAPAN BILL ZERO 11/23		0.29%	W101046	
JAPAN BILL ZERO 10/23		0.29%	BQB6C24	
UNITED STATES OF AMERICA		0.29%	ZS1WCN2	
DEUTSCHE BANK 0.05% 11/24		0.29%	BJTPBW7	
UNITED 0.125% 07/31		0.29%	BNW0365	
GOLDMAN SACHS FLT 01/25		0.29%	BNYN354	
STANDARD VAR 07/27		0.28%	BPXZLZ8	
UMBS MORTPASS 5% 05/53		0.27%	V7403E6	
REPUBLIC OF 2.375% 12/28		0.27%	BGGL774	

THL CREDIT WIND FLT 07/31	0.26%	S14365E
JAPAN BOND 0.005% 05/24	0.26%	BLD2756
GPMT 2021-FL4 FLT 12/36	0.25%	8G1911B
SOUND POINT CLO FLT 07/32	0.25%	6G9513B
VIBRANT CLO XI FLT 07/32	0.25%	7G1257B
SUMITOMO 5.52% 01/28	0.25%	BNM9CZ4
ARBOR REALTY FLT 01/37	0.25%	BM8FSM8
BDS 2021-FL10 FLT 12/36	0.25%	8G6275B
STANDARD VAR 07/34	0.24%	BPXZLW5
CITIGROUP INC VAR 03/26	0.24%	BMZQ1F8
REPUBLIC OF 2.625% 06/28	0.24%	BZ15D43
KINGDOM OF 4.875% 07/33	0.24%	BQFLC81
SOUND POINT CLO FLT 10/30	0.24%	BPLZ9M3
DRYDEN 61 CLO FLT 01/32	0.24%	6H0343B
ARES LII CLO FLT 04/31	0.24%	5G7163B
522 FUNDING CLO FLT 10/31	0.24%	BNVRKR7
CARLYLE US CLO FLT 04/31	0.24%	5G4920B
OSD CLO 2021-23 FLT 04/31	0.23%	R810ECE
NYO COMMERCIAL FLT 11/38	0.23%	8G3122B
KINGDOM OF 4.75% 01/28	0.23%	BQFKWX3
TOWD POINT VAR 10/59	0.23%	BKDRF13
MF1 2021-FL6 FLT 07/36	0.23%	4G8555B
BARINGS CLO LTD FLT 01/31	0.23%	BFMHT40
CWABS FLT 04/47	0.23%	BK6MSN8
FORT CRE FLT 02/39	0.23%	R81583E
ROYAL BANK OF 0.01% 10/28	0.23%	BP486D9
JPMORGAN CHASE VAR 02/26	0.22%	BP6T9V9
EXTENDED STAY FLT 07/38	0.22%	BP7L958
SOCIETE VAR 12/26	0.22%	BMFYJK3
CIFC FUNDING FLT 10/30	0.22%	4G5389B
UMBS MORTPASS 5% 06/53	0.22%	V9CC011
DRYDEN XXVIII FLT 08/30	0.22%	BD5DNZ0
SOCIETE VAR 01/34	0.22%	BNNMBD3
GREENSAIF 6.129% 02/38	0.22%	BMZR1B7
NOMURA HOME FLT 02/36	0.22%	B3RQKY5
LCM 30 LTD 30A FLT 04/31	0.22%	4G1942B
NORDEA KREDIT 1% 04/24	0.22%	V1B59B1
APIDOS CLO XXVI FLT 07/29	0.22%	BPK29F8
STANDARD VAR 11/25	0.21%	BMXLNC6
STRATTON FLT 07/60	0.21%	BMCD1X0
SANTANDER UK VAR 01/29	0.21%	BNNM6B6
JAPAN BOND 0.7% 06/51	0.21%	BP5D0M0
BARCLAYS PLC VAR 08/30	0.21%	BRSFQ52
GCAT 2022-INV2 VAR 04/52	0.21%	RF978D8
GS VAR 08/52	0.21%	RD211A6
AVIS BUDGET 1.66% 02/28	0.21%	8G3875B
SANTANDER UK VAR 11/24	0.20%	BFMVZH7
ONE NEW YORK FLT 01/36	0.20%	4G1208B
NORDEA KREDIT 1% 10/50	0.20%	BKDSHH6
JAPAN BOND 1.2% 09/35	0.20%	BYRJVT3
VENTURE 36 CLO FLT 04/32	0.20%	4G3094B
RAMP SERIES FLT 09/35	0.20%	RB5AE99
Avolon TLB Borrower 1 (US	0.19%	LX196768
CIM TRUST VAR 08/64	0.19%	V45FFF0
FRENCH REPUBLIC 2% 05/48	0.19%	BYXX4T0
OBX VAR 01/52	0.18%	R7687E3
UBS GROUP AG VAR 04/32	0.18%	BP92C49
CSMC 2020-FACT FLT 10/37	0.18%	9F6202B
EURO	0.18%	EUR
SUMITOMO 2.44% 06/24	0.18%	BK8M319
SUMITOMO 0.01% 09/25	0.18%	BM9BW23
ASHFORD FLT 04/35	0.18%	9D4453B
NYKREDIT 1% 10/50	0.18%	BK9CXB8
LT AUTORAHOITUS FLT 07/33	0.18%	V8E1271
CTP NV 0.5% 06/25	0.18%	BNKCJ65
STRATTON BTL FLT 01/54	0.18%	BPVCP04
SOUND POINT CLO FLT 07/30	0.18%	BPW68X9
UNITED STATES OF 4% 11/52	0.18%	BQXS7C3
STRATTON FLT 09/51	0.18%	BKPJWJ4
JYSKE REALKREDIT 1% 04/24	0.17%	BFY1VT9
SOCIETE VAR 01/29	0.17%	BNNM0W5
KKR CLO 9 LTD 9 FLT 07/30	0.17%	3G1703B

READY CAPITAL FLT 07/36	0.17%	6G1908B
REALKREDIT 1% 04/24	0.17%	V1B59A5
SUMITOMO 0.55% 11/23	0.17%	BF5J2C2
GACI FIRST 4.875% 02/35	0.17%	BMXD0G5
ROMANIA 1.75% 07/30	0.17%	BL53JRO
TOWD POINT FLT 07/45	0.17%	BJOLR26
UMBS MORTPASS 2.5% 01/51	0.17%	1G1948B
HSBC HOLDINGS VAR 08/28	0.17%	BP4ZF99
UMBS MORTPASS 6.5% 08/53	0.17%	W011151
VOYA CLO 2017-1 FLT 04/30	0.17%	3G8955B
PMT LOAN TRUST VAR 07/51	0.17%	7G9522B
BANCO 3.496% 03/25	0.17%	BP92CK5
ARGENT FLT 07/36	0.17%	BYWG9W8
JYSKE REALKREDIT 1% 10/50	0.16%	BKF2KC2
PRET 2021-RN3 STEP 09/51	0.16%	7G3248B
MERRILL LYNCH VAR 10/47	0.16%	6H0338B
AREIT 2021-CRE5 FLT 11/38	0.16%	7G4165B
JAMESTOWN CLO FLT 04/33	0.16%	V68D890
GS VAR 08/52	0.16%	RC95435
CWABS INC VAR 02/35	0.16%	6H0334B
UNITED 1.25% 07/51	0.16%	BLH3815
DEVELOPMENT 1.875% 10/24	0.16%	BJLM6X2
HARVEST CLO XVI FLT 10/31	0.16%	2G1571B
GACI FIRST 4.75% 02/30	0.15%	BMXD0F4
PENSKE TRUCK 1.7% 06/26	0.15%	BNXLMR1
HOPS HILL NO 1 FLT 05/54	0.15%	1G3681B
BANK OF AMERICA VAR 10/26	0.15%	BPP1YB1
STATE OF 3.8% 05/60	0.15%	BMFKRX0
UNITED STATES 2.5% 01/29	0.15%	BYQLTV8
SMB PRIVATE FLT 02/55	0.15%	S54F141
LEHMAN XS TRUST FLT 07/37	0.15%	7C3537B
HSBC HOLDINGS VAR 03/28	0.15%	BDFOWLO
UBS GROUP AG VAR 09/29	0.15%	W2C22B6
AMCO - ASSET 4.625% 02/27	0.15%	BQB3FK4
KOOKMIN BANK 0.052% 07/25	0.15%	BMW12R5
UNITED 0.625% 10/50	0.15%	BMBL1F7
BANK OF AMERICA FLT 08/25	0.15%	BNNTH92
TOYOTA AUTO 2.56% 11/31	0.15%	BKC9M08
AUSTRALIAN DOLLAR	0.15%	AUD
UMBS MORTPASS 5% 05/53	0.14%	V740424
LOGICOR 0.625% 11/25	0.14%	BPG9FG6
MORGAN STANLEY FLT 03/37	0.14%	6H0346B
ENERGY 4.05% 03/25	0.14%	BWB92G9
DEUTSCHE BANK VAR 01/32	0.14%	BMYC6G3
CRESTLINE FLT 04/30	0.14%	5G6401B
ING GROEP NV FLT 10/23	0.14%	BZ0WP61
UNITED 0.125% 01/32	0.14%	BPLFCC4
CHARTER 3.75% 02/28	0.13%	BD3JBT0
SUMITOMO 0.01% 10/27	0.13%	BLPJHH4
UNITED 1.375% 11/40	0.13%	BNG0BM3
UBS GROUP AG VAR 11/33	0.13%	BKS9D87
AVIATION 4.125% 08/25	0.13%	BG211B0
JUBILEE CLO FLT 04/30	0.13%	2G3915B
REPUBLIC OF 1.375% 12/29	0.13%	BKLBPK6
GRIFFITH PARK FLT 11/31	0.13%	2G7147B
SOCIETE VAR 01/26	0.13%	BPG6JLO
CVC CORDATUS FLT 09/31	0.13%	2G3953B
GS VAR 04/52	0.13%	8G7172B
UNICREDIT SPA 7.83% 12/23	0.13%	BJ5RNR6
UMBS MORTPASS 5% 04/53	0.13%	V3E78F0
UBS GROUP AG VAR 07/26	0.12%	BNBVCP1
UMBS MORTPASS 6.5% 07/53	0.12%	VEEFC74
CASSA 5.75% 05/26	0.12%	BN6L1R1
CITIGROUP VAR 05/51	0.12%	7G5478B
STATE OF ISRAEL 2% 03/27	0.12%	BYXVJC2
HUNGARY BOND 6.25% 09/32	0.12%	BPXYFH5
TRINITY SQUARE FLT 07/59	0.12%	2G9676B
HALEON UK 3.125% 03/25	0.12%	BP0SW79
BLUEMOUNTAIN FLT 07/30	0.12%	1G4899B
DEUTSCHE 2.625% 12/24	0.12%	BJVLXT4
REPUBLIC OF 3.875% 02/33	0.12%	BMXHPM8
INTESA 5.125% 08/31	0.12%	BLGYMK6

CANADA SQUARE FLT 06/58	0.12%	BL97042	
CWABS FLT 01/36	0.12%	BVM1FV3	
UMBS MORTPASS 5% 05/53	0.12%	VAAEE79	
ARBOR 2.7563% 05/53	0.11%	6F1202B	
REPUBLIC OF 1.5% 12/30	0.11%	BMH1742	
UNICREDIT SPA VAR 09/26	0.11%	BMG6YD6	
UMBS MORTPASS 2% 03/52	0.11%	R986C98	
AMERICAN TOWER 3.8% 08/29	0.11%	BG0X453	
POLARIS 2021-1 FLT 12/58	0.11%	BNXL757	
AROUNDTOWN 0.375% 04/27	0.11%	BN2ZW29	
CPI PROPERTY 1.625% 04/27	0.11%	BK6XYR7	
HSBC HOLDINGS VAR 03/34	0.11%	BK81093	
BANK OF AMERICA VAR 04/26	0.11%	BNNJ145	
AVOLON 2.528% 11/27	0.11%	BP6K815	
SOUNDVIEW HOME FLT 12/36	0.11%	B7ZZJD4	
BANCA MONTE 0.875% 10/27	0.11%	BK5GK79	
CHASE HOME VAR 03/63	0.11%	W2CD21A	
DEUTSCHE BANK VAR 11/30	0.11%	BMW99T0	
SOUNDVIEW HOME FLT 11/36	0.10%	BZ03HR9	
KINGDOM OF SAUDI 5% 01/53	0.10%	BQD02B3	
MIDOCEAN CREDIT FLT 01/30	0.10%	3G4365B	
HARVEST CLO XX FLT 10/31	0.10%	2G6321B	
REALKREDIT 1.5% 10/53	0.10%	BMXQXJ8	
JAPAN 0.625% 09/25	0.10%	BN139Y5	
NISSAN MOTOR 2.45% 09/28	0.10%	BNKHR88	
FIELDSTONE FLT 11/36	0.10%	BD0DZ71	
UNITED 3.875% 04/29	0.10%		2407096
MORTIMER BTL FLT 06/53	0.10%	BM9CFQ1	
BARLEY HILL NO FLT 08/58	0.10%	R87EEC3	
SUMITOMO 0.409% 11/29	0.10%	BKTX8V6	
CREDIT SUISSE 0.25% 01/26	0.10%	BN7D0H9	
NATWEST GROUP VAR 01/30	0.09%	BF19XW3	
HSBC HOLDINGS VAR 06/29	0.09%	BD36V02	
GOLDMAN SACHS FLT 02/25	0.09%	BPVD8G4	
JAPAN BOND 0.7% 09/51	0.09%	BNYLMM5	
ALTERNATIVE FLT 05/46	0.09%	B1VVNP4	
BANCA MONTE DEI VAR 09/27	0.09%	BR85210	
TBA UMBS SINGLE FAMILY 2%	0.09%	W109E43	
DEVELOPMENT 0.5% 08/25	0.09%	BMXNPK4	
MARVELL 1.65% 04/26	0.09%	BN49F19	
FNMA MORTPASS 3.5% 01/59	0.09%	0F4749B	
KSA SUKUK 5.268% 10/28	0.09%	BM9WJ69	
SOCIETE VAR 01/28	0.09%	BPCQKT9	
LOGICOR 2.25% 05/25	0.09%	BH05683	
PRET 2021-RN2 STEP 07/51	0.09%	6H0340B	
SERBIA 1.65% 03/33	0.09%	BNRK9M8	
DEUTSCHE BANK VAR 11/25	0.08%	BK6X336	
DUTCH PROPERTY FLT 07/58	0.08%	BM8R040	
COMMONWEALTH OF 1% 12/30	0.08%	BMDSVJ0	
UMBS MORTPASS 6.5% 04/53	0.08%	V7EE90E	
ROMANIA 6.625% 09/29	0.08%	BMHFP39	
UNITED STATES 3.5% 02/33	0.08%	BQXLPX9	
ONTARIO 0.9% 05/41	0.08%	BMD5R71	
UMBS MORTPASS 5% 04/53	0.08%	V3E7917	
NEW CENTURY VAR 06/31	0.08%	6H0155B	
HSBC HOLDINGS VAR 06/31	0.08%	BMXNKF4	
CITIGROUP FLT 06/37	0.08%	B9LVDY9	
TOWD POINT VAR 04/60	0.08%	8F2930B	
MIRAVET SARL - FLT 05/65	0.08%	BMWB4C4	
TBA UMBS SINGLE FAMILY 4%	0.08%	W078D42	
NOVA KREDITNA VAR 01/25	0.08%	BMH7018	
BLACKROCK FLT 10/31	0.08%	2G3914B	
STANDARD VAR 01/28	0.08%	BMC8PW2	
OCP CLO 2014-7 FLT 07/29	0.08%	9F0768B	
DRYDEN 27 R FLT 04/33	0.08%	2G4368B	
NOMURA 2.329% 01/27	0.08%	BNSNCS3	
ROMANIA 3.75% 02/34	0.07%	BMC3RF4	
AERCAP 1.15% 10/23	0.07%	BP2DZP1	
UMBS MORTPASS 6.5% 03/53	0.07%	VA7BD3E	
DEUTSCHE BANK VAR 09/26	0.07%	BLN8K41	
TBW VAR 07/37	0.07%	BYWPG02	
NEW ZEALAND DOLLAR	0.07%	NZD	

UMBS MORTPASS 6.5% 05/53	0.07% V9CC1B0
FREMONT HOME FLT 11/36	0.07% 1H0521B
UMBS MORTPASS 5% 02/53	0.07% UE5C485
SANTANDER UK 3.625% 01/26	0.07% BDD1PL6
GACI FIRST 5.125% 02/53	0.07% BMXD0D2
ROMANIA 2.875% 04/42	0.07% BL53YN1
UBS GROUP AG VAR 06/27	0.07% BJ5FX58
NEW RESIDENTIAL VAR 07/59	0.07% 0F2162B
MERRILL LYNCH FLT 08/37	0.07% 921979B
HSBC HOLDINGS VAR 03/26	0.07% BQ1KVR4
UMBS MORTPASS 2% 03/52	0.07% BQNKLC7
JAPAN BOND 0.5% 09/46	0.07% BD8CPW5
TP ICAP 2.625% 11/28	0.07% BMT7L79
KOREA HOUSING 0.01% 06/26	0.07% BLD3BX2
CITIMORTGAGE FLT 02/37	0.07% 6H0311B
UMBS MORTPASS 5% 04/53	0.07% V7EE726
JP MORGAN FLT 10/36	0.07% 6H0309B
CITIGROUP VAR 11/51	0.07% R750DA5
CWABS FLT 06/47	0.07% BPY4002
TOWD POINT FLT 10/51	0.07% BK6S137
ROMANIA 6.625% 09/29	0.07% BQXM015
TOWD POINT VAR 01/60	0.07% 8F2952B
SOCIETE VAR 06/32	0.07% BP0WLH4
COMMONWEALTH 0.5% 09/26	0.06% BMBNZ39
STRATTON FLT 03/52	0.06% BKY41J3
REALKREDIT 1% 10/50	0.06% BKDSHLO
STANDARD VAR 05/25	0.06% BK6QS29
FRENCH 3.25% 05/45	0.06% B9MBCD0
STANDARD VAR 01/25	0.06% BMT9H77
FAIRFAX 2.75% 03/28	0.06% BD9MPB3
UBS GROUP AG VAR 03/29	0.06% BQXQ987
YEN	0.06% JPY
UMBS MORTPASS 6.5% 08/53	0.06% WOA6E0E
AERCAP 1.65% 10/24	0.06% BP2DYM1
REPUBLIC OF 3.25% 09/42	0.06% BNDSF40
PRINCIPAL 1.375% 01/25	0.06% BPG9FJ9
STATE OF 4.5% 01/33	0.06% BQFKH94
WEST 3.129% 06/50	0.06% BMCWLF9
NOVA VAR 02/30	0.06% BKKF1M3
ALTERNATIVE FLT 02/47	0.06% 545855B
NEWGATE FUNDING FLT 12/50	0.06% B2NDQG7
UMBS MORTPASS 2% 03/52	0.06% 0H3930B
GA GLOBAL 2.25% 01/27	0.05% BMVBD28
FNMA MORTPASS 3% 03/60	0.05% 0G1563B
SWISS FRANC	0.05% CHF
SMB PRIVATE 1.29% 07/53	0.05% 7F9421B
CAIXABANK SA 1.75% 10/23	0.05% BGKG667
GOLDMAN SACHS FLT 04/24	0.05% BNNR1Z0
JYSKE REALKREDIT 1% 10/50	0.05% BKLH463
MFA 2020-NQM2 VAR 04/65	0.05% 9F6185B
CPI PROPERTY 1.5% 01/31	0.05% BMDH2L6
UMBS MORTPASS 2.5% 02/51	0.05% 1G8062B
WASHINGTON 6.5% 03/36	0.05% BD05469
PREFERRED TERM FLT 12/36	0.05% B4M5M29
COMMONWEALTH 2.5% 05/30	0.05% BZ1HM31
MDGH GMTN RSC 5.5% 04/33	0.05% BMD5JH5
CHARTER 3.85% 04/61	0.05% BMDX2F8
NEWGATE FUNDING FLT 12/50	0.05% B2NDQH8
UBS GROUP AG VAR 09/33	0.05% BQ6COK1
UMBS MORTPASS 2% 02/52	0.05% R6E7159
BAYER US 4.25% 12/25	0.05% BYZMHL8
ROMANIA MEDIUM 2% 01/32	0.05% BKV96K7
HYATT HOTELS 1.8% 10/24	0.05% BNM5MY1
AERCAP 1.75% 10/24	0.05% BP2DYP4
TEXAS NAT 5.169% 04/41	0.05% BN7BQ75
REPUBLIC OF 4.875% 10/33	0.05% V6AC6CA
BANCO DE 4.65% 09/24	0.05% BJ7W067
G CITY EUROPE 4.25% 09/25	0.05% BF55HG9
ROMANIA 2.125% 03/28	0.05% BMC3RG5
UNITED 0.625% 07/32	0.05% BNXG760
UMBS MORTPASS 6% 12/52	0.05% UC6A255
UMBS MORTPASS 6.5% 07/53	0.04% VF0229E

UNITED KINGDOM 1.5% 07/53	0.04% BM8Z2V5
ALTERNATIVE FLT 12/46	0.04% B1TR4L7
LEHMAN XS TRUST FLT 11/35	0.04% 4A1183B
TBA UMBS SINGLE FAMILY 2%	0.04% W2423E7
FORD MOTOR 2.9% 02/28	0.04% BMT9FQ2
RALI SERIES FLT 03/47	0.04% B3MFPQ4
HIS MAJESTY 1.5% 05/31	0.04% BJX69K0
ROMANIA MEDIUM 5% 09/26	0.04% BMHG101
GE-WMC FLT 10/35	0.04% B8NBMBO
DEUTSCHE ALT-A FLT 09/47	0.04% 6H0335B
GOLDEN ST TOB 3% 06/46	0.04% BPG8J50
CHARTER 3.95% 06/62	0.04% BN7G7N3
UMBS MORTPASS 2% 03/52	0.04% 0H4928B
UMBS MORTPASS 6.5% 06/53	0.04% VD7F4A8
REPUBLIC OF 5.5% 04/53	0.03% BLGV865
TBA UMBS SINGLE FAMILY 6%	0.03% W011658
RESIMAC PREMIER FLT 02/52	0.03% 9F1639B
CPI PROPERTY 1.75% 01/30	0.03% BP6FTW8
MF1 MULTIFAMILY FLT 07/36	0.03% 2G7154B
UMBS MORTPASS 6% 05/53	0.03% V740459
MORGAN STANLEY FLT 04/36	0.03% BBL4RP1
DELL 6.02% 06/26	0.03% BL97CL3
ORGANON & CO 4.125% 04/28	0.03% BN4QJP2
RALI SERIES 6% 06/36	0.03% 8F2951B
COMMONWEALTH 1.75% 06/51	0.03% BMZ8B65
NORDEA CREDIT 1.5% 10/53	0.03% BL6K5D8
UMBS MORTPASS 6.5% 08/53	0.03% W0A6F29
REPERFORMING FLT 03/35	0.03% 6H0174B
COMMONWEALTH 1.25% 05/32	0.03% BKDRWH8
KINGDOM OF 1.75% 03/25	0.03% BWC54R1
CSMC VAR 07/56	0.03% 6G6486B
STRUCTURED FLT 01/37	0.03% B54QH74
RALI SERIES FLT 06/37	0.03% B1Y99W4
UNITED MEXICAN 5% 04/51	0.03% BMYMGF2
STRUCTURED FLT 10/36	0.03% 0E2031B
JP MORGAN FLT 10/35	0.03% 6H0315B
CENTEX HOME FLT 01/32	0.03% 6H0312B
ROMANIA 1.375% 12/29	0.03% BMHSTH0
CHARTER 5.125% 07/49	0.03% BJHNYB3
ROMANIA BOND 2% 04/33	0.03% BLFFCF5
HUNGARY BOND 5% 02/27	0.03% BP38H37
BEAR STEARNS FLT 10/36	0.03% BZ03H24
TORO EUROPEAN FLT 07/30	0.03% BF18Z80
Lumen Technologies Inc.-T	0.03% LX185338
TBA UMBS SINGLE FAMILY 2%	0.03% W19E48A
UMBS MORTPASS 2% 02/52	0.03% BQNKLD8
AUTONOMOUS 4.22% 04/35	0.03% B081RM5
REPUBLIC OF 4.25% 02/43	0.02% BMXD4C9
BEAR STEARNS VAR 01/36	0.02% BD60R70
FRENCH 0.5% 05/72	0.02% BMDH0M3
COMMONWEALTH OF 1% 11/31	0.02% BMGX738
TOKYO 2.625% 05/24	0.02% BKF1Q21
STRUCTURED FLT 10/36	0.02% B51BJB0
UMBS MORTPASS 6.5% 02/53	0.02% V2213E0
ROMANIA 2.75% 04/41	0.02% BMCRWG2
STANDARD VAR 11/25	0.02% BMHYKQ4
THORNBURG FLT 06/37	0.02% 6H0336B
SERBIA 2.05% 09/36	0.02% BMCQCS1
WAMU MORTGAGE FLT 10/46	0.02% B1VWHX3
QNB FINANCE 1.375% 01/26	0.02% BMDNHG4
BANCO 1.849% 03/26	0.02% BLFF181
KINGDOM OF 1.45% 10/71	0.02% BLH1ZL8
CANADIAN 1.5% 12/44	0.02% B5N1WV9
UMBS MORTPASS 2.5% 02/51	0.02% 1G1997B
MANSARD FLT 12/49	0.02% B29VWV6
MEXICAN PESO	0.02% MXN
UNITED 0.375% 09/27	0.02% BMT6SK8
CHL MORTGAGE 6% 05/37	0.02% 6H0154B
OPTION ONE FLT 01/37	0.02% 6H0333B
FHLMC REMICS FLT 06/41	0.02% 6H0152B
SMB PRIVATE FLT 07/53	0.02% 7F9400B
MFA 2020-NQM2 VAR 04/65	0.02% 9F6923B

UMBS MORTPASS 6.5% 02/53	0.02% UE5C492	
STARWOOD VAR 04/65	0.02% 8F0002B	
DOCTORS CO AN 4.5% 01/32	0.02% BMH2BC1	
PEOPLE'S 2.68% 05/30	0.02% BL587Q0	
UMBS MORTPASS 6.5% 06/53	0.02% VD7F4B1	
OPTION ONE FLT 03/37	0.02% 6D6145B	
PEPPER SPARKZ FLT 08/28	0.02% BNC5F64	
UMBS MORTPASS 2% 03/52	0.02% R96B65E	
CWABS FLT 07/37	0.02% 6H0310B	
WAMU MORTGAGE FLT 02/46	0.02% B104GB1	
REALKREDIT 1% 10/53	0.02% BL63VK6	
JAPAN BOND 1.7% 09/44	0.02% BQS8364	
UMBS MORTPASS 6.5% 07/53	0.02% VBFE991	
BBVA CONSUMER 0.27% 07/31	0.02% 3F9527B	
JUBILEE CLO FLT 12/29	0.02% 5D4633B	
TRINIDAD FLT 01/59	0.02% BF1BV47	
ROMANIA BOND 2.625% 12/40	0.02% BMHSTK3	
REPUBLIC OF 6% 08/28	0.02%	5512878
JUBILEE CLO FLT 12/29	0.01% BLR60X0	
UNITED STATES OF 2% 08/51	0.01% BMWVVP21	
CHL MORTGAGE 6.5% 11/47	0.01% 6H0151B	
STRUCTURED FLT 01/36	0.01% 1E0845B	
GALLATIN CLO IX FLT 01/28	0.01% 1E6600B	
RALI SERIES VAR 10/37	0.01% 6H0332B	
GSR MORTGAGE VAR 11/35	0.01% 34160DB	
REPUBLIC OF 5.5% 11/27	0.01% BQMR4M0	
DEUTSCHE BANK VAR 11/25	0.01% BMW99V2	
DEXIA CREDIT 0.5% 01/25	0.01% BYVZ0P6	
BANCA MONTE 2.625% 04/25	0.01% BKLWB89	
GNMA II 4.5% 06/53	0.01% VD8E45E	
ROADSTER 2.375% 12/32	0.01% BYVHTV1	
PARAGON FLT 05/45	0.01% BKKJRK5	
UNITED 0.625% 11/27	0.01% BLH34Q2	
UMBS MORTPASS 3.5% 11/34	0.01% 0F7562B	
UMBS MORTPASS 2.5% 06/31	0.01% 6H0342B	
TBA UMBS SINGLE FAMILY 3%	0.01% B852288	
VENTURE XVII FLT 04/27	0.01% BFM76C7	
US AIRWAYS 5.9% 04/26	0.01% B82LWF5	
ROMANIA 1.375% 12/29	0.01% BMYD8W6	
UMBS MORTPASS 2% 02/52	0.01% 9G9081B	
MORGAN STANLEY FLT 07/36	0.01% 1E5753B	
UMBS MORTPASS 3% 05/51	0.01% 4G4174B	
KOMMUNALBANKEN 1.9% 01/27	0.01% BMH2FM9	
SINGAPORE DOLLAR	0.01% SGD	
UMBS MORTPASS 4% 11/49	0.01% 0F3156B	
AMERICAN 3.7% 04/28	0.01% BQQP7Y3	
WAMU MORTGAGE VAR 09/36	0.01% 9C9985B	
CSMC VAR 10/37	0.01% 6H0344B	
CWABS FLT 08/37	0.01% 6H0345B	
JP MORGAN FLT 08/36	0.01% 6H0339B	
CZECH KORUNA	0.01% CZK	
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% ZS1WFJG
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%	-0.01% B7WKNR4
TBA UMBS SINGLE 5.5%	-0.01% B02WJB7
TBA UMBS SINGLE 3.5%	-0.01% B8S1CC6
TBA UMBS SINGLE 2.5%	-0.01% VFB31A8
TBA GNMA2 SINGLE 3%	-0.01% W011657
TBA UMBS SINGLE FAMILY 5%	-0.04% W011661
TBA UMBS SINGLE 4.5%	-0.06% BL3HYW4
TBA UMBS SINGLE 4.5%	-0.07% B8DMLK5
TBA UMBS SINGLE FAMILY 4%	-0.08% BL3HYV3
TBA UMBS SINGLE FAMILY 6%	-0.08% BL3HYV6
TBA UMBS SINGLE 5.5%	-0.09% B24HB96
TBA UMBS SINGLE FAMILY 4%	-0.10% B4L3500
POUND STERLING	-0.24% GBP
WON	-0.31% KRW
CDI ITRAXX 1 EUR1233	0.00% 04195TVL
CDI ITRAXX 1 EUR1233	0.02% 04195TVS
CDI CDX.NA 1 USD1227	0.00% 03684TVL
CDI CDX.NA 1 USD1227	0.00% 03684TVS
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CDI CDX.NA 1 USD0633	0.02% 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	0.05% 04033TVS
CDI CDX.NA 1 USD1228	0.00% 04192TVL
CDI CDX.NA 1 USD1228	0.18% 04192TVS
CDI CDX.NA 1 USD1233	0.00% 04199TVL
CDI CDX.NA 1 USD1233	0.04% 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	-0.01% 03483TVL
CES USD/AUD 0729	0.00% 03484TVL
CES USD/AUD 0829	0.00% 03485TVL
CES USD/AUD 1030	0.00% 03486TVL
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CURRENCY CONTRACT - CAD	1.86%	CCTCAD_00056651
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CURRENCY CONTRACT - NZD	0.57%	CCTNZD_00049912
CURRENCY CONTRACT - NZD	33.72%	CCTNZD_00050097
CURRENCY CONTRACT - NZD	33.72%	CCTNZD_00050118
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CURRENCY CONTRACT - NZD	0.11%	CCTNZD_00052671
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CURRENCY CONTRACT - NZD	0.22%	CCTNZD_00056790
CURRENCY CONTRACT - NZD	0.12%	CCTNZD_00056885
CURRENCY CONTRACT - NZD	33.31%	CCTNZD_00056892
CURRENCY CONTRACT - NZD	1.67%	CCTNZD_00057378
CURRENCY CONTRACT - NZD	0.33%	CCTNZD_00057552
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00050561
CURRENCY CONTRACT - USD	-1.55%	CCTUSD_00051555
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00052256
CURRENCY CONTRACT - USD	-0.47%	CCTUSD_00053301
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00055932
CURRENCY CONTRACT - USD	-33.41%	CCTUSD_00056133
CURRENCY CONTRACT - USD	-33.48%	CCTUSD_00056608
CURRENCY CONTRACT - USD	-33.31%	CCTUSD_00056895
CURRENCY CONTRACT - USD	-1.67%	CCTUSD_00057381
CURRENCY CONTRACT - USD	-0.33%	CCTUSD_00057549
CURRENCY CONTRACT - USD	-1.99%	CCTUSD_00057578
CURRENCY CONTRACT - PEN	0.15%	CCTPEN_00052779
CURRENCY CONTRACT - USD	-0.20%	CCTUSD_00052793
CURRENCY CONTRACT - SGD	0.00%	CCTSGD_00054010
CURRENCY CONTRACT - THB	0.71%	CCTTHB_00052773
CURRENCY CONTRACT - USD	-0.36%	CCTUSD_00057250
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00042287
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00042302
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00042371
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00043269
CURRENCY CONTRACT - USD	-0.25%	CCTUSD_00050603
CURRENCY CONTRACT - USD	-0.30%	CCTUSD_00051345
CURRENCY CONTRACT - USD	-0.14%	CCTUSD_00052195
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00052433
CURRENCY CONTRACT - USD	-0.34%	CCTUSD_00052828
CURRENCY CONTRACT - USD	-0.23%	CCTUSD_00052831
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00053032
CURRENCY CONTRACT - AUD	-0.21%	CCTAUD_00050157
CURRENCY CONTRACT - AUD	-0.13%	CCTAUD_00055965
CURRENCY CONTRACT - AUD	-0.04%	CCTAUD_00056605
CURRENCY CONTRACT - AUD	-0.08%	CCTAUD_00057591
CURRENCY CONTRACT - BRL	-0.48%	CCTBRL_00042362
CURRENCY CONTRACT - BRL	-0.21%	CCTBRL_00052837
CURRENCY CONTRACT - BRL	-0.21%	CCTBRL_00053812
CURRENCY CONTRACT - BRL	-0.01%	CCTBRL_00056257
CURRENCY CONTRACT - BRL	-0.21%	CCTBRL_00057614
CURRENCY CONTRACT - BRL	0.00%	CCTBRL_00057620
CURRENCY CONTRACT - CAD	0.00%	CCTCAD_00050100
CURRENCY CONTRACT - CAD	-1.86%	CCTCAD_00056651
CURRENCY CONTRACT - CLP	0.00%	CCTCLP_00004859
CURRENCY CONTRACT - CLP	-0.14%	CCTCLP_00042164
CURRENCY CONTRACT - DKK	-0.93%	CCTDKK_00056614
CURRENCY CONTRACT - DKK	-0.98%	CCTDKK_00056907
CURRENCY CONTRACT - DKK	-0.07%	CCTDKK_00057594
CURRENCY CONTRACT - EUR	-9.27%	CCTEUR_00056332
CURRENCY CONTRACT - EUR	-0.16%	CCTEUR_00057572
CURRENCY CONTRACT - EUR	-0.60%	CCTEUR_00057600
CURRENCY CONTRACT - GBP	-3.93%	CCTGBP_00056913
CURRENCY CONTRACT - GBP	-0.10%	CCTGBP_00057588
CURRENCY CONTRACT - IDR	-0.01%	CCTIDR_00050640
CURRENCY CONTRACT - IDR	-0.03%	CCTIDR_00050970
CURRENCY CONTRACT - IDR	-0.02%	CCTIDR_00050973
CURRENCY CONTRACT - IDR	-0.04%	CCTIDR_00051361
CURRENCY CONTRACT - IDR	-0.27%	CCTIDR_00051364
CURRENCY CONTRACT - IDR	-0.02%	CCTIDR_00051800
CURRENCY CONTRACT - IDR	-0.08%	CCTIDR_00052816
CURRENCY CONTRACT - IDR	-0.26%	CCTIDR_00052822
CURRENCY CONTRACT - IDR	-0.01%	CCTIDR_00056275
CURRENCY CONTRACT - INR	-0.05%	CCTINR_00025706
CURRENCY CONTRACT - INR	-0.48%	CCTINR_00025709
CURRENCY CONTRACT - INR	-0.09%	CCTINR_00050631
CURRENCY CONTRACT - INR	-0.10%	CCTINR_00051370
CURRENCY CONTRACT - INR	-0.10%	CCTINR_00051794

CURRENCY CONTRACT - INR	-0.09%	CCTINR_00052198
CURRENCY CONTRACT - INR	-0.05%	CCTINR_00052217
CURRENCY CONTRACT - INR	-0.09%	CCTINR_00052457
CURRENCY CONTRACT - INR	-0.28%	CCTINR_00052819
CURRENCY CONTRACT - INR	-0.12%	CCTINR_00052825
CURRENCY CONTRACT - JPY	-2.99%	CCTJPY_00049991
CURRENCY CONTRACT - JPY	-0.12%	CCTJPY_00050567
CURRENCY CONTRACT - JPY	-0.22%	CCTJPY_00052997
CURRENCY CONTRACT - JPY	-0.35%	CCTJPY_00057566
CURRENCY CONTRACT - JPY	-0.08%	CCTJPY_00057597
CURRENCY CONTRACT - JPY	-1.74%	CCTJPY_00057628
CURRENCY CONTRACT - KRW	0.00%	CCTKRW_00052451
CURRENCY CONTRACT - MXN	-0.08%	CCTMXN_00050106
CURRENCY CONTRACT - MXN	-0.32%	CCTMXN_00050154
CURRENCY CONTRACT - MXN	-0.25%	CCTMXN_00050628
CURRENCY CONTRACT - MXN	-0.56%	CCTMXN_00053082
CURRENCY CONTRACT - MYR	-0.08%	CCTMYR_00054817
CURRENCY CONTRACT - NOK	-0.44%	CCTNOK_00050091
CURRENCY CONTRACT - NOK	-0.38%	CCTNOK_00056620
CURRENCY CONTRACT - NOK	-0.06%	CCTNOK_00056901
CURRENCY CONTRACT - NZD	-0.57%	CCTNZD_00049912
CURRENCY CONTRACT - NZD	-33.08%	CCTNZD_00050097
CURRENCY CONTRACT - NZD	-33.43%	CCTNZD_00050118
CURRENCY CONTRACT - NZD	-33.30%	CCTNZD_00050160
CURRENCY CONTRACT - NZD	-0.11%	CCTNZD_00052671
CURRENCY CONTRACT - NZD	-0.36%	CCTNZD_00054022
CURRENCY CONTRACT - NZD	-0.33%	CCTNZD_00054166
CURRENCY CONTRACT - NZD	-0.59%	CCTNZD_00054459
CURRENCY CONTRACT - NZD	-0.11%	CCTNZD_00054895
CURRENCY CONTRACT - NZD	-33.15%	CCTNZD_00056136
CURRENCY CONTRACT - NZD	-0.56%	CCTNZD_00056149
CURRENCY CONTRACT - NZD	-33.10%	CCTNZD_00056611
CURRENCY CONTRACT - NZD	-0.22%	CCTNZD_00056790
CURRENCY CONTRACT - NZD	-0.12%	CCTNZD_00056885
CURRENCY CONTRACT - NZD	-33.02%	CCTNZD_00056892
CURRENCY CONTRACT - NZD	-1.67%	CCTNZD_00057378
CURRENCY CONTRACT - NZD	-0.34%	CCTNZD_00057552
CURRENCY CONTRACT - PEN	-0.15%	CCTPEN_00052779
CURRENCY CONTRACT - SGD	0.00%	CCTSGD_00054010
CURRENCY CONTRACT - THB	-0.73%	CCTTHB_00052773
CURRENCY CONTRACT - USD	0.62%	CCTUSD_00003654
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00003657
CURRENCY CONTRACT - USD	0.28%	CCTUSD_00003660
CURRENCY CONTRACT - USD	0.24%	CCTUSD_00003663
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00042287
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00042302
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00042365
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00042371
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00043269
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00045403
CURRENCY CONTRACT - USD	0.12%	CCTUSD_00049915
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050082
CURRENCY CONTRACT - USD	0.44%	CCTUSD_00050085
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00050088
CURRENCY CONTRACT - USD	9.05%	CCTUSD_00050109
CURRENCY CONTRACT - USD	4.11%	CCTUSD_00050112
CURRENCY CONTRACT - USD	3.94%	CCTUSD_00050121
CURRENCY CONTRACT - USD	3.67%	CCTUSD_00050127
CURRENCY CONTRACT - USD	0.31%	CCTUSD_00050133
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00050136
CURRENCY CONTRACT - USD	0.37%	CCTUSD_00050139
CURRENCY CONTRACT - USD	0.76%	CCTUSD_00050151
CURRENCY CONTRACT - USD	0.92%	CCTUSD_00050163
CURRENCY CONTRACT - USD	1.97%	CCTUSD_00050169
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00050172
CURRENCY CONTRACT - USD	0.91%	CCTUSD_00050175
CURRENCY CONTRACT - USD	3.70%	CCTUSD_00050181
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00050184
CURRENCY CONTRACT - USD	0.39%	CCTUSD_00050187
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00050190
CURRENCY CONTRACT - USD	3.31%	CCTUSD_00050193
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00050196

CURRENCY CONTRACT - USD	2.07%	CCTUSD_00050199
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00050202
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00050205
CURRENCY CONTRACT - USD	0.35%	CCTUSD_00050208
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00050211
CURRENCY CONTRACT - USD	0.30%	CCTUSD_00050217
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00050220
CURRENCY CONTRACT - USD	0.31%	CCTUSD_00050223
CURRENCY CONTRACT - USD	0.31%	CCTUSD_00050226
CURRENCY CONTRACT - USD	0.18%	CCTUSD_00050229
CURRENCY CONTRACT - USD	0.33%	CCTUSD_00050232
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00050235
CURRENCY CONTRACT - USD	0.31%	CCTUSD_00050238
CURRENCY CONTRACT - USD	0.31%	CCTUSD_00050241
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00050561
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00050573
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00050597
CURRENCY CONTRACT - USD	0.25%	CCTUSD_00050603
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00050616
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00050622
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00050839
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00050872
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00051147
CURRENCY CONTRACT - USD	0.53%	CCTUSD_00051168
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00051177
CURRENCY CONTRACT - USD	0.30%	CCTUSD_00051345
CURRENCY CONTRACT - USD	2.67%	CCTUSD_00051443
CURRENCY CONTRACT - USD	1.52%	CCTUSD_00051555
CURRENCY CONTRACT - USD	1.55%	CCTUSD_00051636
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00051714
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00051785
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00052173
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00052189
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00052195
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00052256
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00052404
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00052433
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00052681
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00052770
CURRENCY CONTRACT - USD	0.20%	CCTUSD_00052793
CURRENCY CONTRACT - USD	0.34%	CCTUSD_00052828
CURRENCY CONTRACT - USD	0.24%	CCTUSD_00052831
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00052834
CURRENCY CONTRACT - USD	0.23%	CCTUSD_00052840
CURRENCY CONTRACT - USD	0.79%	CCTUSD_00052955
CURRENCY CONTRACT - USD	0.95%	CCTUSD_00053023
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00053029
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00053032
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00053073
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00053150
CURRENCY CONTRACT - USD	0.52%	CCTUSD_00053206
CURRENCY CONTRACT - USD	0.30%	CCTUSD_00053212
CURRENCY CONTRACT - USD	0.46%	CCTUSD_00053301
CURRENCY CONTRACT - USD	0.36%	CCTUSD_00053317
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00053523
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00053529
CURRENCY CONTRACT - USD	0.47%	CCTUSD_00053705
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00053800
CURRENCY CONTRACT - USD	0.21%	CCTUSD_00053809
CURRENCY CONTRACT - USD	0.20%	CCTUSD_00054013
CURRENCY CONTRACT - USD	0.29%	CCTUSD_00054402
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00054445
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00054547
CURRENCY CONTRACT - USD	0.22%	CCTUSD_00054616
CURRENCY CONTRACT - USD	1.59%	CCTUSD_00054667
CURRENCY CONTRACT - USD	1.25%	CCTUSD_00054692
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00055448
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00055451
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00055720
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00055926
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00055932
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00055962

CURRENCY CONTRACT - USD	33.15%	CCTUSD_00056133
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00056269
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00056272
CURRENCY CONTRACT - USD	9.29%	CCTUSD_00056329
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00056602
CURRENCY CONTRACT - USD	33.10%	CCTUSD_00056608
CURRENCY CONTRACT - USD	0.93%	CCTUSD_00056617
CURRENCY CONTRACT - USD	0.38%	CCTUSD_00056623
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00056635
CURRENCY CONTRACT - USD	1.86%	CCTUSD_00056654
CURRENCY CONTRACT - USD	33.02%	CCTUSD_00056895
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00056898
CURRENCY CONTRACT - USD	0.98%	CCTUSD_00056904
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00056910
CURRENCY CONTRACT - USD	3.93%	CCTUSD_00056916
CURRENCY CONTRACT - USD	0.36%	CCTUSD_00057250
CURRENCY CONTRACT - USD	1.67%	CCTUSD_00057381
CURRENCY CONTRACT - USD	0.34%	CCTUSD_00057549
CURRENCY CONTRACT - USD	0.35%	CCTUSD_00057569
CURRENCY CONTRACT - USD	0.16%	CCTUSD_00057575
CURRENCY CONTRACT - USD	1.99%	CCTUSD_00057578
CURRENCY CONTRACT - USD	0.21%	CCTUSD_00057617
CURRENCY CONTRACT - USD	1.76%	CCTUSD_00057631
CURRENCY CONTRACT - ZAR	-0.13%	CCTZAR_00053535
CURRENCY CONTRACT - ZAR	-0.03%	CCTZAR_00053803
CURRENCY CONTRACT - ZAR	-0.02%	CCTZAR_00056626
CURRENCY CONTRACT - ZAR	0.13%	CCTZAR_00053535
CURRENCY CONTRACT - ZAR	0.03%	CCTZAR_00053803
CURRENCY CONTRACT - ZAR	0.02%	CCTZAR_00056626
AUST 10Y BOND 12/15/2023	0.05%	XMZ3COM
AUST 3YR BOND 12/15/2023	0.00%	YMZ3COM
CAN 10YR BOND 12/18/2023	0.00%	CNZ3COM
EURO-SCHATZ 12/07/2023	0.02%	DUZ3COM
EURO-BTP 12/07/2023	0.01%	IKZ3COM
EURO-OAT 12/07/2023	0.09%	OATZ3CO
EURO-BOBL 12/07/2023	0.06%	OEZ3COM
EURO-BUND 12/07/2023	0.00%	RXZ3COM
EURO-BUXL 30Y 12/07/2023	0.00%	UBZ3COM
LONG GILT 12/27/2023	-0.01%	G0Z3COM
JPN 10Y 12/13/2023	0.01%	JBZ3COM
US 5YR NOTE 12/29/2023	0.02%	FVZ3COM
3 MONTH SOFR 06/18/2024	-0.02%	SFRH4CO
3 MONTH SOFR 09/17/2024	0.01%	SFRM4CO
3 MONTH SOFR 09/16/2025	-0.01%	SFRM5CO
3 MONTH SOFR 12/17/2024	0.02%	SFRU4CO
3 MONTH SOFR 12/16/2025	-0.01%	SFRU5CO
3 MONTH SOFR 03/19/2024	-0.01%	SFRZ3CO
3 MONTH SOFR 03/18/2025	0.04%	SFRZ4CO
US 10YR NOTE 12/19/2023	0.00%	TYZ3COM
US LONG 12/19/2023	-0.01%	USZ3COM
US 10YR ULTRA 12/19/2023	0.02%	UXY3CO
US ULTRA BOND 12/19/2023	-0.02%	WNZ3COM
OIS REPO_C/3.5% CAD0525	0.30%	03910TVL
OIS REPO_C/3.5% CAD0525	-0.44%	03910TVS
OIS REPO_C/3.25% CAD0633	0.20%	03963TVL
OIS REPO_C/3.25% CAD0633	-0.25%	03963TVS
OIS REPO_C/4.6% CAD0825	0.19%	04088TVL
OIS REPO_C/4.6% CAD0825	-0.21%	04088TVS
OIS REPO_C/3.25% CAD0653	0.03%	04160TVL
OIS REPO_C/3.25% CAD0653	-0.04%	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	-0.02%	03550TVS
OIS SARON /0.3% CHF0227	0.00%	03551TVL
OIS SARON /0.3% CHF0227	-0.02%	03551TVS
OIS SONIA /4.5% GBP0334	1.96%	04136TVL
OIS SONIA /4.5% GBP0334	-1.87%	04136TVS
OIS SONIA /5.5% GBP0326	0.06%	04150TVL
OIS SONIA /5.5% GBP0326	-0.07%	04150TVS
OIS SONIA /5% GBP0329	0.22%	04152TVL
OIS SONIA /5% GBP0329	-0.19%	04152TVS

OIS SONIA /4.25% GBP0354	0.29% 04153TVL
OIS SONIA /4.25% GBP0354	-0.29% 04153TVS
OIS TONAR /0% JPY1125	0.00% 03536TVL
OIS TONAR /0% JPY1125	0.00% 03536TVS
OIS TONAR /0% JPY1226	0.01% 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	0.04% 03544TVL
OIS TONAR /0.05% JPY1231	0.00% 03544TVS
OIS TONAR /0.25% JPY0932	0.01% 03554TVL
OIS TONAR /0.25% JPY0932	0.00% 03554TVS
OIS TONAR /0.8% JPY0652	0.07% 03560TVL
OIS TONAR /0.8% JPY0652	-0.04% 03560TVS
OIS TONAR /0.4% JPY0639	0.03% 03706TVL
OIS TONAR /0.4% JPY0639	-0.01% 03706TVS
OIS TONAR /0.035% JPY1129	0.00% 03707TVL
OIS TONAR /0.035% JPY1129	-0.06% 03707TVS
OIS TONAR /0% JPY0331	0.00% 03937TVL
OIS TONAR /0% JPY0331	-0.09% 03937TVS
OIS TONAR /0.2% JPY0629	0.00% 03939TVL
OIS TONAR /0.2% JPY0629	-0.01% 03939TVS
OIS TONAR /1.2% JPY0953	0.02% 03967TVL
OIS TONAR /1.2% JPY0953	-0.03% 03967TVS
OIS SORA /3.25% SGD0928	0.14% 04029TVL
OIS SORA /3.25% SGD0928	-0.13% 04029TVS
OIS SORA /3% SGD0928	0.03% 04205TVL
OIS SORA /3% SGD0928	-0.04% 04205TVS
OIS THOR /2.5% THB0926	0.06% 04129TVL
OIS THOR /2.5% THB0926	-0.06% 04129TVS
OIS SOFR /3% USD0633	0.10% 03524TVL
OIS SOFR /3% USD0633	-0.07% 03524TVS
OIS SOFR /1.5% USD0652	0.01% 03525TVL
OIS SOFR /1.5% USD0652	-0.03% 03525TVS
OIS SOFR /1% USD1226	0.38% 03526TVL
OIS SOFR /1% USD1226	-0.08% 03526TVS
OIS SOFR /0.25% USD1223	0.01% 03527TVL
OIS SOFR /0.25% USD1223	-0.16% 03527TVS
OIS SOFR /1% USD0627	0.15% 03545TVL
OIS SOFR /1% USD0627	-0.03% 03545TVS
OIS SOFR /1% USD0629	0.04% 03546TVL
OIS SOFR /1% USD0629	-0.17% 03546TVS
OIS SOFR /1.5% USD0652	0.02% 03547TVL
OIS SOFR /1.5% USD0652	-0.04% 03547TVS
OIS SOFR /1.75% USD0624	0.06% 03555TVL
OIS SOFR /1.75% USD0624	-0.20% 03555TVS
OIS SOFR /1.75% USD0627	0.87% 03556TVL
OIS SOFR /1.75% USD0627	-0.33% 03556TVS
OIS SOFR /1.75% USD0652	0.01% 03557TVL
OIS SOFR /1.75% USD0652	-0.02% 03557TVS
OIS SOFR /2.4% USD0624	0.02% 03573TVL
OIS SOFR /2.4% USD0624	-0.04% 03573TVS
OIS SOFR /3.05% USD0929	0.10% 03585TVL
OIS SOFR /3.05% USD0929	-0.14% 03585TVS
OIS SOFR /2.905% USD0952	0.02% 03587TVL
OIS SOFR /2.905% USD0952	-0.03% 03587TVS
OIS SOFR /3.453% USD0629	0.10% 03588TVL
OIS SOFR /3.453% USD0629	-0.13% 03588TVS
OIS SOFR /3.897% USD0629	0.10% 03590TVL
OIS SOFR /3.897% USD0629	-0.11% 03590TVS
OIS SOFR /3.75% USD0625	0.36% 03594TVL
OIS SOFR /3.75% USD0625	-0.26% 03594TVS
OIS SOFR /2.75% USD0653	0.11% 03597TVL
OIS SOFR /2.75% USD0653	-0.16% 03597TVS
OIS SOFR /3.47% USD0230	0.03% 03619TVL
OIS SOFR /3.47% USD0230	-0.03% 03619TVS
OIS SOFR /3.525% USD0330	0.02% 03632TVL
OIS SOFR /3.525% USD0330	-0.02% 03632TVS
OIS SOFR /4.158% USD0325	0.14% 03637TVL
OIS SOFR /4.158% USD0325	-0.11% 03637TVS
OIS SOFR /3.069% USD1132	0.10% 03656TVL
OIS SOFR /3.069% USD1132	-0.07% 03656TVS

OIS SOFR /1.695% USD1131	0.27% 03658TVL
OIS SOFR /1.695% USD1131	-0.69% 03658TVS
OIS SOFR /2.964% USD1126	0.79% 03659TVL
OIS SOFR /2.964% USD1126	-0.50% 03659TVS
OIS SOFR /3.224% USD0929	0.03% 03664TVL
OIS SOFR /3.224% USD0929	-0.03% 03664TVS
OIS SOFR /3.163% USD0929	0.11% 03667TVL
OIS SOFR /3.163% USD0929	-0.15% 03667TVS
OIS SOFR /3.048% USD1132	0.05% 03673TVL
OIS SOFR /3.048% USD1132	-0.03% 03673TVS
OIS SOFR /3.104% USD1132	0.17% 03674TVL
OIS SOFR /3.104% USD1132	-0.12% 03674TVS
OIS SOFR /3.172% USD1132	0.18% 03675TVL
OIS SOFR /3.172% USD1132	-0.13% 03675TVS
OIS SOFR /3.174% USD1132	0.16% 03676TVL
OIS SOFR /3.174% USD1132	-0.12% 03676TVS
OIS SOFR /3.106% USD1132	0.14% 03678TVL
OIS SOFR /3.106% USD1132	-0.10% 03678TVS
OIS SOFR /3.139% USD1132	0.08% 03679TVL
OIS SOFR /3.139% USD1132	-0.06% 03679TVS
OIS SOFR /3.086% USD1132	0.16% 03681TVL
OIS SOFR /3.086% USD1132	-0.11% 03681TVS
OIS SOFR /1.518% USD0129	0.04% 03821TVL
OIS SOFR /1.518% USD0129	-0.12% 03821TVS
OIS SOFR /1.63% USD0129	0.04% 03822TVL
OIS SOFR /1.63% USD0129	-0.10% 03822TVS
OIS SOFR /1.63% USD0129	0.01% 03823TVL
OIS SOFR /1.63% USD0129	-0.02% 03823TVS
OIS SOFR /1.5% USD1228	0.21% 03824TVL
OIS SOFR /1.5% USD1228	-0.64% 03824TVS
OIS SOFR /2% USD1251	0.07% 03825TVL
OIS SOFR /2% USD1251	-0.15% 03825TVS
OIS SOFR /1.545% USD0129	0.03% 03826TVL
OIS SOFR /1.545% USD0129	-0.08% 03826TVS
OIS SOFR /1.249% USD0824	0.04% 03893TVL
OIS SOFR /1.249% USD0824	-0.01% 03893TVS
OIS SOFR /1.298% USD0824	0.02% 03894TVL
OIS SOFR /1.298% USD0824	0.00% 03894TVS
OIS SOFR /0.4% USD0128	0.01% 03896TVL
OIS SOFR /0.4% USD0128	-0.15% 03896TVS
OIS SOFR /3.2% USD0525	0.03% 03911TVL
OIS SOFR /3.2% USD0525	-0.02% 03911TVS
OIS SOFR /3.15% USD0525	0.42% 03912TVL
OIS SOFR /3.15% USD0525	-0.27% 03912TVS
OIS SOFR /4.25% USD1225	0.70% 03965TVL
OIS SOFR /4.25% USD1225	-0.62% 03965TVS
OIS SOFR /3.5% USD0630	0.04% 03968TVL
OIS SOFR /3.5% USD0630	-0.06% 03968TVS
OIS SOFR /3.5% USD1230	0.00% 03969TVL
OIS SOFR /3.5% USD1230	0.00% 03969TVS
OIS SOFR /3.164% USD1053	0.07% 03972TVL
OIS SOFR /3.164% USD1053	-0.09% 03972TVS
OIS SOFR /3.85% USD1028	0.04% 03990TVL
OIS SOFR /3.85% USD1028	-0.05% 03990TVS
OIS SOFR /3.24% USD1053	0.08% 03992TVL
OIS SOFR /3.24% USD1053	-0.09% 03992TVS
OIS SOFR /3.203% USD1053	0.07% 03995TVL
OIS SOFR /3.203% USD1053	-0.08% 03995TVS
OIS SOFR /3.291% USD1053	0.07% 04013TVL
OIS SOFR /3.291% USD1053	-0.08% 04013TVS
OIS SOFR /3.65% USD0733	0.03% 04016TVL
OIS SOFR /3.65% USD0733	-0.03% 04016TVS
OIS SOFR /3.75% USD0733	0.02% 04017TVL
OIS SOFR /3.75% USD0733	-0.02% 04017TVS
OIS SOFR /3.37% USD0753	0.04% 04018TVL
OIS SOFR /3.37% USD0753	-0.05% 04018TVS
OIS SOFR /3.857% USD0330	0.11% 04028TVL
OIS SOFR /3.857% USD0330	-0.12% 04028TVS
OIS SOFR /3.849% USD0330	0.02% 04031TVL
OIS SOFR /3.849% USD0330	-0.02% 04031TVS
OIS SOFR /3.981% USD1127	0.28% 04032TVL
OIS SOFR /3.981% USD1127	-0.31% 04032TVS



OIS SOFR /4.193% USD1127	0.15% 04045TVL
OIS SOFR /4.193% USD1127	-0.16% 04045TVS
OIS SOFR /3.8% USD0830	0.01% 04056TVL
OIS SOFR /3.8% USD0830	-0.02% 04056TVS
OIS SOFR /3.76% USD0833	0.06% 04060TVL
OIS SOFR /3.76% USD0833	-0.07% 04060TVS
OIS SOFR /3.8% USD0833	0.01% 04080TVL
OIS SOFR /3.8% USD0833	-0.01% 04080TVS
OIS SOFR /4.228% USD0825	0.20% 04087TVL
OIS SOFR /4.228% USD0825	-0.19% 04087TVS
OIS SOFR /3.5% USD1233	0.33% 04093TVL
OIS SOFR /3.5% USD1233	-0.40% 04093TVS
OIS SOFR /3.75% USD1228	0.52% 04120TVL
OIS SOFR /3.75% USD1228	-0.45% 04120TVS
OIS SOFR /3.95% USD0933	0.06% 04137TVL
OIS SOFR /3.95% USD0933	-0.06% 04137TVS
OIS SOFR /4.165% USD0933	0.10% 04201TVL
OIS SOFR /4.165% USD0933	-0.10% 04201TVS
OIS SOFR /3.25% USD1253	0.32% 04217TVL
OIS SOFR /3.25% USD1253	-0.26% 04217TVS
OIS SOFR /4.155% USD1033	0.06% 04224TVL
OIS SOFR /4.155% USD1033	-0.06% 04224TVS
SOP P SWP 0.004 EUR0525	-0.07% 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	0.01% 03757TVL
SOP P SWP 0.023 USD0124	-0.09% 03409TVL
SOP C SWP 0.021 USD0124	0.06% 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	-0.01% 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	-0.01% 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	-0.02%	03957TVL
SOP C SWP 0.047 USD0624	0.03%	03958TVL
SOP C SWP 0.047 USD0724	0.02%	04003TVL
SOP P SWP 0.052 USD0724	-0.01%	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	0.11%	03541TVL
IRS BBR /1.75 AUD0631	-0.04%	03541TVS
IRS BBR /1.75 AUD0327	0.00%	03548TVL
IRS BBR /1.75 AUD0327	0.00%	03548TVS
IRS BBR /4.5 AUD0932	0.65%	03581TVL
IRS BBR /4.5 AUD0932	-0.72%	03581TVS
IRS BBR /4.25 AUD0932	0.02%	03582TVL
IRS BBR /4.25 AUD0932	-0.03%	03582TVS
IRS BBR /4.25 AUD0333	0.43%	03586TVL
IRS BBR /4.25 AUD0333	-0.48%	03586TVS
IRS BBR /4 AUD0633	0.71%	03905TVL
IRS BBR /4 AUD0633	-0.84%	03905TVS
IRS BBR /4.75 AUD1233	0.40%	04161TVL
IRS BBR /4.75 AUD1233	-0.43%	04161TVS
IRS BA /1.9 CAD1229	0.12%	03530TVL
IRS BA /1.9 CAD1229	-0.28%	03530TVS
IRS BA /1.7125 CAD1029	0.02%	03533TVL
IRS BA /1.7125 CAD1029	-0.04%	03533TVS
IRS BA /1.5 CAD0630	0.10%	03534TVL
IRS BA /1.5 CAD0630	-0.29%	03534TVS
IRS BA /3.25 CAD0328	0.14%	03583TVL
IRS BA /3.25 CAD0328	-0.09%	03583TVS
IRS BA /3.25 CAD0333	0.12%	03584TVL
IRS BA /3.25 CAD0333	-0.09%	03584TVS
IRS PRIB/1.9125 CZK0129	0.00%	03502TVL
IRS PRIB/1.9125 CZK0129	-0.01%	03502TVS
IRS EURI/0.0635 EUR1152	0.05%	03537TVL
IRS EURI/0.0635 EUR1152	0.00%	03537TVS
IRS EURI/0 EUR0336	0.02%	03538TVL
IRS EURI/0 EUR0336	0.00%	03538TVS
IRS EURI/0.054 EUR0550	0.02%	03539TVL
IRS EURI/0.054 EUR0550	0.00%	03539TVS
IRS EURI/0.7 EUR0427	0.00%	03561TVL
IRS EURI/0.7 EUR0427	-0.02%	03561TVS
IRS EURI/0.65 EUR0427	0.01%	03562TVL
IRS EURI/0.65 EUR0427	-0.03%	03562TVS
IRS EURI/0.65 EUR0527	0.00%	03567TVL
IRS EURI/0.65 EUR0527	-0.02%	03567TVS
IRS EURI/1 EUR0527	0.01%	03568TVL
IRS EURI/1 EUR0527	-0.04%	03568TVS
IRS EURI/1 EUR0527	0.01%	03569TVL
IRS EURI/1 EUR0527	-0.02%	03569TVS
IRS EURI/2.25 EUR0937	0.13%	03574TVL
IRS EURI/2.25 EUR0937	-0.20%	03574TVS
IRS EURI/3 EUR0327	0.22%	03591TVL
IRS EURI/3 EUR0327	-0.23%	03591TVS
IRS EURI/3 EUR0333	0.23%	03592TVL
IRS EURI/3 EUR0333	-0.21%	03592TVS
IRS EURI/2.1 EUR0424	0.02%	03796TVL

IRS EURI/2.1 EUR0424	-0.02%	03796TVS
IRS EURI/2.1 EUR0424	0.01%	03797TVL
IRS EURI/2.1 EUR0424	-0.01%	03797TVS
IRS EURI/2.1 EUR0424	0.03%	03798TVL
IRS EURI/2.1 EUR0424	-0.04%	03798TVS
IRS EURI/2.25 EUR0424	0.01%	03799TVL
IRS EURI/2.25 EUR0424	-0.01%	03799TVS
IRS EURI/2.25 EUR0424	0.00%	03800TVL
IRS EURI/2.25 EUR0424	-0.01%	03800TVS
IRS EURI/2.25 EUR0524	0.00%	03801TVL
IRS EURI/2.25 EUR0524	-0.01%	03801TVS
IRS EURI/2.1 EUR0524	0.01%	03907TVL
IRS EURI/2.1 EUR0524	-0.01%	03907TVS
IRS EURI/2.1 EUR0524	0.00%	03908TVL
IRS EURI/2.1 EUR0524	0.00%	03908TVS
IRS EURI/3.25 EUR0329	1.81%	04102TVL
IRS EURI/3.25 EUR0329	-1.84%	04102TVS
IRS EURI/3 EUR0334	2.95%	04104TVL
IRS EURI/3 EUR0334	-3.30%	04104TVS
IRS EURI/2.75 EUR0354	1.50%	04106TVL
IRS EURI/2.75 EUR0354	-1.35%	04106TVS
IRS EURI/3.5 EUR0326	0.30%	04155TVL
IRS EURI/3.5 EUR0326	-0.30%	04155TVS
IRS TIIE/4.87 MXN0707	0.01%	03503TVL
IRS TIIE/4.87 MXN0707	-0.03%	03503TVS
IRS BBR /0.5275 NZD0324	0.00%	03540TVL
IRS BBR /0.5275 NZD0324	0.00%	03540TVS
IRS BBR /4 NZD0624	0.06%	03570TVL
IRS BBR /4 NZD0624	-0.07%	03570TVS
IRS BBR /4.75 NZD0325	0.06%	03620TVL
IRS BBR /4.75 NZD0325	-0.07%	03620TVS
IRS BBR /5 NZD0325	0.08%	03629TVL
IRS BBR /5 NZD0325	-0.10%	03629TVS
IRS BBR /3.75 NZD0627	0.10%	03712TVL
IRS BBR /3.75 NZD0627	-0.13%	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	0.06%	03906TVL
NDIRS CNRE/2.5 CNY0327	-0.05%	03906TVS
NDIRS CNRE/2.5 CNY0928	-0.53%	04225TVL
NDIRS CNRE/2.5 CNY0928	0.53%	04225TVS
NDIRS CD_K/3.5 KRW0933	0.09%	04025TVL
NDIRS CD_K/3.5 KRW0933	-0.10%	04025TVS
NDIRS CD_K/3.5 KRW0928	0.28%	04189TVL
NDIRS CD_K/3.5 KRW0928	-0.30%	04189TVS
NDIRS KLIB/3.5 MYR0928	0.32%	04176TVL
NDIRS KLIB/3.5 MYR0928	-0.29%	04176TVS
NDIRS KLIB/3.75 MYR0933	0.07%	04183TVL
NDIRS KLIB/3.75 MYR0933	-0.08%	04183TVS