

DISCLOSE REGISTER - FULL
PORTFOLIO HOLDINGS

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Hunter Global
Fixed Interest

Offer name Fund Offer number OFR11173

Hunter Global
Fixed Interest

Fund name Fund Fund number FND2387

Period disclosure applies [dd/mm/yyyy]: 31/03/2024

Asset name % of fund net a: Security code

UMBS MORTPASS 6.5% 12/53	8.39%	W49C177
UMBS MORTPASS 6.5% 01/54	3.86%	W613E89
US DOLLAR	2.09%	USD
UMBS MORTPASS 6.5% 08/53	2.07%	VE4E9EA
UMBS MORTPASS 6.5% 06/53	1.59%	V9CC016
UMBS MORTPASS 6.5% 02/54	1.57%	W99F97E
TBA UMBS SINGLE 6.5%	1.55%	W89DE2E
UNITED STATES 4.5% 11/33	1.54%	BRBS4K9
UNITED STATES 0.25% 01/25	1.35%	BVFD6V3
UNITED 1.875% 02/41	1.27%	BN303J7
UNITED STATES OF 4% 02/34	1.23%	BS2G1B9
UMBS MORTPASS 6.5% 11/53	1.20%	W320F79
UNITED STATES 0.5% 01/28	1.13%	BFWMB38
UMBS MORTPASS 6.5% 08/53	1.11%	VE56B0E
REALKREDIT 1% 04/24	1.03%	BVFMW0
UMBS MORTPASS 2.5% 01/52	0.98%	S378E90
UNITED STATES 4.75% 11/53	0.94%	BRBS4M1
UMBS MORTPASS 6.5% 08/53	0.88%	W011148
UMBS MORTPASS 6.5% 01/54	0.87%	W62F87E
STATE OF ISRAEL 5% 10/26	0.83%	W4A1A11
UNITED STATES 4.75% 11/43	0.78%	BP0VPN5
UMBS MORTPASS 6% 09/53	0.77%	VFB2FC3
REPUBLIC OF 2% 06/31	0.75%	BP2NF73
UNITED 2.875% 04/25	0.74%	BFX7NS7
CANADA BOND 3.5% 03/34	0.72%	WB25CF8
FEDERATION 3.519% 04/28	0.67%	BMWJN4
REPUBLIC OF 3.25% 06/33	0.63%	BMDX065
UNITED 0.125% 04/25	0.62%	BMF0417
JAPAN BOND 1.5% 09/43	0.60%	BLC89W3
JAPAN BOND 0.1% 03/28	0.60%	BG5NBY6
UNITED STATES 4.25% 02/54	0.59%	BS2G1C0
RIPON MORTGAGES FLT 08/56	0.58%	R7C0412
UMBS MORTPASS 6% 08/53	0.57%	W078C26
REPUBLIC OF 4.25% 12/32	0.55%	BMD0B96
DEUTSCHE 1.625% 01/27	0.54%	BJVLXW7
JAPAN BOND 0.005% 04/24	0.53%	BJLTVQ1

UNITED 1.125% 01/33	0.53% BQFMC06
UMBS MORTPASS 6.5% 07/53	0.51% VC51CB1
JAPAN BOND 0.005% 10/24	0.49% BNSN6V4
JAPAN BOND 0.5% 03/49	0.48% BH4G422
WELLS FARGO & VAR 04/34	0.45% BJRN16
UMBS MORTPASS 5% 02/53	0.45% V12A383
RMAC NO 3 PLC 3 FLT 02/47	0.43% W215DBA
UMBS MORTPASS 6% 08/53	0.43% VE4F711
UMBS MORTPASS 5% 08/52	0.40% SFAF578
UNITED 2.875% 05/52	0.40% BPSLLZ1
JAPAN BOND 0.1% 01/26	0.39% BMZ8S19
UMBS MORTPASS 5% 02/53	0.39% UE5C485
FRENCH 0.75% 05/52	0.39% BK6L1W5
KINGDOM OF 3.45% 07/66	0.39% BYZK819
UMBS MORTPASS 6.5% 03/54	0.36% WBDB279
UNITED 1.625% 11/50	0.35% BMCWDM0
WELLS FARGO 5.254% 12/26	0.35% W6A3719
TORONTO-DOMI 3.191% 02/29	0.34% WB7BAB9
NORDEA KREDIT 1% 04/24	0.34% BJ7H8R9
CANADIAN DOLLAR	0.34% CAD
PROVINCE OF 4.15% 06/34	0.33% W935E85
UBS GROUP AG VAR 08/33	0.33% BNBVCQ2
UNITED STATES 1.75% 01/28	0.31% B2PB3T1
PROVINCE OF 4.15% 06/34	0.31% W8D40A9
JPMORGAN 5.11% 12/26	0.30% W6AD536
GS VAR 09/52	0.30% 1H4654B
UMBS MORTPASS 5% 02/53	0.30% UE5C48E
UNITED 0.125% 07/31	0.29% BNW0365
DEUTSCHE BANK 0.05% 11/24	0.28% BJTPBW7
FORD MOTOR 5.8% 03/27	0.27% W8309E2
STANDARD VAR 07/27	0.26% BPXZLZ8
ROYAL BANK 4.851% 12/26	0.26% W698CD8
BNP PARIBAS 4.095% 02/34	0.26% BR1WCR4
HAYFIN EMERALD FLT 01/37	0.26% W5C5898
SEAPOINT PARK FLT 05/32	0.25% 0F6893B
ELMWOOD CLO VII FLT 01/34	0.25% W2EF7D6
THL CREDIT WIND FLT 07/31	0.25% S14365E
GOLDMAN SACHS VAR 04/32	0.25% BMCPVP8
STANDARD VAR 07/34	0.25% BPXZLW5
UMBS MORTPASS 4.5% 08/52	0.24% SF399A9
SUMITOMO 5.52% 01/28	0.24% BNM9CZ4
TBA UMBS SINGLE FAMILY 6%	0.24% W6F7FB6
BELFIUS BANK 2.875% 02/31	0.24% W9BEE5A
JAPAN BOND 0.005% 05/24	0.24% BLD27S6
GPMT 2021-FL4 FLT 12/36	0.24% 8G1911B
NYO COMMERCIAL FLT 11/38	0.24% 8G3122B

VIBRANT CLO XI FLT 07/32	0.24%	7G1257B
SOUND POINT CLO FLT 07/32	0.24%	6G9513B
BNP PARIBAS SA VAR 05/30	0.24%	WA3F270
KOREA 4.875% 08/27	0.24%	WA33360
KINGDOM OF 4.875% 07/33	0.24%	BQFLC81
GACI FIRST 5% 01/29	0.23%	W948752
ARBOR REALTY FLT 01/37	0.23%	BM8FSM8
ROYAL BANK OF 0.01% 10/28	0.23%	BP486D9
SR-BOLIGKRED 3.125% 02/32	0.23%	WA3B357
CITIGROUP INC VAR 03/26	0.23%	BMZQ1F8
NEW ZEALAND DOLLAR	0.23%	NZD
DRYDEN 61 CLO FLT 01/32	0.23%	6H0343B
ARES LII CLO FLT 04/31	0.23%	5G7163B
BDS 2021-FL10 FLT 12/36	0.23%	8G6275B
KINGDOM OF 4.75% 01/28	0.22%	BQFKWX3
SOCIETE VAR 01/34	0.22%	BNNMBD3
RIPON MORTGAGES FLT 08/56	0.22%	R7C03A3
QNB FINANCE 4.875% 01/29	0.22%	BN7D9J4
MAN EURO CLO FLT 10/36	0.22%	W3F01C3
SOCIETE VAR 12/26	0.22%	BMFYJK3
522 FUNDING CLO FLT 10/31	0.22%	BNVRKR7
BARCLAYS PLC VAR 08/30	0.22%	BRSFQ52
JPMORGAN CHASE VAR 02/26	0.22%	BP6T9V9
GREENSAIF 6.129% 02/38	0.22%	BMZR1B7
CWABS FLT 04/47	0.21%	BK6MSN8
NORDEA KREDIT 1% 04/24	0.21%	V1B59B1
SANTANDER UK VAR 01/29	0.21%	BNNM6B6
PROVINCE OF 3.6% 09/33	0.21%	BMWB167
LCM 30 LTD 30A FLT 04/31	0.21%	4G1942B
STANDARD VAR 11/25	0.21%	BMXLNC6
TOWD POINT VAR 10/59	0.21%	BKDRF13
ING BELGIUM SA 3% 02/31	0.20%	WA0FF39
EXTENDED STAY FLT 07/38	0.20%	BP7L958
AVIS BUDGET 1.66% 02/28	0.20%	8G3875B
GCAT 2022-INV2 VAR 04/52	0.20%	RF978D8
ATHENE 5.684% 02/26	0.20%	WAC30EE
NOMURA HOME FLT 02/36	0.20%	B3RQKY5
UBS GROUP AG VAR 04/32	0.20%	BP92C49
NORDEA KREDIT 1% 10/50	0.20%	BKDSHH6
ONE NEW YORK FLT 01/36	0.20%	4G1208B
ING GROEP NV VAR 02/35	0.19%	BR1WF19
OSD CLO 2021-23 FLT 04/31	0.19%	R810ECE
RAMP SERIES FLT 09/35	0.19%	RB5AE99
MF1 2021-FL6 FLT 07/36	0.19%	4G8555B
NEUBERGER FLT 10/32	0.19%	W47E458
PALMER SQUARE FLT 05/33	0.19%	W4FB261

JAPAN BOND 0.7% 06/51	0.19% BP5D0M0
DRYDEN XXVIII FLT 08/30	0.19% BD5DNZ0
FORT CRE FLT 02/39	0.19% R81583E
VENTURE 36 CLO FLT 04/32	0.19% 4G3094B
JAPAN BOND 1.2% 09/35	0.19% BYRJVT3
REPUBLIC OF 2.375% 12/28	0.19% BGGL774
SUCI SECOND 6% 10/28	0.19% W406132
Avolon TLB Borrower 1 (US	0.18% LX213039
BARINGS CLO LTD FLT 01/31	0.18% BFMHT40
SANDOZ 3.97% 04/27	0.18% W54B9F6
CTP NV 0.5% 06/25	0.18% BNKCJ65
SYMPHONY CLO 39 FLT 04/34	0.18% W3132D1
YEN	0.18% JPY
CARLYLE US CLO FLT 04/31	0.18% 5G4920B
BARCLAYS PLC VAR 03/35	0.18% BSHSL21
SUMITOMO 0.01% 09/25	0.18% BM9BW23
ROMANIA 1.75% 07/30	0.18% BL53JR0
UNITED STATES OF 4% 11/52	0.18% BQXS7C3
EXPORT 7.13% 03/29	0.18% WB4C706
HSBC HOLDINGS VAR 03/35	0.18% WB127F4
CREDIT AGRICOLE 3% 12/30	0.18% BPK6433
LT AUTORAHOITUS FLT 05/35	0.18% W9C0EEA
OBX VAR 01/52	0.18% R7687E3
SANTANDER UK PLC 3% 03/29	0.18% BMVNP9
SUMITOMO 2.44% 06/24	0.18% BK8M319
CIM TRUST VAR 08/64	0.18% V45FFF0
CSMC 2020-FACT FLT 10/37	0.17% 9F6202B
ASHFORD FLT 04/35	0.17% 9D4453B
UNITED 1.25% 07/51	0.17% BLH3815
CIFC FUNDING FLT 10/30	0.17% 4G5389B
JYSKE REALKREDIT 1% 04/24	0.17% BFY1VT9
SOCIETE VAR 01/29	0.17% BNNM0W5
UBS GROUP AG VAR 09/29	0.17% BRDW8Q3
GACI FIRST 4.875% 02/35	0.17% BMXD0G5
JYSKE REALKREDIT 1% 10/50	0.17% BKF2KC2
REALKREDIT 1% 04/24	0.17% V1B59A5
PMT LOAN TRUST VAR 07/51	0.17% 7G9522B
HSBC HOLDINGS VAR 08/28	0.17% BP4ZF99
CAISSE DE 2.875% 03/31	0.16% WC2FC4A
SOUND POINT CLO FLT 10/30	0.16% BPLZ9M3
UNITED 0.625% 10/50	0.16% BMBL1F7
UMBS MORTPASS 2.5% 01/51	0.16% 1G1948B
BANCO 3.496% 03/25	0.16% BP92CK5
VERUS STEP 10/68	0.16% 8H2172B
GS VAR 08/52	0.16% RC95435
CWABS INC VAR 02/35	0.16% 6H0334B

AREIT 2021-CRE5 FLT 11/38	0.16%	7G4165B
JAMESTOWN CLO FLT 04/33	0.15%	V68D890
PRET 2021-RN3 STEP 09/51	0.15%	7G3248B
HUNGARY BOND 4% 07/29	0.15%	W90A375
BANCO 6.607% 11/28	0.15%	W405E0A
SCULPTOR FLT 10/34	0.15%	W69BE10
PENSKE TRUCK 1.7% 06/26	0.15%	BNXLMR1
DEVELOPMENT 1.875% 10/24	0.15%	BJLM6X2
ARGENT FLT 07/36	0.15%	BYWG9W8
GACI FIRST 4.75% 02/30	0.15%	BMXD0F4
MERRILL LYNCH VAR 10/47	0.15%	6H0338B
TOWD POINT FLT 07/45	0.15%	BJ0LR26
BANK OF AMERICA VAR 10/26	0.15%	BPP1YB1
STATE OF 3.8% 05/60	0.15%	BMFKRX0
REPUBLIC OF 2.625% 06/28	0.15%	BZ15D43
UNITED STATES 2.5% 01/29	0.15%	BYQLTV8
HSBC HOLDINGS VAR 03/28	0.15%	BDF0WL0
HARVEST CLO XVI FLT 10/31	0.15%	2G1571B
UMBS MORTPASS 6.5% 08/53	0.15%	W011151
STRATTON BTL FLT 01/54	0.15%	BPVC0P4
KOOKMIN BANK 0.052% 07/25	0.15%	BMW12R5
UMBS MORTPASS 6.5% 04/54	0.14%	WC2FCA1
UNITED MEXICAN 8.5% 03/29	0.14%	BN0V2L8
37 CAPITAL CLO FLT 01/34	0.14%	8H5480B
LOGICOR 0.625% 11/25	0.14%	BPG9FG6
AMCO - ASSET 4.625% 02/27	0.14%	BQB3FK4
WELLS FARGO & VAR 01/35	0.14%	W8C7EA0
TSB BANK PLC 3.319% 03/29	0.14%	WB1CE17
HOPS HILL NO 1 FLT 05/54	0.14%	1G3681B
BANK OF AMERICA FLT 08/25	0.14%	BNNTH92
TOYOTA AUTO 2.56% 11/31	0.14%	BKC9M08
LT AUTORAHOITUS FLT 07/33	0.14%	V8E1271
UNITED 1.375% 11/40	0.14%	BNG0BM3
UNITED 0.125% 01/32	0.14%	BPLFCC4
APIDOS CLO XXVI FLT 07/29	0.14%	BPK29F8
LEHMAN XS TRUST FLT 07/37	0.14%	7C3537B
SUMITOMO 0.01% 10/27	0.14%	BLPJHH4
ENERGY 4.05% 03/25	0.13%	BWB92G9
MORGAN STANLEY FLT 03/37	0.13%	6H0346B
UBS GROUP AG VAR 11/33	0.13%	BKS9D87
CHARTER 3.75% 02/28	0.13%	BD3JBT0
GACI FIRST 5.25% 01/34	0.13%	W94C5F8
SMB PRIVATE FLT 02/55	0.13%	S54F141
INTESA 5.125% 08/31	0.13%	BLGYMK6
NYKREDIT 1% 10/50	0.13%	BK9CXB8
GRIFFITH PARK FLT 11/31	0.13%	2G7147B

AVIATION 4.125% 08/25	0.13% BG211B0
OBX 2023-NQM8 STEP 09/63	0.13% W3765C6
GS VAR 04/52	0.13% 8G7172B
KKR CLO 9 LTD 9 FLT 07/30	0.12% 3G1703B
FRENCH REPUBLIC 2% 05/48	0.12% BYXX4T0
STATE OF ISRAEL 2% 03/27	0.12% BYXVJC2
HUNGARY BOND 6.25% 09/32	0.12% BPXYFH5
VOYA CLO 2017-1 FLT 04/30	0.12% 3G8955B
CVC CORDATUS FLT 09/31	0.12% 2G3953B
CITIGROUP VAR 05/51	0.12% 7G5478B
CPI PROPERTY 1.625% 04/27	0.12% BK6XYR7
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
GNMA 2024-H02 FLT 01/74	0.12% W99F8A3
REPUBLIC OF 3.875% 02/33	0.12% BMXHPM8
AROUNDTOWN 0.375% 04/27	0.12% BN2ZW29
DEUTSCHE 2.625% 12/24	0.12% BJVLXT4
UNITED MEXICAN 7.5% 06/27	0.12% B1QGYR3
ARBOR 2.7563% 05/53	0.11% 6F1202B
CVC CORDATUS FLT 08/33	0.11% W9D9DCE
DEUTSCHE BANK VAR 11/30	0.11% BMW99T0
UNICREDIT SPA VAR 09/26	0.11% BMG6YD6
HSBC HOLDINGS VAR 03/34	0.11% BK81093
NEW STEP 10/63	0.11% W37115E
AMERICAN TOWER 3.8% 08/29	0.11% BG0X453
CRESTLINE FLT 04/30	0.11% 5G6401B
AVOLON 2.528% 11/27	0.11% BP6K815
BRISTOL-MYERS 5.2% 02/34	0.11% WA4BA60
BANK OF AMERICA VAR 04/34	0.11% V85FD3E
UMBS MORTPASS 2% 03/52	0.11% R986C98
BANCA MONTE 0.875% 10/27	0.11% BK5GK79
CANADA SQUARE FLT 06/58	0.11% BL97042
KINGDOM OF SAUDI 5% 01/53	0.11% BQD02B3
JPMORGAN CHASE VAR 01/30	0.11% W8C7E81
REPUBLIC OF 4.85% 01/29	0.11% W8B31C3
CROWN CASTLE ZERO 04/24	0.11% WA32F19
AMCOR ZERO 04/24	0.11% WC7CE03
BANK OF AMERICA VAR 04/26	0.11% BNNJ145
REALKREDIT 1.5% 10/53	0.10% BMXQXJ8
CWABS FLT 01/36	0.10% BVM1FV3
TRINITY SQUARE FLT 07/59	0.10% 2G9676B
SOUND POINT CLO FLT 07/30	0.10% BPW68X9
JPMORGAN CHASE FLT 12/26	0.10% W6ADA80
SIEMENS 3.125% 05/32	0.10% WA8FC56
CHASE HOME VAR 03/63	0.10% W2CD21A

NISSAN MOTOR 2.45% 09/28	0.10%	BNKHR88	
CSMC 0% 01/60	0.10%	V7C95E8	
BNP PARIBAS SA VAR 04/32	0.10%	3G4579B	
MORGAN STANLEY VAR 11/29	0.10%	W4E6147	
UNITED MEXICAN 8.5% 05/29	0.10%	B4XH544	
BARCLAYS PLC VAR 01/27	0.10%	BM9S428	
JAPAN 0.625% 09/25	0.10%	BN139Y5	
UNITED 3.875% 04/29	0.10%		2407096
HARVEST CLO XX FLT 10/31	0.10%	2G6321B	
NORDEA KREDIT 1.5% 10/53	0.10%	BNNFG37	
SOUNDVIEW HOME FLT 11/36	0.10%	BZ03HR9	
SUMITOMO 0.409% 11/29	0.10%	BKTX8V6	
BANCA MONTE DEI VAR 09/27	0.10%	BR85210	
FIELDSTONE FLT 11/36	0.10%	BD0DZ71	
SOUNDVIEW HOME FLT 12/36	0.10%	B7ZZJD4	
MAGYAR 6% 05/29	0.10%	W54B72E	
CREDIT SUISSE 0.25% 01/26	0.10%	BN7D0H9	
BANCO BILBAO VAR 03/35	0.10%	WB89FD1	
JUBILEE CLO FLT 04/30	0.10%	2G3915B	
SERBIA 1.65% 03/33	0.10%	BNRK9M8	
PROVINCE OF 3.65% 06/33	0.09%	BMCR7H8	
NATWEST GROUP VAR 01/30	0.09%	BF19XW3	
HSBC HOLDINGS VAR 06/29	0.09%	BD36V02	
SOCIETE VAR 01/26	0.09%	BPG6JL0	
MORTIMER BTL FLT 06/53	0.09%	BM9CFQ1	
POLARIS 2021-1 FLT 12/58	0.09%	BNXL7S7	
BANK 4% 03/32	0.09%	WB90F38	
REPUBLIC OF 3.625% 01/34	0.09%	W857E65	
LOGICOR 2.25% 05/25	0.09%	BH05683	
ONTARIO 0.9% 05/41	0.09%	BMD5R71	
MARVELL 1.65% 04/26	0.09%	BN49F19	
DEVELOPMENT 0.5% 08/25	0.09%	BMXNPK4	
REPUBLIC OF 2.25% 08/36	0.09%	BD1RC15	
FRENCH REPUBLIC 3% 06/49	0.09%	BQHPX88	
SOCIETE VAR 01/28	0.09%	BPCQKT9	
SANTANDER UK 3.625% 01/26	0.09%	BDD1PL6	
READY CAPITAL FLT 07/36	0.09%	6G1908B	
KSA SUKUK 5.268% 10/28	0.09%	BM9WJ69	
JAPAN BOND 0.7% 09/51	0.08%	BNYLMM5	
ROMANIA 6.625% 09/29	0.08%	BMHFP39	
BPCE SA VAR 01/35	0.08%	W877209	
ALTERNATIVE FLT 05/46	0.08%	B1VNP4	
FNMA MORTPASS 3.5% 01/59	0.08%	0F4749B	
UMBS MORTPASS 6.5% 02/54	0.08%	WBDB27E	
COMMONWEALTH OF 1% 12/30	0.08%	BMDSVJ0	
DEUTSCHE BANK VAR 11/25	0.08%	BK6X336	

HSBC HOLDINGS VAR 06/31	0.08% BMXNKF4
ROMANIA 2.875% 04/42	0.08% BL53YN1
UNITED STATES 3.5% 02/33	0.08% BQXLPX9
ROMANIA 3.75% 02/34	0.08% BMC3RF4
TP ICAP 2.625% 11/28	0.08% BMT7L79
PRET 2021-RN2 STEP 07/51	0.08% 6H0340B
NEW CENTURY VAR 06/31	0.08% 6H0155B
STANDARD VAR 01/28	0.08% BMC8PW2
NOMURA 2.329% 01/27	0.08% BNSNCS3
DRYDEN 27 R FLT 04/33	0.08% 2G4368B
DUTCH PROPERTY FLT 07/58	0.08% BM8R040
BLACKROCK FLT 10/31	0.07% 2G3914B
DEUTSCHE BANK VAR 09/26	0.07% BLN8K41
UBS GROUP AG VAR 06/27	0.07% BJ5FX58
TOWD POINT VAR 04/60	0.07% 8F2930B
GACI FIRST 5.125% 02/53	0.07% BMXD0D2
STATE OF 5.375% 03/29	0.07% WB73559
ROMANIA 6.625% 09/29	0.07% BQXM015
KOREA HOUSING 0.01% 06/26	0.07% BLD3BX2
MIRAVET SARL - FLT 05/65	0.07% BMWB4C4
CROWN CASTLE ZERO 04/24	0.07% WBDB2B3
STATE OF 5.5% 03/34	0.07% WB73D58
UMBS MORTPASS 6.5% 05/53	0.07% V9CC1B0
HSBC HOLDINGS VAR 03/26	0.07% BQ1KVR4
UMBS MORTPASS 2% 03/52	0.07% BQNKLC7
SOCIETE VAR 06/32	0.07% BP0WLH4
CITIGROUP FLT 06/37	0.07% B9LVDY9
STATE OF 5.75% 03/54	0.07% WB8A013
FREMONT HOME FLT 11/36	0.07% 1H0521B
MERRILL LYNCH FLT 08/37	0.07% 921979B
TBW VAR 07/37	0.07% BYWPG02
BLUEMOUNTAIN FLT 07/30	0.07% 1G4899B
CITIGROUP VAR 11/51	0.07% R750DA5
JAPAN BOND 0.5% 09/46	0.07% BD8CPW5
FRENCH 3.25% 05/45	0.07% B9MBCD0
UMBS MORTPASS 6.5% 03/53	0.07% VA7BD3E
REPUBLIC OF 4.125% 01/44	0.07% W860146
REPUBLIC OF 1.375% 12/29	0.06% BKLBPK6
CITIMORTGAGE FLT 02/37	0.06% 6H0311B
BARLEY HILL NO FLT 08/58	0.06% R87EEC3
CARLYLE GLOBAL FLT 01/33	0.06% 3F6680B
WEST 3.129% 06/50	0.06% BMCWLF9
FAIRFAX 2.75% 03/28	0.06% BD9MPB3
NEW RESIDENTIAL VAR 07/59	0.06% 0F2162B
REPUBLIC OF 3.25% 09/42	0.06% BNDSF40
CWABS FLT 06/47	0.06% BPY4002

JP MORGAN FLT 10/36	0.06%	6H0309B
CPI PROPERTY 1.5% 01/31	0.06%	BMDH2L6
STANDARD VAR 05/25	0.06%	BK6QS29
UMBS MORTPASS 6.5% 04/53	0.06%	V7EE90E
UBS GROUP AG VAR 03/29	0.06%	BQXQ987
TOWD POINT VAR 01/60	0.06%	8F2952B
AERCAP 1.65% 10/24	0.06%	BP2DYM1
STRATTON FLT 03/52	0.06%	BKY41J3
NEXI SPA 2.125% 04/29	0.06%	BNC0NN2
PRINCIPAL 1.375% 01/25	0.06%	BPG9FJ9
UMBS MORTPASS 6.5% 08/53	0.06%	W0A6E0E
REPUBLIC OF 1.5% 12/30	0.06%	BMH1742
JYSKE REALKREDIT 1% 10/50	0.06%	BKLH463
STATE OF 4.5% 01/33	0.06%	BQFKH94
TOWD POINT FLT 10/51	0.05%	BK6S137
UMBS MORTPASS 2% 03/52	0.05%	0H3930B
GA GLOBAL 2.25% 01/27	0.05%	BMVBD28
ALTERNATIVE FLT 02/47	0.05%	545855B
NEWGATE FUNDING FLT 12/50	0.05%	B2NDQG7
BARCLAYS PLC VAR 01/33	0.05%	BQPG4V3
UBS GROUP AG VAR 09/33	0.05%	BQ6C0K1
GNMA II MORTPASS 3% 08/52	0.05%	U6D2D15
ROMANIA MEDIUM 2% 01/32	0.05%	BKV96K7
COMMONWEALTH 2.5% 05/30	0.05%	BZ1HM31
CHARTER 3.85% 04/61	0.05%	BMDX2F8
FNMA MORTPASS 3% 03/60	0.05%	0G1563B
WASHINGTON 6.5% 03/36	0.05%	BD05469
MDGH GMTN RSC 5.5% 04/33	0.05%	BMD5JH5
UMBS MORTPASS 2.5% 02/51	0.05%	1G8062B
G CITY EUROPE 4.25% 09/25	0.05%	BF55HG9
TEXAS NAT 5.169% 04/41	0.05%	BN7BQ75
REPUBLIC OF 3.375% 09/33	0.05%	B9L2YV6
TBA GNMA2 SINGLE 3%	0.05%	BMVLX95
REPUBLIC OF 4.875% 10/33	0.05%	V6AC6CA
UNITED KINGDOM 1.5% 07/53	0.05%	BM8Z2V5
BANCO DE 4.65% 09/24	0.05%	BJ7W067
ROMANIA 2.125% 03/28	0.05%	BMC3RG5
UMBS MORTPASS 2% 02/52	0.05%	R6E7159
HYATT HOTELS 1.8% 10/24	0.05%	BNM5MY1
BAYER US 4.25% 12/25	0.05%	BYZMHL8
AERCAP 1.75% 10/24	0.05%	BP2DYP4
SMB PRIVATE 1.29% 07/53	0.05%	7F9421B
NEWGATE FUNDING FLT 12/50	0.05%	B2NDQH8
UNITED 0.625% 07/32	0.05%	BNXG760
OCP CLO 2014-7 FLT 07/29	0.05%	9F0768B
UNITED 4.375% 07/54	0.04%	BPSNBB3

SINGAPORE DOLLAR	0.04% SGD
MFA 2020-NQM2 VAR 04/65	0.04% 9F6185B
MIDOCEAN CREDIT FLT 01/30	0.04% 3G4365B
FORD MOTOR 2.9% 02/28	0.04% BMT9FQ2
UMBS MORTPASS 6.5% 07/53	0.04% VF0229E
UMBS MORTPASS 6% 12/52	0.04% UC6A255
SOVEREIGN IN 1.5% 05/31	0.04% BJX69K0
ALTERNATIVE FLT 12/46	0.04% B1TR4L7
ROMANIA MEDIUM 5% 09/26	0.04% BMHG101
LEHMAN XS TRUST FLT 11/35	0.04% 4A1183B
PREFERRED TERM FLT 12/36	0.04% B4M5MZ9
RALI SERIES FLT 03/47	0.04% B3MFPQ4
DE VOLKSBANK NV 3% 03/31	0.04% WC85101
ROMANIA 5.625% 02/36	0.04% WA8FC52
CPI PROPERTY 1.75% 01/30	0.04% BP6FTW8
REPUBLIC OF 5.5% 04/53	0.04% BLGV865
CHARTER 3.95% 06/62	0.04% BN7G7N3
CROWN CASTLE ZERO 04/24	0.04% WBE6F0A
GOLDEN ST TOB 3% 06/46	0.04% BPG8J50
UMBS MORTPASS 2% 03/52	0.03% 0H4928B
COMMONWEALTH 1.75% 06/51	0.03% BMZ8B65
ORGANON & CO 4.125% 04/28	0.03% BN4QJP2
UMBS MORTPASS 6.5% 06/53	0.03% VD7F4A8
DEUTSCHE ALT-A FLT 09/47	0.03% 6H0335B
NORDEA KREDIT 1.5% 10/53	0.03% BL6K5D8
POUND STERLING	0.03% GBP
UMBS MORTPASS 6% 05/53	0.03% V740459
MORGAN STANLEY FLT 04/36	0.03% BBL4RP1
FRENCH 0.5% 05/72	0.03% BMDH0M3
UNITED MEXICAN 5% 04/51	0.03% BMYMGF2
ROMANIA BOND 2% 04/33	0.03% BLFFCF5
UMBS MORTPASS 6.5% 08/53	0.03% W0A6F29
CSMC VAR 07/56	0.03% 6G6486B
RALI SERIES 6% 06/36	0.03% 8F2951B
GE-WMC FLT 10/35	0.03% B8NBMB0
ROMANIA 1.375% 12/29	0.03% BMHSTH0
KINGDOM OF 1.75% 03/25	0.03% BWC54R1
REPERFORMING FLT 03/35	0.03% 6H0174B
CHARTER 5.125% 07/49	0.03% BJHNYB3
RALI SERIES FLT 06/37	0.03% B1Y99W4
CENTEX HOME FLT 01/32	0.03% 6H0312B
SERBIA 2.05% 09/36	0.03% BMCQCS1
ROMANIA 2.75% 04/41	0.03% BMCRWG2
AUTONOMOUS 4.22% 04/35	0.03% B081RM5
REPUBLIC OF 4.25% 02/43	0.03% BMXD4C9
HUNGARY BOND 5% 02/27	0.03% BP38H37

KINGDOM OF 1.45% 10/71	0.03% BLH1ZL8	
STRUCTURED FLT 01/37	0.03% B54QH74	
STRUCTURED FLT 10/36	0.03% 0E2031B	
JP MORGAN FLT 10/35	0.03% 6H0315B	
UMBS MORTPASS 2% 02/52	0.02% BQNKLD8	
TOKYO 2.625% 05/24	0.02% BKF1Q21	
CANADIAN 1.5% 12/44	0.02% B5N1WV9	
STANDARD VAR 11/25	0.02% BMHYKQ4	
TBA UMBS SINGLE FAMILY 5%	0.02% B07WW02	
DELL 6.02% 06/26	0.02% BL97CL3	
UMBS MORTPASS 6.5% 02/53	0.02% V2213E0	
Lumen Technologies Inc.-T	0.02% LX185338	
THORNBURG FLT 06/37	0.02% 6H0336B	
BANCO 1.849% 03/26	0.02% BLFF181	
STRUCTURED FLT 10/36	0.02% B51BJB0	
QNB FINANCE 1.375% 01/26	0.02% BMDNHG4	
BEAR STEARNS VAR 01/36	0.02% BD60R70	
MF1 MULTIFAMILY FLT 07/36	0.02% 2G7154B	
UMBS MORTPASS 2.5% 02/51	0.02% 1G1997B	
WAMU MORTGAGE FLT 10/46	0.02% B1VWHX3	
SWISS FRANC	0.02% CHF	
UNITED 0.375% 09/27	0.02% BMT6SK8	
CHL MORTGAGE 6% 05/37	0.02% 6H0154B	
UNITED 7.75% 05/31	0.02% B6TC406	
DANISH KRONE	0.02% DKK	
MANSARD FLT 12/49	0.02% B29VWW6	
DOCTORS CO AN 4.5% 01/32	0.02% BMH2BC1	
OPTION ONE FLT 01/37	0.02% 6H0333B	
REALKREDIT 1% 10/53	0.02% BL63VK6	
FHLMC REMICS FLT 06/41	0.02% 6H0152B	
UMBS MORTPASS 6.5% 06/53	0.02% VD7F4B1	
ROMANIA BOND 2.625% 12/40	0.02% BMHSTK3	
UMBS MORTPASS 6.5% 10/53	0.02% W1690E6	
UMBS MORTPASS 2% 03/52	0.02% R96B65E	
UMBS MORTPASS 6.5% 02/53	0.02% UE5C492	
SMB PRIVATE FLT 07/53	0.02% 7F9400B	
OPTION ONE FLT 03/37	0.02% 6D6145B	
WAMU MORTGAGE FLT 02/46	0.02% B104GB1	
CWABS FLT 07/37	0.02% 6H0310B	
JAPAN BOND 1.7% 09/44	0.02% BQS8364	
STARWOOD VAR 04/65	0.02% 8F0002B	
MFA 2020-NQM2 VAR 04/65	0.02% 9F6923B	
REPUBLIC OF 6% 08/28	0.02%	5512878
RESIMAC PREMIER FLT 02/52	0.02% 9F1639B	
UMBS MORTPASS 6.5% 07/53	0.01% VBFE991	
UNITED STATES OF 2% 08/51	0.01% BMWVP21	

CHL MORTGAGE 6.5% 11/47	0.01% 6H0151B
STRUCTURED FLT 01/36	0.01% 1E0845B
BANCA MONTE 2.625% 04/25	0.01% BKLWB89
MEXICAN PESO	0.01% MXN
DEUTSCHE BANK VAR 11/25	0.01% BMW99V2
DEXIA SA 0.5% 01/25	0.01% BYVZ0P6
REPUBLIC OF 5.5% 11/27	0.01% BQMR4M0
RALI SERIES VAR 10/37	0.01% 6H0332B
ROADSTER 2.375% 12/32	0.01% BYVHTV1
UNITED 0.625% 11/27	0.01% BLH34Q2
GSR MORTGAGE VAR 11/35	0.01% 34160DB
ROMANIA 1.375% 12/29	0.01% BMYD8W6
TBA UMBS SINGLE 5.5%	0.01% B07WVZ0
UMBS MORTPASS 3.5% 11/34	0.01% 0F7562B
TBA UMBS SINGLE 4.5%	0.01% B7MHS36
UMBS MORTPASS 2.5% 06/31	0.01% 6H0342B
UMBS MORTPASS 2% 02/52	0.01% 9G9081B
US AIRWAYS 5.9% 04/26	0.01% B82LWF5
BBVA CONSUMER 0.27% 07/31	0.01% 3F9527B
UMBS MORTPASS 3% 05/51	0.01% 4G4174B
MORGAN STANLEY FLT 07/36	0.01% 1E5753B
AUSTRALIAN DOLLAR	0.01% AUD
KOMMUNALBANKEN 1.9% 01/27	0.01% BMH2FM9
PARAGON FLT 05/45	0.01% BKKJRK5
AMERICAN 3.7% 04/28	0.01% BQQP7Y3
UMBS MORTPASS 4% 11/49	0.01% 0F3156B
TBA UMBS SINGLE FAMILY 3%	0.01% BJXBKR9
WAMU MORTGAGE VAR 09/36	0.01% 9C9985B
TBA UMBS SINGLE FAMILY 4%	0.01% B3QZH75
CSMC VAR 10/37	0.01% 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%	BKDSHL0
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%	-0.01%	B07WW35
INDIAN RUPEE	-0.01%	INR
TBA UMBS SINGLE FAMILY 2%	-0.01%	WA25022
TBA GNMA2 SINGLE 3%	-0.05%	BMVLX95
EURO	-0.16%	EUR
TBA UMBS SINGLE FAMILY 6%	-0.24%	W6F7FB6
UNITED STATES OF AMERICA	-0.48%	ZS24Q36
UNITED STATES OF AMERICA	-0.72%	ZS25KT7
TBA UMBS SINGLE 6.5%	-1.55%	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	0.07%	CCTAUD_00102050
CURRENCY CONTRACT - AUD	0.10%	CCTAUD_00102150
CURRENCY CONTRACT - AUD	0.09%	CCTAUD_00102633

CURRENCY CONTRACT - USD	-0.51%	CCTUSD_00003654
CURRENCY CONTRACT - USD	-0.28%	CCTUSD_00003657
CURRENCY CONTRACT - USD	-0.26%	CCTUSD_00003660
CURRENCY CONTRACT - USD	-0.21%	CCTUSD_00003663
CURRENCY CONTRACT - USD	-0.08%	CCTUSD_00093545
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00093834
CURRENCY CONTRACT - USD	-0.13%	CCTUSD_00094312
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00102067
CURRENCY CONTRACT - USD	-0.11%	CCTUSD_00102147
CURRENCY CONTRACT - USD	-0.09%	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	0.09%	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 /4.25 AUD0333	0.40%	03586TVL
IRS BBR /4.25 AUD0333	-0.39%	03586TVS
IRS BBR /4 AUD0633	0.61%	03905TVL
IRS BBR /4 AUD0633	-0.64%	03905TVS
IRS BBR /4.75 AUD1233	3.33%	04414TVL
IRS BBR /4.75 AUD1233	-2.95%	04414TVS
IRS BBR /4.75 AUD1228	1.54%	04415TVL
IRS BBR /4.75 AUD1228	-1.82%	04415TVS
CURRENCY CONTRACT - BRL	0.83%	CCTBRL_00080486
CURRENCY CONTRACT - BRL	0.12%	CCTBRL_00091433
CURRENCY CONTRACT - BRL	0.15%	CCTBRL_00100790
CURRENCY CONTRACT - BRL	0.20%	CCTBRL_00102254
CURRENCY CONTRACT - BRL	0.01%	CCTBRL_00103234
CURRENCY CONTRACT - USD	-0.14%	CCTUSD_00084117
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00093985
CURRENCY CONTRACT - USD	-0.15%	CCTUSD_00100787
CURRENCY CONTRACT - USD	-0.20%	CCTUSD_00102231
CURRENCY CONTRACT - USD	-0.20%	CCTUSD_00102257
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00103228
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103505
CURRENCY CONTRACT - CAD	0.73%	CCTCAD_00094155
CURRENCY CONTRACT - CAD	3.94%	CCTCAD_00102251
CURRENCY CONTRACT - USD	-3.74%	CCTUSD_00093941
CURRENCY CONTRACT - USD	-0.71%	CCTUSD_00095556
CURRENCY CONTRACT - USD	-0.08%	CCTUSD_00099328
CURRENCY CONTRACT - USD	-0.14%	CCTUSD_00101030
CURRENCY CONTRACT - USD	-3.94%	CCTUSD_00102248
CURRENCY CONTRACT - USD	-0.33%	CCTUSD_00102514
CAN 10YR BOND 06/19/2024	0.01%	CNM4COM
OIS REPO_C/3.5% CAD0525	0.23%	03910TVL

OIS REPO_C/3.5% CAD0525	-0.30%	03910TVS
OIS REPO_C/4.6% CAD0825	0.07%	04088TVL
OIS REPO_C/4.6% CAD0825	-0.06%	04088TVS
OIS REPO_C/3.25% CAD0653	0.03%	04160TVL
OIS REPO_C/3.25% CAD0653	-0.03%	04160TVS
OIS REPO_C/3.75% CAD1233	0.06%	04413TVL
OIS REPO_C/3.75% CAD1233	-0.06%	04413TVS
OIS REPO_C/3.5% CAD0632	0.24%	04537TVL
OIS REPO_C/3.5% CAD0632	-0.25%	04537TVS
OIS REPO_C/3.3% CAD0633	0.11%	04614TVL
OIS REPO_C/3.3% CAD0633	-0.11%	04614TVS
OIS REPO_C/3.5% CAD1225	0.21%	04623TVL
OIS REPO_C/3.5% CAD1225	-0.24%	04623TVS
OIS REPO_C/1.9% CAD1229	0.10%	04675TVL
OIS REPO_C/1.9% CAD1229	-0.20%	04675TVS
OIS REPO_C/3.25% CAD0328	0.09%	04677TVL
OIS REPO_C/3.25% CAD0328	-0.08%	04677TVS
OIS REPO_C/3.25% CAD0333	0.09%	04678TVL
OIS REPO_C/3.25% CAD0333	-0.08%	04678TVS
OIS REPO_C/1.712% CAD1029	0.01%	04680TVL
OIS REPO_C/1.712% CAD1029	-0.03%	04680TVS
OIS REPO_C/1.5% CAD0630	0.09%	04681TVL
OIS REPO_C/1.5% CAD0630	-0.20%	04681TVS
OIS REPO_C/3.5% CAD0933	0.04%	04817TVL
OIS REPO_C/3.5% CAD0933	-0.04%	04817TVS
OIS REPO_C/3.5% CAD0634	0.10%	04827TVL
OIS REPO_C/3.5% CAD0634	-0.10%	04827TVS
CURRENCY CONTRACT - CHF	0.05%	CCTCHF_00102156
CURRENCY CONTRACT - CHF	0.75%	CCTCHF_00102541
CURRENCY CONTRACT - USD	-0.53%	CCTUSD_00093825
CURRENCY CONTRACT - USD	-0.27%	CCTUSD_00101558
CURRENCY CONTRACT - USD	-0.75%	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	-0.01%	03550TVS
OIS SARON /0.3% CHF0227	0.00%	03551TVL
OIS SARON /0.3% CHF0227	-0.01%	03551TVS
CURRENCY CONTRACT - CNY	1.07%	CCTCNY_00098619
CURRENCY CONTRACT - CNY	0.12%	CCTCNY_00100675
CURRENCY CONTRACT - CNY	0.08%	CCTCNY_00101042
CURRENCY CONTRACT - CNY	0.21%	CCTCNY_00102774
CURRENCY CONTRACT - USD	-0.21%	CCTUSD_00097030
CURRENCY CONTRACT - USD	-0.54%	CCTUSD_00097509
CURRENCY CONTRACT - USD	-0.54%	CCTUSD_00098264
CURRENCY CONTRACT - USD	-0.53%	CCTUSD_00098804

CURRENCY CONTRACT - USD	-0.52%	CCTUSD_00099301
CURRENCY CONTRACT - USD	-0.32%	CCTUSD_00099645
CURRENCY CONTRACT - USD	-0.32%	CCTUSD_00099958
CURRENCY CONTRACT - USD	-0.31%	CCTUSD_00100498
CURRENCY CONTRACT - USD	-0.21%	CCTUSD_00102771
NDIRS CNRE/2.25 CNY0929	0.68%	04745TVL
NDIRS CNRE/2.25 CNY0929	-0.65%	04745TVS
IRS PRIB/1.9125 CZK0129	0.00%	03502TVL
IRS PRIB/1.9125 CZK0129	-0.01%	03502TVS
CURRENCY CONTRACT - DKK	0.06%	CCTDKK_00095544
CURRENCY CONTRACT - DKK	0.06%	CCTDKK_00099325
CURRENCY CONTRACT - DKK	1.20%	CCTDKK_00102176
CURRENCY CONTRACT - DKK	1.52%	CCTDKK_00102630
CURRENCY CONTRACT - DKK	2.06%	CCTDKK_00103205
CURRENCY CONTRACT - USD	-0.34%	CCTUSD_00050139
CURRENCY CONTRACT - USD	-0.85%	CCTUSD_00050163
CURRENCY CONTRACT - USD	-0.32%	CCTUSD_00050208
CURRENCY CONTRACT - USD	-0.17%	CCTUSD_00050229
CURRENCY CONTRACT - USD	-0.21%	CCTUSD_00054616
CURRENCY CONTRACT - USD	-0.51%	CCTUSD_00093819
CURRENCY CONTRACT - USD	-0.40%	CCTUSD_00094271
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00094716
CURRENCY CONTRACT - USD	-1.19%	CCTUSD_00102173
CURRENCY CONTRACT - USD	-1.52%	CCTUSD_00102625
CURRENCY CONTRACT - USD	-2.05%	CCTUSD_00103202
CDI ITRAXX 1 EUR0634	0.00%	04840TVL
CDI ITRAXX 1 EUR0634	-0.01%	04840TVS
CDI ITRAXX 1 EUR0629	0.00%	04841TVL
CDI ITRAXX 1 EUR0629	0.06%	04841TVS
CURRENCY CONTRACT - EUR	0.23%	CCTEUR_00095186
CURRENCY CONTRACT - EUR	0.10%	CCTEUR_00101552
CURRENCY CONTRACT - EUR	0.06%	CCTEUR_00101779
CURRENCY CONTRACT - EUR	13.73%	CCTEUR_00101864
CURRENCY CONTRACT - EUR	0.06%	CCTEUR_00103120
CURRENCY CONTRACT - USD	-13.59%	CCTUSD_00093950
CURRENCY CONTRACT - USD	-0.28%	CCTUSD_00096917
CURRENCY CONTRACT - USD	-0.20%	CCTUSD_00099624
CURRENCY CONTRACT - USD	-13.75%	CCTUSD_00101861
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00103117
CURRENCY CONTRACT - USD	-0.30%	CCTUSD_00103222
EURO-SCHATZ 06/06/2024	0.00%	DUM4COM
3MO EURO 03/17/2025	-0.02%	ERH5COM
3MO EURO 09/16/2024	0.04%	ERU4COM
EURO-BTP 06/06/2024	0.03%	IKM4COM
EURO-OAT 06/06/2024	-0.02%	OATM4CO
EURO-BOBL 06/06/2024	-0.01%	OEM4COM

EURO-BUND 06/06/2024	0.00%	RXM4COM
EURO-BUXL 30Y 06/06/2024	0.00%	UBM4COM
SOP P SWP 0.004 EUR0525	-0.05%	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	0.04%	03537TVL
IRS EURI/0.0635 EUR1152	0.00%	03537TVS
IRS EURI/0 EUR0336	0.01%	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	-0.01%	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	-0.03%	03568TVS
IRS EURI/1 EUR0527	0.01%	03569TVL
IRS EURI/1 EUR0527	-0.01%	03569TVS
IRS EURI/2.25 EUR0937	0.14%	03574TVL
IRS EURI/2.25 EUR0937	-0.15%	03574TVS
IRS EURI/3 EUR0327	0.21%	03591TVL
IRS EURI/3 EUR0327	-0.18%	03591TVS
IRS EURI/3 EUR0333	0.17%	03592TVL
IRS EURI/3 EUR0333	-0.22%	03592TVS
IRS EURI/2.1 EUR0424	0.02%	03796TVL
IRS EURI/2.1 EUR0424	-0.01%	03796TVS
IRS EURI/2.1 EUR0424	0.01%	03797TVL
IRS EURI/2.1 EUR0424	0.00%	03797TVS
IRS EURI/2.1 EUR0424	0.03%	03798TVL
IRS EURI/2.1 EUR0424	-0.01%	03798TVS
IRS EURI/2.25 EUR0424	0.01%	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	0.01%	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	0.05%	04261TVL

IRS EURI/3.37 EUR1028	-0.04%	04261TVS
IRS EURI/3.148 EUR1133	0.03%	04373TVL
IRS EURI/3.148 EUR1133	-0.03%	04373TVS
IRS EURI/3.28 EUR1133	0.02%	04383TVL
IRS EURI/3.28 EUR1133	-0.02%	04383TVS
IRS EURI/3.5356 EUR0925	0.34%	04395TVL
IRS EURI/3.5356 EUR0925	-0.42%	04395TVS
IRS EURI/3.305 EUR1133	0.02%	04397TVL
IRS EURI/3.305 EUR1133	-0.03%	04397TVS
IRS EURI/3.063 EUR1233	0.01%	04447TVL
IRS EURI/3.063 EUR1233	-0.01%	04447TVS
IRS EURI/2.99 EUR1233	0.01%	04458TVL
IRS EURI/2.99 EUR1233	-0.01%	04458TVS
IRS EURI/2.89 EUR1233	0.01%	04513TVL
IRS EURI/2.89 EUR1233	-0.01%	04513TVS
IRS EURI/2.75 EUR0334	0.08%	04729TVL
IRS EURI/2.75 EUR0334	-0.07%	04729TVS
IRS EURI/3 EUR0926	0.74%	04736TVL
IRS EURI/3 EUR0926	-0.69%	04736TVS
IRS EURI/2.5 EUR0954	1.55%	04737TVL
IRS EURI/2.5 EUR0954	-1.70%	04737TVS
IRS EURI/2.75 EUR0929	1.34%	04738TVL
IRS EURI/2.75 EUR0929	-1.22%	04738TVS
IRS EURI/2.75 EUR0934	2.42%	04739TVL
IRS EURI/2.75 EUR0934	-2.21%	04739TVS
BOP P FRTR 0.97 EUR 0525	0.06%	03528TV
CURRENCY CONTRACT - GBP	0.15%	CCTGBP_00095099
CURRENCY CONTRACT - GBP	3.51%	CCTGBP_00101858
CURRENCY CONTRACT - GBP	0.19%	CCTGBP_00102532
CURRENCY CONTRACT - USD	-3.42%	CCTUSD_00093539
CURRENCY CONTRACT - USD	-0.24%	CCTUSD_00100769
CURRENCY CONTRACT - USD	-3.51%	CCTUSD_00101855
CURRENCY CONTRACT - USD	-0.11%	CCTUSD_00103211
LONG GILT 06/26/2024	-0.09%	G0M4COM
OIS SONIA/3% GBP0627	0.19%	04523TVL
OIS SONIA/3% GBP0627	-0.23%	04523TVS
OIS SONIA/3% GBP0635	0.22%	04524TVL
OIS SONIA/3% GBP0635	-0.19%	04524TVS
OIS SONIA/3.75% GBP0934	2.38%	04740TVL
OIS SONIA/3.75% GBP0934	-2.27%	04740TVS
OIS SONIA/4% GBP0929	1.18%	04741TVL
OIS SONIA/4% GBP0929	-1.07%	04741TVS
OIS SONIA/4.25% GBP0926	0.17%	04746TVL
OIS SONIA/4.25% GBP0926	-0.18%	04746TVS
OIS SONIA/3.75% GBP0954	0.29%	04747TVL
OIS SONIA/3.75% GBP0954	-0.29%	04747TVS

SOP C SWP 0.008 GBP1224	0.01% 03757TVL
CURRENCY CONTRACT - IDR	0.03% CCTIDR_00085122
CURRENCY CONTRACT - IDR	0.06% CCTIDR_00085503
CURRENCY CONTRACT - IDR	0.02% CCTIDR_00085516
CURRENCY CONTRACT - IDR	0.05% CCTIDR_00086444
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00086704
CURRENCY CONTRACT - IDR	0.06% CCTIDR_00086955
CURRENCY CONTRACT - IDR	0.06% CCTIDR_00087288
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00087712
CURRENCY CONTRACT - IDR	0.04% CCTIDR_00088598
CURRENCY CONTRACT - IDR	0.04% CCTIDR_00088921
CURRENCY CONTRACT - IDR	0.26% CCTIDR_00089261
CURRENCY CONTRACT - IDR	0.04% CCTIDR_00089276
CURRENCY CONTRACT - USD	0.00% CCTUSD_00089692
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00095547
CURRENCY CONTRACT - USD	-0.07% CCTUSD_00097364
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00100683
CURRENCY CONTRACT - USD	-0.05% CCTUSD_00101222
CURRENCY CONTRACT - USD	-0.13% CCTUSD_00102241
CURRENCY CONTRACT - ILS	0.00% CCTILS_00103193
CURRENCY CONTRACT - USD	-0.09% CCTUSD_00099642
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00099861
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00099955
CURRENCY CONTRACT - USD	0.00% CCTUSD_00103190
CURRENCY CONTRACT - INR	0.84% CCTINR_00092489
CURRENCY CONTRACT - INR	0.55% CCTINR_00093170
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00085131
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00085694
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00086059
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00087418
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00087731
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00088331
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00088723
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00089273
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00089737
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00090660
CURRENCY CONTRACT - USD	-0.18% CCTUSD_00094954
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00097025
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00097518
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00097524
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00098276
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00098779
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00099310
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00099636
CURRENCY CONTRACT - JPY	0.18% CCTJPY_00088463
CURRENCY CONTRACT - JPY	0.06% CCTJPY_00089466

CURRENCY CONTRACT - JPY	0.17%	CCTJPY_00090718
CURRENCY CONTRACT - JPY	5.71%	CCTJPY_00097503
CURRENCY CONTRACT - JPY	2.93%	CCTJPY_00098014
CURRENCY CONTRACT - JPY	4.32%	CCTJPY_00101867
CURRENCY CONTRACT - JPY	1.08%	CCTJPY_00102034
CURRENCY CONTRACT - JPY	1.46%	CCTJPY_00102056
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00050136
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00050172
CURRENCY CONTRACT - USD	-0.29%	CCTUSD_00050187
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00050202
CURRENCY CONTRACT - USD	-0.26%	CCTUSD_00050211
CURRENCY CONTRACT - USD	-0.12%	CCTUSD_00050220
CURRENCY CONTRACT - USD	-0.24%	CCTUSD_00050226
CURRENCY CONTRACT - USD	-0.24%	CCTUSD_00050238
CURRENCY CONTRACT - USD	-0.25%	CCTUSD_00050241
CURRENCY CONTRACT - USD	-0.20%	CCTUSD_00077812
CURRENCY CONTRACT - USD	-0.26%	CCTUSD_00077815
CURRENCY CONTRACT - USD	-3.21%	CCTUSD_00080286
CURRENCY CONTRACT - USD	-0.19%	CCTUSD_00088466
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00089469
CURRENCY CONTRACT - USD	-0.18%	CCTUSD_00090721
CURRENCY CONTRACT - USD	-1.71%	CCTUSD_00092306
CURRENCY CONTRACT - USD	-0.72%	CCTUSD_00093554
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00094149
CURRENCY CONTRACT - USD	-0.96%	CCTUSD_00094309
CURRENCY CONTRACT - USD	-3.31%	CCTUSD_00094976
CURRENCY CONTRACT - USD	-0.08%	CCTUSD_00095093
CURRENCY CONTRACT - USD	-4.32%	CCTUSD_00101870
CURRENCY CONTRACT - USD	-1.08%	CCTUSD_00102037
CURRENCY CONTRACT - USD	-1.46%	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	0.04%	03560TVL
OIS TONAR /0.8% JPY0652	-0.02%	03560TVS
OIS TONAR /0.4% JPY0639	0.02%	03706TVL
OIS TONAR /0.4% JPY0639	-0.01%	03706TVS
OIS TONAR /0.035% JPY1129	0.00%	03707TVL
OIS TONAR /0.035% JPY1129	-0.02%	03707TVS
OIS TONAR /0% JPY0331	0.00%	03937TVL
OIS TONAR /0% JPY0331	-0.03%	03937TVS
OIS TONAR /0.85% JPY0933	0.00%	04540TVL
OIS TONAR /0.85% JPY0933	0.00%	04540TVS
CURRENCY CONTRACT - KRW	0.03%	CCTKRW_00085027

CURRENCY CONTRACT - KRW	0.07%	CCTKRW_00086161
CURRENCY CONTRACT - KRW	0.01%	CCTKRW_00095519
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00073233
CURRENCY CONTRACT - USD	-0.34%	CCTUSD_00073372
CURRENCY CONTRACT - USD	-0.71%	CCTUSD_00073722
CURRENCY CONTRACT - USD	-0.69%	CCTUSD_00074218
CURRENCY CONTRACT - USD	-0.69%	CCTUSD_00074545
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00074638
CURRENCY CONTRACT - USD	-0.37%	CCTUSD_00075026
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00076811
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00076963
CURRENCY CONTRACT - USD	-0.17%	CCTUSD_00077065
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00078433
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00079528
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00082604
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00084798
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00086870
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00088380
CURRENCY CONTRACT - USD	-0.49%	CCTUSD_00097465
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00098267
CURRENCY CONTRACT - USD	-0.08%	CCTUSD_00102179
NDIRS CD_K/3.25 KRW0929	0.30%	04765TVL
NDIRS CD_K/3.25 KRW0929	-0.31%	04765TVS
NDIRS CD_K/3.25 KRW0934	0.08%	04798TVL
NDIRS CD_K/3.25 KRW0934	-0.08%	04798TVS
CURRENCY CONTRACT - MXN	1.05%	CCTMXN_00098387
CURRENCY CONTRACT - MXN	0.02%	CCTMXN_00102189
CURRENCY CONTRACT - MXN	0.03%	CCTMXN_00102215
CURRENCY CONTRACT - MXN	0.02%	CCTMXN_00102218
CURRENCY CONTRACT - MXN	0.15%	CCTMXN_00102228
CURRENCY CONTRACT - MXN	0.01%	CCTMXN_00102234
CURRENCY CONTRACT - MXN	0.03%	CCTMXN_00102237
CURRENCY CONTRACT - MXN	0.06%	CCTMXN_00102278
CURRENCY CONTRACT - MXN	0.02%	CCTMXN_00102281
CURRENCY CONTRACT - MXN	0.03%	CCTMXN_00102284
CURRENCY CONTRACT - MXN	0.03%	CCTMXN_00102290
CURRENCY CONTRACT - MXN	0.03%	CCTMXN_00102296
CURRENCY CONTRACT - MXN	0.10%	CCTMXN_00102642
CURRENCY CONTRACT - USD	-0.10%	CCTUSD_00098881
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098950
CURRENCY CONTRACT - USD	-0.10%	CCTUSD_00099404
CURRENCY CONTRACT - USD	-0.07%	CCTUSD_00100504
CURRENCY CONTRACT - USD	-0.06%	CCTUSD_00101036
CURRENCY CONTRACT - USD	-0.08%	CCTUSD_00101876
CURRENCY CONTRACT - USD	-0.15%	CCTUSD_00102225
CURRENCY CONTRACT - USD	-0.10%	CCTUSD_00102639

IRS TIIE/4.87 MXN0707	0.01%	03503TVL
IRS TIIE/4.87 MXN0707	-0.02%	03503TVS
IRS TIIE/8.673 MXN0529	0.01%	04760TVL
IRS TIIE/8.673 MXN0529	-0.01%	04760TVS
IRS TIIE/8.68 MXN0529	0.01%	04769TVL
IRS TIIE/8.68 MXN0529	-0.01%	04769TVS
IRS TIIE/8.725 MXN0329	0.02%	04773TVL
IRS TIIE/8.725 MXN0329	-0.02%	04773TVS
IRS TIIE/9.0726 MXN0627	0.02%	04782TVL
IRS TIIE/9.0726 MXN0627	-0.02%	04782TVS
IRS TIIE/8.681 MXN0529	0.01%	04783TVL
IRS TIIE/8.681 MXN0529	-0.01%	04783TVS
IRS TIIE/9.26 MXN0627	0.01%	04810TVL
IRS TIIE/9.26 MXN0627	-0.01%	04810TVS
IRS TIIE/8.81 MXN0531	0.01%	04811TVL
IRS TIIE/8.81 MXN0531	-0.01%	04811TVS
IRS TIIE/8.76 MXN0329	0.03%	04822TVL
IRS TIIE/8.76 MXN0329	-0.03%	04822TVS
CURRENCY CONTRACT - USD	-0.48%	CCTUSD_00097302
CURRENCY CONTRACT - USD	-0.23%	CCTUSD_00097370
NDIRS KLIB/3.75 MYR0933	0.06%	04183TVL
NDIRS KLIB/3.75 MYR0933	-0.06%	04183TVS
NDIRS KLIB/3.5 MYR0329	0.45%	04546TVL
NDIRS KLIB/3.5 MYR0329	-0.43%	04546TVS
CURRENCY CONTRACT - NOK	0.22%	CCTNOK_00094182
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00094467
CURRENCY CONTRACT - NOK	0.01%	CCTNOK_00102061
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00102544
CURRENCY CONTRACT - USD	-0.23%	CCTUSD_00099319
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00102064
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102547
CURRENCY CONTRACT - NZD	32.65%	CCTNZD_00093837
CURRENCY CONTRACT - NZD	33.01%	CCTNZD_00094300
CURRENCY CONTRACT - NZD	28.13%	CCTNZD_00094461
CURRENCY CONTRACT - NZD	5.09%	CCTNZD_00094489
CURRENCY CONTRACT - NZD	0.22%	CCTNZD_00094498
CURRENCY CONTRACT - NZD	0.35%	CCTNZD_00095538
CURRENCY CONTRACT - NZD	0.14%	CCTNZD_00096914
CURRENCY CONTRACT - NZD	0.11%	CCTNZD_00097373
CURRENCY CONTRACT - NZD	0.29%	CCTNZD_00100363
CURRENCY CONTRACT - NZD	0.11%	CCTNZD_00101767
CURRENCY CONTRACT - NZD	32.95%	CCTNZD_00101773
CURRENCY CONTRACT - NZD	24.67%	CCTNZD_00102043
CURRENCY CONTRACT - NZD	0.18%	CCTNZD_00102162
CURRENCY CONTRACT - NZD	22.53%	CCTNZD_00102529
CURRENCY CONTRACT - NZD	0.25%	CCTNZD_00102777

CURRENCY CONTRACT - NZD	9.15%	CCTNZD_00102791
CURRENCY CONTRACT - NZD	0.91%	CCTNZD_00103208
CURRENCY CONTRACT - USD	-0.02%	CCTUSD_00094152
CURRENCY CONTRACT - USD	-0.69%	CCTUSD_00095090
CURRENCY CONTRACT - USD	-0.50%	CCTUSD_00099337
CURRENCY CONTRACT - USD	-32.95%	CCTUSD_00101770
CURRENCY CONTRACT - USD	-24.67%	CCTUSD_00102040
CURRENCY CONTRACT - USD	-22.53%	CCTUSD_00102526
CURRENCY CONTRACT - USD	-0.09%	CCTUSD_00102535
CURRENCY CONTRACT - USD	-9.15%	CCTUSD_00102788
IRS BBR /4 NZD0624	0.03%	03570TVL
IRS BBR /4 NZD0624	-0.02%	03570TVS
IRS BBR /4.75 NZD0325	0.05%	03620TVL
IRS BBR /4.75 NZD0325	-0.06%	03620TVS
IRS BBR /5 NZD0325	0.08%	03629TVL
IRS BBR /5 NZD0325	-0.09%	03629TVS
IRS BBR /3.75 NZD0627	0.08%	03712TVL
IRS BBR /3.75 NZD0627	-0.09%	03712TVS
IRS BBR /4.25 NZD0330	0.18%	04702TVL
IRS BBR /4.25 NZD0330	-0.17%	04702TVS
CURRENCY CONTRACT - USD	-0.05%	CCTUSD_00096249
CURRENCY CONTRACT - PLN	0.51%	CCTPLN_00084135
CURRENCY CONTRACT - SEK	0.23%	CCTSEK_00099343
CURRENCY CONTRACT - SEK	0.50%	CCTSEK_00102081
CURRENCY CONTRACT - USD	-0.72%	CCTUSD_00093843
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094501
CURRENCY CONTRACT - USD	-0.50%	CCTUSD_00102090
IRS STIB/1 SEK0629	0.00%	03657TVL
IRS STIB/1 SEK0629	0.00%	03657TVS
CURRENCY CONTRACT - USD	-0.11%	CCTUSD_00099242
CURRENCY CONTRACT - USD	-0.11%	CCTUSD_00099724
OIS SORA /2.75% SGD0929	0.71%	04767TVL
OIS SORA /2.75% SGD0929	-0.66%	04767TVS
CURRENCY CONTRACT - USD	-0.27%	CCTUSD_00099239
CURRENCY CONTRACT - USD	-0.18%	CCTUSD_00099727
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00099864
OIS THOR /2.25% THB0929	0.31%	04756TVL
OIS THOR /2.25% THB0929	-0.31%	04756TVS
OIS THOR /2.25% THB0926	0.05%	04764TVL
OIS THOR /2.25% THB0926	-0.04%	04764TVS
CURRENCY CONTRACT - TWD	0.05%	CCTTWD_00088713
CURRENCY CONTRACT - TWD	0.32%	CCTTWD_00097014
CURRENCY CONTRACT - TWD	0.17%	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	-0.36%	CCTUSD_00083418
CURRENCY CONTRACT - USD	-0.18%	CCTUSD_00084080
CURRENCY CONTRACT - USD	-0.23%	CCTUSD_00084175
CURRENCY CONTRACT - USD	-0.91%	CCTUSD_00084587
CURRENCY CONTRACT - USD	-0.01%	CCTUSD_00085178
CURRENCY CONTRACT - USD	-0.03%	CCTUSD_00085187
CURRENCY CONTRACT - USD	-0.04%	CCTUSD_00086154
CURRENCY CONTRACT - USD	-0.07%	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	-0.01%	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.NA1 USD1228	0.00%	04192TVL
CDI CDX.NA1 USD1228	0.22%	04192TVS
CDI CDX.NA1 USD1233	0.00%	04199TVL
CDI CDX.NA1 USD1233	-0.01%	04199TVS
CDS KOREA -1 USD1228	0.09%	04254TVL
CDS KOREA -1 USD1228	-0.10%	04254TVS
CDS KOREA -1 USD1228	0.14%	04260TVL
CDS KOREA -1 USD1228	-0.14%	04260TVS
CDS KOREA 1 USD1228	0.25%	04353TVL
CDS KOREA 1 USD1228	-0.25%	04353TVS
CDS PHILIP 1 USD1224	0.00%	04673TVL
CDS PHILIP 1 USD1224	-0.01%	04673TVS
CDS PHILIP 1 USD1224	0.00%	04684TVL
CDS PHILIP 1 USD1224	-0.01%	04684TVS
CDI CDX.NA1 USD0634	0.00%	04813TVL
CDI CDX.NA1 USD0634	-0.03%	04813TVS
CDI CDX.NA1 USD0629	0.00%	04814TVL
CDI CDX.NA1 USD0629	0.40%	04814TVS
CDS KOREA 1 USD0629	-0.22%	04842TVL
CDS KOREA 1 USD0629	0.22%	04842TVS
CDS KOREA 1 USD0629	-0.21%	04843TVL
CDS KOREA 1 USD0629	0.21%	04843TVS
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
CURRENCY CONTRACT - AUD	-0.08%	CCTAUD_00102050
CURRENCY CONTRACT - AUD	-0.11%	CCTAUD_00102150

CURRENCY CONTRACT - AUD	-0.09%	CCTAUD_00102633
CURRENCY CONTRACT - BRL	-0.84%	CCTBRL_00080486
CURRENCY CONTRACT - BRL	-0.12%	CCTBRL_00091433
CURRENCY CONTRACT - BRL	-0.15%	CCTBRL_00100790
CURRENCY CONTRACT - BRL	-0.20%	CCTBRL_00102254
CURRENCY CONTRACT - BRL	-0.01%	CCTBRL_00103234
CURRENCY CONTRACT - CAD	-0.73%	CCTCAD_00094155
CURRENCY CONTRACT - CAD	-3.93%	CCTCAD_00102251
CURRENCY CONTRACT - CHF	-0.05%	CCTCHF_00102156
CURRENCY CONTRACT - CHF	-0.75%	CCTCHF_00102541
CURRENCY CONTRACT - CNY	-1.08%	CCTCNY_00098619
CURRENCY CONTRACT - CNY	-0.12%	CCTCNY_00100675
CURRENCY CONTRACT - CNY	-0.08%	CCTCNY_00101042
CURRENCY CONTRACT - CNY	-0.21%	CCTCNY_00102774
CURRENCY CONTRACT - DKK	-0.06%	CCTDKK_00095544
CURRENCY CONTRACT - DKK	-0.06%	CCTDKK_00099325
CURRENCY CONTRACT - DKK	-1.20%	CCTDKK_00102176
CURRENCY CONTRACT - DKK	-1.53%	CCTDKK_00102630
CURRENCY CONTRACT - DKK	-2.06%	CCTDKK_00103205
CURRENCY CONTRACT - EUR	-0.23%	CCTEUR_00095186
CURRENCY CONTRACT - EUR	-0.10%	CCTEUR_00101552
CURRENCY CONTRACT - EUR	-0.06%	CCTEUR_00101779
CURRENCY CONTRACT - EUR	-13.76%	CCTEUR_00101864
CURRENCY CONTRACT - EUR	-0.06%	CCTEUR_00103120
CURRENCY CONTRACT - GBP	-0.15%	CCTGBP_00095099
CURRENCY CONTRACT - GBP	-3.51%	CCTGBP_00101858
CURRENCY CONTRACT - GBP	-0.19%	CCTGBP_00102532
CURRENCY CONTRACT - IDR	-0.03%	CCTIDR_00085122
CURRENCY CONTRACT - IDR	-0.06%	CCTIDR_00085503
CURRENCY CONTRACT - IDR	-0.02%	CCTIDR_00085516
CURRENCY CONTRACT - IDR	-0.05%	CCTIDR_00086444
CURRENCY CONTRACT - IDR	-0.01%	CCTIDR_00086704
CURRENCY CONTRACT - IDR	-0.06%	CCTIDR_00086955
CURRENCY CONTRACT - IDR	-0.06%	CCTIDR_00087288
CURRENCY CONTRACT - IDR	-0.01%	CCTIDR_00087712
CURRENCY CONTRACT - IDR	-0.04%	CCTIDR_00088598
CURRENCY CONTRACT - IDR	-0.04%	CCTIDR_00088921
CURRENCY CONTRACT - IDR	-0.26%	CCTIDR_00089261
CURRENCY CONTRACT - IDR	-0.04%	CCTIDR_00089276
CURRENCY CONTRACT - ILS	0.00%	CCTILS_00103193
CURRENCY CONTRACT - INR	-0.84%	CCTINR_00092489
CURRENCY CONTRACT - INR	-0.55%	CCTINR_00093170
CURRENCY CONTRACT - JPY	-0.18%	CCTJPY_00088463
CURRENCY CONTRACT - JPY	-0.07%	CCTJPY_00089466
CURRENCY CONTRACT - JPY	-0.17%	CCTJPY_00090718
CURRENCY CONTRACT - JPY	-5.90%	CCTJPY_00097503

CURRENCY CONTRACT - JPY	-3.03%	CCTJPY_00098014
CURRENCY CONTRACT - JPY	-4.32%	CCTJPY_00101867
CURRENCY CONTRACT - JPY	-1.08%	CCTJPY_00102034
CURRENCY CONTRACT - JPY	-1.46%	CCTJPY_00102056
CURRENCY CONTRACT - KRW	-0.03%	CCTKRW_00085027
CURRENCY CONTRACT - KRW	-0.07%	CCTKRW_00086161
CURRENCY CONTRACT - KRW	-0.01%	CCTKRW_00095519
CURRENCY CONTRACT - MXN	-1.03%	CCTMXN_00098387
CURRENCY CONTRACT - MXN	-0.02%	CCTMXN_00102189
CURRENCY CONTRACT - MXN	-0.03%	CCTMXN_00102215
CURRENCY CONTRACT - MXN	-0.02%	CCTMXN_00102218
CURRENCY CONTRACT - MXN	-0.15%	CCTMXN_00102228
CURRENCY CONTRACT - MXN	-0.01%	CCTMXN_00102234
CURRENCY CONTRACT - MXN	-0.03%	CCTMXN_00102237
CURRENCY CONTRACT - MXN	-0.06%	CCTMXN_00102278
CURRENCY CONTRACT - MXN	-0.02%	CCTMXN_00102281
CURRENCY CONTRACT - MXN	-0.03%	CCTMXN_00102284
CURRENCY CONTRACT - MXN	-0.03%	CCTMXN_00102290
CURRENCY CONTRACT - MXN	-0.03%	CCTMXN_00102296
CURRENCY CONTRACT - MXN	-0.10%	CCTMXN_00102642
CURRENCY CONTRACT - NOK	-0.22%	CCTNOK_00094182
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00094467
CURRENCY CONTRACT - NOK	-0.01%	CCTNOK_00102061
CURRENCY CONTRACT - NOK	0.00%	CCTNOK_00102544
CURRENCY CONTRACT - NZD	-33.63%	CCTNZD_00093837
CURRENCY CONTRACT - NZD	-33.64%	CCTNZD_00094300
CURRENCY CONTRACT - NZD	-28.61%	CCTNZD_00094461
CURRENCY CONTRACT - NZD	-5.18%	CCTNZD_00094489
CURRENCY CONTRACT - NZD	-0.23%	CCTNZD_00094498
CURRENCY CONTRACT - NZD	-0.35%	CCTNZD_00095538
CURRENCY CONTRACT - NZD	-0.14%	CCTNZD_00096914
CURRENCY CONTRACT - NZD	-0.11%	CCTNZD_00097373
CURRENCY CONTRACT - NZD	-0.29%	CCTNZD_00100363
CURRENCY CONTRACT - NZD	-0.11%	CCTNZD_00101767
CURRENCY CONTRACT - NZD	-33.08%	CCTNZD_00101773
CURRENCY CONTRACT - NZD	-24.86%	CCTNZD_00102043
CURRENCY CONTRACT - NZD	-0.18%	CCTNZD_00102162
CURRENCY CONTRACT - NZD	-22.62%	CCTNZD_00102529
CURRENCY CONTRACT - NZD	-0.25%	CCTNZD_00102777
CURRENCY CONTRACT - NZD	-9.18%	CCTNZD_00102791
CURRENCY CONTRACT - NZD	-0.91%	CCTNZD_00103208
CURRENCY CONTRACT - PLN	-0.51%	CCTPLN_00084135
CURRENCY CONTRACT - SEK	-0.24%	CCTSEK_00099343
CURRENCY CONTRACT - SEK	-0.50%	CCTSEK_00102081
CURRENCY CONTRACT - TWD	-0.05%	CCTTWD_00088713
CURRENCY CONTRACT - TWD	-0.32%	CCTTWD_00097014

CURRENCY CONTRACT - TWD	-0.17%	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	0.59%	CCTUSD_00003654
CURRENCY CONTRACT - USD	0.30%	CCTUSD_00003657
CURRENCY CONTRACT - USD	0.27%	CCTUSD_00003660
CURRENCY CONTRACT - USD	0.23%	CCTUSD_00003663
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00050136
CURRENCY CONTRACT - USD	0.35%	CCTUSD_00050139
CURRENCY CONTRACT - USD	0.88%	CCTUSD_00050163
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00050172
CURRENCY CONTRACT - USD	0.36%	CCTUSD_00050187
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00050202
CURRENCY CONTRACT - USD	0.33%	CCTUSD_00050208
CURRENCY CONTRACT - USD	0.31%	CCTUSD_00050211
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00050220
CURRENCY CONTRACT - USD	0.29%	CCTUSD_00050226
CURRENCY CONTRACT - USD	0.17%	CCTUSD_00050229
CURRENCY CONTRACT - USD	0.30%	CCTUSD_00050238
CURRENCY CONTRACT - USD	0.29%	CCTUSD_00050241
CURRENCY CONTRACT - USD	0.21%	CCTUSD_00054616
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00073233
CURRENCY CONTRACT - USD	0.35%	CCTUSD_00073372
CURRENCY CONTRACT - USD	0.73%	CCTUSD_00073722
CURRENCY CONTRACT - USD	0.71%	CCTUSD_00074218
CURRENCY CONTRACT - USD	0.71%	CCTUSD_00074545
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00074638
CURRENCY CONTRACT - USD	0.38%	CCTUSD_00075026
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00076811
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00076963
CURRENCY CONTRACT - USD	0.18%	CCTUSD_00077065
CURRENCY CONTRACT - USD	0.22%	CCTUSD_00077812
CURRENCY CONTRACT - USD	0.28%	CCTUSD_00077815
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00078433
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00079528
CURRENCY CONTRACT - USD	3.40%	CCTUSD_00080286
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00082604
CURRENCY CONTRACT - USD	0.36%	CCTUSD_00083418
CURRENCY CONTRACT - USD	0.18%	CCTUSD_00084080
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00084117
CURRENCY CONTRACT - USD	0.23%	CCTUSD_00084175
CURRENCY CONTRACT - USD	0.94%	CCTUSD_00084587
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00084798
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00085131
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00085178

CURRENCY CONTRACT - USD	0.03%	CCTUSD_00085187
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00085694
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00086059
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00086154
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00086870
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00087418
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00087731
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00088331
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00088361
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00088380
CURRENCY CONTRACT - USD	0.19%	CCTUSD_00088466
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00088723
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00089273
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00089469
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00089692
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00089737
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00090660
CURRENCY CONTRACT - USD	0.18%	CCTUSD_00090721
CURRENCY CONTRACT - USD	1.73%	CCTUSD_00092306
CURRENCY CONTRACT - USD	3.44%	CCTUSD_00093539
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00093545
CURRENCY CONTRACT - USD	0.73%	CCTUSD_00093554
CURRENCY CONTRACT - USD	0.51%	CCTUSD_00093819
CURRENCY CONTRACT - USD	0.54%	CCTUSD_00093825
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00093834
CURRENCY CONTRACT - USD	0.75%	CCTUSD_00093843
CURRENCY CONTRACT - USD	3.75%	CCTUSD_00093941
CURRENCY CONTRACT - USD	13.68%	CCTUSD_00093950
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00093985
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00094149
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00094152
CURRENCY CONTRACT - USD	0.40%	CCTUSD_00094271
CURRENCY CONTRACT - USD	0.96%	CCTUSD_00094309
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00094312
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00094501
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00094716
CURRENCY CONTRACT - USD	0.18%	CCTUSD_00094954
CURRENCY CONTRACT - USD	3.35%	CCTUSD_00094976
CURRENCY CONTRACT - USD	0.70%	CCTUSD_00095090
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00095093
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00095547
CURRENCY CONTRACT - USD	0.71%	CCTUSD_00095556
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00096249
CURRENCY CONTRACT - USD	0.28%	CCTUSD_00096917
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00097025
CURRENCY CONTRACT - USD	0.21%	CCTUSD_00097030

CURRENCY CONTRACT - USD	0.48%	CCTUSD_00097302
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00097364
CURRENCY CONTRACT - USD	0.23%	CCTUSD_00097370
CURRENCY CONTRACT - USD	0.51%	CCTUSD_00097465
CURRENCY CONTRACT - USD	0.55%	CCTUSD_00097509
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00097518
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00097524
CURRENCY CONTRACT - USD	0.54%	CCTUSD_00098264
CURRENCY CONTRACT - USD	0.03%	CCTUSD_00098267
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00098276
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00098779
CURRENCY CONTRACT - USD	0.54%	CCTUSD_00098804
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00098881
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00098950
CURRENCY CONTRACT - USD	0.27%	CCTUSD_00099239
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00099242
CURRENCY CONTRACT - USD	0.52%	CCTUSD_00099301
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099310
CURRENCY CONTRACT - USD	0.24%	CCTUSD_00099319
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00099328
CURRENCY CONTRACT - USD	0.52%	CCTUSD_00099337
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00099404
CURRENCY CONTRACT - USD	0.20%	CCTUSD_00099624
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099636
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00099642
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00099645
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00099724
CURRENCY CONTRACT - USD	0.19%	CCTUSD_00099727
CURRENCY CONTRACT - USD	0.02%	CCTUSD_00099861
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099864
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00099955
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00099958
CURRENCY CONTRACT - USD	0.32%	CCTUSD_00100498
CURRENCY CONTRACT - USD	0.07%	CCTUSD_00100504
CURRENCY CONTRACT - USD	0.04%	CCTUSD_00100683
CURRENCY CONTRACT - USD	0.24%	CCTUSD_00100769
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00100787
CURRENCY CONTRACT - USD	0.14%	CCTUSD_00101030
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00101036
CURRENCY CONTRACT - USD	0.05%	CCTUSD_00101222
CURRENCY CONTRACT - USD	0.27%	CCTUSD_00101558
CURRENCY CONTRACT - USD	33.08%	CCTUSD_00101770
CURRENCY CONTRACT - USD	3.51%	CCTUSD_00101855
CURRENCY CONTRACT - USD	13.78%	CCTUSD_00101861
CURRENCY CONTRACT - USD	4.32%	CCTUSD_00101870
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00101876

CURRENCY CONTRACT - USD	1.08%	CCTUSD_00102037
CURRENCY CONTRACT - USD	24.86%	CCTUSD_00102040
CURRENCY CONTRACT - USD	1.46%	CCTUSD_00102053
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00102064
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00102067
CURRENCY CONTRACT - USD	0.50%	CCTUSD_00102090
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00102147
CURRENCY CONTRACT - USD	1.20%	CCTUSD_00102173
CURRENCY CONTRACT - USD	0.08%	CCTUSD_00102179
CURRENCY CONTRACT - USD	0.15%	CCTUSD_00102225
CURRENCY CONTRACT - USD	0.20%	CCTUSD_00102231
CURRENCY CONTRACT - USD	0.13%	CCTUSD_00102241
CURRENCY CONTRACT - USD	3.93%	CCTUSD_00102248
CURRENCY CONTRACT - USD	0.20%	CCTUSD_00102257
CURRENCY CONTRACT - USD	0.33%	CCTUSD_00102514
CURRENCY CONTRACT - USD	22.62%	CCTUSD_00102526
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00102535
CURRENCY CONTRACT - USD	0.75%	CCTUSD_00102538
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00102547
CURRENCY CONTRACT - USD	1.53%	CCTUSD_00102625
CURRENCY CONTRACT - USD	0.09%	CCTUSD_00102636
CURRENCY CONTRACT - USD	0.10%	CCTUSD_00102639
CURRENCY CONTRACT - USD	0.21%	CCTUSD_00102771
CURRENCY CONTRACT - USD	9.18%	CCTUSD_00102788
CURRENCY CONTRACT - USD	0.06%	CCTUSD_00103117
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103190
CURRENCY CONTRACT - USD	2.05%	CCTUSD_00103202
CURRENCY CONTRACT - USD	0.11%	CCTUSD_00103211
CURRENCY CONTRACT - USD	0.30%	CCTUSD_00103222
CURRENCY CONTRACT - USD	0.01%	CCTUSD_00103228
CURRENCY CONTRACT - USD	0.00%	CCTUSD_00103505
CURRENCY CONTRACT - ZAR	-1.05%	CCTZAR_00099973
US 5YR NOTE 06/28/2024	0.00%	FVM4COM
3 MONTH SOFR 06/18/2024	-0.01%	SFRH4CO
3 MONTH SOFR 06/17/2025	0.03%	SFRH5CO
3 MONTH SOFR 09/17/2024	0.00%	SFRM4CO
3 MONTH SOFR 09/16/2025	-0.01%	SFRM5CO
3 MONTH SOFR 12/17/2024	-0.01%	SFRU4CO
3 MONTH SOFR 12/16/2025	-0.02%	SFRU5CO
3 MONTH SOFR 03/18/2025	0.04%	SFRZ4CO
US 10YR NOTE 06/18/2024	-0.01%	TYM4COM
US LONG 06/18/2024	-0.08%	USM4COM
US 10YR ULTRA 06/18/2024	-0.01%	UXYM4CO
US ULTRA BOND 06/18/2024	0.00%	WNM4COM
OIS SOFR /1% USD1226	0.26%	03526TVL
OIS SOFR /1% USD1226	-0.06%	03526TVS

OIS SOFR /1% USD0627	0.14%	03545TVL
OIS SOFR /1% USD0627	-0.03%	03545TVS
OIS SOFR /1% USD0629	0.04%	03546TVL
OIS SOFR /1% USD0629	-0.16%	03546TVS
OIS SOFR /1.75% USD0624	0.06%	03555TVL
OIS SOFR /1.75% USD0624	-0.19%	03555TVS
OIS SOFR /1.75% USD0627	0.28%	03556TVL
OIS SOFR /1.75% USD0627	-0.11%	03556TVS
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	-0.13%	03585TVS
OIS SOFR /3.75% USD0625	0.35%	03594TVL
OIS SOFR /3.75% USD0625	-0.26%	03594TVS
OIS SOFR /4.158% USD0325	0.14%	03637TVL
OIS SOFR /4.158% USD0325	-0.11%	03637TVS
OIS SOFR /2.964% USD1126	0.54%	03659TVL
OIS SOFR /2.964% USD1126	-0.36%	03659TVS
OIS SOFR /3.163% USD0929	0.05%	03667TVL
OIS SOFR /3.163% USD0929	-0.06%	03667TVS
OIS SOFR /1.249% USD0824	0.02%	03893TVL
OIS SOFR /1.249% USD0824	0.00%	03893TVS
OIS SOFR /1.298% USD0824	0.01%	03894TVL
OIS SOFR /1.298% USD0824	0.00%	03894TVS
OIS SOFR /3.2% USD0525	0.03%	03911TVL
OIS SOFR /3.2% USD0525	-0.02%	03911TVS
OIS SOFR /3.15% USD0525	0.31%	03912TVL
OIS SOFR /3.15% USD0525	-0.20%	03912TVS
OIS SOFR /4.25% USD1225	0.68%	03965TVL
OIS SOFR /4.25% USD1225	-0.60%	03965TVS
OIS SOFR /3.5% USD1230	0.00%	03969TVL
OIS SOFR /3.5% USD1230	0.00%	03969TVS
OIS SOFR /4.228% USD0825	0.08%	04087TVL
OIS SOFR /4.228% USD0825	-0.07%	04087TVS
OIS SOFR /2.992% USD1024	0.00%	04269TVL
OIS SOFR /2.992% USD1024	0.00%	04269TVS
OIS SOFR /2.92% USD1024	0.01%	04275TVL
OIS SOFR /2.92% USD1024	-0.01%	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	-0.01%	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	-0.01%	04317TVS
OIS SOFR /2.841% USD1024	0.00%	04323TVL
OIS SOFR /2.841% USD1024	0.00%	04323TVS
OIS SOFR /4.45% USD1033	0.10%	04326TVL
OIS SOFR /4.45% USD1033	-0.09%	04326TVS
OIS SOFR /3.25% USD1253	0.79%	04333TVL
OIS SOFR /3.25% USD1253	-0.70%	04333TVS
OIS SOFR /3.02% USD1124	0.01%	04346TVL
OIS SOFR /3.02% USD1124	-0.01%	04346TVS
OIS SOFR /3.5% USD1233	2.46%	04354TVL
OIS SOFR /3.5% USD1233	-2.73%	04354TVS
OIS SOFR /2.845% USD1124	0.00%	04356TVL
OIS SOFR /2.845% USD1124	-0.01%	04356TVS
OIS SOFR /3.75% USD1124	0.01%	04374TVL
OIS SOFR /3.75% USD1124	-0.01%	04374TVS
OIS SOFR /3.65% USD1124	0.01%	04382TVL
OIS SOFR /3.65% USD1124	-0.01%	04382TVS
OIS SOFR /3.65% USD1224	0.01%	04430TVL
OIS SOFR /3.65% USD1224	-0.01%	04430TVS
OIS SOFR /3.75% USD1224	0.01%	04472TVL
OIS SOFR /3.75% USD1224	-0.01%	04472TVS
OIS SOFR /4.25% USD0334	0.50%	04492TVL
OIS SOFR /4.25% USD0334	-0.46%	04492TVS
OIS SOFR /4% USD0354	0.19%	04494TVL
OIS SOFR /4% USD0354	-0.21%	04494TVS
OIS SOFR /4% USD0626	0.32%	04507TVL
OIS SOFR /4% USD0626	-0.29%	04507TVS
OIS SOFR /3.662% USD0528	0.02%	04568TVL
OIS SOFR /3.662% USD0528	-0.02%	04568TVS
OIS SOFR /3.691% USD0528	0.04%	04569TVL
OIS SOFR /3.691% USD0528	-0.04%	04569TVS
OIS SOFR /2.18% USD0134	0.11%	04580TVL
OIS SOFR /2.18% USD0134	-0.06%	04580TVS
OIS SOFR /2.31% USD0125	0.07%	04582TVL
OIS SOFR /2.31% USD0125	-0.15%	04582TVS
OIS SOFR /3.6% USD0134	0.02%	04592TVL
OIS SOFR /3.6% USD0134	-0.02%	04592TVS
OIS SOFR /3.7% USD0249	0.37%	04609TVL
OIS SOFR /3.7% USD0249	-0.37%	04609TVS
OIS SOFR /3.75% USD0634	3.38%	04615TVL
OIS SOFR /3.75% USD0634	-3.35%	04615TVS
OIS SOFR /3.5% USD1225	0.27%	04624TVL
OIS SOFR /3.5% USD1225	-0.22%	04624TVS
OIS SOFR /3.738% USD0134	0.04%	04627TVL
OIS SOFR /3.738% USD0134	-0.04%	04627TVS

OIS SOFR /3.735% USD1030	0.06%	04628TVL
OIS SOFR /3.735% USD1030	-0.06%	04628TVS
OIS SOFR /3.665% USD0134	0.04%	04632TVL
OIS SOFR /3.665% USD0134	-0.04%	04632TVS
OIS SOFR /3.726% USD1030	0.02%	04645TVL
OIS SOFR /3.726% USD1030	-0.02%	04645TVS
OIS SOFR /3.721% USD1030	0.05%	04646TVL
OIS SOFR /3.721% USD1030	-0.04%	04646TVS
OIS SOFR /3.739% USD1030	0.02%	04647TVL
OIS SOFR /3.739% USD1030	-0.02%	04647TVS
OIS SOFR /3.75% USD0629	1.88%	04652TVL
OIS SOFR /3.75% USD0629	-1.95%	04652TVS
OIS SOFR /3.731% USD1030	0.01%	04655TVL
OIS SOFR /3.731% USD1030	-0.01%	04655TVS
OIS SOFR /3.86% USD0234	0.06%	04700TVL
OIS SOFR /3.86% USD0234	-0.06%	04700TVS
OIS SOFR /3.94% USD0229	0.08%	04705TVL
OIS SOFR /3.94% USD0229	-0.08%	04705TVS
OIS SOFR /3.97% USD0229	0.00%	04715TVL
OIS SOFR /3.97% USD0229	0.00%	04715TVS
OIS SOFR /3.71% USD0334	0.05%	04727TVL
OIS SOFR /3.71% USD0334	-0.06%	04727TVS
OIS SOFR /3.7% USD0334	0.01%	04728TVL
OIS SOFR /3.7% USD0334	-0.01%	04728TVS
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 0.028 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	0.01%	03958TVL
SOP C SWP 0.047 USD0724	0.01%	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	0.90% CCTZAR_00099973