

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS 1**

Nikko AM  
 NZ  
 Investment  
 Scheme  
 Offer name Offer Offer number OFR10608

Nikko AM  
 Global  
 Fund name Bond Fund Fund number FND470  
 Period disclosure applies [dd/mm/yyyy] 31/03/2024

Asset name	% of fund n	Security Code
Buy Nzd:Sell Usd 31/05/2024	102.09%	NZDUSD24152B
Buy Usd:Sell Eur 08/05/2024	18.85%	USDEUR24129B
Buy Usd:Sell Jpy 07/05/2024	14.71%	USDJPY24128B
Buy Usd:Sell Nzd 31/05/2024	4.69%	USDNZD24152B
Outstanding Settlement Receipts - USD	4.12%	OSRECUSD
Buy Jpy:Sell Usd 07/05/2024	3.93%	JPYUSD24128B
Buy Eur:Sell Usd 08/05/2024	2.76%	EURUSD24129B
Buy Usd:Sell Gbp 10/04/2024	2.71%	USDGBP24101B
NZD BNP Paribas A/C	2.36%	NZDBNPP
USD BNP Paribas A/C	2.11%	USDBNPP
Japan Government 200630 0.10 Gb	1.97%	JP1103591L73
Japan Government 010125 0.005 Gb	1.81%	JP1024441P12
Japan Government 200931 0.10 Gb	1.66%	JP1103641MA8
Export Development Canada 180129 2.625 Gb	1.62%	XS2748850687
Gnma li 30 Year Single Family 201052 4.50 Mbs	1.61%	36179XHY5
Japan Government 010724 0.005 Gb	1.61%	JP1024381N73
Government National Mortgage Association 2004	1.50%	US21H0526457
Kfw 101028 3.125 Gb	1.45%	DE000A351MT2
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	1.37%	US89642DAA63
Italy Republic Of Government 010826 0.00 Gb	1.28%	IT0005454241
Federal National Mortgage Association 150446 2	1.25%	US01F0226427
Future Margins-USD	1.24%	FUTMUSD
Japan Government 010924 0.005 Gb	1.14%	JP1024401N95
Government National Mortgage Association 2 15	1.06%	US21H0306413
Goldentree Loan Management Sr 23 17A Cl A 20	1.04%	US38139FAC41
Cqs Sr 21 1A Cl A 200135 Abs	0.91%	US12659UAA07
Government National Mortgage Association 2 01	0.91%	US21H0606481
Boa Usd Ccp	0.91%	USDBACCP
Federal National Mortgage Assoc 150436 5	0.90%	US01F0526495
Japan Government 200942 1.10 Gb	0.83%	JP1201821NA5
Barings Clo Ltd Series 24 1A Class A 200137 Abs	0.73%	US06763VAA35
Bayer Corp 150724 0.00 Cb	0.68%	US07273LGF94
Japan Government 200952 1.40 Gb	0.63%	JP1300761NA3

Buy Usd:Sell Idr 12/06/2024	0.62%	USDIDR24164B
Standard Chartered C	0.62%	USSCCOLL
Bryant Park Funding Ltd Ser 23 19A Cl A1 15043€	0.62%	US11765AAA79
Government National Mortgage Association 2 01	0.62%	US21H0706471
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135	0.61%	US12529QAC33
Pikes Peak Sr 21 9A Cl A 271034 Abs	0.61%	US72134AAA34
Barclays Dryrock Issuance Trust Ser 23 2 Cl A 15	0.61%	US06742LBB80
Vw Credit Canada Inc 110424 0.00 Cb	0.60%	US91842JDB26
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.56%	US3132DVML61
Nutrien Ltd 070524 0.00 Cb	0.51%	US67077UE719
Keurig Dr Pepper Inc 220424 0.00 Cb	0.50%	US49271JDN46
Dexia Credit Local Sa 210725 1.25 Cb	0.48%	XS2434417494
Invesco Clo Ltd Series 21 2A Class A 150734 Abs	0.46%	US46149MAA45
Diameter Credit Funding I R Sr 21 1A Class A1a 1	0.46%	US25255DAA81
Japan Government 200362 1.00 Gb	0.46%	JP1400151N57
Fnma 30 Year Conventional 010352 2.00 Mbs Pc	0.45%	US3140MHSL47
Italy Republic Of Government 010338 3.25 Gb	0.45%	IT0005496770
Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs	0.44%	US05593HAD61
Neuberger Berman Clo Ltd Series 22 47A Class A	0.44%	US64135DAA37
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	0.43%	US89855AAC09
Bmo Mortgage Trust Series 23 C7 Class A5 1512	0.43%	US05593FAD06
Mfra Trust Series 23 Nqm4 Class A1 251268 Abs	0.42%	US55286LAA08
Honda Auto Receivables Sr 23 4 Cl A3 210628 At	0.41%	US438123AC59
United States Treasury 150552 2.875 Gb	0.41%	US912810TG31
Italy Republic Of Government 010426 0.00 Gb	0.40%	IT0005437147
Jamestown Clo Ltd Series 18 6Ra Class A1 2504	0.40%	US47047LAA70
State Street	0.39%	USSCCOLL
Spain Kingdom Of Government 311032 2.55 Gb	0.39%	ES0000012K61
Buy Usd:Sell Krw 12/06/2024	0.38%	USDKRW24164B
Verus Securitization Trust Series 24 1 Class A1 2	0.38%	US92540EAA10
Japan Government 200624 0.10 Gb	0.37%	JP1051401K75
Mf1 2023 Fl12 Ltd Series 23 Fl12 Class A 19103€	0.37%	US59319MAA18
Aercap Ireland Capital Dac 210727 3.65 Cb	0.36%	US00774MAB19
Halsey Point Clo Ltd Series 23 7A Class A 20073€	0.35%	US40638LAA70
Morgan Stanley 200429 5.164 Cb	0.35%	US61747YFD22
Apidos Clo Xv Sr 13 15A Class A1rr 210431 Abs	0.34%	US03764QBC50
Bx Commercial Mortgage Tr Sr 24 Xl 4 Cl A 15023	0.34%	US05611VAA98
Hyundai Auto Receivables Trust Sr 23 C Cl A2a 1	0.33%	US44918CAB81
Bank Of America Corp 250429 5.202 Cb	0.33%	US06051GLG28
Obx Trust Series 24 Nqm1 Class A1 261163 Abs	0.33%	US67448LAA08
Fnma 30 Year Conventional 010652 4.50 Mbs Pc	0.33%	US3133KPLW67
Venture Cdo Ltd Series 20 39A Class A1 150433	0.33%	US92332TAB89
Jp Morgan Mortgage Trust Sr 24 1 Cl A2 250654 At	0.33%	US46657PAA12
Bx Trust Series 24 Bio Class A 150241 Abs	0.33%	US05612AAA43
Hyundai Capital America 170926 1.65 Cb	0.32%	US44891ABZ93
Indonesia Republic Of Government 150234 6.62	0.32%	IDG000023607
Great Wolf Trust Series 24 Wolf Class B 150339 /	0.32%	US39152MAC91
Freddie Mac Series 24 Hqa1 Cls A1 250344 Abs	0.32%	US35564NBW20

Buy Usd:Sell Cad 02/05/2024	0.32%	USDCAD24123B
Benefit Street Perten Clo Lt Series 23-30A Class A	0.32%	US08186KAA25
Pikes Peak Clo Series 23 12A Class A 200436 Ab	0.31%	US72133LAA08
Deutsche Bank Ag 050930 5.00 Cb	0.31%	DE000A30VT06
Bravo Resident Fund Trust Series 24 Nqm1class	0.31%	US10570FAA30
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4E	0.31%	DU0IR2185456
Federal Nat Mort Asso 30Yr Conventional Loan 2	0.31%	US01F0626485
Ba Credit Card Trust Series 22 A2 Class A2 1704:	0.30%	US05522RDF29
Spain Kingdom Of Government 300428 1.40 Gb	0.30%	ES0000012B39
Morgan Stanley 220728 3.591 Cb	0.30%	US61744YAK47
Agence Francaise De Developpement Epic 1806:	0.29%	FR0014007VI8
Government National Mortgage Association 2 1E	0.29%	US21H0426468
Bmo Mortgage Trust Series 23 5C1 Class A3 150:	0.29%	US055986AC73
Psa Banque France Sa 220125 0.00 Cb	0.28%	FR0014001JP1
Indonesia Republic Of Government 110128 3.50	0.28%	US455780CD62
Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs	0.28%	US12672RAA05
Fnma 30 Year Conventional 011152 5.5 Mbs Poo	0.28%	US3140QQUM54
Fnma 30 Year Conventional 010952 5.50 Mbs Pc	0.28%	US3140QQGB55
Park Blue Clo 2023 Iii Ltd Series 23 3A Class A1 2	0.28%	US70019AAA79
Wallonie State Of 140138 2.875 Lb	0.28%	BE0002877588
Fnma 30 Year Conventional 011252 6.00 Mbs Pc	0.27%	US3140XJZE67
Goldentree Loan Management Ser 19 6A Cl Ar 20	0.27%	US38137WAQ87
Government National Mortgage Association 2 15	0.27%	US21H0326478
Bank Of Nova Scotia 171225 1.25 Cb	0.27%	XS2404577681
Gnma 30 Year Sigle Family 200952 4.50 Mbs Poc	0.27%	US36179XFH44
Cifc Funding Ltd Ser 23 3A Class A 200137 Abs	0.27%	US12598YAA64
Switzerland Confederation Of Govt 080428 4.00	0.27%	CH0008680370
Ford Credit Auto Owner Trust Sr 23 C Cl A2a 150:	0.26%	US344940AB77
Santander Drive Auto Receivab Ser 23 6 Class A2	0.26%	US80287DAB38
Buy Usd:Sell Chf 23/05/2024	0.26%	USDCHF24144B
United Kin Of Great Britain And Nort Ire Gov 2201	0.26%	GB00B84Z9V04
Government National Mtge Asso 150446 0.00 Tb	0.26%	US21H0226488
Citigroup Inc 130230 5.174 Cb	0.26%	US172967PF20
Broadcom Inc 150228 1.95 Cb	0.26%	US11135FBE07
Buy Usd:Sell Myr 27/06/2024	0.26%	USDMYR24179B
Bank Of America Corp 150929 5.819 Cb	0.26%	US06051GLS65
Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 1	0.25%	US55361AAR59
Indonesia Republic Of Government 150125 4.12	0.25%	USY20721BG36
Unitedhealth Group Inc 150129 4.25 Cb	0.25%	US91324PEU21
Ford Credit Auto Owner Trust Ser 24 1 Class A 15	0.25%	US34533BAA89
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Ab	0.25%	US29001YAA10
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.24%	US06763VAG05
Oak Hill Credit Series 23 15A Class A 200435 Ab:	0.24%	US67116TAG13
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.24%	US3140XK6T25
37 Capital Clo 1 Ltd Series 21 1A Class A 151034	0.24%	US88430TAA97
Gm Financial Securitized Ser 23 4 Class A2a 161	0.24%	US379930AB67
Balboa Bay Loan Funding Sr 23 1A Cl Ar 200436 /	0.24%	US05765DAL91
Bpce Sa 290928 6.00 Cb	0.24%	FR001400CVU9

Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.24%	US3140X9D770
Cigna Group 150531 5.125 Cb	0.24%	US125523CU21
Freddie Mac Starc Series 24 Hqa1 Class M1 250'	0.23%	US35564NBX03
Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl	0.23%	US69380TAA97
Malaysia Government 150433 3.844 Gb	0.23%	MYBMX1300040
Canada (Govt Of) 010641 4.0 Gb	0.23%	CA135087YQ12
Fnma 30 Year Conventional 010845 4.00 Mbs Po	0.23%	US3140X6JR36
Perusahaan Penerbit Surat Berharga Syariah Ne :	0.23%	US71567RAF38
Broadcom Inc 150429 4.00 Cb	0.23%	US11135FBR10
Lowe's Companies Inc 010733 5.15 Cb	0.22%	US548661EQ61
Amgen Inc 020330 5.25 Cb	0.22%	US031162DQ06
Bmo Mortgage Trust Series 23 C5 Class A5 1506!	0.22%	US055988AD13
Verus Securitization Trust Series 24 1 Class A2 2	0.22%	US92540EAB92
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 2!	0.22%	US20754GAE08
Rr Ltd Series 23 26 Class A1 150438 Abs	0.21%	US74989MAA99
Gnma li 30 Year Single Family 200350 3.00 Mbs l	0.21%	US36179VHS25
Citibank Credit Insurance Trust Ser 23 A1 Cl A1 0	0.21%	US17305EGW93
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.21%	US03765YAU82
Oak Hill Credit Partners Sr 19 3A Class Ar 02073!	0.21%	US67112RAS31
Gmf Floorplan Owner Revolving Trust Se 23 1 Cl /	0.21%	US361886CR36
Enterprise Products Operating Llc 150225 3.75 C	0.21%	US29379VBE20
Kref Ltd Series 21 Fl2 Class A 150239 Abs	0.21%	US48275RAA59
Credit Suisse Group Ag 110925 2.593 Cb	0.21%	US225401AM02
Ubs Group Ag 031126 0.25 Cb	0.21%	CH1142231682
Cifc Funding Ltd Ser 23 3A Class B 200137 Abs	0.21%	US12598YAE86
Tysn Mortgage Trust Sr 23 Crnr Cl A 101233 Abs	0.21%	US87332PAA84
T Mobile Usa Inc 150133 5.20 Cb	0.21%	US87264ACV52
Mercedes Benz Auto Receivables Ser 23 2 Cl A2 :	0.20%	US58769FAB13
Societe Generale Sa 100129 6.446 Cb	0.20%	US83368RBR21
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.20%	US06541BBC19
Bnp Paribas Sa 300928 1.904 Cb	0.20%	US09659W2M50
American Medical Systems Europe Bv 080325 0.	0.20%	XS2454766473
Volkswagen International Finance Nv 170625 3.5	0.20%	XS2187689034
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A	0.19%	US95002UAJ07
Credit Suisse Group Ag 140128 0.65 Cb	0.19%	CH0517825276
Abn Amro Bank Nv 160627 1.542 Cb	0.19%	US00084DAU46
Italy Republic Of Government 010952 2.15 Gb	0.19%	IT0005480980
Amgen Inc 020333 5.25 Cb	0.19%	US031162DR88
Benchmark Mortgage Trust Series 23 B39 Class /	0.19%	US081925AD15
Glencore Capital Finance Dac 010333 1.25 Cb	0.19%	XS2307764311
Austria Republic Of Government 201028 0.00 Gt	0.19%	AT0000A2VB47
Oracle Corp 250331 2.875 Cb	0.19%	US68389XCE31
Standard Chartered Plc 140127 1.456 Cb	0.19%	US853254BZ29
Fnma 30 Year Conventional 010650 2.50 Mbs Po	0.19%	US3140QDV275
Ir218473 Ccp Short Irs Baa Usd 280747 Rflt Sofr:	0.19%	DU0IR2184731
Navient Student Loan Trust Series 17 2A Class A	0.19%	US63939RAA23
Spain Kingdom Of Government 311046 2.90 Gb	0.19%	ES00000128C6
Fnma 30 Year Conventional 011051 2.50 Mbs Po	0.19%	US3140QMAF10

Agence Francaise De Developpement Epic 2909:	0.18%	FR0014005NA6
Southwick Park Clo Ltd Series 19 4A Class A1r 2C	0.18%	US846031AN28
Citigroup Inc 301024 0.776 Cb	0.18%	US172967MT50
Mountain View Clo Series 16 1A Class Ar 140433	0.18%	US62432FAM68
Fnma 30 Year Convention 010148 4.00 Mbs Pool	0.18%	US3140GYG299
Great Wolf Trust Series 24 Wolf Class A 150339 /	0.18%	US39152MAA36
Barclays Plc 021133 7.437 Cb	0.18%	US06738ECE32
Charter Communications Operating Llc 230725	0.18%	US161175AY09
American Money Management Sr 12 11A Cla1r2	0.18%	US00176AAX37
Versus Securitization Trust Se 23 8 Cl A1 251268	0.18%	US92540DAA37
Banque Federative Du Credit Mutuel Sa 020530	0.18%	FR001400HMF8
Cifc Funding Ltd Series 18 2A Class A1 210431 A	0.17%	US17180WAA36
Bx Commercial Mortgage Trust Se 24 XI5 Cl A 15C	0.17%	US05612GAA13
Bank Of America Auto Trust Series 23 2A Class A	0.17%	US06054YAB39
Jp Morgan Chase Commercial Mrtg Sr 22 Opo Cl	0.17%	US46655AAA60
Finland Republic Of Government 150932 1.50 Gl	0.17%	FI4000523238
Gnmai 30 Year Single Family 201049 3.00 Mbs P	0.17%	US36179U4B51
J M Smucker Co 151128 5.90 Cb	0.17%	US832696AW80
Rogers Communications Inc 150229 5.00 Cb	0.17%	US775109DE81
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.17%	US23345LAA70
Canada Government 011248 2.75 Gb	0.17%	CA135087D358
National Grid Plc 200128 0.163 Cb	0.16%	XS2289408440
Expedia Group Inc 150230 3.25 Cb	0.16%	US30212PAR64
Buy Usd:Sell Sgd 08/04/2024	0.16%	USDSGD24099B
Hayfin Kingsland Series 18 8A Class A 200431 At	0.16%	US42086PAC77
Fnma 30 Year Conventional 011250 3.0 Mbs Poc	0.16%	US3132DVLL70
Cedar Funding Vii Clo Ltd Series 18 9A Class A1 :	0.16%	US15033EAA64
Buy Aud:Sell Usd 30/04/2024	0.16%	AUDUSD24121B
Citigroup Comercial Mortgage Trst Sr 23 Prm3 Cl	0.16%	US17331LAA52
Korea Republic Of Government 100629 1.875 Gt	0.15%	KR103502G966
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 2C	0.15%	US88676NAW74
Fnma 30Year Convention 011148 5.00 Mbs Pool	0.15%	US3140JAEL86
Aib Group Plc 300531 2.875 Cb	0.15%	XS2230399441
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.15%	US42824CAW91
Bnp Paribas Sa 090130 5.176 Cb	0.15%	US05581KAH41
Campbell Soup Co 210334 5.40 Cb	0.15%	US134429BP34
Ford Motor Credit Company Llc 050327 5.80 Cb	0.15%	US345397D831
Gaci First Investment Co 140230 4.75 Gb	0.15%	XS2585987683
Campbell Soup Co 210329 5.20 Cb	0.15%	US134429BN85
Broadcom Inc 150434 3.469 Cb	0.15%	US11135FBL40
Fnma 30 Year Conventional 010352 2.00 Mbs Pc	0.15%	US3133B6AC41
Ctigroup Inc 080426 3.106 Cb	0.15%	US172967MQ12
Bank Of Ireland Group Plc 050626 1.875 Cb	0.15%	XS2465984289
Dell Bank Internationa Dac 240624 1.625 Cb	0.15%	XS2193734733
Spain Kingdom Of Government 300766 3.45 Gb	0.15%	ES00000128E2
Fortive Corp 150829 3.70 Cb	0.15%	XS2764790833
Swedbank Ab 170227 1.3 Cb	0.14%	XS2443485565
Credit Suisse Group Ag 120129 3.869 Cb	0.14%	US225401AF50

Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.14%	US92917NAJ72
Fnma 30 Year Conventional 011152 6.0 Mbs Poo	0.14%	US3140QQWC54
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 1	0.14%	US61691YAJ01
Gnma2 Single Family 30 Yr Custom 201151 2.50	0.14%	US3622ABJH66
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas	0.14%	US36254CAV28
Credit Suisse Group Ag 010329 7.75 Cb	0.14%	CH1214797172
Raiffeisen Bank International Ag 270128 5.75 Cb	0.14%	XS2547936984
Credit Agricole Sa 200431 3.875 Cb	0.14%	FR001400HCR4
Lseg Netherlands Bv 290930 4.231 Cb	0.14%	XS2679904685
Cargill Inc 240430 3.875 Cb	0.14%	XS2610788569
Caixabank Sa 060930 4.25 Cb	0.14%	XS2676814499
Buy Usd:Sell Thb 20/06/2024	0.14%	USDTHB24172B
Morgan Stanley 160130 5.173 Cb	0.14%	US61747YFK64
Volkswagen Leasing Gmbh 250329 4.625 Cb	0.14%	XS2694872594
Fnma 30 Year Convention 011152 6.00 Mbs Pool	0.14%	US3140QQWD38
Bank Series 22 Bnk40 Class A4 150364 Abs	0.14%	US06541LBG05
Ir222496 Ccp Short Irs Baa Usd 110553 Pfxd 2.50	0.13%	DU0IR2224966
Bnp Paribas Sa 130127 1.323 Cb	0.13%	US09659W2N34
Credit Agricole Cib London Branch 260127 1.247	0.13%	US22535WAH07
Ge Capital Uk Funding 180133 5.875 Cb	0.13%	XS0340495216
Korea Republic Of Government 101229 1.375 Gt	0.13%	KR103502G9C8
Ald Sa 220227 3.875 Cb	0.13%	FR001400O457
Verlto Corp 180928 5.35 C	0.13%	US92338CAC73
Gnma Ii 30 Year Single Family 201248 4.50 Mbs I	0.13%	US36179UH540
Booking Holdings Inc 010329 3.50 Cb	0.13%	XS2776511060
Volvo Treasury Ab 170924 0.125 Cb	0.13%	XS2230884657
Bank5 Series 23 5Yr4 Class A3 151256 Abs	0.13%	US06211FAV04
Energy Transfer Lp 011228 6.10 Cb	0.13%	US29273VAS97
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.13%	US92329FAP27
Hungary 220528 6.125 Gb	0.13%	XS2574267188
Ge Healthcare Technologies Inc 150330 5.857 C	0.13%	US36267VAH69
Mexico United Mexican States Government 0705	0.13%	US91087BAZ31
Bmo Mortgage Trust Series 24 5C3 Class As 1502	0.12%	US09660QAW42
Irish Government 181032 0.35 Gb	0.12%	IE00BMD03L28
Norinchukin Bank 220926 1.284 Cb	0.12%	US656029AG08
Volksbank Wien Ag 230326 0.875 Cb	0.12%	AT000B122080
Ubs Group Ag 080230 5.428 Cb	0.12%	US902613BJ61
Mexico United Mexican States Government 0902	0.12%	US91087BAV27
Elmwood Clo Iv Ltd Series 20 1A Class A 150433	0.12%	US29002GAB77
Versus Securitization Trust Sr 24 Inv1 Cl A2 2503	0.12%	US92540FAB67
Banco Santander Sr 140328 5.552 Cb	0.12%	US05964HBA23
Bbcms Mortgage Trust Series 23 C21 Class As 1502	0.12%	US05553WAH25
Futures Margin-JPY	0.12%	FUTMJPY
Axa Sa 160733 6.375 Cb	0.12%	XS2737652474
E On International Finance Bv 070632 6.375 Cb	0.12%	XS0148579666
Societe Generale Sa 141226 1.488 Cb	0.12%	US83368RAZ55
Abbvie Inc 211124 2.6 Cb	0.12%	US00287YBZ16
Glencore Funding Llc 120329 4.875 Cb	0.12%	US378272AV04

Danske Bank A S 010428 4.298 Cb	0.12%	US23636ABC45
Jpmorgan Chase Bank Na 150635 Step Coupon	0.12%	XS1450877243
Portugal Republic Of Government 150629 1.95 C	0.12%	PTOTEXOEO024
Benchmark Mortgage Trust Sr 24 V6 Cl As 150321	0.12%	US081927AE53
Dp World Crescent Ltd 180729 3.875 Cb	0.12%	XS2026710553
Buy Usd:Sell Ils 22/05/2024	0.12%	USDILS24143B
Occidental Petroleum Corp 150727 8.50 Cb	0.12%	US674599DZ54
Enbridge Inc 080333 5.70 Cb	0.12%	US29250NBR52
Wells Fargo Commercial Mortgage Ser 21 C59 Cl	0.12%	US95003CAJ99
Us Bancorp 230130 5.384 Cb	0.11%	US91159HJQ48
Banco Santander Sa 230228 3.80 Cb	0.11%	US05964HAF29
Warnermedia Holdings Inc 150332 4.279 Cb	0.11%	US55903VBC63
Bmo Mortgage Trust Sr 23 C7 Cl B 151256 Abs	0.11%	US05593FAJ75
Hungary Government 260336 5.50 Gb	0.11%	XS2744128369
Outstanding Settlement Receipts - EUR	0.11%	OSRECEUR
BNP Paribas Sa 090125 3.375 Cb	0.11%	US09659W2D51
Oracle Corp 060223 5.55 Cb	0.11%	US68389XCQ60
Oracle Corp 060233 4.90 Cb	0.11%	US68389XCP87
Fnma 30 Year Conventional 010152 2.00 Mbs Pc	0.11%	US3132DWCZ41
Fnma 30 Year Conventional 011151 2.50 Mbs Pc	0.11%	US3140QMHX52
Us Bancorp 120629 5.775 Cb	0.11%	US91159HJM34
Warnermedia Holdings Inc 150327 3.755 Cb	0.11%	US55903VBA08
Credit Suisse Group Ag 240627 1.00 Cb	0.11%	CH0483180946
T-Mobile Usa Inc 150430 3.875 Cb	0.11%	US87264ABF12
Aib Group Plc 231031 5.25 Cb	0.11%	XS2707169111
Barclays Plc 150927 8.875 Cb	0.11%	XS2492482828
Discovery Communications Llc 200328 3.95 Cb	0.11%	US25470DAR08
Ck Hutchison International 23 Ltd 210428 4.75 C	0.11%	USG21819AA80
Sartorius Finance Bv 140932 4.5 Cb	0.11%	XS2676395317
Freddie Mac Structured Ser 22 Hqa1 Class M1b 2	0.11%	US35564KTB51
Poland Republic Of Government 180354 5.50 Gt	0.10%	US731011AZ55
General Motors Financial Company Inc 100626 1	0.10%	US37045XDK90
Volkswagen Bank Gmbh 030528 4.375 Cb	0.10%	XS2617456582
Sartorius Finance Bv 140929 4.375 Cb	0.10%	XS2676395077
Air Lease Corp 010325 3.25 Cb	0.10%	US00912XBA19
Westpac Banking Corp 040230 2.894 Cb	0.10%	US961214EM13
Buy Usd:Sell Eur 02/04/2024	0.10%	USDEUR24093B
Ing Grope Nv 161126 5.75 Cb	0.10%	US456837AR44
Electricite De France Sa 180731 5.875 Cb	0.10%	XS0132424614
Electricite De France Sa 210928 4.50 Cb	0.10%	US268317AU88
Banco De Sabadell Sa 070229 5.25 Cb	0.10%	XS2583203950
Indonesia Republic Of Government 150432 6.37	0.10%	IDG000018706
General Motors Financial Company Inc 050128 3	0.10%	US37045XCG97
Neste Oyj 210531 3.875 Cb	0.10%	XS2718201515
France Republic Of Government 250545 3.25 Gt	0.10%	FR0011461037
Cbre Services Inc 150834 5.95 Cb	0.10%	US12505BAG59
Csail Commercial Mtge Trust Sr 21 C20 Class A3	0.10%	US22945EAU55
Bristol Myers Squibb Co 220234 5.20 Cb	0.10%	US110122EH72

Bnp Paribas 120127 4.625 Cb	0.10%	USF1067PAB25
Bank Series 17 Bnk6 Class A4 150760 Abs	0.10%	US060352AE10
Bpce Sa 061026 1.652 Cb	0.10%	US05583JAH59
General Motors Financial Company Inc 090427 5.00 Cb	0.10%	US37045XDW39
Santander Uk Group Holdings Plc 210826 1.532	0.10%	US80281LAM72
General Motors Financial Company Inc 060429 4.00 Cb	0.10%	US37045XDV55
Cx003092 Ccp Short Sell Cdx Usd 201227 Ice Cc	0.10%	DU0CX0030929
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 2%	0.10%	US465985AA77
Amgen Inc 020328 5.15 Cb	0.10%	US031162DP23
American Medical Systems Europe Bv 080329 3.00 Cb	0.10%	XS2772266420
Exelon Corp 150329 5.15 Cb	0.10%	US30161NBM20
Caixabank Sa 170524 1.125 Cb	0.10%	XS1614722806
Banque Federative Du Credit Mutuel Sa 110134 4.00 Cb	0.10%	FR001400N3I5
Saudi International Bond 180733 4.875 Gb	0.10%	XS2577135127
Ally Financial Inc 151127 7.10 Cb	0.10%	US02005NBR08
T-Mobile Usa Inc 150427 3.75 Cb	0.10%	US87264ABD63
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl A	0.10%	US88581EAH45
Poland Republic Of Government 180934 5.125 C	0.10%	US731011AY80
Aib Group Plc 040428 2.250 Cb	0.10%	XS2464405229
Ir218471 Ccp Short Irs Baa Usd 280732 Pfxd 2.6%	0.10%	DU0IR2184715
Versus Securitization Trust Se 23 8 Cl A2 251268	0.10%	US92540DAB10
SAUDI Arabia Kingdom Of Government 221030 3.00 Cb	0.09%	XS2159975700
Natwest Group Plc 281131 2.105 Cb	0.09%	XS2346516250
Logicor Financing Sarl 170130 1.625 Cb	0.09%	XS2431318802
Thames Water Utilities Finance Plc 170131 1.00	0.09%	XS2576550672
Fannie Mae Trust Ser 23 R08 Cl 1M2 251043 Abs	0.09%	US20755CAB46
Versus Securitization Trust Sr 24 Inv1 Cl A1 2503	0.09%	US92540FAA84
Bx Commercial Mortgage Trust Ser 23Vlt2 Class	0.09%	US123918AA25
Solventum Corp 250227 5.45 Cb	0.09%	US83444MAA99
Venture Cdo Ltd Series 19 36A Class D 200432 A	0.09%	US92332LAF67
Freddie Mac Stacr Series 24 Hqa1 Class M2 2503	0.09%	US35564NCA90
Oracle Corp 091132 6.25 Cb	0.09%	US68389XCJ28
Abbvie Inc 150334 5.05 Cb	0.09%	US00287YDU01
T Mobile Usa Inc 150231 2.55 Cb	0.09%	US87264ACB98
Pension Insurance Corp Plc 070531 4.625 Cb	0.09%	XS2170092600
BNP Paribas Sa 090125 3.375 Cb	0.09%	US09659X2D34
Bacardi Ltd 150528 4.70 Cb	0.09%	US067316AF68
Credit Suisse Ag New York Branch 090425 2.95 C	0.09%	US22550L2C42
Rothesay Life Plc 160533 7.734 Cb	0.09%	XS2621758635
Humana Inc 150431 5.375 Cb	0.09%	US444859CA81
Usd Ms Tbcc	0.09%	USMSTBC
Imcd Nv 180928 4.875 Cb	0.09%	XS2677668357
Citigroup Inc 240728 3.668 Cb	0.09%	US172967LP48
Sse Plc 050931 4.00 Cb	0.09%	XS2675685700
Assa Abloy Ab 130930 3.875 Cb	0.09%	XS2678226114
Fnma 30 Year Conventional 011151 2.50 Mbs Pc	0.08%	US3140XDRN88
United Kingdom Of Great Britain And Northern 31	0.08%	GB00BM8Z2V59
Australia And New Zealand Banking Group Ltd 03	0.08%	XS2577127967



Abbvie Inc 211129 3.20 Cb	0.08%	US00287YBX67
Ubs Collateral A/C	0.08%	USUBCOLL
Diamondback Energy Inc 150333 6.25 Cb	0.08%	US25278XAV10
Barclays Bank Plc 020425 3.375 Cb	0.08%	XS2150054026
Broadcom Inc 151135 3.137 Cb	0.08%	US11135FBP53
Barclays Plc 241127 2.279 Cb	0.08%	US06738EBU82
Solventum Corp 010329 5.40 Cb	0.08%	US83444MAC55
Ubs Group Ag 020626 3.875 Cb	0.08%	US902613AG32
Korea Hydro And Nuclear Power Co Ltd 270727 4	0.08%	USY4899GFA68
Natwest Group Plc 300928 5.516 Cb	0.08%	US639057AF59
Gnma Ii 30 Year Single Family 201148 5.00 Mbs I	0.08%	US36179UGE64
Jp Morgan Mortgage Trust Sr 21 6 Class A3 2510E	0.08%	US46653PAC14
Singapore Republic Of Govt 010933 3.375 Gb	0.08%	SG3261987691
Commonwealth Bank Of Australia 120934 3.61 C	0.08%	US202712BK06
Ir224707 Ccp Long Irs Baa Eur 101133 Rfxd 3 Pfl	0.08%	DU0IR2247074
Macquarie Bank Ltd 030336 3.052 Cb	0.08%	US556079AD36
Jp Morgan Colat	0.08%	USJPCOLL
Ir226861 Ccp Long Irs Baa Eur 190634 Rfxd 3 Pfl	0.08%	DU0IR2268617
Energy Transfer Lp 150228 5.55 Cb 011230 6.40	0.08%	US29273VAT70
Logicor Financing Sarl 150724 0.75 Cb	0.08%	XS2027364244
Mitsubishi Ufj Financial Group Inc 290724 0.339	0.08%	XS2028899727
Anheuser Busch Inbev Sa 220337 3.75 Cb	0.08%	BE6350703169
Gnma Ii 30 Year Single Family 201251 2.50 Mbs I	0.08%	US3622ABE995
Caixabank Sa 251033 6.875 Cb	0.08%	XS2579488201
Air Lease Corp 150126 2.875 Cb	0.08%	US00914AAJ16
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.08%	US785592AJ58
At And T Inc 150645 4.35 Cb	0.08%	US00206RBK77
Caixabank Sa 180129 6.208 Cb	0.08%	US12803RAA23
Huntington Bancshares Inc 210829 6.208 Cb	0.08%	US446150BC73
Singapore Republic Of Government 010528 2.62	0.08%	SG31B7000002
Lcm Ltd Series 39A Class A1 161034 Abs	0.08%	US50204NAA63
Aviva Plc 040650 5.125 Cb	0.08%	XS1242413166
Realty Income Corp 011125 4.625 Cb	0.08%	US756109BE34
Wells Fargo And Co 230130 5.198 Cb	0.08%	US95000U3J01
Great Wolf Trust Series 24 Wolf Class D 150339 ,	0.08%	US39152MAG06
Syngenta Finance Nv 240425 4.892 Cb	0.08%	US87164KAG94
Logicor Financing Sarl 150727 1.625 Cb	0.08%	XS2027364327
Outstanding Settlement Receipts - EUR	0.08%	USMSCOLL
Qatar Petroleum 120741 3.125 Gb	0.08%	XS2359548935
Pinewood Finco Plc 300925 3.25 Cb	0.07%	XS2052466815
Israel State Of Government 300432 1.3 Gb	0.07%	IL0011806606
Gnma Ii 30 Year Single Family 200549 4.00 Mbs	0.07%	US36179USU78
Sogecap Sa 160544 6.50 Cb	0.07%	FR001400M1X9
Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs	0.07%	US20753AAA25
Societe Generale Sa 190135 6.066 Cb	0.07%	US83368RBX98
Preston Ridge Partners Mortg Ser 23 Nqm3 Class	0.07%	US69380TAB70
ANZ NZ Ltd 220730 2.95 CB	0.07%	US052528AL09
Credit Agricole Sa London Branch 160626 1.907	0.07%	US22535WAG24

Sartorius Finance Bv 140935 4.875 Cb	0.07%	XS2676395408
Freddie Mac Stacr Se 23 Hqa2 Cl M1b 250643 At	0.07%	US35564K2G38
Volkswagen Bank Gmbh 030531 4.625 Cb	0.07%	XS2617457127
Ontario Province Of 020641 4.65 Gb	0.07%	CA683234B984
Volkswagen Financial Services Nv 050726 1.125	0.07%	XS2360602929
Barclays Plc 080830 4.918 Cb	0.07%	XS2662538425
Caixabank Sa 230233 6.25 Cb	0.07%	XS2558978883
Gnma li 30 Year Single Family 200119 5.00 Mbs I	0.07%	US36179UKZ48
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.07%	US86563VBH15
Citigroup Commercial Mortgage Ser 19 C7 Cl A4	0.07%	US17328CAD48
Nissan Auto Receivables Owner Trust Sr 23 B Cl	0.07%	US65480MAD56
Marriott International Inc 150429 4.90 Cb	0.07%	US571903BL69
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sil	0.07%	XS1709535097
Compass Group Plc 060231 3.25 Cb	0.07%	XS2758114321
Marriott International Inc 151027 5.00 Cb	0.07%	US571903BJ14
Freddie Mac Structured Agency Se 19 Hqa2 Cl M	0.07%	US35564MAH88
Fannie Mae Cas Series 24 R01 Class 1M2 25014	0.07%	US20753UAB61
Towd Point Mortgage Trust Sr 20 1 Cl A2a 25016C	0.07%	US89178WBB37
A2a Spa 030234 4.375 Cb	0.07%	XS2583205906
Jde Peets Nv 160125 0.244 Cb	0.07%	XS2408491947
Steel Dynamics Inc 151027 1.65 Cb	0.07%	US858119BN92
Natwest Group Plc 010328 5.583 Cb	0.07%	US639057AL28
Societe Generale Sa 061230 4.25 Cb	0.07%	FR001400EHG3
Jpmorgan Chase And Co 130531 2.956 Cb	0.07%	US46647PBP09
Banque Federative Du Credit Mutuel Sa 030234 :	0.07%	FR001400N6I8
Freddie Mac Stacr Series 22 Dna1 Class M1a 25C	0.07%	US35564KPU78
Solvay Sa 030428 3.875 Cb	0.07%	BE6350791073
Philippines Republic Of The Government 290932	0.07%	US718286CR66
Constellation Software Inc 160229 5.158 Cb	0.06%	US21037XAC48
Thailand Kingdom Of Government 200631 3.65 C	0.06%	TH0623A3B608
Eni Spa 130169 2.625 Cb	0.06%	XS2242929532
Republic Of Indonesia 110133 4.85 Gb	0.06%	US455780DR40
Virgin Money Uk Plc 180328 4.00 Cb	0.06%	XS2757511113
Santander Uk Group Holdings Plc 100129 6.534	0.06%	US80281LAT26
Nnn Reit Inc 5.60 151033 Cb	0.06%	US637417AS53
Westpac Banking Corp 151135 2.668 Cb	0.06%	US961214EP44
Ir222158 Ccp Long Irs Baa Eur 220428 Rfxd 2.67	0.06%	DU0IR2221582
Enel Finance America Llc 120741 2.875 Cb	0.06%	US29280HAB87
Fidelity National Information Services Inc 03122!	0.06%	XS2085608326
Buy Eur:Sell Usd 03/04/2024	0.06%	EURUSD24094B
United Kingdom Of Great Britain And Northern 22	0.06%	GB00BBJNQY21
Caixabank Sa 181126 0.375 Cb	0.06%	XS2258971071
Ireland Government 181030 0.20 Gb	0.06%	IE00BKFVC899
Bp Capital Markets Plc 030728 1.594 Cb	0.06%	XS1851278777
Orix Corp 010628 4.477 Cb	0.06%	XS2583644146
Ashtead Capital Inc 150434 5.80 Cb	0.06%	US045054AS24
Quest Diagnostics Inc 301133 6.40 Cb	0.06%	US74834LBD10
Shinhan Bank 120428 4.50 Cb	0.06%	US82460EAV20

Banco Santander Sa 270624 2.706 Cb	0.06%	US05971KAD19
Benchmark Mortgage Trust Se 23 V3 Cl A3 15075	0.06%	US08163VAC19
Prosus Nv 080251 3.832 Cb	0.06%	USN7163RAQ67
Ir224427 Ccp Long Irs Baa Usd 051033 Rfxd4.30	0.06%	DU0IR2244279
Bx Commercial Mortgage Tr Series 21 Aria Class	0.06%	US05608RAG02
Panama Republic Of Government 310136 6.875	0.06%	US698299BW36
Dp World Crescent Ltd 260928 4.848 Cb	0.06%	XS1883963990
Aviva Plc 141136 6.125 Cb	0.06%	XS0138717441
Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.06%	US55286LAB80
Wintershall Dea Finance Bv 250928 1.332 Cb	0.06%	XS2054210252
Ing Groep Nv 280328 4.017 Cb	0.06%	US456837BB82
Stryker Corp 111228 3.375 Cb	0.06%	XS2732952838
Abbvie Inc 150331 4.95 Cb	0.06%	US00287YDT38
Deutsche Bank Ag 191130 1.75 Cb	0.06%	DE000DL19VS4
Enbridge Inc 151128 6.00 Cb	0.06%	US29250NBX21
Pennsylvania Higher Educatio Series 16 1A Class	0.06%	US69343FAA57
Banco Santander Sa 280530 3.49 Cb	0.06%	US05971KAF66
Sumitomo Mitsui Financial Group Inc 160729 3.0	0.05%	US86562MBP41
Intel Corp 210234 5.15 Cb	0.05%	US458140CL20
Mexico United Mexican States Government 2011	0.05%	MX0MGO0000B2
Cardinal Health Inc 150229 5.125 Cb	0.05%	US14149YBN76
Cheniere Corpus Christi Holdings Llc 300627 5.1	0.05%	US16412XAG07
Teollisu Uden Voima Oyj 010630 4.75 Cb	0.05%	XS2625194225
African Export Import Bank 170531 3.798 Gb	0.05%	XS2343007170
Zurich Finance Ireland Dac 190451 3.00 Cb	0.05%	XS2283177561
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.05%	US12672RAB87
Mexico City Airport Trust 310747 5.50 Cb	0.05%	US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.05%	USP6629MAD40
Autostrade Per L Italia Spa 240131 4.75 Cb	0.05%	XS2579897633
Broadcom Inc 150537 4.926 Cb	0.05%	US11135FBV22
Qatar Petroleum 120731 2.25 Gb	0.05%	XS2357494322
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cl	0.05%	XS2300185613
Angel Oak Mortgage Trust Ser 21 06 Cls A1 25096	0.05%	US03465JAA88
Anheuser Busch Inbev Sa 220931 3.45 Cb	0.05%	BE6350702153
Permanent Tsb Group 250428 6.625 Cb	0.05%	XS2611221032
Aviation Capital Group Llc 300126 1.95 Cb	0.05%	US05369AAK79
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 C	0.05%	XS2249741245
Macquarie Group Ltd 120127 1.34 Cb	0.05%	US55608JAR95
Total Sa 291249 3.369 Cb	0.05%	XS1501166869
Aib Group Plc 191129 1.875 Cb	0.05%	XS2080767010
France Republic Of Government 250566 1.75 Gt	0.05%	FR0013154028
Dell International Llc 011029 5.30 Cb	0.05%	US24703TAG13
Fannie Mae Series 21 R01 Class 1M2 251041 Ab	0.05%	US20754RAB24
Deutsche Bank Ag 180129 6.72 Cb	0.05%	US251526CS67
Wells Fargo Co 301030 2.879 Cb	0.05%	US95000U2G70
Romania Government 150648 5.125 Gb	0.05%	XS1837994794
Medtronic Global Holdings Sca 020725 0.25 Cb	0.05%	XS2020670779
Fnma 30 Year Conventional 010951 2.50 Mbs Pc	0.05%	US3140XCXH63

Bmo Mortgage Trust Sr 22 C3 Cl A5 150954 Abs	0.05%	US05602QAY98
Anheuser Busch Inbev Worldwide Inc 230129 4.7	0.05%	US035240AQ30
Deutsche Telekom International Finance 15063C	0.05%	US25156PAC77
Dowdupont Inc 151125 4.493 Cb	0.05%	US26078JAC45
Bank Of America Corp 220432 2.687 Cb	0.05%	US06051GJT76
Dollar Tree Inc 150525 4.00 Cb	0.05%	US256746AG33
T Mobile Usa Inc 150425 3.50 Cb	0.05%	US87264ABB08
Cigna Corp 151028 4.375 Cb	0.05%	US125523AH38
Williams Companies Inc 150331 2.60 Cb	0.04%	US969457BY52
Romania Government 250232 6.70 Gb	0.04%	RO07A2H5YIN8
British Columbia Province Of 180642 4.30 Cb	0.04%	CA1107098Y17
Galaxy Pipeline Assets 300940 Sf	0.04%	XS2300197030
Quebec Province Of 011243 4.25 Gb	0.04%	CA74814ZEK53
Dell International Llc 150626 6.02 Cb	0.04%	US24703TAD81
Oracle Corp 091152 6.9 Cb	0.04%	US68389XCK90
Mexico United Mexican States Government 2405	0.04%	US91087BAN01
At And T Inc 150230 4.30 Cb	0.04%	US00206RGQ92
Citigroup Inc 310331 4.412 Cb	0.04%	US172967MP39
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.04%	US20754AAB98
Sempra Energy 010228 3.40 Cb	0.04%	US816851BG34
Deutsche Bank Ag New York Branch 241126 2.12	0.04%	US251526CE71
Bristol Myers Squibb Co 260729 3.40 Cb	0.04%	US110122CP17
International Flavors And Fragrances Inc 011025	0.04%	US459506AN18
Long Gilt 2406 Fut	0.04%	GB00KKWBC053
Cbre Services Inc 010429 5.50 Cb	0.04%	US12505BAH33
Aercap Ireland Capital Dac 291028 3.00 Cb	0.04%	US00774MAW55
Spain Kingdom Of Government 311030 1.25 Gb	0.04%	ES0000012G34
Gnma 11 30 Year Single Family 200249 4.00 Mbs	0.04%	US36179UML34
At T Inc 150546 4.75 Cb	0.04%	US00206RCQ39
Realty Income Corp 150328 2.10 Cb	0.04%	US756109CA03
Cvs Health Corp 250338 4.78 Cb	0.04%	US126650CY46
Israel State Of Government 310327 2.00 Gb	0.04%	IL0011393449
Agco Corp 210334 5.80 Cb	0.04%	US001084AS13
Belgium Kingdom Of Government 220657 2.25 G	0.04%	BE0000343526
Truist Financial Corp 080627 6.047 Cb	0.04%	US89788MAN20
Otis Worldwide Corp 160828 5.25 Cb	0.04%	US68902VAP22
Gbp Boa Ccp	0.04%	GBPBA CCP
Cx003128 Ccp Sell Cdx Usd 201228 Cdx.Na.Ig.4	0.04%	DU0CX0031281
Duquesne Light Holdings Inc 011030 2.532 Cb	0.04%	US266233AH80
Connecticut Avenue Securities Se 23 R05 Cl 1M2	0.04%	US207942AB90
Fnma 30 Year Conventional 010351 2.50 Mbs Pc	0.04%	US3140L5BW58
Gnma li 30 Year Single Family 200951 2.50 Mbs I	0.04%	US3622ABD336
Federal National Mortgage Assoc Sr 23 R06 Cl 1I	0.04%	US20754EAB11
T Mobile Usa Inc 010228 4.75 Cb	0.04%	US87264AAV70
Thames Water Utilities Caymen Finance Ltd 190	0.04%	XS1078777114
Volkswagen Financial Services Nv 130427 3.25 C	0.04%	XS2468855593
Enel Spa 241181 3.35 Cb	0.04%	XS1713463559
Enel Spa 080627 1.375 Cb	0.04%	XS2312744217

Spain Kingdom Of Government 300743 3.45 Gb	0.04%	ES0000012K95
Warnermedia Holdings Inc 150329 4.054 Cb	0.04%	US55903VBB80
Bank Of Ireland Group Plc 010333 6.75 Cb	0.03%	XS2561182622
Raiffeisen Bank International Ag 150928 6.00 Cb	0.03%	XS2682093526
Gnma 11 30 Year Single Family 200149 4.50 Mbs	0.03%	US36179UKY72
Heimstaden Bostad Treasury Bv 131031 1.625 C	0.03%	XS2397252011
Aib Group Plc 230729 4.625 Cb	0.03%	XS2578472339
Ir226840 Ccp Long Irs Baa Sek 190626 Rfxd 3.25	0.03%	DU0IR2269409
Hca Inc 150329 3.375 Cb	0.03%	US404119CJ66
Macquarie Group Ltd 281128 3.763 Cb	0.03%	US55608JAK43
Tesco Corporate Treasury Services Plc 021128 1	0.03%	XS2403381069
Cx003113 Ccp Long Sell Cds Usd 200628 Rfxd1p	0.03%	DU0CX0061130
Bpce Sa 250135 5.1250 Cb	0.03%	FR001400FB22
Banque Federative Du Credit Mutuel Sa 130329	0.03%	FR001400GGZ0
Isle Of Man 140951 1.625 Cb	0.03%	XS2384582263
Bnp Paribas Sa 230229 3.875 Cb	0.03%	FR001400G3A1
Bank Of America Corp 290431 2.592 Cb	0.03%	US06051GJB68
Electricite De France Sa 220149 5.00 Cb	0.03%	FR0011697028
Ir224591 Ccp Long Irs Baa Eur 201027 Rfxd 3 Pft	0.03%	DU0IR2245912
Connecticut Avenue Securi Trust Se 22 R05 Cl 2f	0.03%	US20754DAB38
Bpce Sa 260427 1.75 Cb	0.03%	FR0014009YD9
Indonesia Republic Of Government 150231 6.50	0.03%	IDG000015207
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3	0.03%	US552754AC79
Hyundai Capital America 260630 5.70 Cb	0.03%	US44891ACJ43
Wintershall Dea Finance Bv 250925 0.84 Cb	0.03%	XS2054209833
Becton Dickinson And Co 130825 0.034 Cb	0.03%	XS2375836553
General Motors Financial Company Inc 260226 C	0.03%	XS2125145867
Gnma li 30 Year Single Family 201048 5.00 Mbs I	0.03%	US36179UEB44
Energy Transfer Operating Lp 150429 5.25 Cb	0.03%	US29278NAG88
Benchmark Mortgage Trust Sr 24 V6 Cl D 150329	0.03%	US081927AM79
Oracle Corp 250351 3.95 Cb	0.03%	US68389XCA19
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.03%	US05401AAF84
Caixabank Sa 210128 0.625 Cb	0.03%	XS2434702424
Constellation Brands Inc 151128 4.65 Cb	0.03%	US21036PBC14
Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 2012	0.03%	US86746BAA17
Kilroy Realty Lp 150136 6.25 Cb	0.03%	US49427RAS13
Eur Buxl 30Yr 2406 F	0.03%	DE000C75XMX2
Sunoco Logistics Partners Operations Lp 011027	0.03%	US86765BAU35
Ir226952 Ccp Long Irs Baa Nok 190626 Rfxd 4.5	0.03%	DU0IR2269524
Obx Trust Series 24 Nqm1 Class A2 261163 Abs	0.03%	US67448LAB80
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.25	0.03%	DU0IR2245466
National Retail Properties Inc 150624 3.90 Cb	0.03%	US637417AG16
Ginnie Mae Remic Trust Series 20 146 Class Ki 2f	0.03%	US38382KVX89
Thailand Kingdom Of Government 170628 2.65 C	0.03%	TH0623038609
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.03%	US3137FVA932
Fnma 30 Year Conventional 011150 2.50 Mbs Pc	0.03%	US3132DNRD74
Romania Republic Of Government 270227 3.00 C	0.03%	XS2434895988
Malaysia Government 050734 3.828 Gb	0.03%	MYBMS1900047

Austria Republic Of Government 20092117 2.10	0.03%	AT0000A1XML2
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.03%	US3136BBWT55
Cs006339 Ccp Sell Cds Eur 201228 Ice Cd Stla 5%	0.03%	DU0CS0063391
Cs006340 Sell Cds Eur 201228 Ice Cd GlenIn 5%	0.03%	DU0CS0063409
Ginnie Mae Remic Trust Series 2019 151 Class Ic	0.03%	US38382BBF94
Ir226891 Ccp Short Ois Baa Cad 190626 Pfxd 4.	0.03%	DU0IR2268914
Romania Government 140251 4.00 Gb	0.03%	XS2201851685
Ir226574 Ccp Long Irs Baa Eur 190134 Rfxd 2.37	0.03%	DU0IR2265746
Cvs Health Corp 150824 2.625 Cb	0.03%	US126650DE72
Connecticut Avenue Securi Trust Se 22 R05 Cl 2f	0.03%	US20754DAA54
Micron Technology Inc 011129 6.75 Cb	0.02%	US595112BV48
Thailand Kingdom Of Government 171228 2.875	0.02%	TH0623038C04
Freddie Mac Stacr Series 22 Dna3 Class M1a 25f	0.02%	US35564KUW79
Nelnet Student Loan Tr Ser 2012 5A Class A 271f	0.02%	US64033BAA08
Boa Collateral	0.02%	USBACOLL
Cisco Systems Inc 260234 5.05 Cb	0.02%	US17275RBT86
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 2	0.02%	US12659FAA30
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 f	0.02%	US08162PAG63
Gnma li 30 Year Single Family 200349 5.0 Mbs Pf	0.02%	US36179UPC08
American Express Co 300724 2.50 Cb	0.02%	US025816CG27
Us 10Yr Note 2406 F	0.02%	DU00USX24066
Workday Inc 010429 3.70 Cb	0.02%	US98138HAH49
W P Carey Inc 010424 4.60 Cb	0.02%	US92936UAA79
Marriott International Inc 150529 4.875 Cb	0.02%	US571903BP73
Ir226587 Ccp Long Irs Baa Eur 250139 Rfxd 3 Pft	0.02%	DU0IR2265878
Citibank Colat	0.02%	USCTCOLL
Romania Government 280150 3.375 Gb	0.02%	XS2109813142
Freddie Mac Series 5020 Class Ih 250850 Abs	0.02%	US3137FWXZ80
Outstanding Settlement Receipts - AUD	0.02%	OSRECAUD
Autonation Inc 010828 1.95 Cb	0.02%	US05329WAR34
Indonesia Republic Of Government 150737 6.37	0.02%	IDG000019803
Wp Carey Inc 010225 4.00 Cb	0.02%	US92936UAC36
Versus Securitization Trust Ser 21 8 Class A1 25f	0.02%	US92538GAA04
Romania Government 280132 2.00 Gb	0.02%	XS2109812508
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M:	0.02%	US35564KHE29
Gnma li 30 Year Single Family 200848 5.00 Mbs I	0.02%	US36179T7M16
Ir226922 Ccp Long Ois Baa Jpy 190634 Rfxd 1 Pf	0.02%	DU0IR2269227
Austria Republic Of Government 300620 0.85 Gt	0.02%	AT0000A2HLC4
Eur Bund 2406 Fut	0.02%	DE000C75XMU8
General Motors Financial Company Inc 170129 f	0.02%	US37045XCS36
Devon Energy Corp 151225 5.85 Cb	0.02%	US25179MAV54
Thailand Kingdom Of Government 170633 3.35 C	0.02%	TH062303D603
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.02%	US785592AM87
Capital One Financial Corp 301024 3.30 Cb	0.02%	US14040HBT14
Ameren Corp 150924 2.50 Cb	0.01%	US023608AH58
Paypal Holdings Inc 011029 2.85 Cb	0.01%	US70450YAE32
International Flavors And Fragrances Inc 151027	0.01%	US459506AP65
Can 10Yr Bnd 2406 Fu	0.01%	DU00CGX24069

Carrier Global Corp 150227 2.493 Cb	0.01%	US14448CAP95
American Homes 4 Rent Lp 150731 2.375 Cb	0.01%	US02666TAC18
Fnma 30 Year Conventional 010251 2.50 Mbs Pc	0.01%	US3140XJCJ02
Thailand Kingdom Of Government 170643 3.45 C	0.01%	TH0623A3N603
Ir226919 Ccp Short Ois Baa Jpy 190629 Rflt Tonæ	0.01%	DU0IR2269193
Ir226934 Ccp Long Ois Baa Chf 190634 Rfxd 1.2!	0.01%	DU0IR2269342
Ir226589 Ccp Long Irs Baa Eur 250149 Rfxd 2 Pfl	0.01%	DU0IR2265894
Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.5	0.01%	DU0IR2245433
Ops06589a Swption Gbp 300424 Put Strike 4.52	0.01%	DUOPS06589A5
Ir226800 Ccp Long Irs Baa Usd 151133 Rfxd3.84	0.01%	DU0IR2268005
Income Due - USD	0.01%	INCDUUSD
Connecticut Avenue Securities Ser 20 R01 Clas :	0.01%	US20754CAB54
Us Ultra Bond 2406 F	0.01%	DU00USU24062
Eur Oat 2406 Fut	0.01%	DE000C75XMZ7
Dell International Llc 150730 6.20 Cb	0.01%	US24703TAH95
Us 30Y Bond 2406 Fut	0.01%	DU00USB24062
Gnma 30 Year Single Family 201248 5.0 Mbs Poc	0.01%	US36179UH623
Ir227017 Ccp Long Irs Baa Eur 120429 Rfxd 2.47	0.01%	DU0IR2270175
Us 5Yr Note 2406 Fut	0.01%	DU00USV24060
NOK BNP Paribas A/C	0.01%	NOKBNPP
Ir221604 Ccp Long Irs Baa Brl 040127 Rfxd 13.03	0.01%	DU0IR2216046
Ginnie Mae Remic Trust Series 18 154 Class Sq 2	0.01%	US38381AXB78
Federal National Mort Ass Series 2012 153 Class	0.01%	US3136ABDT75
Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5	0.01%	DU0IR2221046
Ir226802 Ccp Long Irs Baa Cny 190626 Rfxd 2 Pfl	0.01%	DU0IR2268021
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G074	0.01%	US3128M9UC41
Ir227021 Ccp Short Irs Baa Mxn 130629 Pfxd 8.5	0.00%	DU0IR2270217
Ir226858 Ccp Long Irs Baa Eur 190629 Rfxd 3 Pfl	0.00%	DU0IR2268583
Euro Btp 2406 Fut	0.00%	DE000C75XMS2
Ir223072 Ccp Long Irs Baa Brl 020126 Rfxd 10.85	0.00%	DU0IR2230724
Government National Mortgage Ser 2015 119 Cl	0.00%	US38379MVJ07
Ir226889 Ccp Long Ois Baa Gbp 190654 Rfxd 3.7	0.00%	DU0IR2268898
Gnma li 30 Year Single Family 200349 4.5 Mbs Pc	0.00%	US36179UPB25
Cs006297 Sell Cds Usd 201228 Ice Cd Indon 1%	0.00%	DU0CS0062971
Wells Fargo Mortgage Backed Ser 19 3 Class A1 :	0.00%	US949831AA92
Gnma li 30 Year Single Family 200545 4.00 Mbs I	0.00%	US36179RD891
Ron Bnp Paribas A/C	0.00%	RONBNPP
Hkd Bnp Paribas A/C	0.00%	HKDBNPP
Ginnie Mae Remic Trust Series 19 01 Class Sn 2C	0.00%	US38381BZG21
Cs006378 Ccp Sell Cds Usd 200629 Ice Cd Indo	0.00%	DU0CS0063789
Ir221745 Ccp Long Irs Baa Brl 020125 Rfxd12.06	0.00%	DU0IR2217457
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V805!	0.00%	US3132L5TH62
Government National Mrtg Assoc Ser 2016 138 C	0.00%	US38376MCG06
Pln Bnp Paribas A/C	0.00%	PLNBNPP
Ir226812 Ccp Short Irs Baa Pln 190626 Pfxd 5 Rfl	0.00%	DU0IR2268120
Ir225879 Ccp Long Irs Baa Usd 281127 Rfxd 3.73	0.00%	DU0IR2258790
Ir226882 Ccp Long Ois Baa Gbp 190629 Rfxd 3.7	0.00%	DU0IR2268823
Ir226558 Ccp Short Irs Baa Brl 020129 Rflt Bzdio	0.00%	DU0IR2265589

Ir226803 Ccp Long Irs Baa Thb 190629 Rfxd 2.25	0.00%	DU0IR2268039
Zar Boa Ccp	0.00%	ZABOACCP
Ir226897 Ccp Short Ois Baa Cad 190634 Pfxd 3.5	0.00%	DU0IR2268971
Ir227222 Ccp Short Irs Baa Usd 280626 Pfxd 4.25	0.00%	DU0IR2272221
Federal National Mort Ass Series 2012 111 Class	0.00%	US3136A9EA25
SGD BNP Paribas A/C	0.00%	SGDBNPP
Ir226849 Ccp Short Irs Baa Usd 200634 Pfxd 3.75	0.00%	DU0IR2268492
Income Due - GBP	0.00%	INCDUGBP
Cs006359 Ccp Sell Cds Usd 200629 Ice Cd Us91	0.00%	DU0CS0063599
Ir226943 Ccp Long Irs Baa Sek 190629 Rfxd 2.75	0.00%	DU0IR2269433
Ir226970 Ccp Long Irs Baa Nzd 190634 Rfxd 4.5	0.00%	DU0IR2269706
Government National Mrtg Assoc Ser 2016 138 C	0.00%	US38376MCC91
CZK BNP Paribas A/C	0.00%	CZKBNPP
Income Due - Ils	0.00%	INCDUILS
Ir227338 Ccp Long Cpi Baa Usd 280329 Rfxd 2.5	0.00%	DU0IR2273385
Euro Short Btp 2406	0.00%	DE000C75XMT0
Us 2Yr Note 2406 Fut	0.00%	DU00US224064
Ir226805 Ccp Long Irs Baa Krw 190634 Rfxd 3.25	0.00%	DU0IR2268054
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roz	0.00%	DU0CS0059134
Ir227122 Ccp Long Irs Baa Eur 120624 Rfxd 3.88	0.00%	DU0IR2271223
Ir226809 Ccp Long Irs Baa Krw 190629 Rfxd 3.25	0.00%	DU0IR2268096
DKK BNP Paribas A/C	0.00%	DKKBNPP
EUR BNP Paribas A/C	0.00%	EURBNPP
GBP BNP Paribas A/C	0.00%	GBPNBPP
BNP Paribas Nominees	0.00%	AUDCUST
Baa Hkd Ccp	0.00%	HKBOACCP
Westpac 11am Call Account	0.00%	NZDNOMS
CAD BNP Paribas A/C	0.00%	CADBNPP
Gnma li 30 Year Single Family 201051 2.50 Mbs I	0.00%	US3622ABE995
NZD Takeon Cash at Call	0.00%	NZDTON11
Ops06746a Swption Eur 270324 Call Strike 2.73	0.00%	DUOPS06746A1
Outstanding Settlement Receipts - CAD	0.00%	USDEFFE
Ops06753a Swption Usd 280324 Put Strike 3.85	0.00%	DUOPS06753A7
Ops06752a Swption Usd 280324 Call Strike 3.85	0.00%	DUOPS06752A9
Aud 10Yr 2406 Bond F	0.00%	DU000XT24066
Effect Exposure Cad	0.00%	CADEFFE
Rub Bnp Paribas A/C	0.00%	RUBBNPP
Ir227360 Ccp Long Cpi Baa Usd 280329 Rfxd 2.5	0.00%	DU0IR2273609
Federal National Mortgage Association 010454 0	0.00%	US01F0706410
Bnp Paribas 130234 4.095 Cb	0.00%	FR001400NV51
ZARBNP Paribas A/C	0.00%	ZARBNPP
Idr Bnp Paribas A/C	0.00%	IDRBNPP
KRW BNP Paribas A/C	0.00%	KRWBNPP
SEK BNP Paribas A/C	0.00%	SEKBNPP
Ir226846 Ccp Short Irs Baa Usd 200629 Pfxd 3.75	0.00%	DU0IR2268468
Effect Exposure EUR	0.00%	EUREFFE
Effect Exposure GBP	0.00%	GBPEFFE
Effect Exposure AUD	0.00%	AUDEFFE



Ir227361 Ccp Short Cpi Baa Usd 280334 Pfxd 2.5	0.00%	DU0IR2273617
JPY BNP Paribas A/C	0.00%	JPYBNPP
CHF BNP Paribas A/C	0.00%	CHFBNPP
Baa Sgd Ccp	0.00%	SGDMLCCP
Ir226928 Ccp Short Ois Baa Chf 190626 Pfxd 1 R	0.00%	DU0IR2269284
Ir226912 Ccp Short Irs Baa Aud 190634 Rflt 6Bb	0.00%	DU0IR2269128
Ir227301 Ccp Long Irs Baa Aud 290626 Rfxd 3.75	0.00%	DU0IR2273013
Ops06780a Swption Usd 080424 Put Strike 3.71	0.00%	DUOPS06780A0
Ir217655 Ccp Long Irs Baa Brl 020125 Rfxd 12.00	0.00%	DU0IR2176554
Ir227220 Ccp Short Irs Baa Eur 280626 Rflt 6Eub	0.00%	DU0IR2272205
Ir226816 Ccp Long Irs Baa Zar 190634 Rfxd 9.75	0.00%	DU0IR2268161
Ir227218 Ccp Short Irs Baa Cad 280626 Rflt 1Cd	0.00%	DU0IR2272189
Euro Schatz 2406 Fu	0.00%	DE000C75XMW4
Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 I	0.00%	DU0IR2225591
Ir226894 Ccp Short Ois Baa Cad 190629 Pfxd 3.5	0.00%	DU0IR2268948
Pln Boa Ccp	0.00%	PLNBACCP
Ir226820 Ccp Short Irs Baa Zar 190629 Rflt 3Zali	0.00%	DU0IR2268203
Aus 3Yr 2406 Bond Fu	0.00%	DU000YT24064
Ir227018 Ccp Long Irs Baa Eur 190326 Rfxd 2.82	0.00%	DU0IR2270183
Mxn Boa Ccp	0.00%	MXNBACCP
Ir226909 Ccp Long Irs Baa Aud 190629 Rfxd 4.25	0.00%	DU0IR2269094
Ops06955a Swption Eur 150424 Put Strike 2.682	0.00%	DUOPS06955A8
Ops06781a Swption Usd 080424 Call Strike 3.71	0.00%	DUOPS06781A8
Ir216871 Ccp Long Irs Csfbr Brl 040127 Rfxd 11.2	0.00%	DU0IR2168718
Ir224168 Ccp Short Irs Baa Brl 040127 Pfxd10.25	0.00%	DU0IR2241689
Ir226881 Ccp Long Ois Baa Gbp 190628 Rfxd 3.7	0.00%	DU0IR2268815
Ops06590a Swption Gbp 300424 Put Strike 4.86	0.00%	DUOPS06590A3
Ir226804 Ccp Long Irs Baa Krw 190626 Rfxd 3.25	0.00%	DU0IR2268047
Ir227337 Ccp Short Cpi Baa Usd 280334 Pfxd 2.5	0.00%	DU0IR2273377
Ir226801 Ccp Short Irs Baa Usd 310828Rflt Sofra	0.00%	DU0IR2268013
Ops07067a Swption Eur 220424 Put Strike 2.651	0.00%	DUOPS07067A1
Ops06767a Swption Eur 080424 Put Strike 2.6 C	0.00%	DUOPS06767A7
Ops06886a Swption Usd 150424 Put Strike 3.90	0.00%	DUOPS06886A5
Cs006368 Ccp Buy Cds Eur 200629 Ice Cd Cong	0.00%	DU0CS0063680
Ir226863 Ccp Short Irs Baa Eur 190639 Pfxd 3 Rfl	0.00%	DU0IR2268633
Ir226557 Ccp Long Irs Baa Brl 020126 Rfxd 9.75	0.00%	DU0IR2265571
Merrill Lynch Colat	0.00%	USMLCOLL
Ops07056a Swption Usd 220424 Put Strike 3.89	0.00%	DUOPS07056A4
Cs006384 Ccp Buy Cds Usd 201228 Ice Cd Indo	0.00%	DU0CS0063847
Ir226857 Ccp Short Irs Baa Eur 190628 Pfxd 3 Rfl	0.00%	DU0IR2268575
Ops06766a Swption Eur 080424 Call Strike 2.6 C	0.00%	DUOPS06766A9
Ir226883 Ccp Short Ois Baa Gbp 190631 Rflt Sor	0.00%	DU0IR2268831
Ir226817 Ccp Long Irs Baa Pln 190634 Rfxd 4.75	0.00%	DU0IR2268179
Cs006369 Ccp Buy Cds Eur 200629 Ice Cd Nxtln	0.00%	DU0CS0063698
Cx003139 Sell Cds Usd 170465 Cmbx-Na-Aaa. 1	0.00%	DU0CX0031398
Boa Nzd Ccp	0.00%	NZBOACCP
Us Ult 10Yr 2406 F	0.00%	DU00UXY24064
Ir226946 Ccp Short Irs Baa Sek 190634 Pfxd 2.75	0.00%	DU0IR2269466

Ops07078a Swption Eur 290424 Put Strike 2.577	0.00%	DUOPS07078A8
Ir227020 Ccp Long Irs Baa Mxn 170626 Rfxd 9.25	0.00%	DU0IR2270209
Ir219087 Ccp Short Irs Baa Brl 020125 Pfxd 13.3	0.00%	DU0IR2190878
Ops07079a Swption Eur 290424 Call Strike 2.57	0.00%	DUOPS07079A6
Ir226958 Ccp Short Irs Baa Nok 190634 Rflt 6Nit	0.00%	DU0IR2269581
Ir215887 Ccp Short Irs Csbf Brl 040127 Rflt Bzdic	-0.01%	DU0IR2158875
Ops06588a Swption Gbp 300424 Put Strike 4.69	-0.01%	DUOPS06588A7
Ops07087a Swption Usd 290424 Put Strike 3.80	-0.01%	DUOPS07087A9
Ops07086a Swption Usd 290424 Call Strike 3.80	-0.01%	DUOPS07086A1
Cs006370 Ccp Buy Cds Eur 200629 Ice Cd Basgl	-0.01%	DU0CS0063706
Usd Jpm Tbcc	-0.01%	USJPMTBC
Ir225880 Ccp Short Irs Baa Usd 291153 Pfxd3.51	-0.01%	DU0IR2258808
Ops07066a Swption Eur 220424 Call Strike 2.65	-0.01%	DUOPS07066A3
Ops06885a Swption Usd 150424 Call Strike 3.90	-0.01%	DUOPS06885A7
Cs006343 Sell Cds Eur 200629 Ice Cd Fr001345	-0.01%	DU0CS0063433
Ops07057a Swption Usd 220424 Call Strike 3.85	-0.01%	DUOPS07057A2
Ir224631 Ccp Short Irs Baa Brl 020129 Pfxd 11.5	-0.01%	DU0IR2246316
Ops06956a Swption Eur 150424 Call Strike 2.68	-0.01%	DUOPS06956A6
Outstanding Settlement Payments - Cad	-0.01%	OSPAYCAD
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.30	-0.01%	DU0IR2245458
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0	-0.01%	DU0IR2188583
Chf Boa Ccp	-0.01%	CHFBACCP
Ir223786 Ccp Short Ois Baa Jpy 030833 Rflt Tonc	-0.01%	DU0IR2237869
Cx003140 Sell Cds Usd 170465 Cmbx-Na-Aaa.1	-0.01%	DU0CX0031406
Rbc Collateral A/C	-0.01%	USRCCOLL
Euro Bobl 2406 Fut	-0.01%	DE000C75XMV6
Ir223787 Ccp Long Ois Baa Jpy 030838 Rfxd 1.50	-0.01%	DU0IR2237877
Ir226903 Ccp Short Irs Baa Aud 190626 Pfxd 4 Rf	-0.01%	DU0IR2269037
Ir226859 Ccp Short Irs Baa Eur 190631 Pfxd 3 Rfl	-0.01%	DU0IR2268591
Ir226867 Ccp Long Irs Baa Eur 190626 Rfxd 3 Pfl	-0.02%	DU0IR2268674
Boa Aud Ccp	-0.02%	AUDBACCP
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpt	-0.02%	DU0IR2245441
Jpy Boa Ccp	-0.02%	JPYBACCP
Ir226588 Ccp Short Irs Baa Eur 250144 Rflt 6Eub	-0.03%	DU0IR2265886
Ir226575 Ccp Short Irs Baa Eur 190134 Rflt 6Eub	-0.03%	DU0IR2265753
Ir224786 Ccp Short Irs Baa Usd 151153 Pfxd3.61	-0.04%	DU0IR2247868
Ir226806 Ccp Long Irs Baa Cny 190629 Rfxd 2 Pfl	-0.04%	DU0IR2268062
Deutsche Bank Coll	-0.05%	USDBCOLL
Boa Cad Ccp	-0.05%	CADBACCP
Nok Boa Ccp	-0.05%	NOBOACCP
Sek Boa Ccp	-0.06%	SEBOACCP
Management Fees	-0.06%	MGMNZZ
Sell Usd:Buy Eur 03/04/2024	-0.06%	USDEUR24094S
Ir222161 Ccp Short Irs Baa Eur 220428 Pfxd 2.85	-0.07%	DU0IR2221616
Ir226865 Ccp Short Irs Baa Eur 190654 Pfxd 2.75	-0.07%	DU0IR2268658
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.15	-0.07%	DU0IR2185464
Cx003142 Sell Cds Usd 151256 Cmbx-Na-Bbb-1	-0.07%	DU0CX0031422
Usd Citi Tbcc	-0.09%	USCITTBC

Outstanding Settlement Payments - EUR	-0.09%	OSPAYEUR
Ir224706 Ccp Short Irs Baa Eur 101153 Pfxd 2.5	-0.09%	DU0IR2247066
Sell Eur:Buy Usd 02/04/2024	-0.10%	EURUSD24093S
Ir222495 Ccp Long Irs Baa Usd 100538 Rfxd 3.3€	-0.11%	DU0IR2224958
Sell Ils:Buy Usd 22/05/2024	-0.12%	ILSUSD24143S
Sell Thb:Buy Usd 20/06/2024	-0.13%	THBUSD24172S
Futures Margin - AUD	-0.14%	FUTMAUD
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.05	-0.15%	DU0IR2185472
Sell Usd:Buy Aud 30/04/2024	-0.16%	USDAUD24121S
Sell Sgd:Buy Usd 08/04/2024	-0.16%	SGDUSD24099S
Boa Eur Ccp	-0.16%	EURBACCP
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91	-0.19%	DU0IR2184723
Futures Margin-EURo	-0.21%	FUTMEUR
Sell Myr:Buy Usd 27/06/2024	-0.25%	MYRUSD24179S
Futures Margin-Cad	-0.25%	FUTMCAD
Sell Chf:Buy Usd 23/05/2024	-0.26%	CHFUSD24144S
Futures Margin-GBP	-0.30%	FUTMGBP
Sell Cad:Buy Usd 02/05/2024	-0.31%	CADUSD24123S
Sell Krw:Buy Usd 12/06/2024	-0.38%	KRWUSD24164S
Sell Idr:Buy Usd 12/06/2024	-0.62%	IDRUSD24164S
Sell Gbp:Buy Usd 10/04/2024	-2.69%	GBPUSD24101S
Sell Usd:Buy Eur 08/05/2024	-2.77%	USDEUR24129S
Sell Usd:Buy Jpy 07/05/2024	-4.01%	USDJPY24128S
Sell Nzd:Buy Usd 31/05/2024	-4.60%	NZDUSD24152S
Outstanding Settlement Payments - USD	-11.72%	OSPAYUSD
Sell Jpy:Buy Usd 07/05/2024	-14.43%	JPYUSD24128S
Sell Eur:Buy Usd 08/05/2024	-18.85%	EURUSD24129S
Sell Usd:Buy Nzd 31/05/2024	-103.76%	USDNZD24152S