

	1	2	3	4
Offer name	Nikko AM NZ Investment Scheme Offer	Offer number	OFR10608	
Fund name	FND9377	Fund number	FND9377	
Period disclosure applies [dd/mm/yyyy]	31/03/2023			
Asset name	% of fund net assets	Security Code		
Buy Nzd:Sell Usd 22/06/2023		0.199554767 NZDUSD23173B		
Buy Eur:Sell Usd 03/04/2023		0.058079367 EURUSD23093B		
Buy Usd:Sell Eur 03/04/2023		0.057624537 USDEUR23093B		
Buy Nzd:Sell Usd 04/05/2023		0.050650406 NZDUSD23124B		
JPM Multi Manager Alternatives X Acc NZD Hedged		0.047409336 LU1746265377		
Buy Usd:Sell Eur 26/06/2023		0.035975519 USDEUR23177B		
Buy Usd:Sell Jpy 07/06/2023		0.029998242 USDJPY23158B		
NZ Govt Inflation Index Bond 20/09/25		0.019086893 NZIIBDT002C2		
Buy Usd:Sell Jpy 08/05/2023		0.016931312 USDJPY23128B		
Japan Government 080523 0.00 Gb		0.016121032 JP1741351P19		
HSBC Bank New Zealand 111124 Frn		0.012769935 NZHKBDT011C0		
New Zealand Tax Trading Co 090523 Rcd		0.011386654 DU0ND23509A0		
Westpac New Zealand Ltd 160227 3.696 Cb		0.011053844 NZWNZD0227L7		
Rabobank Nederla 160326 Frn		0.010945904 NZRABDT020C1		
Bank Of New Zealand 180324 Frn		0.010656052 NZBNZDT400C0		
France Republic Of Government 070623 0.00 Gb		0.010629799 FR0127613448		
Bank Of China		0.010479551 NZDBOC11		
ASB Bank Ltd 040526 1.646 Cb		0.01021468 NZABBDG005C5		
China Construction Bank Nz Ltd 090226 Frn		0.009835165 NZCCBDT014C9		
Hounz 1.534% 10/09/2035		0.009611627 NZHNZD0935L6		
Housing NZ 3.42% 18/10/2028		0.009604158 NZHNZD0628L7		
Goodman Property Trust		0.009459082 NZCPT0001S9		
New Zealand Government 150534 4.25 Gb		0.009454444 NZGOVDT534C4		
ASB Bank Ltd 210627 5.524 Cb		0.009369133 NZABBDT044C9		
Westpac NZ 1.439% 02/24/26		0.009303742 NZWNZD0226L9		
Industrial And Commercial Bank Of China Nzd 260525 Frn		0.009211381 NZICBDT010C1		
USD BNP Paribas A/C		0.008931452 USDBNPP		
Westpac 11am Call Account		0.008670833 NZDNOMS		
Kiwi 2.635% 05/10/2026		0.008667067 NZKIWD1026L4		
Westpac New Zealand Ltd 160932 6.19 Cb		0.008436127 NZWNZD012TL9		
China Construction Bank New Zealand Ltd 250923 0.954 Cb		0.007921118 NZCCBDT013C1		
New Zealand Local Government Funding Agency 150426 1.50 G		0.007860783 NZLGFDT014C0		
Buy Nzd:Sell Eur 04/05/2023		0.007415999 NZDEUR23124B		
Kiwibank Ltd 191027 5.737 Gb		0.007112599 NZKIWD1027L2		
New Zealand Tax Trading Co 050523 Rcd		0.007095478 DU0ND23505A8		
Housing NZ 2.183% 24/04/2030		0.006812612 NZHNZD0230L2		
Fonterra Co-Operative 5.08% 19/06/2025		0.006810011 NZFCGDT310C3		
Precinct Properties New Zealand Limited		0.006750475 NZAPTE0001S3		
Inland Revenue Deposit 050523 Rcd		0.006675923 DU0IR23505A9		
Asb Bank Limited 161126 5.928 Cb		0.006542318 NZABBDG006C3		
Fnma 30Yr Conv Loan 150439 Tba		0.006436419 US01F0406441		
China Construction Bank 180423 5.25 Td		0.006427858 DU0TZ23418A2		
Fisher & Paykel Healthcare		0.00631374 NZFAPE0001S2		
Argosy Property Limited		0.006260443 NZARGE0010S7		
Rabobank Nederla 160625 Frn		0.00614534 NZRABDT019C3		
Federal National Mortgage Assoc 150436 5		0.006120862 US01F0526495		
Insurance Australia Group Ltd 150628 5.32 Cb		0.006120156 NZIAGDT004C1		
Mufg Bank Ltd Auckland Branch 051124 Frn		0.006104725 NZMUFDT002C6		
Kiwi Property Group Limited		0.006052403 NZKPG0001S9		
Microsoft Corp		0.005971556 US5949181045		
Powerco Ltd 070330 6.397 Cb		0.005925089 NZPWCDT011C5		
Buy Usd:Sell Gbp 16/05/2023		0.005852631 USDGBP23136B		
Buy Nzd:Sell Gbp 04/05/2023		0.00574563 NZDGBP23124B		
Kommunalbanken AS 1.25% 02/07/2030		0.00562426 NZKBNDT012C0		
European Investment Bank 160628 1.875 Gb		0.005600105 NZEIBDT006C7		
KFW 190528 1.75 Gb		0.005542265 NZKFZDT004C9		
Chorus Ltd 4.35% 06/12/2028		0.005453127 NZCNUDT003C6		
Transpower NZ 1.735% 04/09/2025		0.005323296 NZTRPD0070L9		
Bank Of New Zealand Cash at Call		0.005283573 NZDBNZ11		
Gnma li 30 Year Single Family 201052 4.50 Mbs Pool Ma8347		0.005265239 36179XHY5		
Toyota Finance New Zealand Ltd 230525 Frn		0.005110832 NZTFSDT803C4		
Japan Government 200630 0.10 Gb		0.005056671 JP1103591L73		
Outstanding Settlement Receipts - USD		0.004956633 OSRECUSD		
Housing NZ 051026 2.247 GB		0.004886195 NZHNZD0001L7		
Spark New Zealand Ltd		0.00480161 NZTELE0001S4		
TR Group 4.533% 07/03/2024		0.004694573 NZTRGD0324L9		
Kiwibank Ltd 231123 Rcd		0.004667528 NZKIWDN327L1		

Japan Government 010125 0.005 Gb	0.004612285	JP1024441P12
Stride Stapled Grp Npv Units	0.004456564	NZSPGE000152
Japan Government 200931 0.10 Gb	0.004279254	JP1103641MA8
Vital Healthcare Property Trust	0.004176453	NZCHPE000154
ANZ Bank New Zealand Ltd Wellington 220923 4.93 Td	0.004175559	DU0T223922A3
Buy Nzd:Sell Aud 24/05/2023	0.004113333	NZDAUD23144B
Japan Government 010724 0.005 Gb	0.00409193	JP1024381N73
Infratil Limited	0.004087508	NZIFTE0003S3
Air New Zealand Ltd Sydney Branch 250529 6.50 Cb	0.004064613	AU3CB0289213
ICBC NZ 2.61% 27/06/2024	0.004017904	NZICBDT009C3
Auckland International Airport Ltd	0.003944603	NZAIAE0002S6
Westpac New Zealand 061023 4.97 Td	0.003908105	DU0T223006B0
Anz Bank New Zealand Wellington 110124 5.90 Td	0.003865378	DU0T224111A2
Kiwibank Ltd 140224 5.93 Td	0.003845163	DU0T224214B2
Buy Nzd:Sell Aud 19/04/2023	0.003838303	NZDAUD23109B
NZ Government 150541 1.75 GB	0.003812392	NZGOVDT541C9
Property For Industry Ltd	0.003754859	NZPFIE0001S5
New Zealand Tax Trading Co 260324 Rcd	0.003752861	DU0ND24326A8
Bank Of Newzealand 070627 4.985 Cb	0.003698785	NZBNZDT401C8
NZLGFA 3% 15/05/2035	0.003626445	NZLGFDT019C9
Anz Bank New Zealand Wellington 290224 6.02 Td	0.00358041	DU0T224229A2
TR Group Ltd 051026 3.532 Cb	0.003576882	NZTRGD1026L9
ANZ Bank New Zealand 170931 2.999 Cb	0.003565294	NZANBDT024C7
Contact Energy Limited	0.003562691	NZCENE0001S6
China Construction Bank 2.393% 22/11/2024	0.003526533	NZCCBDT012C3
Investore Property Ltd	0.003461769	NZIPLE0001S3
Future Margins-USD	0.003428054	FUTMUSD
Japan Government 200624 0.10 Gb	0.003421996	JP1051401K75
Compass Group Ord GBP0 1105	0.00341708	GB00BD6K4575
Buy Usd:Sell Jpy 22/05/2023	0.003369171	USDJPY23142B
Japan (Government) 220523 0.00 Gb	0.003353256	JP1741381P21
Asian Development Bank 190521 2.125 Gb	0.003247656	NZADBDT013C2
Powerco Ltd 4.67% 15/11/2024	0.003223899	NZPWCDT009C9
MTF NZ Nfix1bid + 85 15/06/2029 - A	0.003168974	NZPANTFAT019
HDFC Bank Ltd	0.003162065	US40415F1012
Resimac Versailles Trust Se 22-1 Cl A1 160654 Frm	0.003123493	NZRVGA1035R9
Anz Bank New Zealand Ltd 160228 5.22 Cb	0.003104856	NZANBDT025C4
Inland Revenue Deposit 080523 Rcd	0.003061228	DU0IR23508B1
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	0.002996338	US89855AAC09
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.002988633	US89642DAA63
Inland Revenue Deposit 280823 Rcd	0.002981032	DU0IR23828B3
NZ Local Govt Funding Agency 150531 2.25 Cb	0.002942917	NZLGFDT017C3
Japan Government 010924 0.005 Gb	0.002900782	JP1024401N95
Linde Plc	0.002891238	IE000S9YS762
ANZ Bank New Zealand 061023 4.90 Td	0.002864999	DU0T223006A2
EBOS Group Limited	0.002861905	NZEBOE0001S6
Booking Hldgs Inc Com Usd0.008	0.002833404	US09857L1089
Dunedin City Treasury 3.79% 16/10/2024	0.00283194	NZDCTDT135C1
Auckland Council 280950 2.95 Cb	0.00282866	NZAKCDT520C6
Progressive Corp	0.00281046	US7433151039
Nestle Sa	0.002808217	CH0038863350
Fnma 30 Year Conventional 140451 2.00 Tba	0.002782542	US01F0206460
Italy Republic Of Government 010826 0.00 Gb	0.00276379	IT0005454241
Schlumberger Ltd	0.002746937	AN8068571086
Mainfreight Limited	0.002697223	NZMFTE0001S9
Samsonite Intl Sa Usd0.01	0.002681297	LU0633102719
Westpac Newzealand 010623 4.015 Td	0.002629512	DU0T223601A3
ANZ Bank New Zealand Wellington 191023 5.57 Td	0.002607717	DU0T223019A5
Kbr Inc	0.002594751	US48242W1062
Anz Bank New Zealand Wellington 130224 5.88 Td	0.002563692	DU0T224213B4
Amadeus It Hldgs	0.002561454	ES0109067019
GMT Bond Issuer Ltd 201227 3.656 Cb	0.002551346	NZGMBDT008C5
AIA Group Ltd	0.002547165	HK0000069689
Taiwan Semicon Manufacturing Co Ltd	0.002544804	TW0002330008
New Zealand Tax Trading Co 040523 Rcd	0.002532161	DU0ND23504A1
Intercontinental Exchange Inc	0.002524017	US45866F1049
Australia And New Zealand Banking 020623 Rcd	0.002522006	NZF02DT388C9
Coca Cola Co USD	0.002520897	US1912161007
NZ Government Bond 3% 20/04/2029	0.00247156	NZGOVDT429C7
Accenture Plc	0.002461936	IE00B4BNMY34
Worley Limited	0.002449186	AU000000WOR2
BNZ 1.884% 08/06/2026	0.002427773	NZBNZDT397C8

Kiwibank Ltd 230224 Rcd	0.002423561	NZKIWDO054LO
NZ Government 2.50% 20/09/2040	0.002397103	NZIIBDT005C5
Haleon Plc	0.002385137	GB00BMX86B70
Danaher Corp	0.002359548	US2358511028
Tractor Supply Company	0.002349841	US8923561067
Christchurch City Holdings Ltd 060428 5.043 Cb	0.002336753	NZCCHDT901C1
Wellington International Airport Ltd 240931 3.32 Cb	0.002310352	NZWIAD0080L3
Sony Corp Y50	0.002246726	JP3435000009
Japan Government 200942 1.10 Gb	0.002244956	JP1201821NA5
Industrial And Commercial Bank Of Commerce 040823 4.85 Td	0.002231447	DU0TZ23804B1
Ryman Healthcare Ltd	0.002224073	NZRYME0001S4
Meridian Energy Ltd NPV	0.00222022	NZMELE0002S7
Abbott Labs	0.002171921	US0028241000
The A2 Milk Company Limited	0.002156722	NZATME0002S8
Rentokil Initial Plc	0.002142961	GB00B082RF11
Industrial And Commercial Bank Of China 270623 4.85 Td	0.002110463	DU0TZ23627A8
Hexagon Ab	0.002091735	SE0015961909
Anthem Inc	0.002083388	US0367521038
Schneider Electric SE	0.002073856	FR0000121972
Masimo Corp	0.002069918	US5747951003
Westpac New Zealand 140224 5.932 Td	0.002050759	DU0TZ24214C0
Bank Of China Ltd 110923 6.20 Td	0.002042111	DU0TZ23911A6
NZGB 0.5% 15/05/2026	0.002040481	NZGOVDT526C0
Boa Usd Ccp	0.002036493	USDBACCP
Encompass Health Corp Com USD	0.00201829	US29261A1007
Oreilly Auto New Com	0.002016461	US67103H1077
Bk Mandiri	0.001990161	ID1000095003
Box Inx	0.001976789	US10316T1043
Genesis Energy Ltd 140328 4.17 Gb	0.001964153	NZGNEDG006C0
Southland Building Society 180327 4.32 Cb	0.001951173	NZSBBDT297C3
New Zealand Local Govt Fund Agency Ltd 150427 4.50 Gb	0.00194945	NZLGFDT007C4
Gmt Bond Issuer Ltd 140427 4.74 Cb	0.001930133	NZGMBDT009C3
Genesis Energy Ltd 5% 03/04/2025	0.001918089	NZGNEDT007C3
New Zealand Tax Trading Co 110423 Rcd	0.001906252	DU0ND23411A9
Inland Revenue Deposit 290523 Rcd	0.001893324	DU0IR23529B7
Government National Mortgage Association 2 150441 3.50 Tba	0.001891761	US21H0326478
Landeskreditbank Baden 4.00% 15/04/2027	0.001883978	NZLBKDT003C1
Dbx Group Holdings Ltd	0.00188176	SG1L01001701
Dunedin City Treasury 271128 3.22 Cb	0.001861567	NZDCTDT211C0
VCTNZ 1.575% 06/10/2026	0.001836067	NZVCTDT011C2
Palomar Holdings Inc	0.001829585	US69753M1053
UDC Endeavour Auto Abs Trust Ser 22 1 Class A 201229 Frm	0.001797026	NZUDCDB001R0
Japan Government 200952 1.40 Gb	0.00178602	JP1300761NA3
Inland Revenue Deposit 290523 Rcd	0.001769656	DU0IR23529A9
Kiwibank Ltd 111230 2.36 Cb	0.001764195	NZKIWD1230L2
New Zealand Tax Trading Co 290823 Rcd	0.001738661	DU0ND23829A2
ASB Bank Ltd 3.31% 07/09/2023	0.001704605	NZABBDT042C3
Avanti Master Trust Ser 22 1 Class A2 150754 Frm	0.001702844	NZAVGA1002R5
Motor Trade Finances Ltd Se 023 Cl A 160930 Frm	0.001697292	NZOPATFAT017
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Ra6973	0.001667014	US3133KNXA61
ANZ NZ 3.03% 20/03/2024	0.001657588	NZANBDT023C9
BNZ 3.648% 16/11/2023	0.001656878	NZBNZDT394C5
Carlisle Cos Inc	0.001652787	US1423391002
Pushpay Holdings Ltd	0.001646244	NZPPHE0001S6
Deere & Co	0.001642647	US2441991054
Dunedin City Treasury 3.98% 15/04/2026	0.001622742	NZDCTDT109C6
Nzgb 2.75% 15/04/2025	0.001616376	NZGOVDT425C5
New Zealand Tax Trading Co 240624 Rcd	0.001611186	DU0ND24624A6
Bio Techne Corp Com USD0.01	0.001547145	US09073M1045
NZ Government 2.75% 15/04/2037	0.001541591	NZGOVDT437C0
Chorus Limited	0.001539242	NZCNUUE0001S2
Buy Nzd:Sell Jpy 08/05/2023	0.001526361	NZDJPY23128B
Inland Revenue Deposit 290523 Rcd	0.001513809	DU0IR23529C5
China Construction Bank 4.005% 19/06/2023	0.00149931	NZCCBDT011C5
Summerset Group Holdings Ltd	0.001488788	NZSUME0001S0
Fletcher Building Ltd	0.001456353	NZFBUE0001S0
Dunedin City Treasury 161126 0.676 Cb	0.001443669	NZDCTDT191C4
NZ Local Govt Funding Agency 3.50% 14/04/2033	0.001433754	NZLGFDT009C0
Mercury NZ Limited	0.001426522	NZMRPE0001S2
Wellington International Airport 4% 01/04/2030	0.001424278	NZWIAD0060L5
Kiwi Property Group Ltd 190728 2.85 Cb	0.001410319	NZKPGD0050L3
Christchurch City Holdings Ltd 051126 3.01 Cb	0.001396409	NZCCHDT895C5

New Zealand Tax Trading Co 160523 Rcd	0.001389801	DU0ND23516A5
New Zealand Government 150531 1.50 Gb	0.001375795	NZGOVDT531C0
Japan Government 200362 1.00 Gb	0.001360176	JP1400151N57
Government National Motg Asso 150446 0.00 Tba	0.001348558	US21H0506491
Tenet Healthcare Com Usd 0.05 Post Rev Split	0.001347083	US88033G4073
Kiwibank Ltd 2.155% 20/09/2024	0.00134216	NZKIWD0924L1
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.001333406	US12529QAC33
Adapthealth Corp	0.001319202	US00653Q1022
Fnma 30 Year Conventional 010852 4.50 Mbs Pool No Cb4297	0.001282109	US3140QPX366
Transunion	0.001270223	US89400J1079
Bank Of China New Zealand 110523 Pnote	0.001264905	NZBOCDN131L4
New Zealand Tax Trading Co 220623 Rcd	0.001258902	DU0ND23622A1
Inland Revenue Deposit 210623 Rcd	0.001256964	DU0IR23621C0
ANZ NZ 3.7% 30/05/2023	0.001256477	NZANBDT022C1
Fnma 30Yr Conv Loan 150440 3.5 Tba	0.001250014	US01F0326417
Fonterra Co-Operative 4.15% 14/11/2025	0.001241253	NZFCGDG005C4
Championx Corp	0.001232333	US15872M1045
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.001230214	AU0000088064
Dunedin City Treasury 2.9% 15/03/2026	0.001220534	NZDCTDT160C9
Port Of Tauranga 290925 1.02 Cb	0.001215202	NZPOTD0925L1
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.001214071	US92329FAP27
Industrial And Commercial Bank Of China 270224 Rcd	0.001211106	NZF03DT061C1
Liberty Finance 250226 6.90 Cb	0.001205271	DU0LIB0226B2
Chart Industries Inc	0.001201938	US16115Q3083
Resimac Prime Trust Ser 21 1P Cl A2 160353 Frm	0.00118011	NZRVTD1029R9
Ingenia Communities Group	0.001171122	AU000000INA9
SkyCity Entertainment Group Limited	0.001162238	NZSKCE0001S2
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.001153695	US47047LAA70
ASB Bank Ltd 1.83% 08/19/2024	0.001139485	NZABBDG004C8
NZ Local Govt Funding Agency 150437 2.00 GB	0.001127708	NZLGFDT016C5
Inland Revenue Deposit 280923 Rcd	0.001113142	DU0IR23928C9
Vector Ltd 140324 4.996 CB	0.00110814	NZVCTDT009C6
Fnma 30 Year Conventional 010352 2.00 Mbs Pool Bv4122	0.001105176	US3140MHSL47
Koninklijke Philips Nv	0.001073873	NL0000009538
Transpower New Zealand 080426 1.52 Gb	0.001025499	NZTRPD0080L8
Kiwi Property Group Ltd 270929 6.24 Cb	0.00101961	NZKPGD0060L2
Dexia Credit Local Sa 210725 1.25 Cb	0.00101916	XS2434417494
Buy Usd:Sell Cad 01/06/2023	0.001013725	USDCAD23152B
Greater Wellington Regional Council 220523 Pnote	0.001010386	NZWRCDT240C8
Inland Revenue Deposit 280823 Rcd	0.000994755	DU0IR23828A5
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.000990683	US25255DAA81
International Bank For Reconstruction And Dev 101230 1.25 Cb	0.000985463	NZIBDDT017C5
Asian Development Bank 1.5% 06/08/2026	0.000983375	NZADBDT014C0
ANZ Bank New Zealand 150623 Rcd	0.000981727	NZF02DT307C9
Auckland International Airport Ltd 090528 5.67 Cb	0.000976481	NZAIAD0250L8
BNZ 2.16% 29/01/2025	0.000970458	NZBNZDT396C0
Italy Republic Of Government 010338 3.25 Gb	0.000965808	IT0005496770
Outstanding Settlement Receipts - NZD	0.00096517	OSRECNZD
Dunedin City Treasury 3.61% 17/07/2025	0.000952413	NZDCTDT148C4
Toyota Finance 1.73% 06/09/2024	0.000934017	NZTFSDT727C5
Sky Network Television Ltd	0.000932705	NZSKTE0001S6
Toyota 2.71% 23/04/2024	0.000911475	NZTFSDT719C2
Inland Revenue Deposit 210623 Rcd	0.00087968	DU0IR23621D8
Buy Aud:Sell Nzd 19/04/2023	0.000873768	AUDNZD23109B
Buy Usd:Sell Krw 15/06/2023	0.000870528	USDKRW23166B
Italy Republic Of Government 010426 0.00 Gb	0.000867803	IT0005437147
Inland Revenue Deposit 280923 Rcd	0.000865986	DU0IR23928B1
Contact Energy Ltd 110428 5.82 Cb	0.000865147	NZCEND0070L8
Wellington International Airport 140826 2.50 Cb	0.000856915	NZWIAD0070L4
ANZ NZ 3.71% 01/09/2023	0.000831185	NZANBDT017C1
Italy Republic Of Government 010431 0.90 Gb	0.000810933	IT0005422891
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.000809536	US3133KPLW67
Toyota 3.17% 12/09/2023	0.000799712	NZTFSDT707C7
Inland Revenue Deposit 280423 Rcd	0.000794942	DU0IR23428C0
Dunedin City Treasury 180428 1.93 Cb	0.000773504	NZDCTDT199C7
Inland Revenue Deposit 280423 Rcd	0.000760353	DU0IR23428B2
Meridian Energy Ltd 200324 4.88 CB	0.000759753	NZMELDT024C2
Kiwi Property Group Ltd 121125 4.06 CB	0.000753831	NZKPGD0040L4
Chorus Ltd 021230 2.51 Cb	0.00074846	NZCNUDT005C1
Dunedin City Treasury 2.09% 15/11/2026	0.000743894	NZDCTDT173C2
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.000719094	US92332TAB89
Rabobk Nfix3fra + 38 28/06/2024	0.000713099	NZRABDT018C5

Auckland City Council 3.338% 27/07/2026	0.000709245	NZAKCDT410C0
NZD BNP Paribas A/C	0.000708773	NZDBNPP
Hyundai Capital America 170926 1.65 Cb	0.000701203	US44891ABZ93
Buy Usd:Sell Idr 15/06/2023	0.000698863	USDIDR23166B
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.000693302	US3140XJZE67
Pikes Peak Clo Series 23 12A Class A 200436 Abs	0.000692457	US72133LAA08
Benefit Street Pertn Clo Lt Series 23-30A Class A 250436 Abs	0.000692007	US08186KAA25
Fnma 30 Year Conventional 010153 6.00 Mbs Pool No Ra8418	0.000689286	US3133KQK708
Dexus Industria Reit Ord Units Stap Securities	0.000687557	AU0000192833
State Street	0.000687281	USSSCOLL
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.000685401	US3140QQGB55
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.000679999	US3140QQUM54
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.000658239	US36179XFH44
Fnma 30 Year Conventional 010752 5.00 Mbs Pool No Fs2433	0.000658029	US3140XHV389
Fnma 30 Year Conventional 010852 5.00 Mbs Pool No Cb4307	0.000655318	US3140QPYD37
Kiwi Property Group Ltd 4.33% 19/12/2024	0.000654901	NZKPGD0030L5
Gnma li 30 Year Single Family 200252 3.00 Mbs Pool Ma7882	0.000654652	US36179WXK97
Spain Kingdom Of Government 300428 1.40 Gb	0.000654108	ES0000012B39
Dell International Llc 010233 5.75 Cb	0.000647451	US24703DBL47
Toyota Finance New Zealand Ltd 061227 5.75 Cb	0.000643115	NZTFSDT821C6
Buy Usd:Sell Chf 16/06/2023	0.000641439	USDCHF23167B
Indonesia Republic Of Government 110128 3.50 Gb	0.000638641	US455780CD62
Asset Plus Limited	0.000637704	NZNAPE0007S3
Burford Capital Ltord Npv Di	0.000633948	GG00BMGYLN96
Christchurch International Airport Ltd 190528 5.18 Cb	0.00063066	NZCHCDT005C1
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.000630276	FR0014007VI8
Inland Revenue Deposit 210623 Rcd	0.000628203	DU0IR23621E6
Inland Revenue Deposit 280723 Rcd	0.000624301	DU0IR23728A7
Psa Banque France Sa 220125 0.00 Cb	0.000616773	FR0014001JP1
Government National Mortgage Association 2 150443 3.00 Tba	0.000612998	US21H0306413
Channel Infrastructure NZ Limited	0.000610194	NZNZRE0001S9
Wallonie State Of 140138 2.875 Lb	0.000608082	BE0002877588
Park Blue Clo 2023 lii Ltd Series 23 3A Class A1 200436 Abs	0.000604967	US70019AAA79
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.000603348	GB00B84Z9V04
Bank of China NZ 4.02% 19/04/2023	0.000595232	NZBOCDT003C8
Government National Mtge Asso 150446 0.00 Tba	0.000592988	US21H0226488
Switzerland Confederation Of Govt 080428 4.00 Gb	0.000590256	CH0008680370
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.000590194	US3140X6JR36
Kenvue Inc 220333 4.90 Cb	0.000575111	US49177JAJ16
Government National Mortgage Association 2 010451 2.00 Tba	0.000571458	US21H0206423
Unitedhealth Group Inc 150129 4.25 Cb	0.000568471	US91324PEU21
Indonesia Republic Of Government 150125 4.125 Gb	0.000568449	USY20721BG36
Bank Of Nova Scotia 171225 1.25 Cb	0.000565187	XS2404577681
Income Due - NZD	0.000564341	INCDUNZD
GMT Bond Issuer Ltd 310524 4.54 CB	0.000558095	NZGMBDT004C4
Gnma li 30 Year Single Family 200350 3.00 Mbs Pool No Ma654	0.000557311	US36179VHS25
Fnma 30 Year Conventional 010252 2.00 Mbs Pool No Qd6646	0.000551903	US3133B4L373
Aristocrat Leisure Ltd	0.000547045	AU000000OALL7
Canada (Govt Of) 010641 4.0 Gb	0.000537872	CA135087YQ12
Elmwood Clo lii Ltd Ser 23 1A Class A 170436 Abs	0.000536336	US29001YAA10
Allkem Limited Ordinary Fully Paid	0.000534942	AU0000193666
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gt	0.000513757	US71567RAF38
Fnma 30 Year Conventional 010845 4.00 Mbs Fm2984	0.000511345	US3140X6J690
Ubs Ag London Branch 181223 0.625 Cb	0.000504206	XS2326546277
Unitedhealth Group Inc 150223 5.35 Cb	0.000504172	US91324PER91
Inland Revenue Deposit 210623 Rcd	0.000503904	DU0IR23621A4
Amgen Inc 020330 5.25 Cb	0.000501141	US031162DQ06
Arbor Realty Collateralised Ser 22 Fl1 Class A 150137 Abs	0.000498644	US03880XAA46
Arvida Group Ltd	0.000495669	NZARVE0001S5
Lowes Companies Inc 010733 5.15 Cb	0.000493013	US548661EQ61
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.000482292	US3140QDV275
Buy Eur:Sell Nzd 04/05/2023	0.000481897	EURNZD23124B
New Zealand Tax Trading Co 300523 Rcd	0.000480283	DU0ND23530A6
Wells Fargo And Co 300426 2.188 Cb	0.000478298	US95000U2N22
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7558	0.000476288	US3133KPMF26
Bank Of Ireland Group Plc 050626 1.875 Cb	0.000474678	XS2465984289
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.000474581	US63939RAA23
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.000470726	US3140QMAF10
Rr Ltd Series 23 26 Class A1 150438 Abs	0.000470345	US74989MAA99
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.000469316	US03765YAU82
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.000468147	US67112RAS31
T Mobile Usa Inc 150133 5.20 Cb	0.000467222	US87264ACV52

Enterprise Products Operating Llc 150225 3.75 Cb	0.000465057	US29379VBE20
Kref Ltd Series 21 F12 Class A 150239 Abs	0.000460255	US48275RAA59
Fhlmc 30 Year Conventional 010352 2.00 Mbs Pool Qd8010	0.000459674	US3133B53T71
Bank Of America Corp 270433 4.571 Cb	0.000455562	US06051GKQ19
NZ Government Bond 2% 15/05/2032	0.000455269	NZGOVDT532C8
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.000453311	US3140GYG299
Ubs Group Ag 031126 0.25 Cb	0.000441744	CH1142231682
Bpce Sa 120923 4.00 Cb	0.000435074	US05583JAF93
American Medical Systems Europe Bv 080325 0.75 Cb	0.000433659	XS2454766473
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.000433321	US36179U4B51
NEXTDEC Ltd	0.000431383	AU000000NXT8
Heartland Bank 3.55% 12/04/2024	0.000428349	NZHBLD0020L2
Abn Amro Bank Nv 160627 1.542 Cb	0.000418027	US00084DAU46
Austria Republic Of Government 201028 0.00 Gb	0.00041601	AT0000A2VB47
New Zealand Rural Land Co Ltd	0.00041319	NZNZLE0001S2
Bank Of New Zealand 250528 5.536 Cb	0.00041094	NZBNZDT402C6
Spain Kingdom Of Government 311046 2.90 Gb	0.000409462	ES00000128C6
Anheuser Busch Inbev Worldwide Inc 010650 4.50 Cb	0.000407604	US035240AT78
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.000405361	US92917NAJ72
Charter Communications Operating Llc 230725 4.908 Cb	0.000403907	US161175AY09
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.000403155	US3132DVL70
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.000402097	US62432FAM68
Barclays Plc 021133 7.437 Cb	0.000401907	US06738ECE32
Standard Chartered Plc 140127 1.456 Cb	0.00040134	US853254B229
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.000400901	US3140JAE186
Garda Diversified Property Fund	0.000400028	AU000000GDF3
Ramsay Health Care	0.000399632	AU000000RHC8
Agence Francaise De Developpement Epic 290931 0.125 Bb	0.000397817	FR0014005NA6
Cx003066 Ccp Sell Cds Usd 201226 Ice Cd Cdxig537 1% Baa	0.000397553	DU0CX0030663
Credit Suisse Group Ag 140128 0.65 Cb	0.000395331	CH0517825276
Citigroup Inc 301024 0.776 Cb	0.000394347	US172967MT50
Pacific Gas And Electric 150133 6.150 Cb	0.000390216	US694308KJ55
Canada Government 011248 2.75 Gb	0.00038939	CA135087D358
Glencore Capital Finance Dac 010333 1.25 Cb	0.000387475	XS2307764311
Inland Revenue Deposit 281123 Rcd	0.000383774	DU0IR23N28A8
Ir221534 Ccp Short Ois Baa Jpy 210628 Pfxd 0.25 Rflt Tonar	0.00038373	DU0IR2215345
Raiffeisen Bank International Ag 270128 5.75 Cb	0.00037918	XS2547936984
Finland Republic Of Government 150932 1.50 Gb	0.000374659	FI4000523238
Teledyne Technologies Inc 010424 0.95 Cb	0.000373327	US879360AB16
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.000372041	US3133B6AC41
Transpower NZ 5.893% 03/15/2028	0.000371635	NZTRPD0328L1
Wells Fargo Commercial Mort Ser 22 C62 Cls A4 150455 Abs	0.000371085	US95003MBS61
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.000366564	US3140QQWC54
Santander Uk Group Holdings Plc 150325 1.089 Cb	0.000366353	US80281LAN55
National Grid Plc 160135 4.275 Cb	0.000365813	XS2576067081
Korea Republic Of Government 100629 1.875 Gb	0.000352963	KR103502G966
Expedia Group Inc 150230 3.25 Cb	0.000352291	US30212PAR64
Auckland City Council 4.176% 24/03/2025	0.000351575	NZAKCDT363C1
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.000350991	US23345LAA70
Spain Kingdom Of Government 311032 2.55 Gb	0.000348963	ES0000012K61
Gaci First Investment Co 140230 4.75 Gb	0.000348733	XS2585987683
Bbcms Mortgage Trust Ser 22-C17 Class As 150955 Abs	0.0003472	US054976AJ48
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.000343905	US42824CAW91
Kommunalbanken AS 4% 20/08/2025	0.000339986	NZKBNDT009C6
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.000335522	US3140QQWD38
Restaurant Brands NZ Ltd	0.000333483	NZRBDE0001S1
Buy Usd:Sell Thb 21/06/2023	0.000332297	USDTHB23172B
Gnma li 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.000330981	US36179UH540
Amgen Inc 020333 5.25 Cb	0.000330129	US031162DR88
Ctigroup Inc 080426 3.106 Cb	0.000327177	US172967MQ12
Dell Bank Internationa Dac 240624 1.625 Cb	0.000324566	XS2193734733
Broadcom Inc 150434 3.469 Cb	0.000324526	US11135FBL40
Buy Cny:Sell Usd 08/05/2023	0.000322952	CNYUSD23128B
Spain Kingdom Of Government 300766 3.45 Gb	0.000322777	ES00000128E2
Cargill Inc 111032 5.125 Cb	0.000320758	US141781BZ62
Medtronic Global Holdings Sca 300328 4.25 Cb	0.000318919	US58507LBB45
Nxp Bv 150133 5.00 Cb	0.000317811	US62954HBB33
Oracle Corp 250331 2.875 Cb	0.000317354	US68389XCE31
KEURig Dr Pepper Inc 150926 2.55 Cb	0.000312827	US26138EAU38
Swedbank Ab 170227 1.3 Cb	0.000311637	XS2443485565
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.00030977	US61691YAJ01
Credit Suisse Group Ag 151133 9.016 Cb	0.000308635	US225401BB38

Barclays Plc 221130 3.75 Cb	0.000308585	XS2176795677
Futures Margin-JPY	0.000306505	FUTMJPY
Credit Suisse Group Ag 120129 3.869 Cb	0.000305009	US225401AF50
Credit Suisse Group Ag 010329 7.75 Cb	0.000302669	CH1214797172
Korea Republic Of Government 101229 1.375 Gb	0.000299821	KR103502G9C8
National Australia Bank Ltd New York Branch 120133 6.429 Cb	0.000299821	US632525BC43
Enel Spa 080627 1.375 Cb	0.000298809	XS2312744217
Bank Series 22 Bnk40 Class A4 150364 Abs	0.00029702	US065411BGO5
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.000294135	XS2397252011
Commonwealth Bank Of Australia 120934 3.61 Cb	0.000293283	US202712BK06
Cvs Health Corp 250338 4.78 Cb	0.000289204	US126650CY46
Charter Hall Group	0.000288431	AU000000CHCO
Credit Agricole Cib London Branch 260127 1.247 Cb	0.000286619	US22535WAH07
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.000285024	US05608RAGO2
Bnp Paribas Sa 130127 1.323 Cb	0.000283918	US09659W2N34
Ge Healthcare Holding Llc 150330 5.857 Cb	0.000283639	US36267VAG86
Natwest Group Plc 281131 2.105 Cb	0.000283566	XS2346516250
Mexico United Mexican States Government 090235 6.35 Gb	0.000282623	US91087BAV27
Tennet Holding Bv 281034 4.50 Cb	0.000280776	XS2549543499
Hungary 220528 6.125 Gb	0.000280198	XS2574267188
Ge Healthcare Holding Llc 221132 5.905 Cb	0.000279363	US36267VAJ26
Volvo Treasury Ab 170924 0.125 Cb	0.000278854	XS2230884657
BNP Paribas Sa 010333 4.375 Cb	0.000277265	US09659T2A84
Jpmorgan Chase Bank Na 150635 Step Coupon	0.000277145	XS1450877243
Intel Corp 100233 5.20 Cb	0.00027625	US458140CG35
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.000274748	US3132DWCZ41
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.000274605	US3140QMXX52
Alcon Finance Corp 061232 5.375 Cb	0.000270877	US01400EAE32
Irish Government 181032 0.35 Gb	0.00027052	IE00BMD03L28
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.000269681	US29002GAB77
Norinchukin Bank 220926 1.284 Cb	0.000268324	US656029AG08
Glencore Funding Llc 120329 4.875 Cb	0.000266923	US378272AV04
Deutsche Bank Ag 240632 4.00 Cb	0.00026644	DE000DL19WNB3
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.000266215	XS2403381069
T Mobile Usa Inc 150429 3.375 Cb	0.000266166	US87264ABV61
Buy Usd:Sell Ils 08/06/2023	0.000265883	USDILS23159B
Dp World Crescent Ltd 180729 3.875 Cb	0.000263306	XS2026710553
Abbvie Inc 211124 2.6 Cb	0.000262642	US00287YBZ16
Portugal Republic Of Government 150629 1.95 Gb	0.000262125	PTOTEXOEO024
Buy Jpy:Sell Usd 07/06/2023	0.000260578	JPYUSD23158B
Danske Bank A S 010428 4.298 Cb	0.000260254	US23636ABC45
Volksbank Wien Ag 230326 0.875 Cb	0.00026018	AT000B122080
General Motors Financial Company Inc 060429 4.30 Cb	0.000256293	US37045XDV55
Magallanes Inc 150332 4.279 Cb	0.000254793	US55903VAL71
Inland Revenue Deposit 290523 Rcd	0.000252281	DU0IR23529D3
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Ab	0.000251401	US95003CAJ99
Societe Generale Sa 141226 1.488 Cb	0.000251044	US83368RAZ55
Credit Suisse Group Ag 110925 2.593 Cb	0.000250674	US225401AM02
Oracle Corp 060233 4.90 Cb	0.00024926	US68389XCP87
Inland Revenue Deposit 280923 Rcd	0.000248106	DU0IR23928A3
Outstanding Settlement Receipts - EUR	0.0002479	OSRECEUR
Inland Revenue Deposit 281123 Rcd	0.000244552	DU0IR23N28B6
BNP Paribas Sa 090125 3.375 Cb	0.000244356	US09659W2D51
Inland Revenue Deposit 150124 Rcd	0.000242681	DU0IR24115A6
Oracle Corp 060223 5.55 Cb	0.000242219	US68389XCQ60
Inland Revenue Deposit 280224 Rcd	0.000240991	DU0IR24228A7
Ubs Group Ag 170332 4.75 Cb	0.000239978	CH1255915014
Indonesia Republic Of Government 150432 6.375 Gb	0.000239859	IDG000018706
Paccar Financial Corp 081124 0.90 Cb	0.000239394	US69371RR571
Ubs Group Ag 170328 4.625 Cb	0.000238676	CH1255915006
Bank Of America Corp 040233 2.972 Cb	0.00023681	US06051GKK49
Electricite De France Sa 210928 4.50 Cb	0.000229483	US268317AU88
France Republic Of Government 250545 3.25 Gb	0.000227396	FR0011461037
Air Lease Corp 010325 3.25 Cb	0.000227247	US00912XBA19
Morgan Stanley 181033 6.342 Cb	0.000226609	US61747YFY77
General Motors Financial Company Inc 100626 1.50 Cb	0.000225999	US37045XDK90
Caixabank Sa 230233 6.25 Cb	0.000225182	XS2558978883
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.000225083	US22945EAU55
Amgen Inc 020328 5.15 Cb	0.000224435	US031162DP23
Credit Suisse Group Ag 240627 1.00 Cb	0.000224242	CH0483180946
Westpac Banking Corp 040230 2.894 Cb	0.000222268	US961214EM13
Thames Water Utilities Finance Plc 170131 1.00 Cb	0.000221787	XS2576550672

General Motors Financial Company Inc 090427 5.00 Cb	0.000221638	US37045XDW39
Saudi International Bond 180733 4.875 Gb	0.000219903	XS2577135127
Bank Series 17 Bnk6 Class A4 150760 Abs	0.000219681	US060352AE10
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.000217928	US36179UGE64
Bpce Sa 250135 5.1250 Cb	0.00021775	FR001400FB22
T-Mobile Usa Inc 150427 3.75 Cb	0.000216269	US87264ABD63
Ir221476 Ccp Short Irs Baa Eur 210633 Pfxd 2.5 Rflt 6Eubo	0.000215971	DU0IR2214769
Slg Office Trust Sr 21 Ova Class A 150741 Abs	0.000215861	US78449RAA32
Caixabank Sa 170524 1.125 Cb	0.000215102	XS1614722806
International Business Machines Corp 270732 4.4 Cb	0.000214968	US459200KU40
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.000214756	US88581EAH45
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.00021435	XS2159975700
Bpce Sa 061026 1.652 Cb	0.000213832	US05583JAH59
Banco Santander Sa 031230 2.749 Cb	0.00021282	US05971KAG40
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.000212022	US3140XDRN88
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.00021086	US80281LAM72
Ally Financial Inc 151127 7.10 Cb	0.000210813	US02005NBR08
Buy Aud:Sell Usd 06/06/2023	0.000209372	AUDUSD23157B
BNP Paribas Nominees	0.0002093	AUDCUST
Thailand Kingdom Of Government 171235 1.585 Gb	0.00020901	TH062303FC01
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.00020702	US785592AJ58
Syngenta Finance Ag 240423 4.441 Cb	0.000205794	US87164KAH77
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.000205516	GB00BM8Z2V59
Starbucks Corp 150233 4.80 Cb	0.000205491	US855244BF54
Deutsche Bank Ag New York Branch 100234 7.079 Cb	0.000205343	US251526CT41
Aib Group Plc 040428 2.250 Cb	0.000204138	XS2464405229
Oracle Corp 091132 6.25 Cb	0.000203844	US68389XCJ28
Bacardi Ltd 150528 4.70 Cb	0.000203265	US067316AF68
Morgan Stanley Trust Company Inc 170546 3.102 Cb	0.000201854	US61762DAW11
T Mobile Usa Inc 150231 2.55 Cb	0.000200608	US87264ACB98
Abbvie Inc 140535 4.50 Cb	0.000199325	US00287YAR09
Hsbc Holdings110325 3.803 Cb	0.00019819	US404280BZ11
Malaysia Government 150433 3.844 Gb	0.000196611	MYBMX1300040
Pacific Gas And Electric Co 150628 3.00 Cb	0.000196377	US694308JW85
BNP Paribas Sa 090125 3.375 Cb	0.000195485	US09659X2D34
Anheuser Busch Inbev Worldwide Inc 150448 4.60 Cb	0.000195411	US035240AN09
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.000195409	US46653PAC14
Jp Morgan Colat	0.000195404	USJPCOLL
Stellantis Finance Us Inc 290127 1.711 Cb	0.000194374	US85855CAA80
Auckland City Council 100725 2.013 GB	0.000193572	NZAKCDT484C5
Citigroup Inc 240728 3.668 Cb	0.000192879	US172967LP48
Morgan Stanley 160936 2.484 Cb	0.000192252	US61747YEF88
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma593	0.000191834	US36179USU78
Societe Generale Sa 300631 1.125 Cb	0.000191426	FR0014002QE8
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.00019095	US22550L2C42
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.000187703	USY4899GFA68
Barclays Bank Plc 020425 3.375 Cb	0.000187659	XS2150054026
Australia And New Zealand Banking Group Ltd 030233 5.101 Cb	0.000184701	XS2577127967
Lowes Companies Inc 010452 4.25 Cb	0.000183977	US548661EJ29
Serko Ltd	0.000183783	NZSKOE0001S7
Pension Insurance Corp Plc 070531 4.625 Cb	0.000183486	XS2170092600
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.000182883	US35564KPU78
Radius Residential Care Ltd	0.000179334	NZRADE0005S4
Barclays Plc 241127 2.279 Cb	0.000179261	US06738EBU82
Highland Holdings Sarl 121123 0.00 Cb	0.000178953	XS2406913884
Broadcom Inc 151135 3.137 Cb	0.000178895	US11135FBP53
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma571	0.000178444	US36179UKZ48
Stellantis Finance Us Inc 150931 2.691 Cb	0.000177385	US85855CAB63
Singapore Republic Of Government 010528 2.625 Gb	0.000176912	SG31B7000002
At And T Inc 150645 4.35 Cb	0.000175649	US00206RBR77
Qatar Petroleum 120741 3.125 Gb	0.000175317	XS2359548935
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.000175094	XS2028899727
Air Lease Corp 150126 2.875 Cb	0.00017395	US00914AAJ16
Buy Usd:Sell Myr 06/04/2023	0.00017201	USDMYR23096B
Buy Usd:Sell Myr 03/07/2023	0.000171834	USDMYR23184B
Israel State Of Government 300432 1.3 Gb	0.00017168	IL0011806606
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.000171417	US92332LAF67
Logicor Financing Sarl 150724 0.75 Cb	0.000171366	XS2027364244
Ir221527 Ccp Long Irs Baa Aud 210633 Rfxd 4.25 Pflt 6Bbsw	0.000171192	DU0IR2215279
Buy Myr:Sell Usd 06/04/2023	0.000170725	MYRUSD23096B
Home Depot Inc 150932 4.50 Cb	0.000169949	US437076CS90
Lcm Ltd Series 39A Class A1 161034 Abs	0.000169797	US50204NAA63

Morgan Stanley 190138 5.948 Cb	0.000169562	US61747YFB65
Buy Usd:Sell Sgd 25/04/2023	0.000169557	USDSGD23115B
Constellation Brands Inc 090532 4.75 Cb	0.000169407	US21036PBL13
Realty Income Corp 011125 4.625 Cb	0.000169372	US756109BE34
Syngenta Finance Nv 240425 4.892 Cb	0.000168827	US87164KAG94
Charter Communications Operating 010224 4.50 Cb	0.000168036	US161175BQ65
Unitedhealth Group Inc 150532 4.20 Cb	0.000167626	US91324PEJ75
Macquarie Bank Ltd 030336 3.052 Cb	0.000167524	US556079AD36
Logicor Financing Sarl 170130 1.625 Cb	0.000167452	XS2431318802
Heimstaden Bostad Treasury Bv 240728 1.375 Cb	0.000164135	XS2435611244
Citigroup Inc 240124 2.75 Cb	0.000164081	XS1940150623
Caixabank Sa 251033 6.875 Cb	0.000163482	XS2579488201
Scania Cv Ab 061023 0.50 Cb	0.000162643	XS2236283383
Ubs Group Funding Switzerland Ag 310124 7.00 Cb	0.000162198	US90352JAF03
Rwe Ag 130235 4.125 Cb	0.000162173	XS2584685387
Ontario Province Of 020641 4.65 Gb	0.000162148	CA683234B984
Amgen Inc 010333 4.20 Cb	0.000162023	US031162DJ62
Blackstone Property Partners Europe Holdings 201028 2.65 Cb	0.000161235	XS2398746227
Christchurch City Holdings 3.58% 27/11/2024	0.000160504	NZCCHDT853C4
Can 10Yr Bnd 2306 Fu	0.000160282	DU00CGX23061
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.000160278	US69343FAA57
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.000159184	XS1709535097
At And T Inc 011233 2.55 Cb	0.000158345	US00206RMM15
Scales Corp Ltd	0.000158072	NZSACLE0002S8
ANZ NZ Ltd 220730 2.95 CB	0.000156605	US052528AL09
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.000156523	US86563VBH15
Pinewood Finco Plc 300925 3.25 Cb	0.000156352	XS2052466815
Credit Agricole Sa London Branch 160626 1.907 Cb	0.000155598	US22535WAG24
Marriott International Inc 151027 5.00 Cb	0.000154796	US571903BJ14
Charter Communications Operating Llc 010350 4.80 Cb	0.000154594	US161175BT05
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.000154096	GB00BBJNQY21
Smith & Nephew Plc 111029 4.565 Cb	0.000151911	XS2532473555
Oracle Corp 250351 3.95 Cb	0.000151428	US68389XCA19
Barclays Plc 141132 8.407 Cb	0.000150962	XS2552367687
Sek Boa Ccp	0.000149056	SEBOACCP
Philippines Republic Of The Government 290932 3.556 Gb	0.000148598	US718286CR66
Jpmorgan Chase And Co 130531 2.956 Cb	0.000147537	US46647PBP09
Volkswagen Financial Services Nv 050726 1.125 Cb	0.000147434	XS2360602929
Jde Peets Nv 160125 0.244 Cb	0.000147222	XS2408491947
Logicor Financing Sarl 150727 1.625 Cb	0.000147018	XS2027364327
Freddie Mac Series 5148 Class Ai 251051 Abs	0.000146406	US3137H2UD48
Ir221374 Ccp Long Irs Baa Cny 210628 Rfxd 3 Pflt 3Cnyw	0.000146067	DU0IR2213746
Virgin Money Uk Plc 270524 0.375 Cb	0.000146054	XS2346591113
Steel Dynamics Inc 151027 1.65 Cb	0.000145997	US858119BN92
A2a Spa 030234 4.375 Cb	0.000145802	XS2583205906
Abbott Ireland Financing Dac 270923 0.875 Cb	0.00014536	XS1883354620
T-Mobile Usa Inc 150430 3.875 Cb	0.000145	US87264ABF12
Christchurch International Airport Ltd 240524 4.13 CB	0.000144703	NZCHCDT004C4
Republic Of Indonesia 110133 4.85 Gb	0.000144351	US455780DR40
Barclays Plc 151225 6.125 Cb	0.000143646	US06738EBN40
Societe Generale Sa 061230 4.25 Cb	0.000143579	FR001400EHG3
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.000143519	XS2051670300
Total Se 040630 2.00 Cb	0.000143419	XS2224632971
Credit Agricole Sa 230928 7.25 Cb	0.000142853	FR001400F067
Bppe Holdings Sarl 150224 2.00 Cb	0.000141598	XS1951927315
M And T Bank Corp 270134 5.053 Cb	0.000141579	US55261FAR55
Dell International Llc 150626 6.02 Cb	0.000140661	US24703TAD81
Blackstone Property Partners Europe Holdi 040528 1.00 Cb	0.000138555	XS2338355014
Prosus Nv 080251 3.832 Cb	0.000138088	USN7163RAQ67
Banco Santander Sa 041032 2.25 Cb	0.000136687	XS2393518597
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.000136153	DU0IR2185456
Fidelity National Information Services Inc 031225 0.625 Cb	0.000135055	XS2085608326
Dp World Crescent Ltd 260928 4.848 Cb	0.000134515	XS1883963990
Ireland Government 181030 0.20 Gb	0.00013446	IE00BKFCV899
Enel Finance America Llc 120741 2.875 Cb	0.000134345	US29280HAB87
Electricite De France Sa 020634 6.125 Cb	0.000133897	FR0010763177
Sasol Financing Usa Llc 270324 5.875 Cb	0.000133569	US80386WAA36
Natwest Group Plc 100825 8.00 Cb	0.000133346	US780099CK11
Westpac Banking Corp 151135 2.668 Cb	0.000133002	US961214EP44
Anheuser Busch Companies Llc 010246 4.90 Cb	0.00013274	US03522AAJ97
Ge Capital International Funding Co 151135 4.418 Cb	0.000132701	US36164QNA21
Caixabank Sa 181126 0.375 Cb	0.000132253	XS2258971071

Banco Santander Sa 270624 2.706 Cb	0.00013111	US05971KAD19
Enel Spa 160431 6.625 Cb	0.000131017	XS2576550243
Marathon Petroleum Corp 010428 3.8 Cb	0.00013092	US56585ABD37
Credit Agricole Sa 291249 8.125 Cb	0.000130851	US225313AJ46
Orix Corp 010628 4.477 Cb	0.000130276	XS2583644146
Neste Oyj 160329 3.875 Cb	0.000129814	XS2598649254
Standard Chartered Plc 230325 1.214 Cb	0.000129136	US853254CB42
Global Payments Inc 170331 4.875 Cb	0.000128525	XS2597994065
Pacific Edge Ltd	0.000127721	NZPEBE0002S1
Ing Groep Nv 280328 4.017 Cb	0.000127471	US456837BB82
Aviva Plc 141136 6.125 Cb	0.000127466	XS0138717441
Cx003036 Ccp Sell Cds Usd 200626Cdx.Na.Ig.36-V1 1 Csfb	0.000125543	DU0CX0030366
Inland Revenue Deposit 280723 Rcd	0.0001249	DU0IR23728B5
Wintershall Dea Finance Bv 250928 1.332 Cb	0.000123389	XS2054210252
Electricite De France Sa 150327 2.875 Cb	0.000123296	FR0013534351
Auckland Intl. Airport 3.51% 10/10/2024	0.000123137	NZAIAD0230L0
Inland Revenue Deposit 301023 Rcd	0.000122918	DU0IR23030A2
Boa Cad Ccp	0.000121474	CADBACCP
Banco Santander Sa 280530 3.49 Cb	0.000119292	US05971KAF66
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.000118747	XS2300185613
Akelius Residential Property Financing Bv 220230 0.75 Cb	0.000118663	XS2301127119
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.00011805	US3140XCXH63
Energy Transfer Operating Lp 150550 5.00 Cb	0.000116852	US29278NAR44
Marriott International Inc 150429 4.90 Cb	0.000116835	US571903BL69
Mexico United Mexican States Government 201136 10.00 Gb	0.000115875	MX0MGO0000B2
Cms Energy Corp 011250 3.75 Cb	0.000115851	US125896BV12
Qatar Petroleum 120731 2.25 Gb	0.000115085	XS2357494322
Neste Oyj 160333 4.25 Cb	0.00011244	XS2599779597
African Export Import Bank 170531 3.798 Gb	0.000111982	XS2343007170
General Motors Financial Company Inc 050128 3.85 Cb	0.000111446	US37045XCG97
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.000111009	XS2249741245
Thailand Kingdom Of Government 170643 3.45 Gb	0.000110466	TH0623A3N603
Autostrade Per L Italia Spa 240131 4.75 Cb	0.000109481	XS2579897633
Broadcom Inc 150537 4.926 Cb	0.000109436	US11135FBV22
Zurich Finance Ireland Dac 190451 3.00 Cb	0.000108307	XS2283177561
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma57	0.000107668	US36179UML34
France Republic Of Government 250566 1.75 Gb	0.000107597	FR0013154028
Macquarie Group Ltd 120127 1.34 Cb	0.000105563	US55608JAR95
Aviation Capital Group Llc 300126 1.95 Cb	0.00010527	US05369AAK79
Mexico City Airport Trust 310747 5.50 Cb	0.00010484	US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.00010484	USP6629MAD40
Galaxy Pipeline Assets 300940 Sf	0.000103885	XS2300197030
British Columbia Province Of 180642 4.30 Cb	0.000103449	CA1107098Y17
Romania Government 150648 5.125 Gb	0.000103389	XS1837994794
Aib Group Plc 191129 1.875 Cb	0.000103286	XS2080767010
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.000102912	US20754RAB24
Quebec Province Of 011243 4.25 Gb	0.000102826	CA74814ZEK53
Medtronic Global Holdings Sca 020725 0.25 Cb	0.000102716	XS2020670779
Dowdupont Inc 151125 4.493 Cb	0.000102485	US26078JAC45
Mexico United Mexican States Government 240561 3.771 Gb	0.000102267	US91087BAN01
Aib Group Plc 300531 2.875 Cb	0.000102232	XS2230399441
Deutsche Bank Ag 180129 6.72 Cb	0.000101739	US251526CS67
Bp Capital Markets Plc 220329 3.625 Cb	0.000101633	XS2193662728
Dollar Tree Inc 150525 4.00 Cb	0.000100602	US256746AG33
T Mobile Usa Inc 150425 3.50 Cb	9.99E-05	US87264ABB08
T-Mobile Usa Inc 150332 2.70 Cb	9.95E-05	US87264ACQ67
Aercap Ireland Capital Dac 300132 3.30 Cb	9.85E-05	US00774MAX39
Eur Oat 2306 Fut	9.81E-05	DE000C671E71
Intel Corp 050832 4.15 Cb	9.80E-05	US458140CA64
Oracle Corp 091152 6.9 Cb	9.64E-05	US68389XCK90
Romania Government 250232 6.70 Gb	9.64E-05	ROO7A2H5YIN8
Sempra Energy 010228 3.40 Cb	9.55E-05	US816851BG34
Italy Republic Of Government 010952 2.15 Gb	9.46E-05	IT0005480980
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	9.39E-05	US35564KTBS1
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	9.38E-05	US552754AC79
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	9.36E-05	US3140L5BW58
At T Inc 150546 4.75 Cb	9.30E-05	US00206RCQ39
National Gas Transmission Plc 050430 4.25 Cb	9.21E-05	XS2607040958
International Flavors And Fragrances Inc 011025 1.23 Cb	9.10E-05	US459506AN18
Israel State Of Government 310327 2.00 Gb	9.10E-05	IL0011393449
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	9.07E-05	US20754AAB98
Unitedhealth Group Inc 150253 5.875 Cb	9.07E-05	US91324PES74

Spain Kingdom Of Government 311030 1.25 Gb	9.05E-05	ES0000012G34
Aercap Ireland Capital Dac 291028 3.00 Cb	8.96E-05	US00774MAW55
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma57	8.94E-05	US36179UKY72
Berry Global Inc 150127 1.50 Cb	8.88E-05	XS2093881030
Belgium Kingdom Of Government 220657 2.25 Gb	8.80E-05	BE0000343526
Deutsche Bank Ag New York Branch 241126 2.129 Cb	8.79E-05	US251526CE71
Booking Holdings Inc 130430 4.625 Cb	8.60E-05	US09857LAR96
Spirit Realty Lp 150328 2.10 Cb	8.50E-05	US84861TAH14
T Mobile Usa Inc 010228 4.75 Cb	8.39E-05	US87264AAV70
Duquesne Light Holdings Inc 011030 2.532 Cb	8.39E-05	US266233AH80
Income Due - Idr	8.16E-05	INCDUIDR
Ge Healthcare Holding Llc 221152 6.377 Cb	7.99E-05	US36267VAL71
Spain Kingdom Of Government 300743 3.45 Gb	7.99E-05	ES0000012K95
Phoenix Group Holdings 280431 5.625 Cb	7.98E-05	XS2166106448
Volkswagen Financial Services Nv 130427 3.25 Cb	7.93E-05	XS2468855593
Eur Buxl 30Yr 2306 F	7.92E-05	DE000C671E55
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma553l	7.87E-05	US36179UEB44
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	7.86E-05	US20754DAA54
Magallanes Inc 150329 4.054 Cb	7.84E-05	US55903VAJ26
At And T Inc 140939 1.80 Cb	7.82E-05	XS2051362312
Enel Spa 241181 3.35 Cb	7.78E-05	XS1713463559
Hca Inc 150329 3.375 Cb	7.60E-05	US404119CE79
Macquarie Group Ltd 281128 3.763 Cb	7.60E-05	US55608JAK43
Isle Of Man 140951 1.625 Cb	7.54E-05	XS2384582263
Wells Fargo Commercial Mtg Trust Sr 16 C37 Cl D 151249 Abs	7.46E-05	US95000PAX24
Banque Federative Du Credit Mutuel Sa 130329 4.125 Cb	7.46E-05	FR001400GGZ0
Indonesia Republic Of Government 150231 6.50 Gb	7.45E-05	IDG000015207
Ir218559 Ccp Short Irs Baa Usd 110852 Pfxd 2.17 Rflt Sofra	7.45E-05	DU0IR2185597
Bnp Paribas Sa 230229 3.875 Cb	7.35E-05	FR001400G3A1
Fidelity National Information Services Inc 210523 0.75 Cb	7.34E-05	XS1843436574
Us 5Yr Note 2306 Fut	7.33E-05	DU00USV23062
Ing Groep Nv 200923 1.00 Cb	7.28E-05	XS1882544627
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	7.23E-05	US3132DNRD74
Volkswagen Bank Gmbh 310124 1.875 Cb	7.23E-05	XS1944390241
Bank Of America Corp 290431 2.592 Cb	7.22E-05	US06051GJB68
Bank Ser 18 Bn14 Clas D 150960 Abs	7.17E-05	US06035RAX44
Gatwick Funding Ltd 150430 2.50 Cb	7.16E-05	XS2332199830
Vodafone Group Plc 110925 1.875 Cb	7.15E-05	XS1109802568
Smurfit Kappa Acquisitions Unlimited Co 150126 2.875 Cb	7.12E-05	XS1849518276
Fcc Aqualia Sa 080627 2.629 Cb	7.03E-05	XS1627343186
Freddie Mac Stacr Series 22 Dna3 Class M1a 250442 Abs	6.99E-05	US35564KUW79
Freddie Mac Se 4998 Cl Gi 250850 Abs	6.98E-05	US3137FVA932
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	6.97E-05	US38382KVX89
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	6.97E-05	US64033BAA08
Bpce Sa 260427 1.75 Cb	6.89E-05	FR0014009YD9
Energy Transfer Operating Lp 150429 5.25 Cb	6.88E-05	US29278NAG88
Ops05232a Swption Usd 230823 Put Strike 2.80 Jpm	6.86E-05	DUOPS05232A3
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	6.85E-05	US20754DAB38
Ing Groep Nv 260531 2.125 Cb	6.83E-05	XS2176621170
Wintershall Dea Finance Bv 250925 0.84 Cb	6.79E-05	XS2054209833
Fcc Servicios Medio Ambiente Holding Sa 041226 1.661 Cb	6.77E-05	XS2081500907
Becton Dickinson And Co 130825 0.034 Cb	6.75E-05	XS2375836553
General Motors Financial Company Inc 260226 0.85 Cb	6.67E-05	XS2125145867
Malaysia Government 050734 3.828 Gb	6.62E-05	MYBMS1900047
Avolon Holdings Funding Ltd 010724 3.95 Cb	6.62E-05	US05401AAF84
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	6.55E-05	US86765BAU35
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Ab	6.54E-05	US08162PAG63
Caixabank Sa 210128 0.625 Cb	6.51E-05	XS2434702424
Fannie Mae Series 20 62 Class Gi 250648 Abs	6.48E-05	US3136BBWT55
National Retail Properties Inc 150624 3.90 Cb	6.38E-05	US637417AG16
Aib Group Plc 171127 0.50 Cb	6.37E-05	XS2343340852
Bank Of Ireland Group Plc 110831 1.375 Cb	6.36E-05	XS2340236327
Caixabank Sa 260528 0.75 Cb	6.35E-05	XS2346253730
Cellnex Finance Company Sa 080628 1.50 Cb	6.34E-05	XS2348237871
Technip Energies Nv 280528 1.125 Cb	6.26E-05	XS2347284742
Heimstaden Bostad Ab 210126 1.125 Cb	6.19E-05	XS2105772201
Veolia Environnement Sa 200470 2.50 Cb	6.19E-05	FR001400007L3
Cx002944 Ccp Sell Cds USD 200625 Cdx.Na.Ig34 1 Csfb	6.18E-05	DU0CX0029442
Gbp Boa Ccp	6.16E-05	GBPACCPC
Romania Republic Of Government 270227 3.00 Gb	6.15E-05	XS2434895988
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	6.13E-05	US38382BBF94
Austria Republic Of Government 20092117 2.10 Gb	6.11E-05	AT0000A1XML2

Ing Groep Nv 161132 1.00 Cb	6.07E-05 XS2407529309
Gnma li 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	6.05E-05 US36179UPC08
Thailand Kingdom Of Government 171228 2.875 Gb	5.93E-05 TH0623038C04
EROAD Ltd NPV	5.89E-05 NZERDE000155
Bnp Paribas Sa 310833 0.875 Cb	5.88E-05 FRO0140057U9
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	5.86E-05 US12659FAA30
Vmware Inc 150828 1.80 Cb	5.71E-05 US928563AK15
Romania Government 140251 4.00 Gb	5.70E-05 XS2201851685
Cvs Health Corp 150824 2.625 Cb	5.57E-05 US126650DE72
Pacific Gas And Electric Co 010231 2.50 Cb	5.49E-05 US694308JG36
Ops05257a Swption Usd 050923 Put Strike 2.96 Deutag	5.48E-05 DUOPS05257A0
General Motors Financial Company Inc 090133 6.40 Cb	5.28E-05 US37045XED49
Johnson Controls International Plc 011232 4.90 Cb	5.21E-05 US47837RAE09
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	5.18E-05 US35564KHE29
Freddie Mac Series 5020 Class lh 250850 Abs	5.09E-05 US3137FWXZ80
Income Due - USD	4.97E-05 INCDUUSD
Ir221573 Ccp Long Irs Baa Nok 210633 Rfxd 3.5 Pflt 6Nibo	4.94E-05 DU0IR2215733
American Express Co 300724 2.50 Cb	4.90E-05 US025816CG27
Boa Nzd Ccp	4.86E-05 NZBOACCP
W P Carey Inc 010424 4.60 Cb	4.73E-05 US92936UAA79
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	4.68E-05 US92538GAA04
Gnma li 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	4.55E-05 US36179T7M16
Indonesia Republic Of Government 150737 6.375 Gb	4.49E-05 IDG000019803
Ir218384 Ccp Short Irs Baa Eur 060752 Pfxd 1.560 Rflt 6Eubo	4.46E-05 DU0IR2183840
Aus 3Yr 2306 Bond Fu	4.42E-05 DU000YT23066
Wp Carey Inc 010225 4.00 Cb	4.27E-05 US92936UAC36
Autonation Inc 010828 1.95 Cb	4.20E-05 US05329WAR34
Slm Student Loan Trust 08-5 A4 250723 Ab	4.10E-05 US78444YAD76
Bank 2019 Bnk19 Ser 19-Bn19 Class D 150861 Abs	4.08E-05 US06540WAJ27
Romania Government 280150 3.375 Gb	4.02E-05 XS2109813142
Educational Services Of America In Ser 15 2 Cla A 251256 Abs	3.91E-05 US28138JAA25
Ir221603 Ccp Long Irs Baa Eur 130428 Rfxd 3.5 Pflt 6Eubo	3.72E-05 DU0IR2216038
Romania Government 280132 2.00 Gb	3.67E-05 XS2109812508
Income Due - AUD	3.63E-05 INCDUAUD
Us Ultra Bond 2306 F	3.54E-05 DU00USU23064
Ir221377 Ccp Long Irs Baa Krw 210633 Rfxd 3.5 Pflt 3Ksda	3.51E-05 DU0IR2213779
BNZ 4.102% 15/06/2023	3.51E-05 NZBNZDT387C9
Austria Republic Of Government 300620 0.85 Gb	3.50E-05 AT0000A2HLC4
Auckland City Council 5.806% 25/03/2024	3.49E-05 NZAKCDT324C3
Devon Energy Corp 151225 5.85 Cb	3.48E-05 US25179MAV54
NZ Local Govt Funding Agency 1.5% 20/04/2029	3.46E-05 NZLGFDT012C4
General Motors Financial Company Inc 170129 5.65 Cb	3.44E-05 US37045XC536
Sabine Pass Liquefaction Llc 010325 5.625 Cb	3.41E-05 US785592AM87
Citibank Colat	3.37E-05 USCTCOLL
Ops04972a Swption Usd 050523 Put Strike 3.0 Deutag	3.36E-05 DUOPS04972A5
Capital One Financial Corp 301024 3.30 Cb	3.26E-05 US14040HBT14
Ir221549 Ccp Long Ois Baa Chf 210633 Rfxd 2.0 Pflt Saron	3.25E-05 DU0IR2215493
Ameren Corp 150924 2.50 Cb	3.24E-05 US023608AH58
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	3.08E-05 US3140XJCJ02
Dentsply Sirona Inc 010630 3.25 Cb	3.01E-05 US24906PAA75
Aud 10Yr 2306 Bond F	2.89E-05 DU000XT23068
International Flavors And Fragrances Inc 151027 1.832 Cb	2.88E-05 US459506AP65
Us Ult 10Yr 2306 F	2.86E-05 DU00UXY23066
Carrier Global Corp 150227 2.493 Cb	2.82E-05 US14448CAP95
Housing NZ Ltd 3.36% 12/06/2025	2.71E-05 NZHNZD0625L3
American Homes 4 Rent Lp 150731 2.375 Cb	2.71E-05 US02666TAC18
Corebridge Financial Inc 050432 3.90 Cb	2.68E-05 US21871XAG43
Eur Bund 2306 Fut	2.67E-05 DE000C671E22
Bank Of Tokyo Cash at Call	2.56E-05 NZDBOT11
Ir221474 Ccp Short Irs Baa Eur 210630 Pfxd 2.5 Rflt 6Eubo	2.44E-05 DU0IR2214744
Pacific Gas And Electric Co 010840 3.30 Cb	2.39E-05 US694308JH19
Ops05368a Swption Eur 271023 Call Strike 2.518 Ms	2.34E-05 DUOPS05368A5
Ir221444 Ccp Long Irs Baa Pln 210633 Rfxd 6 Pflt 6Wibo	2.16E-05 DU0IR2214447
Ginnie Mae Remic Trust Ser 20 55 Clas Pi 200450 Abs	2.05E-05 US38382EPY76
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	2.01E-05 US36179UH623
Ir221376 Ccp Long Irs Baa Krw 210628 Rfxd 3.5 Pflt 3Ksda	1.97E-05 DU0IR2213761
Ir221499 Ccp Short Ois Baa Gbp 210632 Pfxd 3.25 Rflt Sonio	1.96E-05 DU0IR2214991
Ir221882 Ccp Short Irs Baa Eur 201242 Pfxd 2.5 Rflt 6Eubo	1.90E-05 DU0IR2218828
Income Due - GBP	1.80E-05 INCDUGBP
Euro Short Btp 2306	1.78E-05 DE000C671E14
Dell International Llc 150730 6.20 Cb	1.78E-05 US24703TAH95
Ir221744 Ccp Long Irs Baa Usd 150325 Rfxd 4.540331 Pfltsotra	1.75E-05 DU0IR2217440

Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	1.54E-05	US38381AXB78
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	1.54E-05	US3136ABDT75
Ir221558 Ccp Long Irs Baa Sek 210628 Rfxd 3.5 Pflt 3Msek	1.52E-05	DU0IR2215584
Income Due - EUR	1.52E-05	INCDUEUR
Cx003092 Ccp Short Sell Cdx Usd 201227 Ice Cd Cdxig539 1%	1.49E-05	DU0CX0030929
Ir221652 Ccp Long Irs Baa Mxn 180625 Rfxd 10.50 Pflt 1Mxni	1.49E-05	DU0IR2216525
Ginnie Mae Remic Trust Ser 19 110 Cls Ps 200949 Abs	1.45E-05	US38381YWG50
NZGB 0.25% 15/05/2028	1.42E-05	NZGOVDT528C6
Higher Education Funding Series 2014 1 Class A 250534 Abs	1.42E-05	US429827AY44
Ir221501 Ccp Short Ois Baa Gbp 210635 Pfxd 3.25 Rflt Sonio	1.39E-05	DU0IR2215014
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	1.38E-05	US3128M9UC41
Ir221604 Ccp Long Irs Baa Brl 040127 Rfxd 13.03 Pflt Bzdio	1.25E-05	DU0IR2216046
Ir218614 Ccp Short Irs Baa Eur 040729 Pfxd 2.35 Rflt 6Eubo	1.20E-05	DU0IR2186140
Newmont Corporation 150732 2.60 Cb	1.19E-05	US651639AZ99
Ops05438a Swption Eur 011223 Call Strike 1.977 Citi	1.14E-05	DUOPS05438A6
Ir221894 Ccp Short Irs Baa Hkd 210625 Pfxd 3.25 Rflt 3Hibo	1.14E-05	DU0IR2218943
Income Due - TWD	1.05E-05	INCDUTWD
Outstanding Settlement Receipts - AUD	1.03E-05	OSRECAUD
Us 2Yr Note 2306 Fut	1.02E-05	DU00US223066
Us 10Yr Note 2306 F	9.74E-06	DU00USX23068
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	9.24E-06	US38379MVJ07
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	8.69E-06	US36179UPB25
Ops05185a Swption Usd 280723 Call Strike 2.40 Citi	8.65E-06	DUOPS05185A3
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	7.82E-06	US36179RD891
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	7.65E-06	US949831AA92
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	7.60E-06	US38381BZG21
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	7.45E-06	US3132L5TH62
Ir221478 Ccp Short Irs Baa Eur 210638 Pfxd 2.5 Rflt 6Eubo	7.20E-06	DU0IR2214785
Ir218473 Ccp Short Irs Baa Usd 280747 Rflt Sofra Pfxd 2.08	7.10E-06	DU0IR2184731
Ir221745 Ccp Long Irs Baa Brl 020125 Rfxd12.06375 Pflt Bzdio	7.05E-06	DU0IR2217457
Ir221602 Ccp Long Irs Baa Eur 130325 Rfxd 3.5 Pflt Estro	6.82E-06	DU0IR2216020
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Ab	6.39E-06	US38376MCG06
Income Due - JPY	6.37E-06	INCDUJJPY
Income Due - Cny	6.22E-06	INCDUCNY
United Technologies Corp 160823 3.65 Cb	5.37E-06	US913017DB25
Ir217655 Ccp Long Irs Baa Brl 020125 Rfxd 12.06 Pflt Bzdio	4.94E-06	DU0IR2176554
Income Due - BRL	4.83E-06	INCDUBRL
30D Fed Fund 2309 Fu	4.77E-06	DU00FFD23092
Ir218471 Ccp Short Irs Baa Usd 280732 Pfxd 2.68 Rflt Sofra	4.09E-06	DU0IR2184715
Ir218982 Ccp Short Irs Baa Brl 020124 Pfxd 12.795 Rflt Bzdio	4.05E-06	DU0IR2189821
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	3.76E-06	US3136A9EA25
Outstanding Settlement Receipts - ZAR	3.50E-06	OSRECCZAR
Westpac New Zealand Ltd 11am CallCash	2.82E-06	WBCNZD11
Ops04948a Swption Usd 280423 Call Strike 2.70 Deutag	2.50E-06	DUOPS04948A5
Income Due - Krw	2.43E-06	INCDUKRW
EUR BNP Paribas A/C	2.29E-06	EURBNPP
Cs006225 Ccp Sell Cds Usd 200628 Ice Cd Philip 1% Baa	2.26E-06	DU0CS0062252
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Ab	2.13E-06	US38376MCC91
Ir221448 Ccp Long Irs Baa Zar 210633 Rfxd 9.25 Pflt 3Zali	2.03E-06	DU0IR2214488
CZK BNP Paribas A/C	2.01E-06	CZKBNPP
IlS Bnp Paribas A/C	1.95E-06	ILSBNPP
Ir219391 Ccp Long Irs Baa Brl 020124 Rfxd 13.95 Pflt Bzdio	1.76E-06	DU0IR2193914
Dell International Llc 011029 5.30 Cb	1.39E-06	US24703TAG13
New Zealand Rural Land Company Ltd	1.31E-06	NZNLZLE000553
Cs006221 Ccp Sell Cds Usd 200628 Ice Cds Indon 1% Baa	1.24E-06	DU0CS0062211
Ops05571a Swption Eur 110423 Put Strike 3.66 Citi	1.13E-06	DUOPS05571A4
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	1.09E-06	DU0IR2188583
Buy Thb:Sell Usd 03/04/2023	6.95E-07	THBUSD23093B
Buy Thb:Sell Usd 01/04/2023	4.99E-07	THBUSD23091B
Ops05564a Swption Eur 110423 Put Citi Strike 3.76	4.66E-07	DUOPS05564A9
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roadamco 1% Csf	3.61E-07	DU0CS0059134
Us 30Y Bond 2306 Fut	2.95E-07	DU00USB23064
DKK BNP Paribas A/C	2.51E-07	DKKBNPP
MXN BNP Paribas A/C	1.60E-07	MXNBNPP
Ginnie Mae Remic Trust Se 19 20 Cl Sf 200249 Abs	1.10E-07	US38381RAZ29
SEK BNP Paribas A/C	5.64E-08	SEKBNPP
CAD BNP Paribas A/C	8.56E-09	CADBNPP
ZARBNP Paribas A/C	5.02E-09	ZARBNPP
ANZ Bank Cash at Call	1.33E-09	ANZNZD11
Cx003083 Ccp Sell Cds Eur 200627 Ice Cd Itxeb537 Baa	0	DU0CX0030838
TWD BNP Paribas A/C	0	TWDBNPP
Effect Exposure Cad	0	CADEFFE

Cs006216 Ccp Short Buy Cds Eur 201227 Ice Cd Cmzb 1.00 Baa	0 CBDC27VP
Cs006159 Ccp Sell Cds Usd 201227 Ice Cd Peru 1% Baa	0 DU0CS0061593
Fnma 150434 4.50 Tba	0 US01F0426407
Cs006203 Ccp Sell Cds Eur 201227 Icecdstla 5% Baa	0 DU0CS0062039
Selector HR Technology Ltd	0 DU000SEHNZD6
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	0 CBDC27MR
Asr Nederland Nv 071243 7.00 Gb	0 XS2554581830
Westpac USD Collateral	0 USWPCOLL
Deutsche Bank Ag 070133 3.742 Cb	0 US25160PAG28
Effect Exposure GBP	0 GBPEFFE
Effect Exposure EUR	0 EUREFFE
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	0 CBDC27MP
Onslow Bay Financial Llc Se 22Nqm7 Cl A1 250862 Abs	0 US67117DAA81
Ir216593 Ccp Long Irs Csfb Cad 151231 Rfxd 2 Pflt 3Cdor	0 DU0IR2165938
Ir216597 Ccp Long Irs Csfb Cad 151251 Rfxd 2.25 Pflt 3Cdor	0 DU0IR2165979
Jp Morgan Mortgage Trust Ser 22-Ltv1 Class A2 250752 Abs	0 US465976AB44
Ir216674 Ccp Long Irs Baa Krw 160332 Rfxd 1.5 Pflt 3Ksda	0 DU0IR2166746
Ir216690 Ccp Short Irs Csfb Mxn 031231 Rflt 1Mxni Pfxd 7.15	0 DU0IR2166902
Effect Exposure AUD	0 AUDEFFE
Ir216668 Ccp Long Irs Baa Cny 160324 Rfxd 2.25 Pflt Cnrr7	0 DU0IR2166688
Ir221605 Ccp Long Irs Baa Zar 210625 Rfxd 8 Pflt 3Zali	0 DU0IR2216053
Income Due - Mxn	0 INCDUMXN
Ir214564 Ccp Long Irs Csfb Krw 160920 Rfxd 1 Pflt 3Ksda	0 DU0IR2145641
Income Due - Cad	0 INCDUCAD
Ir216669 Ccp Long Irs Csfb Cny 151226 Rfxd 2.5 Pflt Cnrr7	0 DU0IR2166696
Ops05666a Swption Usd 030423 Put Strike 3.6975 Deutag	0 DUOPS05666A2
Outstanding Settlement Receipts - CAD	0 OSRECCAD
Credit Suisse Ccp	0 USCSCCP
Credit Suisse Ccp	0 MXNCSCCP
Rub Bnp Paribas A/C	0 RUBBNPP
Effect Exposure JPY	0 JPYEFFE
KRW BNP Paribas A/C	0 KRWBNPP
Outstanding Settlement Receipts - CAD	0 USDEFFE
NOK BNP Paribas A/C	0 NOKBNPP
Barclays Sek Ccp	0 SEKBACCP
Ron Bnp Paribas A/C	-1.48E-10 RONBNPP
CHF BNP Paribas A/C	-8.50E-09 CHFBNPP
Boa Thb Ccp	-3.42E-08 THBBACCP
JPY BNP Paribas A/C	-3.70E-08 JPYBNPP
Ops04949a Swption Usd 280423 Call Strike 2.0125 Deutag	-7.44E-08 DUOPS04949A3
Ops05676a Swption Usd 100423 Put Strike 3.62 Deutag	-1.01E-07 DUOPS05676A1
GBP BNP Paribas A/C	-1.06E-07 GBPBNPP
Ops05672a Swption Eur 060423 Put Strike 3.237 Citi	-1.39E-07 DUOPS05672A0
Ir221461 Ccp Long Irs Baa Usd 210628 Rfxd 3.25 Pflt Sofra	-2.24E-07 DU0IR2214611
Ops04947a Swption Usd 280423 Call Strike 2.35625 Deutag	-4.46E-07 DUOPS04947A7
Sell Usd:Buy Thb 01/04/2023	-4.98E-07 USDTHB23091S
Cs006152 Sell Cds Usd 201227 Ice Cd Panama 1% Baa	-6.75E-07 DU0CS0061528
Sell Usd:Buy Thb 03/04/2023	-6.94E-07 USDTHB23093S
Ops04971a Swption Usd 050523 Put Strike 3.891 Deutag	-6.97E-07 DUOPS04971A7
Ops05565a Swption Eur 110423 Put Citi Strike 3.661	-8.01E-07 DUOPS05565A6
Ir221229 Ccp Long Irs Baa Thb 210628 Rfxd 2.25 Pflt Thb6m	-1.17E-06 DU0IR2212292
Outstanding Settlement Payments - Thb	-1.19E-06 OSPAYTHB
Ir221743 Ccp Short Irs Baa Mxn 080633 Pfxd 8.5 Rflt 1Mxni	-1.20E-06 DU0IR2217432
Cs006223 Ccp Sell Cds Usd 200628 Ice Cd Chile 1% Baa	-1.31E-06 DU0CS0062237
Baa Hkd Ccp	-1.43E-06 HKBOACCP
Ops05570a Swption Eur 110423 Put Strike 3.5355 Citi	-1.88E-06 DUOPS05570A6
Ops05187a Swption Usd 280723 Call Strike 1.75 Citi	-1.93E-06 DUOPS05187A9
Ir216871 Ccp Long Irs Csfb Brl 040127 Rfxd 11.23 Pflt Bzdio	-1.98E-06 DU0IR2168718
Cs006227 Ccp Sell Cds Usd 200628 Ice Cd Peru 1.00 Baa	-2.67E-06 DU0CS0062278
Ops05186a Swption Usd 280723 Call Strike 2.075000 Citi	-4.08E-06 DU0SWPT186A4
Ir221480 Ccp Long Irs Baa Eur 210653 Rfxd 2.25 Pflt 6Eubo	-4.49E-06 DU0IR2214801
Ir221475 Ccp Long Irs Baa Eur 210632 Rfxd 2.5 Pflt 6Eubo	-4.58E-06 DU0IR2214751
Ops05683a Swption Eur 130423 Call Strike 2.9065 Jpmorgan	-5.24E-06 DUOPS05683A7
Ops05696a Swption Eur 200423 Call Strike 2.845 Jpm	-5.28E-06 DUOPS05696A9
Ir221500 Ccp Long Ois Baa Gbp 210633 Rfxd 3.25 Pflt Sonio	-5.33E-06 DU0IR2215006
Cs006219 Sell Cds Usd 200628 Ice Cd Us91087bac46 1% Baa	-6.57E-06 DU0CS0062195
Ops05690a Swption Usd 170423 Call Strike 3.13 Citi	-6.57E-06 DUOPS05690A2
Ops04973a Swption Usd 050523 Put Strike 3.4455 Deutag	-7.01E-06 DUOPS04973A3
Ir219087 Ccp Short Irs Baa Brl 020125 Pfxd 13.30 Rflt Bzdio	-7.04E-06 DU0IR2190878
Ops05439a Swption Eur 011223 Call Strike 1.484 Citi	-7.77E-06 DUOPS05439A4
Ir221846 Ccp Long Irs Baa Usd 210625 Rfxd 3.5 Pflt Sofra	-7.81E-06 DU0IR2218463
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91 Pflt Sofra	-7.87E-06 DU0IR2184723

Ir221373 Ccp Short Irs Baa Cny 210625 Pfxd 2.75 Rflt Cnrr7	-8.16E-06 DU0IR2213738
Ir221504 Ccp Long Ois Baa Gbp 210653 Rfxd 3.0 Pflt Sonio	-8.26E-06 DU0IR2215048
Ops05699a Swption Usd 240423 Call Strike 3.14 Deutag	-8.62E-06 DUOPS05699A3
Euro Btp 2306 Fut	-9.09E-06 DE000C671E06
Ops05682a Swption Eur 130423 Put Strike 2.9065 Jpmorgan	-9.23E-06 DUOPS05682A9
Ops05706a Swption Eur 270423 Call Strike 2.9335 Ubsw	-9.71E-06 DUOPS05706A6
Ops05258a Swption Usd 050923 Put Strike 3.85 Deutag	-1.05E-05 DUOPS05258A8
Ops05689a Swption Usd 170423 Put Strike 3.13 Citi	-1.06E-05 DUOPS05689A4
Ops05705a Swption Eur 270423 Put Strike 2.9335 Ubsw	-1.15E-05 DUOPS05705A8
Ops05700a Swption Usd 240423 Put Strike 3.14 Deutag	-1.16E-05 DUOPS05700A9
Ir218383 Ccp Long Irs Baa Eur 040737 Rfxd 2.855 Pflt 6Eubo	-1.18E-05 DU0IR2183832
Mxn Boa Ccp	-1.30E-05 MXNBACCP
Long Gilt 2306 Fut	-1.32E-05 GB00KCBQ8522
Ir216975 Ccp Short Irs Csfb Brl 020124 Pfxd11.814 Rflt Bzdio	-1.34E-05 DU0IR2169757
Ir215887 Ccp Short Irs Csfb Brl 040127 Rflt Bzdio Pfxd 8.495	-1.34E-05 DU0IR2158875
Ir221503 Ccp Long Ois Baa Gbp 210643 Rfxd 3.0 Pflt Sonio	-1.38E-05 DU0IR2215030
Ir221509 Ccp Short Irs Baa Cad 210628 Pfxd 3.5 Rflt 3Cdor	-1.38E-05 DU0IR2215097
Ops05554a Swption Jpy 050124 Call Strike 0.40 Jpm	-1.41E-05 DUOPS05554A0
Euro Bobl 2306 Fut	-1.42E-05 DE000C671E30
Ops05230a Swption Usd 230823 Put Strike 3.66 Jpm	-1.45E-05 DUOPS05230A7
Ops05695a Swption Eur 200423 Put Strike 2.845 Jpm	-1.47E-05 DUOPS05695A1
Zar Boa Ccp	-1.54E-05 ZABOACCP
Ops05367a Swption Eur 271023 Call Strike 1.945 Morgan	-1.54E-05 DUOPS05367A7
Ir221496 Ccp Long Ois Baa Gbp 210627 Rfxd 3.5 Pflt Sonia	-2.02E-05 DU0IR2214967
Boa Collateral	-2.02E-05 USBACOLL
Ops05671a Swption Eur 060423 Call Strike 3.237 Citi	-2.26E-05 DUOPS05671A2
Pln Boa Ccp	-2.44E-05 PLNBACCP
Ops05259a Swption Usd 050923 Put Strike 3.405 Deutag	-2.55E-05 DUOPS05259A6
Ir221497 Ccp Long Ois Baa Gbp 210628 Rfxd 3.5 Pflt Sonio	-2.89E-05 DU0IR2214975
Ir221742 Ccp Short Irs Baa Usd 300927 Pfxd3.714416Rflt Sofra	-3.17E-05 DU0IR2217424
Ops05677a Swption Usd 100423 Call Strike 3.62 Deutag	-3.36E-05 DUOPS05677A9
Ops05231a Swption Usd 230823 Put Strike 3.23 Jpm	-3.40E-05 DUOPS05231A5
Ir221585 Ccp Short Irs Baa Nzd 210633 Pfxd 4.75 Rflt 3Zbsw	-3.79E-05 DU0IR2215857
Ir219449 Ccp Long Irs Baa Eur 201232 Rfxd 2.5 Pflt 6Eubo	-3.89E-05 DU0IR2194490
Ops05665a Swption Usd 030423 Call Strike 3.6975 Deutag	-3.91E-05 DUOPS05665A4
Ir221524 Ccp Short Irs Baa Aud 210628 Pfxd 4.0 Rflt 6Bbsw	-4.05E-05 DU0IR2215246
Nok Boa Ccp	-4.75E-05 NOBOACCP
Ir221502 Ccp Long Ois Baa Gbp 210638 Rfxd 3.0 Pflt Sonio	-4.75E-05 DU0IR2215022
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	-4.86E-05 DU0IR2185472
Ir221473 Ccp Long Irs Baa Eur 210628 Rfxd 2.5 Pflt 6Eubo	-5.29E-05 DU0IR2214736
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	-6.05E-05 DU0IR2185464
Ir218553 Ccp Long Irs Baa Usd 110837 Rfxd 2.72 Pflt Sofra	-6.69E-05 DU0IR2185530
Ir221464 Ccp Short Irs Baa Usd 210633 Pfxd 3.0 Rflt Sofra	-8.22E-05 DU0IR2214645
Chf Boa Ccp	-8.46E-05 CHFBACCP
Ir221512 Ccp Short Irs Baa Cad 210633 Rflt 3Cdor Pfxd 3.5	-9.19E-05 DU0IR2215121
Jpy Boa Ccp	-0.000128088 JPYBACCP
Ubs Collateral A/C	-0.000141499 USUBCOLL
Ir221561 Ccp Short Irs Baa Sek 210633 Pfxd 3.25 Rflt 3Msek	-0.000152289 DU0IR2215618
Boa Aud Ccp	-0.000161196 AUSBACCP
Sell Sgd:Buy Usd 25/04/2023	-0.000167277 SGDUSD231155
Sell Myr:Buy Usd 03/07/2023	-0.000170434 MYRUSD231845
Sell Myr:Buy Usd 06/04/2023	-0.000170725 MYRUSD230965
Sell Usd:Buy Myr 06/04/2023	-0.00017084 USDMYR230965
Sell Usd:Buy Aud 06/06/2023	-0.000206105 USDAUD231575
Outstanding Settlement Receipts - EUR	-0.000235832 USMSCOLL
Boa Eur Ccp	-0.000250554 EURBACCP
Ir221537 Ccp Short Ois Baa Jpy 210633 Pfxd 0.50 Rflt Tonar	-0.000255373 DU0IR2215378
Outstanding Settlement Payments - EUR	-0.00025616 OSPAYEUR
Sell Usd:Buy Jpy 07/06/2023	-0.000261648 USDJPY231585
Futures Margin - AUD	-0.000268295 FUTMAUD
Sell Ils:Buy Usd 08/06/2023	-0.000268494 ILSUSD231595
Sell Usd:Buy Cny 08/05/2023	-0.000327672 USDCNY231285
Sell Thb:Buy Usd 21/06/2023	-0.000335567 THBUSD231725
Futures Margin-GBP	-0.000418006 FUTMGBP
Futures Margin-Cad	-0.000449048 FUTMCAD
Sell Nzd:Buy Eur 04/05/2023	-0.000484406 NZDEUR231245
Futures Margin-EURo	-0.000514193 FUTMEUR
Standard Chartered C	-0.000532306 USSCCOLL
Deutsche Bank Coll	-0.000539044 USDBCOLL
Management Fees	-0.000609665 MGMNZD
Sell Chf:Buy Usd 16/06/2023	-0.000644888 CHFUSD231675
Sell Idr:Buy Usd 15/06/2023	-0.000721073 IDRUSD231665

Rbc Collateral A/C	-0.00072771 USRCCOLL
Sell Krw:Buy Usd 15/06/2023	-0.000872568 KRWUSD23166S
Sell Nzd:Buy Aud 19/04/2023	-0.000883063 NZDAUD23109S
Sell Cad:Buy Usd 01/06/2023	-0.001018313 CADUSD23152S
Sell Jpy:Buy Nzd 08/05/2023	-0.001518152 JPYNZD23128S
Sell Jpy:Buy Usd 22/05/2023	-0.003379651 JPYUSD23142S
Sell Aud:Buy Nzd 19/04/2023	-0.003781034 AUDNZD23109S
Sell Aud:Buy Nzd 24/05/2023	-0.004022951 AUDNZD23144S
Outstanding Settlement Payments - NZD	-0.005029975 OSPAYNZD
Sell Gbp:Buy Nzd 04/05/2023	-0.005820416 GBPNZD23124S
Sell Gbp:Buy Usd 16/05/2023	-0.005963309 GBPUSD23136S
Sell Eur:Buy Nzd 04/05/2023	-0.007529634 EURNZD23124S
Sell Jpy:Buy Usd 08/05/2023	-0.016217926 JPYUSD23128S
Outstanding Settlement Payments - USD	-0.026726593 OSPAYUSD
Sell Jpy:Buy Usd 07/06/2023	-0.030147458 JPYUSD23158S
Sell Eur:Buy Usd 26/06/2023	-0.035805548 EURUSD23177S
Sell Usd:Buy Nzd 04/05/2023	-0.050363027 USDNZD23124S
Sell Eur:Buy Usd 03/04/2023	-0.058168655 EURUSD23093S
Sell Usd:Buy Eur 03/04/2023	-0.058181184 USDEUR23093S
Sell Usd:Buy Nzd 22/06/2023	-0.198709031 USDNZD23173S