

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS
1.0

Offer name	Nikko AM NZ Investment Scheme Offer	Offer number	OFR10608
Fund name	Nikko AM Growth Fund	Fund number	FND9379
Period disclosure applies [dd/mm/yyyy]	31/03/2022		
Asset name	% of fund net assets	Security code	
Buy Nzd:Sell Usd 12/05/2022	32.11%	NZDUSD22132B	
JPM Multi Manager Alternatives X Acc NZD Hedged	4.86%	LU1746265377	
Buy Usd:Sell Nzd 12/05/2022	4.65%	USDNZD22132B	
Outstanding Settlement Payments - USD	4.16%	OSPAYUSD	
Fisher & Paykel Healthcare	3.98%	NZFAPE000152	
Infratil Limited	3.10%	NZIFTE0003S3	
Buy Nzd:Sell Eur 12/05/2022	2.76%	NZDEUR22132B	
Spark New Zealand Ltd	2.71%	NZTELE0001S4	
Contact Energy Limited	2.68%	NZCENE0001S6	
Buy Nzd:Sell Usd 19/05/2022	2.67%	NZDUSD22139B	
Microsoft Corp	2.57%	US5949181045	
EBOS Group Limited	2.26%	NZEBOE0001S6	
Fletcher Building Ltd	1.91%	NZFBUE0001S0	
USD BNP Paribas A/C	1.90%	USDBNPP	
Summerset Group Holdings Ltd	1.69%	NZSUME0001S0	
Outstanding Settlement Receipts - EUR	0.00%	OSRECEUR	
Outstanding Settlement Receipts - EUR	1.46%	USMSCOLL	
Amazon Com Inc	1.45%	US0231351067	
Mainfreight Limited	1.44%	NZMFTE0001S9	
Auckland International Airport Ltd	1.32%	NZAIAE0002S6	
Aristocrat Leisure Ltd	1.25%	AU000000ALL7	
Taiwan Semicon Manufacturing Co Ltd	1.24%	TW0002330008	
Ingenia Communities Group	1.24%	AU000000INA9	
Buy Nzd:Sell Gbp 12/05/2022	1.23%	NZDGBP22132B	
Buy Nzd:Sell Jpy 12/05/2022	1.22%	NZDJPY22132B	
Buy Usd:Sell Eur 05/05/2022	1.22%	USDEUR22125B	
Emerson Electric Co	1.21%	US2910111044	
Compass Group Ord GBP0 1105	1.19%	GB00BD6K4575	
Encompass Health Corp Com USD	1.16%	US29261A1007	
Accenture Plc	1.15%	IE00B4BNMY34	
Sony Corp Y50	1.13%	JP3435000009	
Coca Cola Co USD	1.13%	US1912161007	
NZD BNP Paribas A/C	1.09%	NZDBNPP	
Deere & Co	1.08%	US2441991054	
Westpac 11am Call Account	1.06%	NZDNOMS	
LHC Group Inc	1.05%	US50187A1079	
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.99%	AU0000088064	
Pushpay Holdings Ltd	0.96%	NZPAYE0003S9	
Intercontinental Exchange Inc	0.96%	US45866F1049	
Abbott Labs	0.96%	US0028241000	
NEXTDEC Ltd	0.96%	AU000000NXT8	
Carlisle Cos Inc	0.96%	US1423391002	
Anthem Inc	0.88%	US0367521038	
Progressive Corp	0.88%	US7433151039	
Booking Hldgs Inc Com Usd0.008	0.88%	US09857L1089	
Meridian Energy Ltd NPV	0.86%	NZMELE0002S7	
Schneider Electric SE	0.85%	FR0000121972	
Livanova Plc	0.84%	GB00BYMT0J19	
EROAD Ltd NPV	0.83%	NZERDE0001S5	
Adobe Inc Com USD0.0001	0.82%	US00724F1012	
Tractor Supply Company	0.82%	US8923561067	
Palomar Holdings Inc	0.80%	US69753M1053	
HDFC Bank Ltd	0.80%	US40415F1012	
Z Energy Ltd	0.79%	NZZELE0001S1	
Outstanding Settlement Receipts - AUD	0.77%	USBRCOLL	
Transunion	0.74%	US89400J1079	
AIA Group Ltd	0.73%	HK0000069689	
SVB Financial Group	0.71%	US78486Q1013	
American Tower REIT Inc	0.71%	US03027X1000	
Kbr Inc	0.71%	US48242W1062	
Jacobs Engineering Group Inc	0.70%	US4698141078	
Japan Government 110422 0.0 Gb	0.69%	JP1740281MA2	
SkyCity Entertainment Group Limited	0.68%	NZSKCE0001S2	
Kerry Group Plc-A	0.67%	IE0004906560	
Bio Techne Corp Com USD0.01	0.66%	US09073M1045	

Buy Eur:Sell Nzd 12/05/2022	0.66%	EURNZD22132B
Buy Usd:Sell Jpy 11/04/2022	0.63%	USDJPY22101B
Lkq Corp Com USD 0.01	0.63%	US5018892084
The A2 Milk Company Limited	0.61%	NZATME0002S8
Dolby Laboratories Inc Cl-A	0.58%	US25659T1079
Danaher Corp	0.56%	US2358511028
Adapthealth Corp	0.56%	US00653Q1022
Chorus Limited	0.55%	NZCNU00001S2
Mercury NZ Limited	0.55%	NZMRPE0001S2
Solaredge Technologies Inc	0.51%	US83417M1045
Hexagon Ab	0.51%	SE0015961909
Tencent Hldgs Limited	0.51%	KYG875721634
Buy Usd:Sell Jpy 22/04/2022	0.50%	USDJPY22112B
Buy Cny:Sell Usd 01/04/2022	0.49%	CNYUSD22091B
Buy Usd:Sell Cny 01/04/2022	0.49%	USDCNY22091B
Global Payments Inc	0.49%	US37940X1028
Koninklijke Philips Nv	0.47%	NL0000009538
Bank of China NZ 4.09% 17/10/2022	0.46%	NZBOCDT001C2
Tesla Motors Inc	0.45%	US88160R1014
Buy Usd:Sell Gbp 05/04/2022	0.44%	USDGBP22095B
BNZ 4.102% 15/06/2023	0.43%	NZBNZDT387C9
Masimo Corp	0.42%	US5747951003
ANZ NZ 3.03% 20/03/2024	0.42%	NZANBDT023C9
Ryman Healthcare Ltd	0.40%	NZRYME0001S4
Hellofresh SE	0.38%	DE000A161408
Buy Usd:Sell Cny 22/06/2022	0.38%	USDCNY22173B
Buy Jpy:Sell Nzd 12/05/2022	0.36%	JPYNZD22132B
Kiwibank Ltd 2.155% 20/09/2024	0.35%	NZKIWD0924L1
Coinbase Global Inc	0.31%	US19260Q1076
Sky Network Television Ltd	0.31%	NZSKTE0001S6
Roku Inc	0.31%	US77543R1023
China Construction Bank New Zealand Ltd 250923 0.954 Cb	0.30%	NZCCBDT013C1
Westpac Banking Corp	0.30%	AU000000WBC1
Teladoc Health Inc	0.29%	US87918A1051
Outstanding Settlement Receipts - NZD	0.29%	OSRECNZD
Zoom Video Communications Inc	0.28%	US98980L1017
China Construction Bank 4.005% 19/06/2023	0.27%	NZCCBDT011C5
Square Inc. Class A	0.27%	US8522341036
Westpac NZ 1.439% 02/24/26	0.25%	NZWNZD0226L9
Bank of New Zealand 4.261% 03/02/2023	0.24%	NZBCBDT004C1
Bank Of New Zealand 180324 Frn	0.24%	NZBNZDT400C0
Kiwibank Ltd 040722 Rcd	0.24%	NZKIWDM185L4
Unity Software Inc	0.23%	US91332U1016
Burford Capital Ltord Npv Di	0.23%	GG00BMGYLN96
Housing NZ 3.42% 18/10/2028	0.23%	NZHNZD0628L7
Arvida Group Ltd	0.22%	NZARVE0001S5
Restaurant Brands NZ Ltd	0.22%	NZRBDE0001S1
Channel Infrastructure NZ Limited	0.21%	NZNZRE0001S9
Exact Sciences Corporation	0.20%	US30063P1057
Westpac New Zealand Ltd 160227 3.696 Cb	0.20%	NZWNZD0227L7
Spotify Technology Sa	0.19%	LU1778762911
Twilio Inc. Class A	0.19%	US90138F1021
Buy Usd:Sell Nzd 19/05/2022	0.19%	USDNZD22139B
Outstanding Settlement Receipts - USD	0.19%	OSRECUUSD
NZ Govt Inflation Index Bond 20/09/25	0.18%	NZIIBDT002C2
Intellia Therapeutics Inc	0.18%	US45826J1051
ASB Bank Ltd 040526 1.646 Cb	0.18%	NZABBDG005C5
Japan Government 010324 0.005 Gb	0.18%	JP1024341N31
Buy Gbp:Sell Nzd 12/05/2022	0.17%	GBPNZD22132B
Crispr Therapeutics Ag	0.17%	CH0334081137
Outstanding Settlement Receipts - JPY	0.17%	OSRECJPY
Kiwi 2.635% 05/10/2026	0.16%	NZKIWD1026L4
Charter Hall Group	0.16%	AU000000CHC0
Income Due - NZD	0.16%	INCDUNZD
Vulcan Steel Australia Pty Ltd	0.16%	AU0000181984
Buy Usd:Sell Jpy 31/05/2022	0.14%	USDJPY22151B
Investore Property Ltd	0.14%	NZIPLE0001S3
Insurance Australia Group Ltd 150643 5.15 CB	0.14%	NZIAGDT003C3
ASB Bank Ltd 1.83% 08/19/2024	0.14%	NZABBDG004C8
Japan Government 300522 0.00 Gb	0.14%	JP1740601N29
Buy Usd:Sell Jpy 13/06/2022	0.14%	USDJPY22164B
Japan Government 130622 0.00 Gb	0.14%	JP1740631N31

Buy Eur:Sell Usd 05/05/2022	0.13%	EURUSD22125B
Chorus Ltd 4.35% 06/12/2028	0.13%	NZCNUDT003C6
Westpac NZ 3.72% 23/03/2023	0.13%	NZWNZD0323L4
Shopify Inc	0.13%	CA82509L1076
Uipath Inc	0.13%	US90364P1057
BNZ 3.648% 16/11/2023	0.12%	NZBNZDT394C5
Fonterra Co-Operative 5.08% 19/06/2025	0.11%	NZFCGDT310C3
Draftkings Inc	0.11%	US26142R1041
Federal National Mortgage Association 150442 3.00 Tba	0.11%	US01F0306450
Kommunalbanken AS 1.25% 02/07/2030	0.11%	NZKBNDT012C0
Australia & New Zealand Banking Group Ltd	0.11%	AU000000ANZ3
Pagerduty Inc	0.11%	US69553P1003
Pacific Edge Ltd	0.11%	NZPEBE0002S1
Invitae Corp	0.11%	US46185L1035
Radius Residential Care Ltd	0.10%	NZRADE0005S4
Asian Development Bank 1.5% 06/08/2026	0.10%	NZADBDT014C0
KFW 190528 1.75 Gb	0.10%	NZKFZDT004C9
Robinhood Markets Inc	0.10%	US7707001027
Asian Development Bank 190521 2.125 Gb	0.10%	NZADBDT013C2
Buy Usd:Sell Jpy 23/05/2022	0.09%	USDJPY22143B
Landeskreditbank Baden 4.00% 15/04/2027	0.09%	NZLBKDT003C1
Buy Usd:Sell Jpy 06/06/2022	0.09%	USDJPY22157B
Transpower NZ 1.735% 04/09/2025	0.09%	NZTRPD0070L9
European Investment Bank 160628 1.875 Gb	0.09%	NZEIBDT006C7
Japan Government 060622 0.00 Gb	0.09%	JP1740621N25
Japan Government 230522 0.00 Gb	0.09%	JP1740581N23
Housing NZ 2.183% 24/04/2030	0.09%	NZHNZD0230L2
Auckland City Council 5.806% 25/03/2024	0.09%	NZAKCDT324C3
ICBC NZ 2.61% 27/06/2024	0.09%	NZICBDT009C3
Twitter Inc.	0.09%	US90184L1026
VCTNZ 1.575% 06/10/2026	0.08%	NZVCTDT011C2
Spain Kingdom Of Government 300724 0.25 Gb	0.08%	ES0000012E85
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	0.08%	US89855AAC09
Sea Ltd	0.08%	US81141R1005
Italy Republic Of Government 010826 0.00 Gb	0.08%	IT0005454241
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.08%	US89642DAA63
Powerco Ltd 4.67% 15/11/2024	0.08%	NZPWCDT009C9
Stratasys Ltd_	0.08%	IL0011267213
Signify Health Inc	0.08%	US82671G1004
Westpac NZ 2.22% 29/07/24	0.08%	NZWNZD0724L3
Fnma 150434 4.50 Tba	0.08%	US01F0426407
ASB Bank Ltd 3.31% 07/09/2023	0.08%	NZABBDT042C3
ANZ Bank New Zealand 170931 2.999 Cb	0.08%	NZANBDT024C7
TR Group Ltd 051026 3.532 Cb	0.08%	NZTRGD1026L9
Fnma 30Yr Conv Loan 150440 3.5 Tba	0.08%	US01F0326417
Bank of China NZ 4.02% 19/04/2023	0.07%	NZBOCDT003C8
Government National Mortgage Association 2 150443 3.00 Tba	0.07%	US21H0306413
10X Genomics Inc	0.07%	US88025U1097
Veracyte Inc	0.07%	US92337F1075
Federal National Mortgage Association 150446 2.50 Tba	0.07%	US01F0226427
TR Group 4.533% 07/03/2024	0.07%	NZTRGD0324L9
Japan Government 200361 0.70 Gb	0.07%	JP1400141M51
BNZ 1.884% 08/06/2026	0.07%	NZBNZDT397C8
China Development Bank 200929 3.45 Gb	0.07%	CND10002GGR3
GMT Bond Issuer Ltd 201227 3.656 Cb	0.07%	NZGMBDT008C5
Auckland City Council 100725 2.013 GB	0.06%	NZAKCDT484C5
Roblox Corp	0.06%	US7710491033
Buy Usd:Sell Jpy 16/06/2022	0.06%	USDJPY22167B
Christchurch City Holdings 3.58% 27/11/2024	0.06%	NZCCHDT853C4
Kiwibank Ltd 111230 2.36 Cb	0.06%	NZKIWD1230L2
Dunedin City Treasury 2.09% 15/11/2026	0.06%	NZDCTDT173C2
Vector Ltd 140324 4.996 CB	0.06%	NZVCTDT009C6
Us Treasury Note 150826 6.75 Gb	0.06%	US912810EX29
Ginkgo Bioworks Holdings Inc	0.06%	US37611X1000
Japan Government 160622 0.00 Gb	0.06%	JP1740451MC7
Japan Government 201241 0.50 Gb	0.06%	JP1201791N14
Auckland Intl. Airport 3.97% 02/11/2023	0.05%	NZAIADT210L1
Genesis Energy Ltd 5% 03/04/2025	0.05%	NZGNEDT007C3
Twist Bioscience Corp	0.05%	US90184D1000
Tusimple Holdings Inc	0.05%	US90089L1089
China Development Bank 180630 3.09 Cb	0.05%	CND10003BX04
Scales Corp Ltd	0.05%	NZSCLE0002S8

Wellington International Airport Ltd 240931 3.32 Cb	0.05% NZWIAD0080L3
Auckland Council 280950 2.95 Cb	0.05% NZAKCDT520C6
Pacific Biosciences Of Calif	0.05% US69404D1081
Materialise Nv-Adr	0.05% US57667T1007
Dunedin City Treasury 271128 3.22 Cb	0.05% NZDCTDT211C0
2U Inc.	0.05% US90214J1016
Cerus Corp	0.05% US1570851014
Powerco Ltd 4.76% 28/09/2022	0.05% NZPWCDT007C3
China Construction Bank 3.932% 09/11/2022	0.05% NZCCBDT010C7
China Development Bank 140725 3.34 Gb	0.05% CND10003FSH9
Japan Government 201231 0.10 Gb	0.05% JP1103651N11
Genesis Energy Ltd 140328 4.17 Gb	0.05% NZGNEDG006C0
China Peoples Republic Of Government 221128 3.25 Gb	0.05% CND10001RRB3
Auckland City Council 201027 2.411 Gb	0.05% NZAKCDT547C9
BNZ 29/08/2022 FRN	0.05% NZBNZDT395C2
Dunedin City Treasury 2.9% 15/03/2026	0.05% NZDCTDT160C9
ANZ NZ 3.7% 30/05/2023	0.05% NZANBDT022C1
China Construction Bank 2.393% 22/11/2024	0.05% NZCCBDT012C3
MTF NZ Nfix1bid + 85 15/06/2029 - A	0.05% NZPANTFAT019
China Development Bank Chi 030326 3.30 Gb	0.05% CND100045707
BNP Paribas Nominees	0.04% AUDCUST
Resimac Prime Trust Ser 21 1P Cl A2 160353 Frm	0.04% NZRVTD1029R9
Hounz 1.534% 10/09/2035	0.04% NZHNZD0935L6
Future Margins-USD	0.04% FUTMUSD
Christchurch City Holdings Ltd 051126 3.01 Cb	0.04% NZCCHDT895C5
Fcgz 4.42% 07/03/2023	0.04% NZFCGDG004C7
SBS Bank 280328 7.16 CB	0.04% NZSBBDT129C8
Serko Ltd	0.04% NZSKOE0001S7
Buy Gbp:Sell Usd 05/04/2022	0.04% GBPUSD22095B
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.04% US92329FAP27
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.04% US12529QAC33
Buy Usd:Sell Thb 15/06/2022	0.04% USDTHB22166B
European Union 060732 1.00 Gb	0.04% EU000A3K4DD8
Futures Margin-EURo	0.04% FUTMEUR
Boa Usd Ccp	0.04% USDBACCP
Dunedin City Treasury 3.98% 15/04/2026	0.04% NZDCTDT109C6
Bank Of New Zealand Cash at Call	0.04% NZDBNZ11
Kiwi Property Group Ltd 190728 2.85 Cb	0.03% NZKPGD0050L3
Southland Building Society 180327 4.32 Cb	0.03% NZSBBDT297C3
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.03% US47047LAA70
Auckland City Council 3.338% 27/07/2026	0.03% NZAKCDT410C0
Buy Usd:Sell Cad 26/04/2022	0.03% USDCAD22116B
Dexia Credit Local Sa 210725 1.25 Cb	0.03% XS2434417494
Sa Global Sukuk Ltd 170631 2.694 Cb	0.03% XS2352862119
China Peoples Reblc Of 220749 3.86 Gb	0.03% CND10002D1Y9
China Peoples Republic Of Government 040627 2.85 Gb	0.03% CND100037XX3
Buy Usd:Sell Krw 11/04/2022	0.03% USDKRW22101B
Cash_Usd	0.03% Cash_Usd
Westpac NZ 2.083% 20/02/2025	0.03% NZWZNZD0225L1
Cx003066 Ccp Sell Cds Usd 201226 Ice Cd Cdxig537 1% Baa	0.03% DU0CX0030663
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.03% US25255DAA81
Harbour Plc Series 1 Class A1 280154 Abs	0.03% XS2401174953
Italy Republic Of Government 010938 2.95 Gb	0.03% IT0005321325
Housing NZ 051026 2.247 GB	0.03% NZHNZD0001L7
Italy Republic Of Government 010426 0.00 Gb	0.03% IT0005437147
China People's Republic Of Government 141028 2.91 Gb	0.03% CND10004NCC6
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma57	0.03% US36179UKY72
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.02% GB00B8429V04
Canada Square Mortgage Funding Ser 6 Cls A 170159 Abs	0.02% XS2419722678
Dunedin City Treasury 161126 0.676 Cb	0.02% NZDCTDT191C4
Transpower New Zealand 080426 1.52 Gb	0.02% NZTRPD0080L8
Genesis Energy Ltd 080323 5.81 GB	0.02% NZGPWDT006C1
Wellington International Airport 4% 01/04/2030	0.02% NZWIAD0060L5
Agl Clo Ltd Ser 20 5A Class A1r 200734 Abs	0.02% US00119TAF12
Dunedin City Treasury 180428 1.93 Cb	0.02% NZDCTDT199C7
Tudor Rose Mortgages Series 21 1 Class A 200648 Abs	0.02% XS2412141769
BNZ 2.16% 29/01/2025	0.02% NZBNZDT396C0
Buy Usd:Sell Idr 13/05/2022	0.02% USDIDR22133B
China Peoples Republic Of Government 160350 3.39 Gb	0.02% CND10002M200
Wellington International Airport 140826 2.50 Cb	0.02% NZWIAD0070L4
Dunedin City Treasury 3.61% 17/07/2025	0.02% NZDCTDT148C4
Spain Kingdom Of Government 300428 1.40 Gb	0.02% ES0000012B39

Liberty Finance 090223 3.70 Cb	0.02% NZLBF0223L6
Kiwi Property Group Ltd 070923 4.00 CB	0.02% NZKPGD0020L6
Japan Government 201251 0.70 Gb	0.02% JP1300731N17
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.02% US92332TAB89
Hyundai Capital America 170926 1.65 Cb	0.02% US44891ABZ93
Belgium Kingdom 280341 4.25 Gb	0.02% BE0000320292
Port Of Tauranga 290925 1.02 Cb	0.02% NZPOTD0925L1
Landwirtschaftliche Rentenbank 5.375% 24/04/2024	0.02% NZLRBDT009C1
Meridian Energy Ltd 200324 4.88 CB	0.02% NZMELDT024C2
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.02% FR0014007VI8
Compugen Ltd	0.02% IL0010852080
Indonesia Republic Of Government 110128 3.50 Gb	0.02% US455780CD62
Chorus Ltd 021230 2.51 Cb	0.02% NZCNUDT005C1
Kiwi Property Group Ltd 121125 4.06 CB	0.02% NZKPGD0040L4
Finsbury Square Plc Ser 2021 1 Class Ag 161267 Abs	0.02% XS2352499953
Buy Usd:Sell Chf 25/04/2022	0.02% USDCHF22115B
Bank Of America Corp 040233 2.972 Cb	0.02% US06051GKK49
Lendingclub Corp	0.02% US52603A2087
Psa Banque France Sa 220125 0.00 Cb	0.02% FR0014001JP1
European Union 060751 0.70 Gb	0.02% EU000A3KTGW6
GMT Bond Issuer Ltd 310524 4.54 CB	0.02% NZGMBDT004C4
Bank Of Nova Scotia 171225 1.25 Cb	0.02% XS2404577681
Contact Energy Ltd 150824 3.55 CB	0.02% NZCEND0050L0
Switzerland Confederation Of Govt 080428 4.00 Gb	0.02% CH0008680370
Toyota 2.71% 23/04/2024	0.02% NZTFSDT719C2
Stratton Btl Mortgage Funding Se 22 1 Cl A 200154 Abs	0.02% XS2425979312
Indonesia Republic Of Government 150125 4.125 Gb	0.02% USY20721BG36
Meridian Energy Ltd 4.53% 14/03/2023	0.02% NZMELDT016C8
Spain Kingdom Of Government 311030 1.25 Gb	0.02% ES0000012G34
Kiwi Property Group Ltd 4.33% 19/12/2024	0.02% NZKPGD0030L5
Stratton Mortgage Funding Ser 19 1 Class A 250551 Abs	0.02% XS2003517112
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.02% US36179U4B51
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.02% US3140GYG299
CNY BNP Paribas A\C	0.02% CNYBNPP
Income Due - AUD	0.02% INCDDAUD
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.02% US63939RAA23
International Bank For Reconstruction And Dev 101230 1.25 Cb	0.02% NZIBDDT017C5
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gt	0.02% US71567RAF38
Ubs Ag London Branch 181223 0.625 Cb	0.02% XS2326546277
Buy Jpy:Sell Usd 22/04/2022	0.01% JPYUSD22112B
Editas Medicine Inc	0.01% US28106W1036
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.01% US3140JAE186
Income Due - USD	0.01% INCDDUSD
Jubilee Place Bv Series 3 Class A 170159 Abs	0.01% XS2415465603
Harbour Plc Series 1 Class B 280154 Abs	0.01% XS2401175174
Hp Inc 150429 4.00 Cb	0.01% US40434LAK17
Buy Thb:Sell Usd 15/06/2022	0.01% THBUSD22166B
Fonterra Co-Operative 4.15% 14/11/2025	0.01% NZFCGDG005C4
Bank Of Ireland Group Plc 050626 1.875 Cb	0.01% XS2465984289
Arbor Realty Collateralised Ser 22 Fl1 Class A 150137 Abs	0.01% US03880XAA46
Toyota 3.56% 11/08/2022	0.01% NZTFSDT671C5
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.01% US3132DVLL70
Toyota 3.17% 12/09/2023	0.01% NZTFSDT707C7
Wells Fargo And Co 300426 2.188 Cb	0.01% US95000U2N22
Jpmorgan Chase Bank Na 150635 Step Coupon	0.01% XS1450877243
Ubs Group Ag 031126 0.25 Cb	0.01% CH1142231682
Enterprise Products Operating Llc 150225 3.75 Cb	0.01% US29379VBE20
NZ Local Govt Funding Agency 3.50% 14/04/2033	0.01% NZLGFDT009C0
Canada Government 011248 2.75 Gb	0.01% CA135087D358
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.01% FR0014005NA6
Heartland Bank 3.55% 12/04/2024	0.01% NZHBLD0020L2
Citigroup Inc 170333 3.785 Cb	0.01% US172967NN71
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.01% US03765YAU82
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.01% US67112RAS31
Spain Kingdom Of Government 300766 3.45 Gb	0.01% ES00000128E2
Kref Ltd Series 21 Fl2 Class A 150239 Abs	0.01% US48275RAA59
Thailand Kingdom Of Government 171223 2.40 Gb	0.01% TH0623A33C00
Belgium Kingdom Of Government 221031 0.00 Gb	0.01% BE0000352618
American Medical Systems Europe Bv 080325 0.75 Cb	0.01% XS2454766473
Walgreens Boots Alliance Inc 171123 0.95 Cb	0.01% US931427AU21
BNP Paribas Sa 090125 3.375 Cb	0.01% US09659W2D51
BNP Paribas Sa 090125 3.375 Cb	0.01% US09659X2D34

Auckland Intl. Airport 3.51% 10/10/2024	0.01% NZAIAD0230L0
Total Sa 291249 3.369 Cb	0.01% XS1501166869
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.01% US36179UH540
Bpce Sa 120923 4.00 Cb	0.01% US05583JAF93
Buy Usd:Sell Myr 29/04/2022	0.01% USDMYR22119B
Tower Bridge Funding Series 22-1X Class A 201263 Abs	0.01% XS2432286115
Abn Amro Bank Nv 160627 1.542 Cb	0.01% US00084DAU46
Danske Bank As 101124 0.01 Cb	0.01% XS2406549464
Volkswagen Leasing Gmbh 200726 0.375 Cb	0.01% XS2343822842
Charter Communications Operating Llc 230725 4.908 Cb	0.01% US161175AY09
Spain Kingdom Of Government 310126 0.00 Gb	0.01% ES0000012G91
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.01% XS2397252011
Standard Chartered Plc 140127 1.456 Cb	0.01% US853254BZ29
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.01% US23345LAA70
Dunedin City Treasury 3.79% 16/10/2024	0.01% NZDCTDT135C1
Primrose Residential Sr 21 1 Class A 240361 Abs	0.01% XS2328004614
Danske Bank A S 010428 4.298 Cb	0.01% US23636ABC45
Broadcom Inc 151135 3.137 Cb	0.01% US11135FBP53
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.01% US62432FAM68
Agl Clo 3 Ltd Series 20 3A Class A 150133 Abs	0.01% US00119MAA71
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.01% US92917NAJ72
Citigroup Inc 301024 0.776 Cb	0.01% US172967MT50
GMT Bond Issuer Ltd 4.00% 01/09/2023	0.01% NZGMBDT005C1
Boa Eur Ccp	0.01% EURBACCP
Expedia Group Inc 150230 3.25 Cb	0.01% US30212PAR64
Transpower NZ 5.893% 03/15/2028	0.01% NZTRPD0328L1
Korea Republic Of Government 100629 1.875 Bb	0.01% KR103502G966
Societe Generale Sa 141226 1.488 Cb	0.01% US83368RAZ55
Aib Group Plc 100425 4.263 Cb	0.01% US00135TAB08
Boa Cad Ccp	0.01% CADBACCP
Ubs Group Ag 210325 1.00 Cb	0.01% CH1168499791
Teledyne Technologies Inc 010424 0.95 Cb	0.01% US879360AB16
Wellington International Airport 050824 4.00 Cb	0.01% NZWIAD0040L7
Corebridge Financial Inc 050432 3.90 Cb	0.01% US21871XAG43
Boa Aud Ccp	0.01% AUSBACCP
Santander Uk Group Holdings Plc 150325 1.089 Cb	0.01% US80281LAN55
Ir217007 Ccp Short Ois Baa Gbp 160332 Pfxd 0.75 Rflt Sonia	0.01% DU0IR2170078
Broadcom Inc 150434 3.469 Cb	0.01% US11135FBL40
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.01% US42824CAW91
Barclays Plc 221130 3.75 Cb	0.01% XS2176795677
One Gas Inc 110324 1.139 Cb	0.01% US68235PAL22
Societe Generale Sa 300631 1.125 Cb	0.01% FR0014002QE8
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.01% US61691YAJ01
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.01% GB00BM8Z2V59
Glencore Funding Llc 290424 4.625 Cb	0.01% US378272AH10
London Wall Mortgage Capital Plc Sr 21 Fl2 Cl A 150552 Abs	0.01% XS2410059922
Dell Bank Internationa Dac 240624 1.625 Cb	0.01% XS2193734733
Bnp Paribas Sa 310833 0.875 Cb	0.01% FR00140057U9
Enel Spa 080627 1.375 Cb	0.01% XS2312744217
Bank Series 22 Bnk40 Class A4 150364 Abs	0.01% US06541LBG05
Citigroup Inc 080426 3.106 Cb	0.01% US172967MQ12
Steele Creek Clo Ltd Series 19 1A Class D 150432 Abs	0.01% US85817BAJ89
Technip Energies Nv 280528 1.125 Cb	0.01% XS2347284742
Gsk Consumer Healthcare Capital Us Llc 240332 3.625 Cb	0.01% US36264FAD33
Austria Republic Of Government 200232 0.90 Gb	0.01% AT0000A2WSC8
Natwest Group Plc 281131 2.105 Cb	0.01% XS2346516250
Credit Suisse Group Ag 120129 3.869 Cb	0.01% US225401AF50
Banco Santander Sa 041032 2.25 Cb	0.01% XS2393518597
Deutsche Bank Ag New York Branch 081123 0.962 Cb	0.01% US251526CM97
KEURig Dr Pepper Inc 150926 2.55 Cb	0.01% US26138EAU38
Korea Republic Of Government 101229 1.375 Bb	0.01% KR103502G9C8
Commonwealth Bank Of Australia 120934 3.61 Cb	0.01% US202712BK06
Chf Boa Ccp	0.01% CHFBACCP
Jp Morgan Chase And Co 250133 2.963 Cb	0.01% US46647PCU84
France Republic Of Government 250545 3.25 Gb	0.01% FR0011461037
Romania Republic Of Government 270227 3.00 Gb	0.01% XS2434895988
Barclays Plc 241127 2.279 Cb	0.01% US06738EBU82
Toyota Finance 1.73% 06/09/2024	0.01% NZTFSDT727C5
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.01% XS2403381069
T-Mobile Usa Inc 150427 3.75 Cb	0.01% US87264ABD63
Credit Suisse Group Ag 140128 0.65 Cb	0.01% CH0517825276
Bp Capital Markets Plc 220326 3.25 Cb	0.01% XS2193661324

Nationwide Building Society 180730 3.96 Cb	0.01%	US63861VAE74
Auckland City Council 4.176% 24/03/2025	0.01%	NZAKCDT363C1
BNP Paribas Sa 010333 4.375 Cb	0.01%	US09659T2A84
Dell International Llc 011029 5.30 Cb	0.01%	US24703TAG13
Palantir Technologies Inc	0.01%	US69608A1088
Deutsche Bank Ag 240632 4.00 Cb	0.01%	DE000DL19WN3
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.01%	US36179UGE64
Ir217067 Ccp Long Irs Baa Sek 160332 Rfxd 1 Pflt 3Msek	0.01%	DU0IR2170672
Portugal Republic Of Government 150629 1.95 Gb	0.01%	PTOTEXOEO024
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.01%	US05608RAG02
3D Systems Corp	0.01%	US88554D2053
Volvo Treasury Ab 170924 0.125 Cb	0.01%	XS2230884657
BNP Paribas Sa 130127 1.323 Cb	0.01%	US09659W2N34
American Medical Systems Europe Bv 080331 1.625 Cb	0.01%	XS2452434645
Credit Agricole Cib London Branch 260127 1.247 Cb	0.01%	US22535WAH07
Unicredit Spa 030627 1.982 Cb	0.01%	US904678AW97
Volksbank Wien Ag 230326 0.875 Cb	0.01%	AT000B122080
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Ab	0.01%	US95003CAJ99
Glencore Funding Llc 120329 4.875 Cb	0.01%	US378272AV04
La Mondiale Sam 230631 2.125 Cb	0.01%	FR0013519261
Banco Santander Sa 221030 1.625 Cb	0.01%	XS2247936342
Allianz Se 300469 2.625 Cb	0.01%	DE000A289FK7
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.01%	XS2051670300
Dp World Crescent Ltd 180729 3.875 Cb	0.01%	XS2026710553
Norinchukin Bank 220926 1.284 Cb	0.01%	US656029AG08
Electricite De France Sa 150327 2.875 Cb	0.01%	FR0013534351
Arch Capital Finance Llc 151226 4.011 Cb	0.01%	US03939CAA18
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.01%	GB00BBJNQY21
Commerzbank Ag 291231 1.375 Cb	0.01%	DE000CZ45WP5
Buy Krw:Sell Usd 11/04/2022	0.01%	KRWUSD22101B
Magallanes Inc 150332 4.279 Cb	0.01%	US55903VAL71
Abbvie Inc 211124 2.6 Cb	0.01%	US00287YBZ16
Japan Government Of 200323 0.60 Gb	0.01%	JP1103281D37
Ir217101 Ccp Short Irs CsfB Usd 160327 Rflt Sofra Pfxd 1	0.01%	DU0IR2171019
Intesa Sanpaolo Spa 240226 0.625 Cb	0.01%	XS2304664167
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.01%	US29002GAB77
Verizon Communication 210331 2.55 Cb	0.01%	US92343VVGJ70
Hewlett Packard Enterprise Co 021023 4.45 Cb	0.01%	US42824CBG33
Malaysia Government 161127 3.899 Gb	0.01%	MYBMO1700040
Credit Suisse Group Ag 110925 2.593 Cb	0.01%	US225401AM02
Hsbc Holdings Plc 290333 4.762 Cb	0.01%	US404280DC08
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.01%	US22945EAU55
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma593	0.01%	US36179USU78
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.01%	US88581EAH45
Hsbc Holdings Plc 310330 4.95 Cb	0.01%	US404280CF48
Wpc EURObond Bv 150428 1.35 Cb	0.01%	XS2052968596
Slg Office Trust Sr 21 Ova Class A 150741 Abs	0.01%	US78449RAA32
Becton Dickinson And Co 060624 3.363 Cb	0.01%	US075887BV02
Sbb Treasury Oyj 141228 0.75 Cb	0.01%	XS2271332285
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma571:	0.01%	US36179UKZ48
Zurich Finance Ireland Dac 190451 3.00 Cb	0.01%	XS2283177561
Thailand Kingdom Of Government 171229 1.60 Gb	0.01%	TH0623039C03
Natwest Group Plc 290329 3.619 Cb	0.01%	XS2449910921
Marriott International Inc 011228 4.65 Cb	0.01%	US571903BB87
At T Inc 010347 5.45 Cb	0.01%	US00206RDS85
Paccar Financial Corp 081124 0.90 Cb	0.01%	US69371RR571
Us Ult 10Yr 2206 F	0.01%	DU00UXY22068
Electricite De France Sa 210928 4.50 Cb	0.01%	US268317AU88
Mexico City Airport Trust 310747 5.50 Cb	0.00%	US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.00%	USP6629MAD40
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.01%	US46653PAC14
Banco Santander Sa 031230 2.749 Cb	0.01%	US05971KAG40
Blackstone Property Partners Europe Holdings 200430 1.625 Cb	0.01%	XS2398746144
Allianz Se 300428 3.20 Cb	0.01%	US018820AB64
Pension Insurance Corp Plc 070531 4.625 Cb	0.01%	XS2170092600
Bank Series 17 Bnk6 Class A4 150760 Abs	0.01%	US060352AE10
Christchurch International Airport Ltd 240524 4.13 CB	0.01%	NZCHCDT004C4
Thermo Fisher Scientific Finance Bv 181125 0.00 Cb	0.01%	XS2407914394
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.01%	XS2159975700
Air Lease Corp 010325 3.25 Cb	0.01%	US00912XBA19
General Motors Financial Company Inc 100626 1.50 Cb	0.01%	US37045XDK90
Ir217004 Ccp Short Ois Baa Gbp 160327 Pfxd 0.5 Rflt Sonia	0.01%	DU0IR2170045

Westpac Banking Corp 040230 2.894 Cb	0.01%	US961214EM13
Caixabank Sa 170524 1.125 Cb	0.01%	XS1614722806
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.01%	US69343FAA57
Anheuser Busch Inbev Worldwide Inc 150448 4.60 Cb	0.01%	US035240AN09
Bpce Sa 061026 1.652 Cb	0.01%	US05583JAH59
Indonesia Republic Of Government 150531 8.75 Gb	0.01%	IDG000011701
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.01%	US80281LAM72
Morgan Stanley 160936 2.484 Cb	0.01%	US61747YEF88
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.01%	US785592AJ58
International Flavours And Fragrances Inc 250926 1.80 Cb	0.01%	XS1843459782
Caixabank Sa 181126 0.375 Cb	0.01%	XS2258971071
T-Mobile Usa Inc 150241 3.00 Cb	0.01%	US87264ABL89
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.01%	US35564KPU78
Vodafone Group Plc 300528 4.375 Cb	0.01%	US92857WBK53
T Mobile Usa Inc 150231 2.55 Cb	0.01%	US87264ACB98
Bristol Myers Squibb Co 150332 2.95 Cb	0.01%	US110122DU92
Bacardi Ltd 150528 4.70 Cb	0.01%	US067316AF68
Iberdrola International Bv 090227 1.45 Cb	0.01%	XS2295335413
Jab Holdings Bv 201227 1.00 Cb	0.01%	DE000A2SBDE0
Blackstone Property Partners Europe Holdings 201028 2.65 Cb	0.01%	XS2398746227
Iberdrola Finanzas Sa 160827 1.575 Cb	0.01%	XS2405855375
Syngenta Finance Ag 240423 4.441 Cb	0.01%	US87164KAH77
Becton Dickinson And Co 060627 3.70 Cb	0.01%	US075887BW84
Cellnex Finance Company Sa 080628 1.50 Cb	0.01%	XS2348237871
Magallanes Inc 150342 5.05 Cb	0.01%	US55903VAN38
Pacific Gas And Electric Co 150628 3.00 Cb	0.01%	US694308JW85
Qatar Petroleum 120741 3.125 Gb	0.01%	XS2359548935
Bank Of America Merrill Lynch Sr 2016 Ubs10 Cl D 150749 Abs	0.01%	US06054MAW38
Ageas Sa 241151 1.875 Cb	0.01%	BE6325355822
Citigroup Inc 240728 3.668 Cb	0.01%	US172967LP48
Hsbc Holdings110325 3.803 Cb	0.01%	US404280BZ11
Malaysia Government 150433 3.844 Gb	0.01%	MYBMX1300040
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.01%	US92332LAF67
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.01%	US22550L2C42
Marriott International Inc 150431 2.85 Cb	0.01%	US571903BG74
At And T Inc 010651 3.65 Cb	0.01%	US00206RKA94
Cnp Assurances Sa 080328 0.375 Cb	0.01%	FR0014000XY6
Morgan Stanley Trust Company Inc 170546 3.102 Cb	0.01%	US61762DAW11
Irish Government 181032 0.35 Gb	0.01%	IE00BMD03L28
Natwest Group Plc 140627 1.642 Cb	0.01%	US639057AC29
Barclays Bank Plc 020425 3.375 Cb	0.01%	XS2150054026
Marble Point Clo Xix Ltd Series 20 3A Class D 190134 Abs	0.01%	US56607KAI34
Stellantis Finance Us Inc 290127 1.711 Cb	0.01%	US85855CAA80
Credit Suisse Group Ag 020426 3.25 Cb	0.01%	CH0537261858
Dell International Llc 011026 4.90 Cb	0.01%	US24703TAE64
Israel State Of Government 130560 3.80 Gb	0.01%	XS2167193015
Ity Republic Of Government 010367 2.80 Gb	0.01%	IT0005217390
Ontario Province Of 020641 4.65 Gb	0.01%	CA683234B984
Qatar Petroleum 120751 3.30 Gb	0.01%	XS2357494751
Charter Communications Operating Llc 010350 4.80 Cb	0.01%	US161175BT05
Stellantis Finance Us Inc 150931 2.691 Cb	0.01%	US85855CAB63
Bank Of Ireland Group Plc 100527 0.375 Cb	0.01%	XS2311407352
Futures Margin-JPY	0.01%	FUTMJPY
Macquarie Bank Ltd 030336 3.052 Cb	0.01%	US556079AD36
Moodys Corp 291161 3.10 Cb	0.01%	US615369AX35
Nxp Bv 301151 3.25 Cb	0.01%	US62954HAM07
Aib Group Plc 300531 2.875 Cb	0.01%	XS2230399441
Aercap Ireland Capital Dac 291028 3.00 Cb	0.01%	US00774MAW55
Logicor Financing Sarl 150724 0.75 Cb	0.01%	XS2027364244
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.01%	XS2028899727
Highland Holdings Sarl 121123 0.00 Cb	0.01%	XS2406913884
Logicor Financing Sarl 150727 1.625 Cb	0.01%	XS2027364327
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.01%	XS1709535097
Air Lease Corp 150126 2.875 Cb	0.01%	US00914AAI16
Realty Income Corp 011125 4.625 Cb	0.01%	US756109BE34
Singapore Republic Of Government 010528 2.625 Gb	0.00%	SG31B7000002
Citigroup Inc 240124 2.75 Cb	0.00%	XS1940150623
Freddie Mac Stacr Ser 17 Dna2 Cls M2 251029 Abs	0.00%	US3137G0NX39
Ubs Group Funding Switzerland Ag 310124 7.00 Cb	0.00%	US90352JAF03
Transpower NZ 2.73% 14/03/2024	0.00%	NZTRPD0060L0
Syngenta Finance Nv 240425 4.892 Cb	0.00%	US87164KAG94
Boa Collateral	0.00%	USBACOLL

Comcast Corp 150424 3.70 Cb	0.00%	US20030NCR08
Higher Education Funding Series 2014 1 Class A 250534 Abs	0.00%	US429827AY44
Charter Communications Operating 010224 4.50 Cb	0.00%	US161175BQ65
France Republic Of Government 250566 1.75 Gb	0.00%	FR0013154028
Natwest Group Plc 140932 1.043 Cb	0.00%	XS2382950330
Glencore Funding Llc 270426 1.625 Cb	0.00%	US378272BD96
Bp Capital Markets America Inc 060224 3.79 Cb	0.00%	US10373QAD25
Heathrow Funding Ltd 081030 1.125 Cb	0.00%	XS2328823104
Pinewood Finco Plc 300925 3.25 Cb	0.00%	XS2052466815
Upjohn Finance Bv 230632 1.908 Cb	0.00%	XS2193983108
Blackstone Property Partners Europe Holdi 040528 1.00 Cb	0.00%	XS2338355014
Buy Usd:Sell Sgd 29/04/2022	0.00%	USDSGD22119B
Enel Finance International Nv 120741 2.875 Cb	0.00%	US29278GAQ10
Scania Cv Ab 061023 0.50 Cb	0.00%	XS2236283383
Broadcom Inc 150432 4.15 Cb	0.00%	US11135FBT75
Intesa Sanpaolo Spa 240231 1.35 Cb	0.00%	XS2304664597
Philippines Republic Of The Government 290932 3.556 Gb	0.00%	US718286CR66
Bank Ser 2017 Bnk4 Cls C 170550 Abs	0.00%	US06541FBF53
Credit Agricole Sa 091231 1.874 Cb	0.00%	FR0014003W84
Cx003036 Ccp Sell Cds Usd 200626Cdx.Na.Ig.36-V1 1 Csfb	0.00%	DU0CX0030366
Anheuser Busch Inbev Sa 310326 2.70 Cb	0.00%	BE6265142099
ANZ NZ Ltd 220730 2.95 CB	0.00%	US052528AL09
Income Due - TWD	0.00%	INCDUTWD
Spain Kingdom Of Government 311044 5.15 Gb	0.00%	ES00000124H4
Credit Agricole Sa London Branch 160626 1.907 Cb	0.00%	US22535WAG24
Jpmorgan Chase And Co 130531 2.956 Cb	0.00%	US46647PBP09
Outstanding Settlement Receipts - GDP	0.00%	OSRECGBP
Morgan Stanley 210133 2.943 Cb	0.00%	US61747YEL56
Prosus Nv 080251 3.832 Cb	0.00%	USN7163RAQ67
Iovance Biotherapeutics Inc	0.00%	US4622601007
Ir217241 Ccp Short Irs Baa Usd 170332 Pfxd 1.5 Rflt Sofra	0.00%	DU0IR2172413
Ir216981 Ccp Short Irs Baa Eur 160329 Pfxd 0 Rflt 6Eubo	0.00%	DU0IR2169815
Ir217104 Ccp Long Irs Baa Usd 160332 Rfxd 1.5 Pflt Sofra	0.00%	DU0IR2171043
Jde Peets Nv 160125 0.244 Cb	0.00%	XS2408491947
Ireland Government 181030 0.20 Gb	0.00%	IE00BKFVC899
T-Mobile Usa Inc 150430 3.875 Cb	0.00%	US87264ABF12
Westpac USD Collateral	0.00%	USWPCOLL
Citibank Colat	0.00%	USCTCOLL
Steel Dynamics Inc 151027 1.65 Cb	0.00%	US858119BN92
Ndonesia Republic Of Government 120371 3.35 Gb	0.00%	US455780CX27
Benchmark Mortgage Trust Se 20 B20 Cls B 151053 Abs	0.00%	US08162XBM56
Bppe Holdings Sarl 150224 2.00 Cb	0.00%	XS1951927315
Abbott Ireland Financing Dac 270923 0.875 Cb	0.00%	XS1883354620
Reliance Industries Ltd 120152 3.625 Cb	0.00%	USY72570AU16
Anheuser Busch Companies Llc 010246 4.90 Cb	0.00%	US03522AAJ97
Aviva Plc 141136 6.125 Cb	0.00%	XS0138717441
Virgin Money Uk Plc 270524 0.375 Cb	0.00%	XS2346591113
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.00%	US552754AC79
Westpac Banking Corp 151135 2.668 Cb	0.00%	US961214EP44
Dell International Llc 150626 6.02 Cb	0.00%	US24703TAD81
Abu Dhabi Emirate Of 111047 4.125 Gb	0.00%	XS1696899035
Fidelity National Information Services Inc 031225 0.625 Cb	0.00%	XS2085608326
Akelius Residential Property Financing Bv 220230 0.75 Cb	0.00%	XS2301127119
Dp World Crescent Ltd 260928 4.848 Cb	0.00%	XS1883963990
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma57	0.00%	US36179UML34
Ing Groep Nv 311249 6.75 Cb	0.00%	XS1956051145
General Motors Co 021023 5.40 Cb	0.00%	US37045VAW00
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.00%	XS2300185613
Unicredit Spa 150132 2.731 Cb	0.00%	XS2101558307
At And T Inc 090348 4.50 Cb	0.00%	US00206RDI86
Caixabank Sa 260528 0.75 Cb	0.00%	XS2346253730
Abu Dhabi Govt 111027 3.125 Cb	0.00%	XS1696892295
Ing Groep Nv 161132 1.00 Cb	0.00%	XS2407529309
Energy Transfer Operating Lp 150550 5.00 Cb	0.00%	US29278NAR44
Ing Groep Nv 280333 4.252 Cb	0.00%	US456837BC65
Marathon Petroleum Corp 010428 3.8 Cb	0.00%	US56585ABD37
Magallanes Inc 150352 5.141 Cb	0.00%	US55903VAQ68
General Motors Financial Company Inc 200527 0.60 Cb	0.00%	XS2307768734
Constellation Brands Inc 061226 3.70 Cb	0.00%	US21036PAQ19
Pnc Financial Services Group Inc 230124 3.50 Cb	0.00%	US693475AV76
Nomura Holdings Inc 140731 2.608 Cb	0.00%	US65535HAX70
Sasol Financing Usa Llc 270324 5.875 Cb	0.00%	US80386WAA36

Royal Bank Of Scotland Group Plc 120923 3.875 Cb	0.00%	US780097BD21
Cms Energy Corp 011250 3.75 Cb	0.00%	US125896BV12
Ing Groep Nv 280328 4.017 Cb	0.00%	US456837BB82
Belgium Kingdom Of Government 220657 2.25 Gb	0.00%	BE0000343526
Huarong Finance Li Co Ltd 030626 4.625 Cb	0.00%	XS1422790615
Gsk Consumer Healthcare Capital Uk Plc 291028 2.875 Cb	0.00%	XS2462325049
Banco Santander Sa 270624 2.706 Cb	0.00%	US05971KAD19
Wintershall Dea Finance Bv 250928 1.332 Cb	0.00%	XS2054210252
Banco Santander Sa 280530 3.49 Cb	0.00%	US05971KAF66
Valeo Se 030828 1.00 Gb	0.00%	FR0014004UE6
Deutsche Bank Ag New York Branch 180924 2.222 Cb	0.00%	US251526CC16
Baidu Inc 070430 3.425 Cb	0.00%	US056752AR92
Progress Residential Trust Se 21 Sfr11 Cl A 170139 Abs	0.00%	US74333XAA81
Legal And General Group Plc 261149 3.75 Cb	0.00%	XS2083961370
Segro Capital Sarl 230330 1.875 Cb	0.00%	XS2455401757
Isle Of Man 140951 1.625 Cb	0.00%	XS2384582263
Japan Government 201239 0.3 Gb	0.00%	JP1201711L13
Deutsche Bank Ag 070133 3.742 Cb	0.00%	US25160PAG28
Ireland Government 181031 0.00 Gb	0.00%	IE00BMQ5JL65
BNP Paribas Sa 090626 2.219 Cb	0.00%	US09659W2L77
Standard Chartered Plc 230325 1.214 Cb	0.00%	US853254CB42
Cellnex Finance Company Sa 150233 2.00 Cb	0.00%	XS2300293003
Romania Government 150648 5.125 Gb	0.00%	XS1837994794
Jp Morgan Mortgage Trust Ser 22-Ltv1 Class A2 250752 Abs	0.00%	US465976AB44
African Export Import Bank 170531 3.798 Gb	0.00%	XS2343007170
Ck Hutchison International 21 Ltd 150431 2.50 Cb	0.00%	USG2182GAB98
Qatar Petroleum 120731 2.25 Gb	0.00%	XS2357494322
Newmont Corporation 150732 2.60 Cb	0.00%	US651639AZ99
Quebec Province Of 011243 4.25 Gb	0.00%	CA74814ZEK53
British Columbia Province Of 180642 4.30 Cb	0.00%	CA1107098Y17
Mexico United Mexican States Government 240561 3.771 Gb	0.00%	US91087BAN01
Galaxy Pipeline Assets 300940 Sf	0.00%	XS2300197030
Buy Usd:Sell Aud 21/04/2022	0.00%	USDAUD22111B
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.00%	XS2249741245
Saudi Arabia Kingdom Of Government 171151 3.25 Gb	0.00%	XS2408613136
Wells Fargo Commercial Mort Ser 17 C38 Class D 150750 Abs	0.00%	US95001MAP59
Fifth Third Bancorp 280125 2.375 Cb	0.00%	US316773CY45
Buy Usd:Sell Jpy 01/04/2022	0.00%	USDJPY22091B
Israel State Of Government 310327 2.00 Gb	0.00%	IL0011393449
Cellnex Finance Company Sa 070741 3.875 Cb	0.00%	US15118JAA34
Aib Group Plc 191129 1.875 Cb	0.00%	XS2080767010
Medtronic Global Holdings Sca 020725 0.25 Cb	0.00%	XS2020670779
Helvetia EUROpe Sa 300941 2.75 Cb	0.00%	XS2197076651
Mexico United Mexican States Government 190471 3.75 Gb	0.00%	XS2280637039
Mexico United Mexican States Government 201136 10.00 Gb	0.00%	MX0MGO0000B2
Aviation Capital Group Llc 300126 1.95 Cb	0.00%	US05369AAK79
Gnma Li 30 Year Single Family 201048 5.00 Mbs Pool No Ma553l	0.00%	US36179UEB44
Macquarie Group Ltd 120127 1.34 Cb	0.00%	US55608JAR95
Aercap Ireland Capital Dac 300132 3.30 Cb	0.00%	US00774MAX39
Dowdupont Inc 151125 4.493 Cb	0.00%	US26078JAC45
At And T Inc 011233 2.55 Cb	0.00%	US00206RMM15
Buy Usd:Sell Ils 21/04/2022	0.00%	USDILS22111B
Dollar Tree Inc 150525 4.00 Cb	0.00%	US256746AG33
Nok Boa Ccp	0.00%	NOBOACCP
Comm Mortgage Trust Ser 19 Gc44 Class D 150857 Abs	0.00%	US12655TAG40
At And T Inc 140939 1.80 Cb	0.00%	XS2051362312
T Mobile Usa Inc 150425 3.50 Cb	0.00%	US87264ABB08
Capital One Financial Corp 150623 3.50 Cb	0.00%	US14040HBD61
Capital One Financial Corp 301024 3.30 Cb	0.00%	US14040HBT14
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.00%	US20754RAB24
Phoenix Group Holdings 280431 5.625 Cb	0.00%	XS2166106448
Sempra Energy 010228 3.40 Cb	0.00%	US816851BG34
Austria Republic Of Government 20092117 2.10 Gb	0.00%	AT0000A1XML2
Origin Energy Finance Ltd 170929 1.00 Cb	0.00%	XS2051788219
Deutsche Telekom International Finance Bv 190923 2.485 Cb	0.00%	US25156PAV58
Wpc Eurobond Bv 010630 0.95 Cb	0.00%	XS2306082293
Weyerhaeuser Co 090333 3.375 Cb	0.00%	US962166CA07
Berry Global Inc 150127 1.50 Cb	0.00%	XS2093881030
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.00%	US35564KTB51
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.00%	US64033BAA08
France Govt Of 250441 4.5 Gb	0.00%	FR0010773192
Romania Government 140251 4.00 Gb	0.00%	XS2201851685

Bank Ser 18 Bn14 Clas D 150960 Abs	0.00%	US06035RAX44
Income Due - JPY	0.00%	INCDUJJPY
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.00%	US251526CE71
Air Lease Corp 011230 3.125 Cb	0.00%	US00914AAK88
International Flavors And Fragrances Inc 011025 1.23 Cb	0.00%	US459506AN18
NZ Government 2.75% 15/04/2037	0.00%	NZGOVDT437C0
Duquesne Light Holdings Inc 011030 2.532 Cb	0.00%	US266233AH80
Spirit Realty Lp 150328 2.10 Cb	0.00%	US84861TAH14
Cx002944 Ccp Sell Cds USD 200625 Cdx.Na.Ig34 1 Csfb	0.00%	DU0CX0029442
Benchmark Mortgage Trust Ser 18-B6 Cl D 131051 Abs	0.00%	US08162CAL46
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.00%	US20754AAB98
Enel Spa 241181 3.35 Cb	0.00%	XS1713463559
Cx003067 Ccp Sell Cds Eur 201226 Ice Cd Itxeb536 1 Csfb	0.00%	DU0CX0030671
Wells Fargo Commercial Mtg Trust Sr 16 C37 Cl D 151249 Abs	0.00%	US95000PAX24
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.00%	US3136BBWT55
General Electric Capital Corp 150332 6.75 Cb	0.00%	US36962GXZ26
Gatwick Funding Ltd 150430 2.50 Cb	0.00%	XS2332199830
Magallanes Inc 150329 4.054 Cb	0.00%	US55903VAJ26
Weyerhaeuser Co 090352 4.00 Cb	0.00%	US962166CB89
Citigroup Commercial Mtg Trust Sr 19 Gc41 Cl D 100856 Abs	0.00%	US17328FAA30
Citigroup Comm Mtge Trust Sr 19 Gc43 Cl D 131152 Abs	0.00%	US17328HAJ05
Ir217098 Ccp Short Irs Csfb Usd 160324 Pfxd 0.25 Rflt Sofra	0.00%	DU0IR2170987
Benchmark Mortgage Trust Ser 19-B13 Cl D 170857 Abs	0.00%	US08162DAR98
Hca Inc 150329 3.375 Cb	0.00%	US404119CE79
Hewlett Packard Enterprise Co 151045 6.35 Cb	0.00%	US42824CAY57
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.00%	US36179UPC08
Mxn Boa Ccp	0.00%	MXNBACCP
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Ab	0.00%	US08162PAG63
Diageo Finance Plc 200526 2.375 Cb	0.00%	XS1069539291
Macquarie Group Ltd 281128 3.763 Cb	0.00%	US55608JAK43
Japan Government 200931 0.10 Gb	0.00%	JP1103641MA8
Smurfit Kappa Acquisitions Unlimited Co 150126 2.875 Cb	0.00%	XS1849518276
Thailand Kingdom Of Government 200631 3.65 Gb	0.00%	TH0623A3B608
Bank Of America Corp 290431 2.592 Cb	0.00%	US06051GJB68
Electricite De France Sa 290125 5.375 Cb	0.00%	FR0011401751
Fcc Aqualia Sa 080627 2.629 Cb	0.00%	XS1627343186
Vodafone Group Plc 110925 1.875 Cb	0.00%	XS1109802568
Commerzbank Ag 051230 4.0 Cb	0.00%	DE000CZ45V25
NZ Local Govt Funding Agency 150437 2.00 GB	0.00%	NZLGFDT016C5
Volkswagen Bank Gmbh 310124 1.875 Cb	0.00%	XS1944390241
Ing Groep Nv 200923 1.00 Cb	0.00%	XS1882544627
Ing Groep Nv 260531 2.125 Cb	0.00%	XS2176621170
Bp Capital Markets Plc 220329 3.625 Cb	0.00%	XS2193662728
Fidelity National Information Services Inc 210523 0.75 Cb	0.00%	XS1843436574
Educational Services Of America In Ser 15 2 Cla A 251256 Abs	0.00%	US28138JAA25
Koninklijke Philips Nv 300325 1.375 Cb	0.00%	XS2149368529
Thailand Kingdom Of Government 171235 1.585 Gb	0.00%	TH062303FC01
Apt Pipelines Ltd 150730 2.00 Cb	0.00%	XS2164646304
Engie Sa 130326 1.00 Cb	0.00%	FR0012602761
Swiss Re Finance Uk Plc 040652 2.714 Cb	0.00%	XS2181959110
Fcc Servicios Medio Ambiente Holding Sa 041226 1.661 Cb	0.00%	XS2081500907
Energy Transfer Operating Lp 150429 5.25 Cb	0.00%	US29278NAG88
Heimstaden Bostad Ab 210126 1.125 Cb	0.00%	XS2105772201
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.00%	US12659FAA30
La Mondiale Sam 200426 0.75 Cb	0.00%	FR0014000774
Mortgage Funding Series 08 1 Class A1 130346 Abs	0.00%	XS0350039912
Becton Dickinson And Co 130825 0.034 Cb	0.00%	XS2375836553
Occidental Petroleum Corp 150326 5.55 Cb	0.00%	US674599DC69
General Motors Financial Company Inc 260226 0.85 Cb	0.00%	XS2125145867
Holcim Finance Luxembourg Sa 291126 0.5 Cb	0.00%	XS2081615473
Freddie Mac Structured Series 15 Hq2 Class M3 250525 Abs	0.00%	US3137G0FJ37
Enel Finance International Nv 280526 0.00 Cb	0.00%	XS2390400633
Wintershall Dea Finance Bv 250925 0.84 Cb	0.00%	XS2054209833
Mplx Lp 150438 4.50 Cb	0.00%	US55336VAM28
Bank Of Ireland Group Plc 110831 1.375 Cb	0.00%	XS2340236327
Aib Group Plc 171127 0.50 Cb	0.00%	XS2343340852
Cellnex Finance Company Sa 151126 0.75 Cb	0.00%	XS2300292617
AbbVie Inc 141123 3.75 Cb	0.00%	US00287YBC21
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.00%	US38382KVX89
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.00%	US86765BAU35
Ir216961 Ccp Long Irs Csfb Brl 020124 Rfxd 12.3 Pflt Bzdio	0.00%	DU0IR2169617
Jpmorgan Chase And Co 230724 3.797 Cb	0.00%	US46647PAU03

Malaysia Government 050734 3.828 Gb	0.00%	MYBMS1900047
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.00%	US05401AAF84
Realty Income Corp 150128 3.40 Cb	0.00%	US756109BH64
Vonovia Se 141229 0.625 Cb	0.00%	DE000A3E5MH6
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.00%	US35564KHE29
National Retail Properties Inc 150624 3.90 Cb	0.00%	US637417AG16
Cellnex Finance Company Sa 150129 1.25 Cb	0.00%	XS2300292963
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.00%	US36179T7M16
Freddie Mac Series 5020 Class Ih 250850 Abs	0.00%	US3137FWXZ80
Western Digital Corp 010229 2.85 Cb	0.00%	US958102AQ89
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.00%	US3137FVA932
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.00%	US92538GAA04
Federal National Mrtg Assoc Se 2012 M14 Cl A2 250922 Abs	0.00%	US3136A9MN53
Wp Carey Inc 010231 2.40 Cb	0.00%	US92936UAG40
Outstanding Settlement Receipts - NOK	0.00%	OSRECNOK
Vmware Inc 150828 1.80 Cb	0.00%	US928563AK15
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.00%	US38382BBF94
Uruguay Oriental Republic Of (Government 230131 4.375 Gb	0.00%	US917288BK78
Ir217002 Ccp Short Ois Baa Gbp 160325 Pfxd 0.50 Rflt Sonia	0.00%	DU0IR2170029
Pacific Gas And Electric Co 010231 2.50 Cb	0.00%	US694308JG36
Cvs Health Corp 150824 2.625 Cb	0.00%	US126650DE72
Romania Government 280150 3.375 Gb	0.00%	XS2109813142
Austria Republic Of Government 300620 0.85 Gb	0.00%	AT0000A2HLC4
Citigroup Commercial Mortgage Trust Se 17 P7 Cl D 150450 Abs	0.00%	US17325HAA23
Ir215745 Ccp Short Irs Csf Brl 020123 Rflt Bzdio Pfxd 5.8	0.00%	DU0IR2157455
Ir217233 Short Ccp Irs Baa Cad 181228 Pfxd 1.96 Rflt 3Cdor	0.00%	DU0IR2172330
Bank 2019 Bnk19 Ser 19-Bn19 Class D 150861 Abs	0.00%	US06540WAI27
Bank Of America Corp 190426 3.50 Cb	0.00%	US06051GFX25
Slm Student Loan Trust 08-5 A4 250723 Ab	0.00%	US78444YAD76
Organovo Holdings Inc	0.00%	US68620A2033
American Express Co 300724 2.50 Cb	0.00%	US025816CG27
Fannie Mae Series 20 60 Class Ki 250950 Abs	0.00%	US3136BBVP43
W P Carey Inc 010424 4.60 Cb	0.00%	US92936UAA79
Ubs Collateral A/C	0.00%	USUBCOLL
Pioneer Natural Resources Co 150126 1.125 Cb	0.00%	US723787AT45
Autonation Inc 010828 1.95 Cb	0.00%	US05329WAR34
Ops04781a Swption Usd 221122 Call Strike 1.85 Deutag	0.00%	DUOPS04781A0
Slc Student Loan Trust Ser 2006 1 Class A5 150327 Abs	0.00%	US784427AE65
Wp Carey Inc 010225 4.00 Cb	0.00%	US92936UAC36
Ir217418 Ccp Short Irs Baa Pln 150624 Pfxd 4.75 Rflt 6Wibo	0.00%	DU0IR2174187
Romania Government 280132 2.00 Gb	0.00%	XS2109812508
Ops04769a Swption Usd 161122 Call Strike 1.8 Jpmorgan	0.00%	DUOPS04769A5
Occidental Petroleum Corp 150936 6.45 Cb	0.00%	US674599DF90
Ir217580 Ccp Short Irs Baa Eur 160324 Pfxd 0.25 Rflt 3Eubo	0.00%	DU0IR2175804
Mplx Lp 150249 5.50 Cb	0.00%	US55336VAT70
Devon Energy Corp 151225 5.85 Cb	0.00%	US25179MAV54
General Motors Financial Company Inc 170129 5.65 Cb	0.00%	US37045XCS36
At T Inc 150745 4.85 Cb	0.00%	US00206RJL78
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.00%	US785592AM87
Sunoco Logistics Partners Operations Lp 010444 5.30 Cb	0.00%	US86765BAP40
Ir217091 Ccp Short Irs Baa Nzd 160332 Rflt 3Zbsw Pfxd 2.75	0.00%	DU0IR2170912
Bp Capital Markets Plc 100224 3.814 Cb	0.00%	US05565QCP19
At And T Inc 150645 4.35 Cb	0.00%	US00206RBK77
Ameren Corp 150924 2.50 Cb	0.00%	US023608AH58
Cash_Sgd	0.00%	Cash_Sgd
Dentsply Sirona Inc 010630 3.25 Cb	0.00%	US24906PAA75
Outstanding Settlement Receipts - Sek	0.00%	OSRECSEK
International Flavors And Fragrances Inc 151027 1.832 Cb	0.00%	US459506AP65
China Development Bank 210529 3.65 Gb	0.00%	CND100029N93
Gnma 201050 Se 20 146 Cl Im Abs	0.00%	US38382KWP47
Ginnie Mae Series 20 21 Class Sa 200250 Abs	0.00%	US38382DJV29
American Homes 4 Rent Lp 150731 2.375 Cb	0.00%	US02666TAC18
Carrier Global Corp 150227 2.493 Cb	0.00%	US14448CAP95
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.00%	US36179UH623
Pacific Gas And Electric Co 010840 3.30 Cb	0.00%	US694308JH19
Pacific Gas And Electric Co 010850 3.50 Cb	0.00%	US694308JJ74
Us 5Yr Note 2206 Fut	0.00%	DU00USV22064
Ginnie Mae Remic Trust Ser 19 110 Cls Ps 200949 Abs	0.00%	US38381YWG50
China Peoples Republic Of Government 221048 4.08 Gb	0.00%	CND10001Q6Q0
Zar Boa Ccp	0.00%	ZABOACCP
Government National Mortgage Ser 20 61 Class Gi 200550 Abs	0.00%	US38382ET315
Ir217420 Ccp Short Irs Baa Pln 150632 Pfxd 3.75 Rflt 6Wibo	0.00%	DU0IR2174203

Ginnie Mae Remic Trust Ser 19 110 Class Sd 200949 Abs	0.00%	US38381YXM10
Credit Suisse EUR Ccp	0.00%	EUCSCCP
Ginnie Mae Remic Trust Sr 20 61 Class Sw 200849 Abs	0.00%	US38382EW525
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.00%	US38381AXB78
Ir216415 Ccp Long Ois Csfb Eur 160623 Rfxd -0.47804Pfliteonia	0.00%	DU0IR2164154
Cash_Chf	0.00%	Cash_Chf
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00%	US3136ABDT75
Ir216949 Ccp Long Irs Csfb Brl 020123 Rfxd 12.4 Pflt Bzdio	0.00%	DU0IR2169492
Ir217180 Ccp Short Irs Baa Eur 131227 Pfxd 0.015 Rflt 6Eubo	0.00%	DU0IR2171803
Ginnie Mae Remic Trust Ser 20 55 Clas Pi 200450 Abs	0.00%	US38382EPY76
Ir216985 Ccp Short Irs Baa Eur 160337 Pfxd 0.5 Rflt 6Eubo	0.00%	DU0IR2169856
Ginnie Mae Remic Trust Ser 19 110 Class Se 200949 Abs	0.00%	US38381YXT62
Dell International Llc 150730 6.20 Cb	0.00%	US24703TAH95
Ginnie Mae Remic Trsut Series 20 55 Class As 200450 Abs	0.00%	US38382EML82
Cs006092 Ccp Sell Cds Usd 201226 Ice Cd Ksa 1 Csfb	0.00%	DU0CS0060926
Government National Mortgage Ser 20 173 Class Ai 201150 Abs	0.00%	US38382LNX54
Cash_Eur	0.00%	Cash_Eur
Cash_Gbp	0.00%	Cash_Gbp
Citigroup Inc 310331 4.412 Cb	0.00%	US172967MP39
American International Group Inc 150224 4.125 Cb	0.00%	US026874CY14
Euro Schatz 2206 Fu	0.00%	DE000C1T6JG3
Ginnie Mae Ser 19 151 Class Ni 201049 Abs	0.00%	US38382BDB62
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.00%	US38379MVJ07
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00%	US3128M9UC41
Ir216530 Ccp Short Irs Csfb Eur 151226 Rflt 6Eubo Pfxd -0.25	0.00%	DU0IR2165300
Us 2Yr Note 2206 Fut	0.00%	DU00US222068
Cx002829 Sell Cds USD 200622 Cdx.Na.Ig.28-V1 1% Cresuiag	0.00%	DU0CX0028295
Skillz Inc	0.00%	US83067L1098
Ir217076 Ccp Short Irs Baa Nok 160327 Rflt 6Nibo Pfxd 2	0.00%	DU0IR2170763
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00%	US38381BZG21
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00%	US949831AA92
Gnma Ii 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00%	US36179UPB25
Cash_Jpy	0.00%	Cash_Jpy
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00%	US3132L5TH62
Ir217108 Ccp Short Irs Csfb Usd 160352 Rflt Sofra Pfxd 1.75	0.00%	DU0IR2171084
Gnma Ii 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00%	US36179RD891
Cash_Aud	0.00%	Cash_Aud
KRW BNP Paribas A/C	0.00%	KRWBNNP
Cash_Hkd	0.00%	Cash_Hkd
Cs006024 Ccp Sell Cds Usd 201225 Ice Cd Mex 1% Csfb	0.00%	DU0CS0060249
Ir214655 Ccp Long Irs Csfb Brl 020124 Rfxd 4.93 Pflt Bzdio	0.00%	DU0IR2146557
Ir217664 Ccp Long Irs Baa Usd 151131 Rfxd 2.13 Pflt Sofra	0.00%	DU0IR2176646
Ir217406 Ccp Short Irs Baa Zar 150624 Pfxd 6.1 Rflt 3Zali	0.00%	DU0IR2174062
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Ab	0.00%	US38376MCG06
Cs006023 Ccp Sell Cds Usd 201225 Ice Cd Chile 1% Csfb	0.00%	DU0CS0060231
Ir216975 Ccp Short Irs Csfb Brl 020124 Pfxd11.814 Rflt Bzdio	0.00%	DU0IR2169757
Ops04658a Swption Usd 120722 Call Strike 1.361 Citi	0.00%	DUOPS04658A0
United Technologies Corp 160823 3.65 Cb	0.00%	US913017DB25
Ginnie Mae Remic Trust Se 19 20 Cl Sf 200249 Abs	0.00%	US38381RAZ29
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00%	US3136A9EA25
Cs006123 Ccp Sell Cds Usd 200627 Ice Cd Indon 1% Baa	0.00%	DU0CS0061239
Ir217604 Ccp Short Irs Baa Mxn 020632 Pfxd 8.4 Rflt 1Mxni	0.00%	DU0IR2176042
EUR BNP Paribas A/C	0.00%	EURBNPP
Cs006091 Ccp Sell Cds Usd 201226 Ice Cd Chile 1% Baa	0.00%	DU0CS0060918
Russia Federation Of Government 190128 7.05 Gb	0.00%	RU000A0JTK38
Cs006127 Ccp Sell Cds Usd 200627 Ice Cd Chile 1% Baa	0.00%	DU0CS0061270
Cs006012 Ccp Sell Cds Usd 201225 Ice Cd Peru 1% Csfb	0.00%	DU0CS0060124
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roadamco 1% Csf	0.00%	DU0CS0059134
Ils Bnp Paribas A/C	0.00%	ILSBNPP
Ir217258 Ccp Short Irs Baa Usd 120124 Pfxd 1.29 Rflt Sofra	0.00%	DU0IR2172587
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Ab	0.00%	US38376MCC91
Credit Suisse Cny Cc	0.00%	CNYCSCP
Ir217613 Ccp Short Irs Baa Usd 140324 Pfxd 2.50 Rflt Sofra	0.00%	DU0IR2176133
CZK BNP Paribas A/C	0.00%	CZKBNPP
Ir217073 Ccp Long Irs Baa Nok 160324 Rfxd 1.75 Pflt 6Nibo	0.00%	DU0IR2170730
Ir217577 Ccp Short Irs Baa Mxn 120624 Rflt 1Mxn1 Pfxd 8.7	0.00%	DU0IR2175770
Interstar NZ Millenium 2004 A Tranche 2 301134 Frm	0.00%	NZINSDTA02C5
Ops04066a Swption Gbp 151122 Call Strike 0.516 Citi	0.00%	DUOPS04066A6
Ops04070a Swption Gbp 161122 Call Strike 0.544 Ms	0.00%	DUOPS04070A8
Pln Boa Ccp	0.00%	PLNBACCP
Ops03950a Swption Gbp 101022 Call Strike 0.459 Citi	0.00%	DUOPS03950A2
Ops03961a Swption Gbp 101022 Call Strike 0.42 Citi	0.00%	DUOPS03961A9

Cash_Nzd	0.00%	Cash_Nzd
Ops03820a Swption Usd 210622 Call Strike1.0525 Jpm	0.00%	DUOPS03820A7
Ir216668 Ccp Long Irs Baa Cny 160324 Rfxd 2.25 Pflt Cnrr7	0.00%	DU0IR2166688
DKK BNP Paribas A/C	0.00%	DKKBNPP
Ops03895a Swption Gbp 080922 Call Strike 0.30 Jpmorgan	0.00%	DUOPS03895A9
Ops03898a Swption Gbp 080922 Call Strike 0.2810 Jpmorgan	0.00%	DUOPS03898A3
Ir216871 Ccp Long Irs Csfb Brl 040127 Rfxd 11.23 Pflt Bzdio	0.00%	DU0IR2168718
Cs005871 Ccp Sell Cds USD 200624 Ice Cd Indon 1% Csfb	0.00%	DU0CS0058714
Distribution Payable	0.00%	DISNZN
Ir216503 Ccp Long Irs Csfb Cad 220825 Rfxd 1.56 Pflt 3Cdor	0.00%	DU0IR2165037
Cs006018 Ccp Sell Cds Usd 201225 Ice Cd Russia 1% Csfb	0.00%	DU0CS0060181
Selector HR Technology Ltd	0.00%	DU000SEHNZD6
ZARBNP Paribas A/C	0.00%	ZARBNPP
SEK BNP Paribas A/C	0.00%	SEKBNPP
Pike River Coal Ltd	0.00%	NZPRCE000153
Ir216831 Ccp Short Irs Csfb Pln 151223 Rflt 6Wibo Pfxd 1.75	0.00%	DU0IR2168312
Ir216617 Ccp Long Irs Csfb Sek 151231 Rfxd 0.75 Pflt 3Msek	0.00%	DU0IR2166175
Ir216773 Ccp Short Irs Csfb Aud 170332 Rflt 6Bbsw Pfxd 2	0.00%	DU0IR2167736
Ir216590 Ccp Short Irs Csfb Cad 151226 Rflt 3Cdor Pfxd 1.75	0.00%	DU0IR2165904
Ir216763 Ccp Long Irs Csfb Usd 220931 Rfxd 1.53 Pflt Sofra	0.00%	DU0IR2167637
Japan Government 010124 0.005 Gb	0.00%	JP1024321N19
Ir216679 Ccp Long Irs Csfb Thb 160327 Rfxd 1 Pflt Thb6m	0.00%	DU0IR2166795
Ir216855 Ccp Long Irs Csfb Cad 141031 Rfxd 2.5 Pflt 3Cdor	0.00%	DU0IR2168551
Ir216602 Ccp Long Irs Csfb Aud 151226 Rfxd 1.25 Pflt 6Bbsw	0.00%	DU0IR2166027
Ops04810a Swption Eur 070422 Call Strike 0.743 Citi	0.00%	DUOPS04810A7
Ir216827 Ccp Short Irs Csfb Zar 151223 Rflt 3Zali Pfxd 5.5	0.00%	DU0IR2168270
Ir216593 Ccp Long Irs Csfb Cad 151231 Rfxd 2 Pflt 3Cdor	0.00%	DU0IR2165938
Opz1ds5c Otcbo Ust 070422 Call Strike 1.639822 Morgans	0.00%	DU0OPZ1DS5C8
Ir216641 Ccp Short Irs Csfb Nzd 151231 Pfxd 2 Rflt 3Zbsw	0.00%	DU0IR2166415
Ir216561 Ccp Long Ois Csfb Gbp 151251 Rfxd 0.75 Pflt Sonia	0.00%	DU0IR2165615
Ir216629 Ccp Short Irs Csfb Nok 151231 Rflt 6Nibo Pfxd 1.5	0.00%	DU0IR2166290
Ir216705 Ccp Long Irs Csfb Zar 151231 Rfxd 7.4 Pflt 3Zali	0.00%	DU0IR2167058
Ir216764 Ccp Short Irs Csfb Usd 220936 Pfxd 1.63 Rflt Sofra	0.00%	DU0IR2167645
Ir216688 Ccp Short Irs Csfb Mxn 131223 Rflt 1Mxni Pfxd 6.2	0.00%	DU0IR2166886
Ir216715 Ccp Short Irs Csfb Pln 151231 Rflt 6Wibo Pfxd 2	0.00%	DU0IR2167157
NOK BNP Paribas A/C	0.00%	NOKBNPP
Ir216614 Ccp Long Irs Csfb Sek 151226 Rfxd 0.25 Pflt 3Msek	0.00%	DU0IR2166142
Ir216569 Ccp Short Ois Csfb Jpy 151231 Rflt Tonar Pfxd 0.00	0.00%	DU0IR2165698
Ir216654 Ccp Long Ois Csfb Chf 151231 Rfxd -0.25 Pflt Saron	0.00%	DU0IR2166548
Nk Kazmunaygaz Ao 140433 3.50 Cb	0.00%	XS2242422397
Ir216605 Ccp Long Irs Csfb Aud 151231 Rfxd 2 Pflt 6Bbsw	0.00%	DU0IR2166050
Ir216748 Ccp Long Cpi Csfb Gbp 151128 Rfxd 4.17 Pflt Ukrpi	0.00%	DU0IR2167488
Ir216669 Ccp Long Irs Csfb Cny 151226 Rfxd 2.5 Pflt Cnrr7	0.00%	DU0IR2166696
Ir216687 Ccp Long Cpi Csfb Gbp 151228 Rfxd 4.06 Pflt Ukrpi	0.00%	DU0IR2166878
Ir216995 Ccp Short Irs Baa Eur 160332 Pfxd 0.25 Rflt Estro	0.00%	DU0IR2169955
Ir216819 Ccp Short Cpi Csfb Eur 151023 Rflt Cptfemu Pfxd 2.25	0.00%	DU0IR2168197
Ir216717 Ccp Short Irs Csfb Pln 151226 Rflt 6Wibo Pfxd 1.7	0.00%	DU0IR2167173
Ir216626 Ccp Short Irs Csfb Nok 151226 Rflt 6Nibo Pfxd 1.5	0.00%	DU0IR2166266
Ir215930 Ccp Short Irs Csfb Nok 110531 Rflt 6Nibo Pfxd 2.13	0.00%	DU0IR2159303
Effect Exposure Cad	0.00%	CADEFFE
Ir216531 Ccp Short Irs Csfb Eur 151228 Rflt 6Eubo Pfxd 0.00	0.00%	DU0IR2165318
Cs006082 Ccp Sell Cds Usd 201226 Ice Cd Russia 1 Ms	0.00%	DU0CS0060827
Effect Exposure AUD	0.00%	AUDEFFE
Cs006088 Ccp Sell Cds Usd 201226 Ics Cd Mex 1 Csfb	0.00%	DU0CS0060884
Ir216257 Ccp Short Irs Csfb Krw 150931 Rflt 3Ksda Pfxd 1.75	0.00%	DU0IR2162570
Cvs Health Corp 090323 3.70 Cb	0.00%	US126650CV07
Ir216533 Ccp Short Irs Csfb Eur 151231 Rflt 6Eubo Pfxd 0.00	0.00%	DU0IR2165334
Effect Exposure EUR	0.00%	EUREFFE
Ir216557 Ccp Short Ois Csfb Gbp 151231 Rflt Sonia Pfxd 0.75	0.00%	DU0IR2165573
Eur Bund 2206 Fut	0.00%	DE000C1T6JE8
Ir215832 Ccp Short Irs Csfb Usd 170931 Rflt 3Libo Pfxd 2.5	0.00%	DU0IR2158321
Government National Mtge Asso 150446 0.00 Tba	0.00%	US21H0226488
Ir216083 Ccp Long Irs Csfb Nzd 160931Rfxd 3 Pflt 3Zbsw	0.00%	DU0IR2160830
Effect Exposure GBP	0.00%	GBPEFFE
Effect Exposure JPY	0.00%	JPYEFFE
Income Due - Ils	0.00%	INCDUILS
Ir216504 Ccp Short Irs Csfb Cad 220828 Rflt 3Cdor Pfxd 1.68	0.00%	DU0IR2165045
Ir216505 Ccp Long Irs Csfb Cad 220852 Rfxd 2.18 Pflt 3Cdor	0.00%	DU0IR2165052
Ir216521 Ccp Long Irs Csfb Usd 151231 Rfxd 1.75 Pflt 3Libo	0.00%	DU0IR2165219
Income Due - EUR	0.00%	INCDUEUR
Ir216528 Ccp Short Irs Csfb Eur 151224 Rflt 6Eubo Pfxd -0.25	0.00%	DU0IR2165284
Fnma 30 Year Conventional 140451 2.00 Tba	0.00%	US01F0206460

Ir216532 Ccp Long Irs Csfb Eur 151230 Rfxd 0 Pflt 6Eubo	0.00%	DU0IR2165326
Cs005909 Ccp Sell Cds USD 201224 Icecd Indon 1.00 1 Cresuiag	0.00%	DU0CS0059092
Ir216537 Ccp Long Irs Csfb Eur 151251 Rfxd 0.25 Pflt 6Eubo	0.00%	DU0IR2165375
Ir216554 Ccp Long Ois Csfb Gbp 151226 Rfxd 0.50 Pflt Sonia	0.00%	DU0IR2165540
Ir216559 Ccp Long Ois Csfb Gbp 151236 Rfxd 1 Pflt Sonia	0.00%	DU0IR2165599
Ir215695 Ccp Long Irs Csfb Aud 220223 Rfxd 0.19 Pflt 3Bbsw	0.00%	DU0IR2156952
Cs005898 Ccp Sell Cds USD 201224 Ice Cd Russia 1% Csfb	0.00%	DU0CS0058987
Cs005868 Ccp Sell Cds USD 200624 Ice Cd Ksa 1% Csfb	0.00%	DU0CS0058680
Brl Boa Ccp	0.00%	BRLBACCP
Ir216820 Ccp Short Cpi Csfb Usd 071022 Rflt Uscpi Pfxd 3.25	0.00%	DU0IR2168205
Ir216535 Ccp Short Irs Csfb Eur 151236 Rflt 6Eubo Pfxd 0.25	0.00%	DU0IR2165359
Ir216527 Ccp Long Irs Csfb Eur 151223 Rfxd -0.50 Pflt 6Eubo	0.00%	DU0IR2165276
Ir216508 Ccp Short Irs Csfb Brl 020124 Rflt Bzdio Pfxd 9.2	0.00%	DU0IR2165086
Ir216542 Ccp Short Irs Csfb Eur 151226 Rflt Estro Pfxd -0.25	0.00%	DU0IR2165425
CHF BNP Paribas A/C	0.00%	CHFBNPP
Opz1f0tn Otcbo Ust 060422 Call Strike 1.72993 Barc	0.00%	DU0OPZ1F0TN5
Ops04799a Swption Usd 040422 Call Strike 1.69000 Ms	0.00%	DUOPS04799A2
Ir217184 Ccp Short Irs Baa Mxn 030332 Pfxd 7.4 Rflt 1Mxni	0.00%	DU0IR2171845
CAD BNP Paribas A/C	0.00%	CADBNPP
JPY BNP Paribas A/C	0.00%	JPYBNPP
Ops04069a Swption Gbp 161122 Call Strike 0.599 Ms	0.00%	DUOPS04069A0
Ir216690 Ccp Short Irs Csfb Mxn 031231 Rflt 1Mxni Pfxd 7.15	0.00%	DU0IR2166902
Opz1dw4p Otcbo Ust 110422 Call Strike 1.749978 Morgans	0.00%	BD0422CA
Ops03897a Swption Gbp 080922 Call Strike 0.363 Jpmorgan	0.00%	DUOPS03897A5
Opz1dycr Otcbo Ust 120422 Call Strike 1.749945 Morgans	0.00%	DU0OPZ1DYCR0
Ops03896a Swption Gbp 080922 Call Strike 0.401 Jpmorgan	0.00%	DUOPS03896A7
Ir216672 Ccp Short Irs Csfb Krw 160324 Rflt 3Ksda Pfxd 1.5	0.00%	DU0IR2166720
Cs006079 Ccp Sell Cds Usd 201226 Icecd Indon 1 Csfb	0.00%	DU0CS0060793
Ops03819a Swption Usd 210622 Call Strike 1.378 Jpm	0.00%	DUOPS03819A9
Credit Suisse Krw Cc	0.00%	KRWSCCP
Ops03962a Swption Gbp 101022 Call Strike 0.379 Citi	0.00%	DUOPS03962A7
Ops03951a Swption Gbp 101022 Call Strike 0.4245 Citi	0.00%	DUOPS03951A0
Ir217422 Ccp Long Irs Baa Zar 150632 Rfxd 8 Pflt 3Zali	0.00%	DU0IR2174229
Opz1dz5h Otcbo Ust 130422 Call Strike 1.780147 Morgans	0.00%	DU0OPZ1DZ5H8
Ops04813a Swption Usd 110422 Call Strike 1.83 Deutag	0.00%	DUOPS04813A1
Ops04818a Swption Eur 190422 Call Strike 1.054 Citi	0.00%	DUOPS04818A0
Ops04065a Swption Gbp 151122 Call Strike 0.5525 Citi	0.00%	DUOPS04065A8
Ir217627 Ccp Long Irs Baa Krw 150627 Rfxd 2.5 Pflt 3Ksda	0.00%	DU0IR2176273
Ir215575 Ccp Short Irs Csfb Brl 020125 Rflt Bzdio Pfxd 6.32	0.00%	DU0IR2155756
Ir216872 Ccp Long Irs Csfb Brl 020123 Rfxd 10.565 Pflt Bzdio	0.00%	DU0IR2168726
Ir217655 Ccp Long Irs Baa Brl 020125 Rfxd 12.06 Pflt Bzdio	0.00%	DU0IR2176554
Ir216774 Ccp Long Ois Csfb Gbp 170332 Rfxd 1 Pflt Sonia	0.00%	DU0IR2167744
Ops04850a Swption Usd 250422 Put Strike 2.165 Ms	0.00%	DUOPS04850A3
Ir217043 Ccp Short Ois Baa Jpy 160332 Rflt Tonar Pfxd 0.00	0.00%	DU0IR2170433
Ops04847a Swption Eur 250422 Call Strike 1.09 Citi	0.00%	DUOPS04847A9
Ir217314 Ccp Long Irs Baa Cny 150627 Rfxd 2.25 Pflt Cnrr7	0.00%	DU0IR2173148
Outstanding Settlement Receipts - Krw	0.00%	OSRECKRW
Ir216956 Ccp Short Cpi Csfb Eur 151131 Rflt Cptfe Pfxd 1.9225	0.00%	DU0IR2169567
Futures Margin - AUD	0.00%	FUTMAUD
Boa Nzd Ccp	0.00%	NZBOACP
Opz1f4bw Otcbo Ust 220422 Call Strike 1.709927 Barc	0.00%	DU0OPZ1F4BW6
Ir217331 Ccp Long Irs Baa Krw 150632 Rfxd 2.5 Pflt 3Ksda	0.00%	DU0IR2173312
Ops04831a Swption Usd 190422 Put Strike 2.01 Deutag	0.00%	DUOPS04831A3
Cx003020 Sell Cds Usd 171057 Cmbx Na Bbb 8 3 Morgans	0.00%	DU0CX0030200
Opz1f56n Otcbo Ust 250422 Call Strike 1.68011 Barc	0.00%	DU0OPZ1F56N2
Ops04659a Swption Usd 120722 Call Strike 1.594 Citi	0.00%	DUOPS04659A8
Ir216634 Ccp Long Irs Csfb Nzd 151222 Rfxd 1.25 Pflt 3Zbsw	0.00%	DU0IR2166340
Ops04857a Swption Eur 030522 Put Strike 1.226 Ms	0.00%	DUOPS04857A8
Ops04832a Swption Usd 190422 Call Strike 2.01 Deutag	0.00%	DUOPS04832A1
Opz1f9xd Otcbo Ust 020522 Call Strike 1.600017 Morgans	0.00%	DU0OPZ1F9XD9
Ir216982 Ccp Long Irs Baa Eur 160331 Rfxd 0.25 Pflt 6Eubo	0.00%	DU0IR2169823
Ops04856a Swption Eur 030522 Call Strike 1.226 Ms	0.00%	DUOPS04856A0
Cx003007 Sell Cds Usd 181154 Cmbx Na Bbb 3% Morgan	0.00%	DU0CX0030077
Ir217009 Ccp Long Ois Baa Gbp 160337 Rfxd 1 Pflt Sonia	0.00%	DU0IR2170094
Ir217587 Ccp Long Irs Baa Aud 140324 Rfxd 2.48 Pflt 1Bbsw	0.00%	DU0IR2175879
Krw Boa Ccp	0.00%	KRWBACCP
Ir216987 Ccp Short Irs Baa Eur 160352 Pfxd 0.50 Rflt 6Eubo	0.00%	DU0IR2169872
Ops04814a Swption Usd 110422 Put Strike 1.83 Deutag	0.00%	DUOPS04814A9
Ops04846a Swption Eur 250422 Put Strike 1.09 Citi	0.00%	DUOPS04846A1
Euro Btp 2206 Fut	0.00%	DE000C1T6JD0
Ops04768a Swption Usd 161122 Call Strike 1.29 Jpmorgan	0.00%	DUOPS04768A7
Ops04817a Swption Eur 190422 Put Strike 1.054 Citi	0.00%	DUOPS04817A2

Ir217647 Ccp Long Irs Baa Cad 220324 Rfxd 2.5 Pflt 3Cdor	0.00%	DU0IR2176471
Csfb Collateral	0.00%	USSCOLL
Ops04780a Swption Usd 221122 Call Strike 1.3475 Deutag	0.00%	DU0OPS4780A9
Euro Bobl 2206 Fut	0.00%	DE000C1T6JF5
Ir215576 Irs Ms Myr 160626 Rfxd 2 Pflt 3Klib	0.00%	DU0IR2155764
Cx003004 Sell Cds Usd 171159 Cmbx Na Bbb 3% Morgan	0.00%	DU0CX0030044
Ir216977 Ccp Long Irs Baa Eur 160324 Rfxd -0.50 Pflt 6Eubo	0.00%	DU0IR2169773
Ops04851a Swption Usd 250422 Call Strike 2.165 Ms	0.00%	DUOPS04851A1
Ir217232 Long Ccp Irs Baa Cad 181225 Rfxd 2.07 Pflt 3Cdor	0.00%	DU0IR2172322
Rbc Collateral A/C	0.00%	USRCCOLL
Ir217234 Ccp Long Irs Baa Cad 181233 Rfxd 2.10 Pflt 3Cdor	0.00%	DU0IR2172348
Ops04800a Swption Usd 040422 Put Strike 1.690000 Morgans	0.00%	DUOPS04800A8
Euro Short Btp 2206	0.00%	DE000C1T6JC2
Ops04767a Swption Usd 161122 Call Strike 1.545 Jpmorgan	0.00%	DUOPS04767A9
Credit Suisse	0.00%	ZARCSCCP
Ir216674 Ccp Long Irs Baa Krw 160332 Rfxd 1.5 Pflt 3Ksda	0.00%	DU0IR2166746
Ops04779a Swption Usd 221122 Call Strike 1.59875 Deutag	0.00%	DUOPS04779A4
Cx003003 Sell Cds Usd 181154 Cmbx Na Bbb 3% Morgan	0.00%	DU0CX0030036
Ir216510 Ccp Long Ois Csfb Eur 150923 Rfxd -0.4955 Pflteonia	0.00%	DU0IR2165102
Ir213187 Ccp Irs Csfb USD 250724 Rflt 1Libo Pflt 3Libo	0.00%	DU0IR2131872
Opz1fg78 Otcbo Ust 050522 Call Strike 1.750059 Morgans	0.00%	DU0OPZ1FG780
Ir216771 Ccp Long Irs Csfb Sek 170332 Rfxd 1 Pflt 3Msek	0.00%	DU0IR2167710
Jpy Boa Ccp	0.00%	JPYBACCP
Cx003048 Sell Cds Usd 171057 Cmbx.Na.Bbb-.8 3 Ms	0.00%	DU0CX0030481
Cx003015 Sell Cds Usd 171159 Cmbx Na Bbb 10 3 Morgans	0.00%	DU0CX0030150
Ir217648 Ccp Short Irs Baa Usd 240324 Pfxd 2.00 Rflt Sofra	0.00%	DU0IR2176489
Opz1fh16 Otcbo Ust 090522 Call Strike 1.749929 Barc	0.00%	DU0OPZ1FH168
Ir216597 Ccp Long Irs Csfb Cad 151251 Rfxd 2.25 Pflt 3Cdor	0.00%	DU0IR2165979
Ir216980 Ccp Long Irs Baa Eur 160327 Rfxd -0.25 Pflt 6Eubo	0.00%	DU0IR2169807
Ops04809a Swption Eur 070422 Put Strike 0.743 Citi	0.00%	DUOPS04809A9
Ir217031 Ccp Long Irs Baa Aud 160332 Rfxd 2 Pflt 6Bbsw	0.00%	DU0IR2170318
Aud 10Yr 2206 Bond F	0.00%	DU000XT22060
Ir217011 Ccp Long Ois Baa Gbp 160352 Rfxd 1 Pflt Sonia	0.00%	DU0IR2170110
Ir216983 Ccp Long Irs Baa Eur 160332 Rfxd 0.25 Pflt 6Eubo	0.00%	DU0IR2169831
MXN BNP Paribas A/C	0.00%	MXNBNPP
10 Yr Jgb Tse 2206 F	0.00%	DU00JTX22061
Pln Bnp Paribas A/C	0.00%	PLNBNPP
Ir217064 Ccp Long Irs Baa Sek 160327 Rfxd 0.75 Pflt 3Msek	0.00%	DU0IR2170649
Ir215014 Ccp Long Irs Csfb Krw 170331 Rfxd 1 Pflt 3Ksda	0.00%	DU0IR2150146
Ir214564 Ccp Long Irs Csfb Krw 160920 Rfxd 1 Pflt 3Ksda	0.00%	DU0IR2145641
Sek Boa Ccp	0.00%	SEBOACCP
Ir217001 Ccp Long Ois Baa Gbp 160324 Rfxd 0.25 Pflt Sonia	0.00%	DU0IR2170011
Long Gilt 2206 Fut	0.00%	GB00JL6LY922
Aus 3Yr 2206 Bond Fu	0.00%	DU000YT22068
State Street	0.00%	USSSCOLL
Futures Margin-GBP	0.00%	FUTMGBP
Ir216406 Ccp Long Irs Csfb Brl 020123 Rfxd 7.2 Pflt Bzdio	0.00%	DU0IR2164063
Ir216759 Ccp Long Ois Csfb Chf 170332 Rfxd 0.50 Pflt Saron	0.00%	DU0IR2167595
Sell IIs:Buy Usd 21/04/2022	0.00%	ILSUSD221115
Gbp Boa Ccp	0.00%	GBPBACCP
Sell Jpy:Buy Usd 01/04/2022	0.00%	JPYUSD220915
Ir217061 Ccp Long Irs Csfb Sek 160324 Rfxd 0.50 Pflt 3Msek	0.00%	DU0IR2170615
Outstanding Settlement Payments - GBP	0.00%	OSPAYGBP
Us 30Y Bond 2206 Fut	0.00%	DU00USB22066
Outstanding Settlement Receipts - CAD	0.00%	OSRECCAD
Outstanding Settlement Receipts - CAD	0.00%	USDEFFE
Futures Margin-Cad	0.00%	FUTMCAD
Can 10Yr Bnd 2206 Fu	0.00%	DU00CGX22063
Sell Aud:Buy Usd 21/04/2022	0.00%	AUDUSD221115
Eur Buxl 30Yr 2206 F	0.00%	DE000C1T6JH1
Sell Sgd:Buy Usd 29/04/2022	0.00%	SGDUSD221195
Ir217079 Ccp Short Irs Baa Nok 160332 Pfxd 2 Rflt 6Nibo	0.00%	DU0IR2170797
Eur Oat 2206 Fut	-0.01%	DE000C1T6JK5
Us 10Yr Note 2206 F	-0.01%	DU00USX22060
Ir217019 Ccp Short Irs Baa Cad 160332 Rflt 3Cdor Pfxd 2	-0.01%	DU0IR2170193
Opz1fqh4 Otcbo Ust 180522 Call Strike 2.049979 Barc	-0.01%	DU0OPZ1FQh49
Sell Usd:Buy Krw 11/04/2022	-0.01%	USDKRW221015
Opz1fqnh Otcbo Ust 190522 Call Strike 2.050024 Morgans	-0.01%	DU0OPZ1FQNH9
Ir217055 Ccp Long Ois Baa Chf 160332 Rfxd 0.25 Pflt Saron	-0.01%	DU0IR2170557
Opz1frrj Otcbo Ust 240522 Put Strike 2.699992 Morgans	-0.01%	DU0OPZ1FRRJ4
Opz1fr7g Otcbo Ust 230522 Call Strike 2.050207 Barc	-0.01%	DU0OPZ1FR7G4
Us Ultra Bond 2206 F	-0.01%	DU00USU22066

Ir217132 Ccp Long Irs Baa Eur 170332 Rfxd 0.50 Pflt 6Eubo	-0.01% DU0IR2171324
Opz1ftgz Otcbo Ust 260522 Put Strike 2.649798 Morgans	-0.01% DU0OPZ1FTGZ9
Ir217028 Ccp Long Irs Baa Aud 160327 Rfxd 1.25 Pflt 6Bbsw	-0.01% DU0IR2170284
GBP BNP Paribas A/C	-0.01% GBPBNNP
Opz1fqnb Otcbo Ust 180522 Put Strike 2.549784 Barc	-0.01% DU0OPZ1FQNB2
Opz1fqnd Otcbo Ust 190522 Put Strike 2.549959 Morgans	-0.01% DU0OPZ1FQND8
Sell Myr:Buy Usd 29/04/2022	-0.01% MYRUSD22119S
Opz1ftgx Otcbo Ust 260522 Call Strike 2.150105 Morgans	-0.01% DU0OPZ1FTGX4
Opz1fr7h Otcbo Ust 230522 Put Strike 2.550187 Barc	-0.01% DU0OPZ1FR7H2
Sell Usd:Buy Thb 15/06/2022	-0.01% USDTHB22166S
Credit Suisse Ccp	0.00% MXNCSCCP
Credit Suisse Ccp	-0.01% USCSCCP
Outstanding Settlement Payments - EUR	-0.01% OSPAYEUR
Opz1frrh Otcbo Ust 240522 Call Strike 2.199958 Morgans	-0.01% DU0OPZ1FRRH8
Sell Usd:Buy Jpy 22/04/2022	-0.02% USDJPY22112S
Standard Chartered C	-0.02% USSCCOLL
Opz1dz5j Otcbo Ust 130422 Put Strike 2.279861 Morgans	-0.02% DU0OPZ1DZ5J4
Opz1f0tp Otcbo Ust 060422 Put Strike 2.229807 Barc	-0.02% DU0OPZ1F0TPO
Opz1dw4q Otcbo Ust 110422 Put Strike 2.250167 Morgans	-0.02% DU0OPZ1DW4Q5
Sell Chf:Buy Usd 25/04/2022	-0.02% CHFUSD22115S
Opz1dycs Otcbo Ust 120422 Put Strike 2.249808 Morgans	-0.02% DU0OPZ1DYCS8
Sell Idr:Buy Usd 13/05/2022	-0.02% IDRUSD22133S
Jp Morgan Colat	-0.03% USJPCOLL
Opz1f4bx Otcbo Ust 220422 Put Strike 2.209956 Barc	-0.03% DU0OPZ1F4BX4
Opz1fg7b Otcbo Ust 050522 Put Strike 2.250186 Morgans	-0.03% DU0OPZ1FG7B8
Opz1fh19 Otcbo Ust 090522 Put Strike 2.250115 Barc	-0.03% DU0OPZ1FH192
Opz1ds5d Otcbo Ust 070422 Put Strike 2.139793 Morgans	-0.03% DU0OPZ1DS5D6
Sell Krw:Buy Usd 11/04/2022	-0.03% KRWUSD22101S
Opz1f56r Otcbo Ust 250422 Put Strike 2.17992 Barc	-0.03% DU0OPZ1F56R3
Sell Cad:Buy Usd 26/04/2022	-0.03% CADUSD22116S
Sell Thb:Buy Usd 15/06/2022	-0.04% THBUSD22166S
Sell Usd:Buy Gbp 05/04/2022	-0.04% USDGBP22095S
Opz1dpxw Otcbo Ust 040422 Put Strike 2.060168 Barc	-0.04% DU0OPZ1DPXW4
Opz1f9xb Otcbo Ust 020522 Put Strike 2.099834 Morgans	-0.04% DU0OPZ1F9XB3
Opz1f89t Otcbo Ust 280422 Put Strike 1.980193 Morgans	-0.06% DU0OPZ1F89T0
Sell Jpy:Buy Usd 16/06/2022	-0.06% JPYUSD22167S
Management Fees	-0.09% MGMNZD
Sell Jpy:Buy Usd 23/05/2022	-0.09% JPYUSD22143S
Sell Jpy:Buy Usd 06/06/2022	-0.09% JPYUSD22157S
Sell Jpy:Buy Usd 13/06/2022	-0.14% JPYUSD22164S
Sell Usd:Buy Eur 05/05/2022	-0.14% USDEUR22125S
Sell Jpy:Buy Usd 31/05/2022	-0.14% JPYUSD22151S
Outstanding Settlement Payments - JPY	-0.16% OSPAYJPY
Deutsche Bank Coll	-0.17% USDBCOLL
Sell Nzd:Buy Gbp 12/05/2022	-0.18% NZDGBP22132S
Sell Nzd:Buy Usd 19/05/2022	-0.19% NZDUSD22139S
BNP USD Coll Acct	-0.20% USBPCOLL
Outstanding Settlement Payments - NZD	-0.23% OSPAYNZD
Sell Cny:Buy Usd 22/06/2022	-0.38% CNYUSD22173S
Sell Nzd:Buy Jpy 12/05/2022	-0.38% NZDJPY22132S
Sell Gbp:Buy Usd 05/04/2022	-0.42% GBPUSD22095S
Sell Jpy:Buy Usd 22/04/2022	-0.49% JPYUSD22112S
Sell Usd:Buy Cny 01/04/2022	-0.49% USDCNY22091S
Sell Cny:Buy Usd 01/04/2022	-0.49% CNYUSD22091S
Sell Jpy:Buy Usd 11/04/2022	-0.60% JPYUSD22101S
Sell Nzd:Buy Eur 12/05/2022	-0.69% NZDEUR22132S
Sell Jpy:Buy Nzd 12/05/2022	-1.11% JPYNZD22132S
Sell Gbp:Buy Nzd 12/05/2022	-1.14% GBPNZD22132S
Sell Eur:Buy Usd 05/05/2022	-1.19% EURUSD22125S
United States Treasury 150232 1.875 Gb	-1.65% US91282CDY49
Sell Usd:Buy Nzd 19/05/2022	-2.57% USDNZD22139S
Sell Eur:Buy Nzd 12/05/2022	-2.59% EURNZD22132S
United States Treasury 151131 1.375 Gb	-4.75% US91282CDJ71
Sell Nzd:Buy Usd 12/05/2022	-4.83% NZDUSD22132S
Sell Usd:Buy Nzd 12/05/2022	-30.69% USDNZD22132S