

	1	2	3	4
Offer name	Hunter Investment Funds	Offer number	OFR11173	
Fund name	FND2387	Fund number	FND2387	
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB/		5.23% FNC0642E		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TB/		5.19% 2BROG66		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151146 0.00 TB/		4.96% FNC1142A		
JAPAN GOVERNMENT 171022 0.00 GB		4.66% 6CW06K8		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB/		4.59% 2BS91D4		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TB/		3.73% 2BD3R33		
MORGAN STANLEY COLAT		3.32% USMSCOLL		
MORGAN STANLEY EUR		3.31% EURMSCCP		
JAPAN GOVERNMENT 211122 0.00 GB		2.93% BNTH2J5		
JAPAN (GOVERNMENT) 111022 0.00 GB		2.76% 6CWXGV8		
BNP USD COLL ACCT		2.61% USBPCOLL		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151140 0.00 TB/		2.56% 2BTC5B8		
JP MORGAN COLAT		2.51% USJPCOLL		
JAPAN GOVERNMENT 060123 0.00 GB		2.28% BPVGHY4		
JAP GOVERNMENT 200627 0.005 GB		2.19% BNQNHJ1		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151046 0.00 TB/		2.03% 2BD1NC8		
UNITED STATES TREASURY 150241 1.875 CB		1.98% BN303J7		
JAPAN GOVERNMENT 311022 0.00 GB		1.84% BNM4088		
USD BNP PARIBAS A/C		1.49% USDBNPP		
FNMA 30 YEAR CONVENTIONAL 010152 2.50 MBS POOL NO RA/		1.48% 2JY88J6		
JAPAN GOVERNMENT 241022 0.00 GB		1.46% BQ1LVS8		
UNITED STATES TREASURY 150128 0.5 ILB		1.46% BFWMB38		
MORGAN STANLEY GBP		1.09% GBPMSCCP		
UNITED STATES TREASURY 300425 2.875 GB		1.01% BFXTNS7		
RIPON MORTGAGES PLC SERIES 1RA CLASS A 280856 ABS		0.97% ODC50J3		
JAPAN GOVERNMENT OF 051222 0.00 GB		0.94% 6CXW8K7		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151143 0.00 TB/		0.92% 2B8JLB2		
FUTURE MARGINS-USD		0.91% FUTMUSD		
UNITED STATES TREASURY 151150 1.625 GB		0.77% BMCWDM0		
BANK OF ISRAEL 021122 0.00 GB		0.74% BL5BZ98		
JAPAN GOVERNMENT 200349 0.50 GB		0.73% BH4G422		
NYKREDIT REALKREDIT AS 011050 1.0 CB		0.71% BKLH4J6		
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.00 TB/		0.71% 2BRV5Z1		
BARCLAYS BANK PLC 211122 7.625 CB		0.66% BAR1122A		
BANK OF ISRAEL 050723 0.00 GB		0.63% BQPCBM1		
DEUTSCHE BANK AG 200127 1.625 CB		0.61% BJVLXW7		
JAPAN GOVERNMENT 191222 0.00 GB		0.60% BPLXQD7		
STRATUS CLO SERIES 21 3A CLASS A 291229 ABS		0.59% STR1229A		
CHINA PEOPLE S REPUBLIC OF GOVERNMENT 140950 3.81 GB		0.56% BMC3TQ9		
BANK OF NOVA SCOTIA 311022 0.00 CB		0.54% 2JT3XM4		
FRANCE REPUBLIC OF GOVERNMENT 250552 0.75 GB		0.50% BK6L1W5		
SPAIN KINGDOM OF GOVERNMENT 300766 3.45 GB		0.48% BYV9PJ7		
UNITED STATES TREASURY 150552 2.875 GB		0.47% BLDBDJ6		
MS CHF CCP		0.46% CHFMSCCP		
JAPAN GOVERNMENT 100328 0.1 IILB		0.45% BG5NBY6		
GS MORTGAGE-BACKED SECURITIES SERIES 22 PJ4 CL A4 250952		0.45% GSM0952A		
US ULT 10YR 2212 F		0.43% UXY2212		
MORGAN STANLEY CAD		0.43% CADMSCCP		
AAREAL BANK AG 140225 0.625 CB		0.41% 5Y9D780		
GOVERNMENT OF JAPAN 071122 0.00 GB		0.41% BN47T44		
UNITED STATES TREASURY 150128 1.75 ILB		0.41% B2PB3T1B		
LONG GILT 2212 FUT		0.40% GBX2212		
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.50 CB		0.40% BNNFG37		
CANADIAN IMPERIAL BANK OF COMMERCE 071122 0.00 CB		0.40% 2JVL PQ4		
CREDIT SUISSE GROUP AG 120833 6.537 CB		0.39% 3LZXNN2		
GOLDMAN SACHS GROUP INC 240125 FRN		0.37% GOL0125A		
JAPAN GOVERNMENT OF 200935 1.20 GB		0.37% BYRJVT3		
CHINA PEOPLES REPUBLIC OF GOVERNMENT 120451 3.72 GB		0.36% BN2RC70		
TOWD POINT MORTGAGE TRUSTSE 19 4 CL A1 250759 ABS		0.36% TWD0759A		
BANK OF ISRAEL 030523 0.00 GB		0.36% 6CVQRX7		
SOUND POINT CLO LTD 211030 1.234 ABS SER 17-3A CL A1R		0.35% 2H5Z483		
HSBC HOLDINGS PLC 221132 2.871 CB		0.35% BMWK7Q6		
DEUTSCHE BANK AG 201124 0.05 CB		0.34% BJTPBW7		
GPMT LTD SERIES 21 FL4 CLASS A 151136 ABS		0.33% GPM1136A		
GS MTG BACKED SECS TR SERIES 22 GR2 CLASS A2 260852 ABS		0.33% GSM0852B		
NYO COMMERCIAL MORTGAGE TRUST SR 21 1290 CL A 151138		0.32% NYO1138A		
OSD CLO 2021 23 LTD SERIES 21 23A CLASS A 170431 ABS		0.32% OSD0431A		

VIBRANT CLO LTD SR 19 11A CLASS A1R1 ABS	0.32% VIB0732A
BANK OF NOVA SCOTIA 041122 0.00 CB	0.32% 2JT3XJ1
ARBOR REALTY COLLATERALISED SER 22 FL1 CLASS A 150137 AB	0.32% ARB0137A
SOUND POINT CLO LTD SERIES 15 2A CLASS AR 200732 ABS	0.32% SOU0732A
BDS LTD SER 21 FL10 CLASS A 181236 ABS	0.32% 2JV2MP5
MAGNETITE XVIII LIMITED RR SERIES 16 18A CLASS AR2 151128	0.31% MAG1128B
STRATTON MORTGAGE FUNDING SR 2021 2 CL A 200760 ABS	0.31% BMCD1X0
JPMORGAN CHASE AND CO 260428 4.323 CB	0.31% JPM0428A
READY CAPITAL MORTG SER 21 FL6 CL A 250736 ABS	0.31% RCM0736A
CWABS ASSET BACKED CER TR 2006 20 SE 06 20 CL 2A4 250935	0.31% BK6MSN8
MADISON SERIES 18 30 A CLASS A 150429 ABS	0.31% MAD0429B
CITIGROUP INC 170326 3.29 CB	0.31% 2J2PVX4
DRYDEN SENIOR LOAN FUND SER 13-28A CLS A1LR 150830 ABS	0.30% BD5DNZ0
BARINGS CLO LTD SERIES 15 1A CLASS AR 200131 ABS	0.30% BFMHT40
CIFC FUNDING LTD SERIES 17 4A CLASS A1R 241030 ABS	0.30% 2H77SF2
CIFC FUNDING COMM IND FIN COR SER 18 A CLA A 180431 ABS	0.30% BFYN0S7
CARLYLE GLOBAL MARKET STRATEGIES SER 17 1A CL A1R 20043	0.30% CAR0431A
APIDOS CLO SER 17 26A CLAS A1AR 180729 ABS	0.30% API0729A
SOUND POINT CLO LTD SER 17 2A CLASS AR 250730 ABS	0.30% SOU0730B
DRYDEN SENIOR LOAN FUND SERIES 18-61A CLS A1R 170132 AB	0.30% 2H4BY59
ARES CLO LTD SER 19 52A CLASS A1R 220431 ABS	0.30% ARE0431A
522 FUNDING CLO LTD SR 2018 3A CLASS AR 201031 ABS	0.30% 2JBPSL2
JAPAN GOVERNMENT 200651 0.70 GB	0.30% JAP0651A
MF1 LTD SR 21 FL6 CLASS A 160736 ABS	0.30% MF10736B
GCAT TRUST SERIES 22 INV2 CLASS A5 250452 ABS	0.30% GCA0452A
NOMURA HOME EQ LN INC TR 2006-HE1 SE 06 HE1 CL M2 2502	0.30% B3RQKY5
EXTENDED STAY AMERICA TRUST SE 2021 ESH CL A 150738 ABS	0.30% BP7L958
FORTRESS CBO INVESTMENTS LTD SE 22 FL3 CL A 171226 ABS	0.29% FOR1226A
KKR FINANCIAL CLO LTD SR 9 CLASS AR2 150730 ABS	0.29% KKR0730B
JPMORGAN CHASE AND CO 240226 2.595 CB	0.29% 2J1HX02
ASHFORD HOSPITALITY TRUST SER 18 ASHF CLASS A 150435 ABS	0.29% 2FZHF26
VOYA CLO LTD SER 17 1A CLASS A1R 170430 ABS	0.28% VOY0430A
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210433 4.50 C	0.28% AUS0433A
LCM LTD PARTNERSHIP SR 30A CLASS AR 200431 ABS	0.28% LCM0431A
ROYAL BANK OF CANADA 051028 0.01 CB	0.28% BP486D9
SOCIETE GENERALE SA 141226 1.488 CB	0.28% BMFYJK3
RAMP TRUST SERIES 05 EFC4 CLASS M6 250935 ABS	0.27% 2BMBPC3
AREIT SERIES 21 CRES CLASS A 170726 ABS	0.27% 2JMX7F2
STANDARD CHARTERED PLC 231125 1.822 CB	0.27% BMXLNC6
OBX 2022-INV2 TR 250152 SER 22-INV2 CL A1 250152 ABS	0.27% OBX0152A
AVIS BUDGET RENTAL CAR FD AESOP LLC SE 21 2A CL A 200228	0.26% AVIO228A
ONE NEW YORK PLAZA TRUST SE 20 1NYP CL A 150136 ABS	0.26% ONE0126A
FRANCE REPUBLIC OF GOVERNMENT 250548 2.00 GB	0.26% FRG0548A
CRESTLINE DENALI CLO SER 17 1A CLASS AR 200430 ABS	0.26% CRE0430A
BANK OF ISRAEL 080223 0.00 GB	0.26% 6CS4BY3
SANTANDER UK GROUP HOLDINGS PLC 151124 4.796 CB	0.26% 2F8PNX4
CREDIT SUISSE AG 080823 6.50 CB	0.26% BCW3H43
TOWD POINT MORTGAGE FUNDING SE 19 A13A CL A1 200745 A	0.26% TOW0745B
MIDOCEAN CREDIT CLO SERIES 13 2A CL ARR 290130 ABS	0.26% MID0130A
STRATTON MORTGAGE FUNDING PLC SERIES 21 1 CLASS A 2509	0.26% BKPJWJ4
STRATTON BTL MORTGAGE FUNDING SE 22 1 CL A 200154 ABS	0.25% BPVC0P4
VENTURE CDO LIMITED SR 19 36A CLASS A1AR 200432 ABS	0.25% VEN0432B
PRETIUM MORTGAGE CREDIT PARTNER SER 21 RN3 CL A1 2509	0.25% PRE0951A
AVOLON 011227 TERM LOAN TRANCHE B5	0.25% AVOLLN
FNMA 30 YEAR CONVENTIONAL 010151 2.50 MBS POOL CA860	0.25% FNC0151B
ROYAL BK OF CANADA 091122 0.00 CB	0.25% 2JVFF99
OBX 2021 INV2 TRUST SERIES 21 INV2 CLASS A3 251051 ABS	0.25% OBX1051A
MERRILL LYNCH MORTGAGE INVESTOR SE 07 OAR5 CL 1A1 2510	0.25% 2CLSGM9
CHARTER COMMUNICATIONS INC 150228 3.75 CB	0.24% 2FPSYZ5
PMT LOAN TRUST SER 21 INV1 CLS A3 250751 ABS	0.24% PMT0751A
SMB PRIVATE EDUCATION SERIES 22 B CLASS A1B 160255 ABS	0.24% SMB0255A
CREDIT SUISSE MORTGAGE TR SERIES 20 FACT CLS A 151037 AB	0.24% CSM1037A
ARGENT SECURITEIS INC SERIES 06M1 CLASS A1 250736 ABS	0.24% BYWG9W8
GS MORTGAGE BACKED SECURITIES SERIES 22 PJ3 CL A4 260852	0.24% GSM0852A
STANDARD CHARTERED C	0.24% USSCCOLL
SUMITOMO MITSUI BANKING CORP 180624 2.44 CB	0.24% 5NNR082
JAPAN GOVERNMENT OF 200946 0.50 GB	0.24% JPY0946A
GS MORTGAGE BACKED SEC SERIES 21 HP1 CLASS A2 250152 AB	0.23% GSM0152A
EURO BOBL 2212 FUT	0.23% EBV2212
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310751	0.23% BLH3815
NORDEA KREDIT REALKREDITAKTIESELSKAB 011050 1.00 SF	0.23% BKDSHH6
UNITED STATES TREASURY 271022 0.00 GB	0.23% BQ2GVF9

POLARIS PLC SER 2021 1 CLASS A 231258 ABS	0.22%	BNXL7S7
ISRAEL STATE OF GOVERNMENT 130560 3.80 GB	0.22%	BMFKRX0
CANADIAN IMPERIAL BANK OF COMMERCE 011122 0.00 CB	0.22%	2JT3HZ5
HSBC BANK CANADA 011122 0.00 CB	0.22%	2JT3PW8
WELLS FARGO AND CO 240328 3.526 CB	0.22%	2J23YJ5
NYKREDIT REALKREDIT AS 011050 1.0 CB	0.22%	BK9CXB8
SUMITOMO MITSUI BANKING CORP 100925 0.01 CB	0.22%	6CF9WN7
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 221050	0.22%	BMBL1F7
BANCO SANTANDER SA 240325 3.496 CB	0.22%	2J23YP1
LEHMAN XS TRUST SERIES 2007 12N CLASS 2A1 250737 ABS	0.21%	2BTV496
HSBC HOLDINGS PLC 110828 5.21 CB	0.21%	BP4ZF99
PERU REPUBLIC OF GOVERNMENT 120828 6.35 GB	0.21%	BDGL900
CWABS ASSET BACKED CERTIFICATES SE 0413 CL MF3 250235 AI	0.21%	2BL6H34
NATIONWIDE BUILDING SOCIETY 130223 1.70 CB	0.21%	2HCTGN7
MORGAN STANLEY CAPITAL INC SE 07 HE5 CL A2C 250337 ABS	0.21%	2BN3WB6
CTP NV 210625 0.50 CB	0.21%	3B8FG92
JAMESTOWN CLO XV LTD SERIES 20 15A CLASS A 150433 ABS	0.20%	2HDYCM2
SUMITOMO MITSUI BANKING CORP 061123 0.55 CB	0.20%	BF5J2C2
DEVELOPMENT BANK OF JAPAN INC 021024 1.875 GB	0.20%	6B7BN42
CHINA DEVELOPMENT BANK 240827 4.24 GB	0.20%	BDZZQQ8
POLARIS SERIES 20 1 CLASS A 270557 ABS	0.20%	POL0527A
HOPS HILL SERIES 1 CLASS A 270554 ABS	0.20%	HOP0554A
CREDIT SUISSE GROUP AG 020432 2.875 CB	0.20%	CRE0432A
JYSKE REALKREDIT AS 011050 1.00 CB	0.20%	BKF2KC2
UNITED STATES TREASURY 150129 2.50 GB	0.20%	B4RNYM9
PENSKE TRUCK LEASING CO LP 150626 1.70 CB	0.20%	2H5H036
SUMITOMO MITSUI FINANCIAL BANKING CORP 071122 2.014 CI	0.20%	SUM1122A
NORTHERN TERRITORY TREASURY 210532 2.50 GB	0.19%	NTT0532A
HSBC HOLDINGS PLC 130328 4.041 CB	0.19%	HSB0328A
GOLDMAN USD CCP	0.19%	USGSCCP
AMCO ASSET MANAGEMENT COMPANY SPA 170723 1.50 CB	0.19%	BN2R7W0
GS MORTGAGE BACKED SEC SERIES 21 GR3 CLASS A2 250452 AE	0.19%	GSM0452A
BLUEMOUNTAIN SER 17 2A CLASS AR 150730 ABS	0.19%	BLU0730A
TOYOTA AUTO LOAN EXTENDED NTE TRT SER 19 1A CLS A 25113	0.19%	TAL1131A
BOSTON PROPERTIES LP 150125 3.20 CB	0.19%	2FPN5F7
PERU REPUBLIC OF GOVERNMENT 120828 6.35 GB	0.18%	BDGL933A
BANK OF AMERICA CORP 271026 1.95 CB	0.18%	BPP1YB1
HARVEST CLO SERIES 16A CLASS ARR 151031 ABS	0.18%	HAR1031B
CANADA SQUARE FUNDING SERIES 2021 2 CLASS A 170658 ABS	0.18%	CAN0658B
ING GROEP NV 021023 FRN	0.18%	2F53LV5
ENERGY TRANSFER PARTNERS LP 150325 4.05 CB	0.18%	ETP0325A
CITIGROUP MORTGAGE LOAN TRUST SR 21 INV3 CL A3A 250551	0.18%	CIT0551B
TRINITY SQUARE SERIES 21 1X CLASS A 150759 ABS	0.18%	TRI0759A
DEUTSCHE BANK AG 230228 1.875 CB	0.18%	3G44ZW4
KOOKMIN BANK 150725 0.052 CB	0.18%	BMW12R5
BARLEY HILL PLC SERIES 2 CLASS A 270858 ABS	0.17%	BAR0858A
BANK OF AMERICA CORP 240825 FRN	0.17%	2H7MVW5
GOLDMAN SACHS COLLAT	0.17%	USGSCOLL
NYKREDIT REALKREDIT AS 011053 1.00 CB	0.17%	BMG7633
ISRAEL STATE OF GOVERNMENT 310327 2.00 GB	0.17%	BYXVJC2
CWABS ASSET BACKED CERTIFICATES SER 05 9 CL M2 250136 AE	0.17%	BVM1FV3
MORGAN STANLEY 070532 2.95 CB	0.17%	2J6N4C4
LOGICOR FINANCING SARL 171125 0.625 CB	0.17%	3GFFKM1
UNICREDIT SPA 041223 7.83 CB	0.17%	5KXFWX4
FNMA 30 YEAR CONVENTION 010352 2.00 MBS POOL NO BV413	0.17%	FED0352D
BANK OF ISRAEL 050423 0.00 GB	0.17%	6CT56K6
DEUTSCHE BANK AG NEW YORK BRANCH 140132 3.729 CB	0.17%	BMYC6G3
EUR OAT 2212 FUT	0.17%	EOF2212
AVIATION CAPITAL GROUP LLC 010825 4.125 CB	0.16%	2F2X9T2
PERU REPUBLIC OF GOVERNMENT 120229 5.94 GB	0.16%	BH436F0
SUMITOMO MITSUI TRUST BANK LTD 151027 0.01 CB	0.16%	6CGYRS1
SOCIETE GENERAL SA 210126 2.226 CB	0.16%	SOC0126B
MILEAGE PLUS HOLDINGS LLC 200627 6.50 SF	0.16%	BMGHHT6A
QATAR STATE OF GOVERNMENT 230448 5.103 GB	0.16%	BFYY518
RMAC PLC SE 18 1 CL A 120646 ABS	0.16%	BD2NM12
SOUNDVIEW HOME EQUITY LOAN SER 06 WF2 CLS M2 251236 /	0.16%	B7ZZJD4
DELL INTERNATIONAL LLC 011029 5.30 CB	0.15%	BL59DD2
MORGAN STANLEY 200428 4.21 CB	0.15%	2J5NH04
JUBILEE CDO BV SR 14 12A CLASS AR 150430 ABS	0.15%	JUB0430A
GSK CONSUMER HEALTHCARE 240325 3.125 CB	0.15%	BJN47L1
SOUNDVIEW HOME EQUITY SER 06 3 CLASS A4 251136 ABS	0.15%	BZ03HR9
BARC SGD CCP	0.15%	SGBARCCP

BNP PARIBAS SA 300627 1.675 CB	0.15% 3CFM6Q0
NEW JERSEY ECONOMIC DEV AUTH ST PEN FDG REV 150224 0.0	0.15% BKSL1D4
CEETRUS SA 261126 2.75 CB	0.15% BL1GTP1
GRIFFITH PARK CLO SR 1X CL A1RA 211131 ABS	0.15% GRI1131A
CORDATUS CLO PLC SERIES 7X CLASS ARR 150931 ABS	0.15% 0C6M822
FIELDSTONE MORTGAGE INVESTMENT CR SER 06 3 CL 2A2 2511	0.15% BD0DZ71
CITIGROUP MORTGAGE LOAN SERIES 07 WFH3 CLASS M1 25063	0.15% B9LVDY9
ARBOR MULTIFAMILY MORTGAGE SE 20 MF1 CL A5 150553 ABS	0.15% ARB0553B
MORTIMER BTL PLC SER 21 1 CLASS A 230653 ABS	0.15% MOR0653A
ING GROEP NV 160227 1.25 CB	0.14% BNYDZH7
AMERICAN TOWER CORP 150829 3.80 CB	0.14% 2GXZYX3
TENCENT HOLDINGS LTD 030630 2.39 CB	0.14% BMXB5C0
BANK OF NOVA SCOTIA 1011122 0.00 CB	0.14% 2JVLMX0
FNMA 40 YEAR CONVENTION 010159 3.50 MBS POOL BF0334	0.14% FNM0159A
BANK OF AMERICA CORP 020426 3.384 CB	0.14% BNNJ145
UNICREDIT SPA 220926 2.569 CB	0.14% 2HSWLR9
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.0 CB	0.14% 5VXPQ17
NISSAN MOTOR CO LTD 170928 3.201 CB	0.14% BM9TQZ8
T MOBILE USA INC 150228 2.05 CB	0.13% 3BR9855
PRETIUM MORTGAGE CREDIT SER 21 RN2 CL A1 250751 ABS	0.13% PRE0751A
DEUTSCHE BANK AG 161224 2.625 CB	0.13% BJVLXT4
UNITED STATES TREASURY 150429 3.875 ILB	0.13% 2407096B
AROUNDTOWN SA 150427 0.375 CB	0.13% BN2ZW29
CWALT INC COUNTRYWIDE AL SERIES 06 0A2 CLASS A5 200546	0.13% B1VVNP4
AVOLON HOLDINGS FUNDINGS LTD 181127 2.528 CB	0.13% 2JFSL55
AIB GROUP PLC 121023 4.75 CB	0.13% 2F6NYV5
JAPAN FINANCE ORG MUNICIPAL 020925 0.625 GB	0.13% JAP0925A
BANCA MONTE DEI PASCHI DI SIENA SPA 081026 0.875 CB	0.13% 5QF0NN6
PARK AEROSPACE HOLDINGS LTD 150323 4.50 CB	0.13% PAH0323A
EUR BNP PARIBAS A/C	0.13% EURBNPP
NISSAN MOTOR CO LTD 170927 4.345 CB	0.13% 6CGH100
REALKREDIT DANMARK A/S 011053 1.50 CB	0.12% BMXQXI8
DEUTSCHE BANK AG 191130 1.75 CB	0.12% BMW99T0
NISSAN MOTOR CO LTD 150928 2.45 CB	0.12% 2JH8LS3
TOWD POINT MORTGAGE TRUST SERIES 20 2 CLS A1A 250460 A	0.12% 2HNJQQ9
HARVEST CLO SER 20X CLASS AR 201031 ABS	0.12% 0C6TBM4
COREBRIDGE FINANCIAL INC 050427 3.65 CB	0.12% 2J4PVM1
MORGAN STANLEY NZD	0.12% NZDMSCCP
BARCLAYS USD MARGIN	0.12% USBACCP
DUTCH PROPERTY FINANCE SR 21 1 CLASS A 280758 ABS	0.12% BM8R040
ROYAL BANK OF SCOTLAND GROUP PLC 270130 5.076 CB	0.12% 2F50XL0
CREDIT SUISSE AG 070933 7.375 CB	0.12% BQ6COK1
HSBC HOLDINGS PLC 190629 4.583 CB	0.12% 2F0VBN6
BANK OF IRELAND GROUP PLC 050626 1.875 CB	0.12% BOI0626A
SUMITOMO MITSUI FINANCIAL BANKING CORP 071129 0.409 CI	0.12% SUM1129A
UNITED STATES TREASURY 151140 1.375 GB	0.12% BNG0BM3
TOWD POINT MORTGAGE FUNDING SER 19 GR4X CL A1 201051	0.12% TOW1051A
NEW CENTURY HOME EQUITY LOAN TR SER 01 NC1 CLS M3 200	0.12% 2BDXHV1
OCP CLO SE 14 7A CL A1R 200729 ABS	0.12% 2F5DBX7
DEVELOPMENT BANK OF JAPAN INC 270825 0.50 GB	0.11% BMXNPK4
BNP PARIBAS SA 150929 2.159 CB	0.11% BNP0929A
MARVELL TECHNOLOGY INC 150426 1.65 CB	0.11% BN49F19
CITIGROUP MORTGAGE LOAN TRUST SR 2021 INV2 CL A3A 2505	0.11% CML0551A
NEW RESIDENTIAL MTGE LOAN TST SER 19 RPL3 CLS A1 250759	0.11% NRM0759A
BANCO BRADESCO SA CAYMAN ISLANDS BRANCH 270123 2.85 C	0.11% BAN0123D
GOLDMAN SACHS GROUP INC 070225 FRN	0.11% BPVD8G4
CREDIT SUISSE AG LONDON 050126 0.25 CB	0.11% BN7D0H9
CITIGROUP MORTGAGE LOAN SERIES 22-INV1 CLASS A3B 27115	0.11% CIT1151A
SOCIETE GENERALE SA 190128 2.797 CB	0.11% SOC0128A
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211230 1.00 C	0.11% ACG1230A
TBW MORTGAGE-BACKED TRUST SERIES 07 2 CLASS A1A 25073	0.11% BYWPG02
TOWD POINT MORTGAGE TRUST SERIES 20 1 CLS A1 250160 AB	0.11% 2HL3221
MIRAVET SARL SERIES 20 1 CLASS A 260565 ABS	0.11% BMWB4C4
FORD MOTOR CREDIT COMPANY LLC 060324 3.021 CB	0.11% 2GRLMY4
DEUTSCHE BANK AG NEW YORK BRANCH 261125 3.961 CB	0.11% BK6X336
CWABS ASSET BACKED CER SERIES 06 25 CLASS 2A4 250435 ABS	0.11% BPY4002
DEXIA CREDIT LOCAL SA 170125 0.50 CB	0.11% BYVZ0P6
RESMAC SERIES 20 1A CLASS A1A 070252 ABS	0.10% RES0252D
ONTARIO TEACHERS FINANCE TRUST 200541 0.90 CB	0.10% BN6SL61
FNMA 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL BV3101	0.10% FED0352A
CITIMORTGAGE ALTERNATIVE SERIES 07 A2 CLASS 1A1 250237	0.10% 2BLV7C8
GS MORTGAGE BACKED SECURITIES SER 21 GR2 CL A2 250252 A	0.10% GSM0252A

FREMONT HOME LOAN TRUST SE 06 D CL 1A1 251136 ABS	0.10%	2BL7W65
MERRILL LYNCH MORT INVEST TST SER 06 HE5 CLS A2B 250837	0.10%	2BL8558
BANK OF AMERICA CORP 040233 2.972 CB	0.10%	2JON6Y6
JP MORGAN ALTERNATIVE LOAN TRUST SE 06 45 1A4 251036 ABS	0.10%	2BKMCW7
MFRA TRUST SERIES 20 NQM2 CLASS A1 250465 ABS	0.10%	MFR0465A
HSBC HOLDINGS PLC 040631 2.848 CB	0.10%	BMXNKF4
CAIXABANK SA 141269 3.625 CB	0.10%	BNDRB16
NOMURA HOLDINGS CORP 220127 2.329 CB	0.10%	NOM0127A
DNB BOLIGKREDITT AS 280623 3.25 CB	0.10%	DNB0623A
BROADCOM INC 151132 4.30 CB	0.10%	BKPVK30
CREDIT SUISSE AG 080823 6.50 CB	0.10%	CRD0823A
STANDARD CHARTERED PLC 120128 2.608 CB	0.10%	ODCKZF9
CITIBANK USD CCP	0.10%	USDCTCCP
JAPAN GOVERNMENT 200951 0.70 GB	0.09%	JAP0951A
BANK OF NOVA SCOTIA 091122 0.00 CB	0.09%	2JVLMW9
WELLS FORGO NA	0.09%	USWFCOLL
GCAT SERIES 20 3 CLASS A1 250925 ABS	0.09%	GCA0925A
AERCAP IRELAND CAPITAL DAC 291023 1.15 CB	0.09%	BP2DZP1
JUBILEE CDO BV SERIES 15 16X CLASS A1R 151229 ABS	0.09%	JUL1229A
GOLDMAN SACHS GROUP INC 070229 1.25 CB	0.09%	BPW6T36
BLACKROCK EUROPEAN CLO SE 7A CL AR 151031 ABS	0.09%	BLA1031A
SMB PRIVATE EDUCATION SERIES 20 BA CLASS A1A 150753 ABS	0.09%	SMB0753A
STRATTON MORTGAGE FUNDING SERIES 20 1 CLS A 120352 ABS	0.09%	BKY41J3
HSBC HOLDINGS PLC 100326 2.999 CB	0.09%	BQ1KVR4
DRYDEN LEVERAGED LOAN SER 17 27A CLASS AR 150433 ABS	0.09%	DRY0433A
SERBIA REPUBLIC OF GOVERNMENT 030333 1.65 GB	0.09%	BNRK9M8
FNMA 40 YEAR CONVENTION 010360 3.00 MBS POOL BF0463	0.09%	FNM0360A
BNP PARIBAS SA 161127 3.50 CB	0.09%	BF189X3
BANCO BILBAO VIZCAYA ARGENTARIA SA 240923 5.875 CB	0.09%	BF2PHR3
WEST VA HEALTH SYS OBL 010650 3.1290 CB	0.09%	BMCWLF9
NOVA KBM DD 270125 1.875 CB	0.09%	3GLWVX4
DEUTSCHE BANK AG 030926 1.375 CB	0.09%	DEM0926A
FORD MOTOR CREDIT COMPANY LLC 251125 2.33 CB	0.09%	BL1GLN3
KOREA HOUSING FINANCE CORP 290626 0.01 GB	0.08%	6CNDW20
SOCIETE GENERALE SA 090632 2.889 CB	0.08%	3B3YTK6
BNP PARIBAS SA 200128 2.591 CB	0.08%	BPLF7J6
FHLMC 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL QD80	0.08%	FED0352B
FRANCE REPUBLIC OF GOVERNMENT 250545 3.25 GB	0.08%	B9MBCD0
QUEBEC PROVINCE OF 011222 3.50 GB	0.08%	B7FRPM1
COUNTRYWIDE ALTERNATIVE LOAN TR SER 060A19 CL A1 2002	0.08%	B1L1FC5
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210926 0.50 CB	0.08%	ACG0926A
DELL INTERNATIONAL LLC 150626 6.02 CB	0.08%	BL97CL3
SHRIRAM TRANSPORT FINANCE COMPANY LTD 241022 5.95 CB	0.08%	BK8V565
ROMANIA GOVERNMENT 130730 1.75 GB	0.08%	ROM0730A
WMALT SERIES 2006 2 CLASS 2CB 250336 ABS	0.08%	BD05469
JUBILEE CDO BV SE 15 16A CL A1R 151229 ABS	0.08%	JUB1229A
RMAC PLC SERIES 18 2 CLASS A 120646 ABS	0.08%	BGLRNW4
CONAGRA BRANDS INC 010524 4.30 CB	0.08%	CAB0524A
MIZUHO FINANCIAL GROUP 110924 FRN	0.08%	2F4QM90
SANTANDER UK GROUP HOLDINGS PLC 140126 3.625 CB	0.08%	BDD1PL6
CREDIT SUISSE GROUP AG 120624 4.207 CB	0.08%	2F0JT81
CREDIT SUISSE GROUP AG 240627 1.00 CB	0.08%	BJ5FX58
DEXIA CREDIT LOCAL SA 250123 0.75 CB	0.08%	DEX0123A
ROMANIA GOVERNMENT 070234 3.75 GB	0.08%	ROM0234A
STANDARD CHARTERED PLC 210525 3.785 CB	0.08%	BK6QS29
BARCLAYS PLC 150625 7.125 CB	0.08%	BAR0625A
BANK OF AMERICA CORP 270428 4.376 CB	0.08%	BM92KS8
NEWGATE FUNDING PLC SERIES 07 3X CLASS BA 151250 ABS	0.08%	B2NDQG7
FNMA 30 YEAR CONVENTIONAL 010251 2.50 MBS POOL RA452	0.08%	2H1MYR7
TOWER BRIDGE FUNDING SE 20 1 CL A 200963 ABS	0.08%	TOW0963A
REALKREDIT DANMARK AS 011050 1.00 CB	0.08%	BKDSHL0
STANDARD CHARTERED PLC 120125 0.991 CB	0.08%	2HZ0SV9
BRASS PLC SERIES 8A CLASS A1 161166 ABS	0.08%	BRA1166A
GOLDMAN SACHS AND CO LLC 010529 4.223 CB	0.07%	GSO0529A
ROMANIA GOVERNMENT 130442 2.875 GB	0.07%	ROM0442A
PRINCIPAL LIFE GLOBAL FUNDING II 100125 1.375 CB	0.07%	PLG0125A
AERCAP IRELAND CAPITAL DAC 291024 1.65 CB	0.07%	BP2DYM1
TP ICAP GROUP PLC 181128 2.625 CB	0.07%	BMT7L79
TESCO PROPERTY FINANCE PLC 130440 5.744 SF	0.07%	B3RF4N9
GE WMC MORTGAGE SEC LLC SER 051 CL M1 251035 ABS	0.07%	B8N8MB0
EUR BUND 2212 FUT	0.07%	EGX2212
TORO EUROPEAN CLO 4 DESIGNATED ACTIVI SE 1X CL AR 15073	0.07%	BF18Z80

NATWEST GROUP PLC 300969 4.60 CB	0.07% BLB2PM8
FNMA 30 YEAR CONVENTIONAL 010252 2.00 MBS POOL BV3023	0.07% 2JOS6N0
FAIRFAX FINANCIAL HOLDINGS LTD 290328 2.75 CB	0.07% BD9MPB3
GA GLOBAL FUNDING TRUST 060127 2.25 CB	0.07% BMVBD28
TICP CLO LTD SER 18 IIA CLS A1 200428 ABS	0.07% TIC0428A
CPI PROPERTY GROUP SA 270131 1.50 CB	0.07% BMDH2L6
FNMA 30 YEAR CONVENTIONAL 010551 3.00 MBS POOL NO FM	0.07% FED0551B
BROADCOM INC 151135 3.137 CB	0.07% BMCP6P3
MF1 MULTIFAMILY HOUSING MTGE SR 21 FL5 CL A 150736 ABS	0.07% MF10736A
NLB DD 050230 3.40 CB	0.07% BKKF1M3
PREFERRED TERM SECURITIES LTD SERIES 23 A1 221236 ABS	0.07% B4M5MZ9A
CHARTER COMMUNICATIONS OPERATING LLC 010461 3.85 CB	0.07% BMDX2F8
BANK OF ISRAEL 071222 0.00 GB	0.07% 6CRY876
DEUTSCHE BANK AG 170227 0.75 CB	0.07% BMZ5JY0
BANK OF ISRAEL 040123 0.00 GB	0.07% 6CSNF82
CITIGROUP INC 170333 3.785 CB	0.07% 2J2PVR8
ABU DHABI EMIRATE OF 300949 3.125 GB	0.07% BKWD318
BROADCOM INC 151136 3.187 CB	0.07% BMCP6S6
NEWGATE FUNDING PLC SER 07 3X CLS BB 151250 ABS	0.07% B2NDQH8
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210530 2.5 GI	0.07% ACG0530A
NISSAN MOTOR CO LTD 170930 4.81 CB	0.07% 6CGH1V1
Futures Margin - AUD	0.07% FUTMAUD
ABU DHABI EMIRATE OF 111022 2.50 GB	0.07% BD352P1
TRINIDAD MORTGAGE SECURITIES SE 18 1 CL A 240159 ABS	0.07% TRI0159A
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN 310753	0.06% BM8Z2V5
LEHMAN XS TRUST MORTGAGE SE 05 6 CLASS 1A1 251135 ABS	0.06% 2BPCFJ0
BANK OF AMERICA CORP 220432 2.687 CB	0.06% 2H512M1
CAD BNP PARIBAS A/C	0.06% CADBNPP
MIZUHO FINANCIAL GROUP 110924 3.922 CB	0.06% MIZ0924A
CAIXABANK SA 241023 1.75 CB	0.06% BGKG667
BAYER US FINANCE II LLC 151225 4.25 CB	0.06% BAY1225A
CPI PROPERTY GROUP SA 230427 1.625 CB	0.06% BK6XYR7
RESIDENTIAL ACCREDIT LOANS INC SE 2007 QO3 CL A1 250347 /	0.06% B3MFPQ4
GOLDMAN SACHS GROUP INC 300424 0.01 CB	0.06% 2H6CSH0
GOLDMAN SACHS GROUP INC 150524 1.375 CB	0.06% BZ05QB2
FNMA 30 YEAR CONVENTIOANL 010651 3.00 MBS POOL NO RA	0.06% FED0651A
HYATT HOTELS CORP 011024 1.80 CB	0.06% 2JL79D7
JYSKE REALKREDIT A S 011050 1.00 SF	0.06% BKLH463
IMCD NV 260325 2.50 CB	0.06% BFMMHJ6
ATLANTIA SPA 120228 1.875 CB	0.06% 5ZDVJ69
BOA COLLATERAL	0.06% USBACOLL
CWALT INC SERIES 06 0A17 CLASS 1A1A 201246 ABS	0.06% B1TR4L7
BAYER US FINANCE II LLC 151228 4.375 CB	0.06% BAY1228A
STATE OF QATAR 140349 4.817 GB	0.06% BH3JG26
AERCAP IRELAND CAPITAL DAC 291024 1.75 CB	0.06% BP2DYP4
MORGAN STANLEY JPY	0.06% JPYMSCCP
SOUTH AUSTRALIAN GOVERNMENT FINANCING AUTH 240532 1	0.06% SAG0532A
UNICREDIT SPA 030626 7.50 CB	0.06% BJKGPT4
BANCO DE CREDITO DEL PER 170924 4.65 CB	0.06% BAN0924A
CANADA GOVERNMENT 011251 2.00 GB	0.06% BFMC871
STRUCTURED ASSET MORTGAGE INVE SER 06 AR8 CL A1A 25103	0.06% B51BJB0
JPMORGAN CHASE AND CO 230330 1.963 CB	0.06% BN4QDX8
COUNTRYWIDE HOME LOAN INC SERIES 05 R1 CLASS 1AF1 2503	0.06% 2BHVX24
ATRIUM EUROPEAN REAL ESTATE LTD 110925 3.00 CB	0.05% BF55HG9
ORGANON FINANCE 1 LLC 300431 5.125 CB	0.05% BN4QJ07
CAIXABANK SA 090169 5.875 CB	0.05% BMH5TG0
BEAR STEARNS ALT A TRUST SERIES 05 10 CLASS 22A1 250136 A	0.05% BD60R70
NEW JERSEY ST TRANSN TR FD AUTH 150642 4.131 MB	0.05% NJT0642A
PEPPER ASSET FINANCE SERIES SPK-3 CLASS A1A 170828 FRM	0.05% PEP0828A
FNMA 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL NO QD	0.05% FED0352C
AA BOND CO LTD 310743 4.875 CB	0.05% BDDVWV5
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.05% NZD0531A
DEUTSCHE ALT A SECURITIES SERIES 07 2 CLASS 2A1 250947 AB	0.05% 2BM2BP1
FORD MOTOR CO FORD 280216 2.9 CB	0.05% BMT9FQ2
GALLATIN FUNDING LTD SE 18 1A CL A 210128 ABS	0.05% GAT0128A
PERU REP OF GOVT 120229 5.94 GB	0.05% BFZYW83
GOLDEN STATE TOBACCO CORP 010646 3.00 MUNI BOND	0.05% GOL0646A
BBVA CONSUMER AUTO SERIES 18 1 CLASS A 200731 ABS	0.05% 5G7R3D5
ROMANIA GOVERNMENT 070328 2.125 GB	0.05% ROM0328A
RESIDENTIAL ACCREDIT LOANS INC SER 06 QS6 CL 1A1 250636	0.05% 2B8G7Z9
CHARTER COMMUNICATIONS OPERATING LLC 300662 3.95 CB	0.05% 2JL74P4
MORGAN STANLEY ABS CAPITAL INC SER 06 HE3 CL A2D 250436	0.05% BBL4RP1

PEPPER RESIDENTIAL SECURITIES TRU SE 20X CL A1A 160959 FRI	0.05%	PEP0959A
CSFB COLLATERAL	0.05%	USCSCOLL
PARAGON MORTGAGES PLC SERIES 26 CLASS A1 150545 ABS	0.05%	BKKJRK5
AUSTRALIA COMMONWEALTH OF GOVERNMENT 210651 1.75 GB	0.05%	ACG0651A
ALLEGION US HOLDING COMPANY INC 011024 3.20 CB	0.05%	ALL1024A
VANKE REAL ESTATE HONG KONG CO LTD 250523 FRN	0.05%	6BZHV71
ERSTE GROUP BANK AG 150469 4.25 CB	0.05%	BN13P81
VIRGIN MONEY UK PLC 270524 0.375 CB	0.05%	0C76SB2
ROMANIA GOVERNMENT 270926 5.00 GB	0.05%	3MT86W0
CSMC 2021-INV1 TRUST SERIES 21 INV1 CLASS A3 250756 ABS	0.05%	CSM0756A
JP MORGAN MORTGAGE TRUST SERIES 05 ALT1 CLASS 1A1 25103	0.04%	2BJHFR9
CENTURY 150327 TERM LOAN TRNACH B	0.04%	CENLILN
CPI PROPERTY GROUP SA 140130 1.75 CB	0.04%	3GDKT54
RESIDENTIAL ACCRED LOANS INCORP SE 07 QA4 A1A 250637 AI	0.04%	B1Y99W4
NOMURA SEC INT COLL	0.04%	USNMCOLL
STRUCTURED ASSET SECURITIES SERIES 06 RF4 CLA 1A1 251036	0.04%	SAS1036A
STRUCTURED ASSET SECURITY CORP SR 07 AR1 CL 2A1 250137 /	0.04%	B54QH74
CHF BNP PARIBAS A/C	0.04%	CHFBNPP
ORGANON FINANCE 1 LLC 300428 4.125 CB	0.04%	BN4QJP2
FORD MOTOR CREDIT COMPANY LLC 170226 2.386 CB	0.04%	BK64D39
PERU REPUBLIC OF GOVERNMENT 120840 5.35 GB	0.04%	BKVK279
ISRAEL STATE OF GOVERNMENT 170148 4.125 GB	0.04%	2FSBSF9
AUSTRALIAN COMMONWEALTH GOVERNMENT 210532 1.25 GE	0.04%	ACG0532A
MOUNTAIN VIEW CLO LTD SE 15 10A CL AR 131027 ABS	0.04%	MOU1027A
SGD BNP PARIBAS A/C	0.04%	SGDBNPP
BEAR STEARNS ALT A TRUST SERIES 06 AR3 CLASS 1A1 251036 A	0.04%	BZ03H24
ABU DHABI EMIRATE OF 160450 3.875 GB	0.04%	BLGVPM0
NORWAY KINGDOM OF GOVT 130325 1.75 CB	0.04%	NOK0325A
CENTEX HOME EQUITY LOAN SERIES 02 A CLASS MV1 250132 AI	0.04%	2BL6SJ7
FNMA 30 YEAR CONVENTIONAL 010252 2.00 MBS POOL BV3083	0.04%	FED0252A
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.5 SF	0.04%	BL6K5D8
MEXICO UNITED MEXICAN GOVERNMENT 270451 5.00 GB	0.04%	BMXPS67
FRANCE REPUBLIC OF GOVERNMENT 250572 0.50 GB	0.04%	BMDH0M3
WESTERN POWER DIST 170123 5.25 CB	0.04%	B4X7ZQ6
CHARTER COMMUNICATIONS OPERATING LLC 010749 5.125 CB	0.04%	2GYR9J9
MFRA TRUST SERIES 20 NQM2 CLASS A3 250465 ABS	0.04%	MFR0465B
MANSARD MORTGAGES SER 07 2X CLASS A1 151249 ABS	0.03%	B29VWV6
FNMA 30 YEAR CONVENTIONAL 010251 2.50 MBS POOL NO BR	0.03%	FNC0251A
SMB PRIVATE EDUCATION SERIES 20 BA CLASS A1B 150753 ABS	0.03%	SMB0753B
THORNBURG MORTGAGE SECURITIES TRUST SER 07 2 CLS A3A 2	0.03%	2BMD7R8
WASHINGTON MRTG PASS THR CERT SER 06 AR13 CL 1A 251046	0.03%	B1VWHX3
BANCO SANTANDER SA 120423 3.848 CB	0.03%	2FXQMS0
AUSTRALIA COMMONWEALTH OF GOVERNMENT 211131 1.00 GB	0.03%	ACG1131A
TENCENT HOLDINGS LTD 190123 2.985 CB	0.03%	BFMDCC7
STARVEST EMERGING MARKETS SERIES 20 3 CLASS A1 250465 A	0.03%	SEM0460A
COMCAST CORP 150424 3.70 CB	0.03%	2F6LHZ4
CATALONIA AUTONOMOUS COMMUNITY OF 260435 4.22 GB	0.03%	B081RM5
SPAIN KINGDOM OF GOVERNMENT 311071 1.45 GB	0.03%	BLH1ZL8
TOKYO METROPOLITAN OF 290524 2.625 GB	0.03%	2GW1TS2
COUNTRYWIDE HOME LOANS INC SE 07 4 CL 1A47 260537 ABS	0.03%	2B5Q3C1
CANADA GOVT REAL RETURN 011244 1.5 IILB	0.03%	CAD1244
FEDERAL HOME LOAN MORT COR SER 4091 CLS JF 150641 ABS	0.03%	2B58KT3
NISSAN MOTOR CO LTD 170925 3.522 CB	0.03%	6CGH1Z5
BARCLAYS PLC 151225 6.375 CB	0.03%	BKDZ9C6
STANDARD CHARTERED PLC 231125 1.822 CB	0.03%	BMHYKQ4
OPTION ONE MORTGAGE LOAN SERIES 07 1 CLASS 1A1 250137 /	0.03%	2BL9XM4
DEUTSCHE BANK AG 191125 1.00 CB	0.03%	BMW99V2
PERU REPUBLIC OF GOVERNMENT 120831 6.95 GB	0.03%	B5N7CW8
ROMANIA GOVERNMENT 021229 1.375 GB	0.03%	BMHSTH0
QNB FINANCE LTD 260126 1.375 CB	0.03%	QNB0126A
ROMANIA GOVERNMENT 140433 2.00 GB	0.03%	5Z9Q6X4
BANCO SANTANDER SA 250326 1.849 CB	0.03%	BMXC385
DOCTORS CO 180132 4.5 CB	0.03%	2JY95Y3
OPTION ONE MORTGAGE LOAN TRUST SER 07 CP1 CLA 1A1 250	0.03%	2CXCFM5
PERU REPUBLIC OF GOVERNMENT 120832 6.15 GB	0.03%	BF8F0J0
WASHING MUTUAL MORT PASS TGH CER 250246 SR 06-AR3 CL	0.03%	B104GB1
CWABS ASSEST BACKED CERTIFICATE SE 2007 1 CL 1A 250737 AI	0.03%	2BLDD59
FNMA 30 YEAR CONVENTIONAL 010352 2.00 MBS POOL BV4123	0.03%	FNC0352A
CHINA PEOPLES REPUBLIC OF GOVERNMENT 210530 2.68 GB	0.03%	BL587Q0
JAPAN GOVERNMENT OF 200944 1.70 GB	0.02%	BQS8364
ROMANIA GOVERNMENT 140441 2.75 GB	0.02%	BMCRWG2
SERBIA REPUBLIC OF GOVERNMENT 230936 2.05 GB	0.02%	BMCQCS1

REAL ESTATE ASSET LIQUIDITY SERIES 2018 1A CLA A 120723 AB	0.02%	2F2ZQ31	
STRUCTURED ASSET SECURITIES SE 06 RF1 CL 1A 250136 ABS	0.02%	2B60CD6	
VENTURE CDO LTD SE 14 17A CL ARR 150427 ABS	0.02%	VEN0427B	
UNITED STATES TREASURY 150851 2.00 GB	0.02%	BMWVP21	
COOPERATIVE RABOBANK UA 290669 3.10 CB	0.02%	BMF1JQ0	
REALKREDIT DANMARK AS 011053 1.00 SF	0.02%	BL63VK6	
COUNTRYWIDE HOME LOANS SERIES 0719 CLASS 2A1 251147 A	0.02%	2B3WFX6	
TREASURY CORP OF VICTORIA 201232 4.25 GB	0.02%	TCV1232A	
JP MORGAN MORTGAGE ACQUICOR SER 06 WMC3 CLASS A1SS 2	0.02%	2BKJLQ5	
EUROPEAN INVESTMENT BANK 100823 0.50 CB	0.02%	EIB0823A	
GSR MORTGAGE LOAN TRUST SERIES 05 AR7 CLASS 2A1 251135	0.02%	2BJMT49	
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPM 0109	0.02%	EBR0923A	
RESIDENTIALS ACCREDIT LOANS INC SER 07 QH8 CLS A 251037 A	0.02%	2B8G9G4	
USD AHGI MARGIN A/C	0.02%	USDMPAM	
BNP PARIBAS NOMINEES	0.02%	AUDCUST	
MS CNY CCP	0.02%	CNYMSCCP	
MORGAN STANLEY MXCCP	0.02%	MXNMSCCP	
CWABS ASSET BACKED CERTIFICATES TR SER 07 2 2A3 250534 A	0.02%	2BP9PT1	
ITALY REPUBLIC OF GOVERNMENT 040828 6.00 GB	0.02%		5512878
EURO BTP 2212 FUT	0.02%	EDP2212	
FNMA 15 YEAR CONV 010631 2.50 MBS POOL BC6085	0.02%	FNC0631D	
ROMANIA GOVERNMENT 021240 2.625 GB	0.02%	BMHSTK3	
CIT MORTGAGE LOAN TRUST SER 2007 1 CLS 1A 251037 ABS	0.02%	CIT1037C	
FNMA 15 YEAR CONVENTION 011134 3.50 MBS POOL NO FM18	0.02%	FNM1134A	
ALBERTA PROVINCE OF 011123 3.35 GB	0.02%	2F7Q587	
SUNOCO LOGISTICS PARTNERS OPERATIONS LP 150123 3.45 CB	0.02%	SLP0123A	
GBP BNP PARIBAS A/C	0.02%	GBPNBPP	
NZD BNP PARIBAS A/C	0.02%	NZDBNPP	
KILROY REALTY CORP 151224 3.45 CB	0.02%	KIL1224A	
AK RABOBANK CERTIFICATEN STG 29032169 STEP UP COUPON I	0.02%	BJBQCW5A	
US AIRWAYS INC 010426 5.90 SF	0.01%	B82LWF5A	
BANCA MONTE DEI PASCHII DI SIENA SPA 280425 2.625 CB	0.01%	BKLWB89	
ROADSTER FINANCE DAC 081232 2.375 CB	0.01%	BYVHTV1	
HARVEST CLO SERIES 14X CLASS A2R 181129 ABS	0.01%	HAR1129A	
FEDERAL HOME LOAN MORTGAGE CORP 010252 2.00 MBS POC	0.01%	FHL0252A	
NORDEA KREDIT REALKREDITAKTIESELSKAB 011053 1.50 CB	0.01%	BLH3978	
MORGAN STANLEY ABS CAPITAL SE INC06 WMC2 CL A1 250736	0.01%	2BL9FD9	
A10 SECURITIZATION SERIES 20 C CLASS A 150840 ABS	0.01%	ASE0840A	
FNMA 30 YEAR CONV 011149 4.00 MBS POOL NUMBER SD8026	0.01%	2G4ZQM5	
CAN 10YR BND 2212 FU	0.01%	CGX2212	
ROMANIA GOVERNMENT 021229 1.375 GB	0.01%	ROM1229A	
CAMPBELL 150323 3.65 CB	0.01%	BG1XJ13	
KOMMUNALBANKEN AS 190127 1.90 CB	0.01%	KOM0127A	
NZD BNP PARIBAS A/C	0.01%	NZDBNPP	
CSMC MORTGAGE BACKED TRUST SER 07 6 CLS A1 251037 ABS	0.01%	2BQDHZ2	
HOMEWARD OPPORTUNITIES FUND SERIES 20 2 CLASS A1 2505	0.01%	HOF0565B	
AMERICAN AIRLINES INC 011026 3.7 SF	0.01%	AME1026A	
WAMU MORTGAGE PASS THROUGH SE 06 AR10 CL 2A1 250936	0.01%	2BQ1FN0	
MARATHON CLO LTD SERIES 13 SA CLASS A1R 211127 ABS	0.01%	MTN1127A	
MORGAN STANLEY CZK	0.01%	CZKMSSCP	
FNMA 30 YEAR CONVENTIONAL 010548 4.00 MBS POOL NO ZM	0.01%	FHL0548C	
FUTURES MARGIN-CAD	0.01%	FUTMCAD	
CREDIT SUISSE CCP	0.00%	USCSCCP	
MORGAN STLEY KRW CCP	0.00%	KRWMSCCP	
ANZ COLL FOR USD	0.00%	USAZCOLL	
AUS 3YR 2212 BOND FU	0.00%	YT2212	
CHASE MORTGAGE FINANCE CORPORATION SER 07A2 C 7A1 251	0.00%	BF382Q5	
JPY BNP PARIBAS A/C	0.00%	JPYBNPP	
MORGAN STANLEY SEK	0.00%	SEKMSSCP	
TERWIN MORTGAGE TRUST SERIES 03 6HE CLASS A1 251133 AB	0.00%	2BD6P38	
GINNIE MAE REMIC SER 17 121 CLASS PE 200746 ABS	0.00%	2HLHWN4	
MXN BNP PARIBAS A/C	0.00%	MXNBNPP	
Income Due - USD	0.00%	INCDUUSD	
FEDERAL NATIONAL MORTGAGE ASS SER K026 CLS X1 251122 A	0.00%	BDHDK35	
CS SGD CCP	0.00%	SGDCSCCP	
GINNIE MAE REMIC 200547 SER 17 133 CLASS EC ABS	0.00%	GIN0547A	
10 YR JGB TSE 2212 F	0.00%	JTX2212	
NYKREDIT REALKREDIT AS 011053 1.00 SF	0.00%	BMGNWV1	
CZK BNP PARIBAS A/C	0.00%	CZKBNPP	
RUB BNP PARIBAS A/C	0.00%	RUBBNPP	
ZAR BNP PARIBAS A/C	0.00%	ZARBNPP	
SEK BNP PARIBAS A/C	0.00%	SEKBNPP	

DKK BNP PARIBAS A/C	0.00%	DKKBNPP
NOK BNP PARIBAS A/C	0.00%	NOKBNPP
CREDIT SUISSE JPY CC	0.00%	JPYCSCCP
PLN BNP PARIBAS A/C	0.00%	PLNBNPP
RON BNP PARIBAS A/C	0.00%	RONBNPP
ILS BNP PARIBAS A/C	0.00%	ILSBNPP
HKD BNP PARIBAS A/C	0.00%	HKDBNPP
CNY BNP PARIBAS A\C	0.00%	CNYBNPP
CREDIT SUISS EUR CCP	0.00%	EUCSCCP
MORGAN STANLEY PLN C	0.00%	PLNMSCCP
NYKREDIT REALKREDIT 011036 SF	0.00%	BQ13RX1
REALKREDIT DANMARK AS 011047 2.50 SF	0.00%	BQZHS06
NYKREDIT REALKREDIT 011047 SF	0.00%	BQZHS14
JYSKE REALKREDIT A S 011050 1.50 SF	0.00%	BD9H2P1
REALKREDIT DANMARK AS 011047 2.00 SF	0.00%	BW0DH89
NYKREDIT REALKREDIT AS 011037 SF	0.00%	BW0DGY8
NYKREDIT REALKREDIT A S 011050 1.50 CB	0.00%	BDDX396
NORDEA KREDIT REALKREDITAKTIESELSKAB 011050 1.50 CB	0.00%	BH3VWJ1
JYSKE REALKREDIT A S 011050 1.50 SF	0.00%	BH3VW68
NYKREDIT REALKREDIT AS 011050 2.50 SF	0.00%	BDZ7W77
GS MORTGAGE BACKED SEC SERIES 22 PJ2 CLASS A4 300652 AB\	0.00%	GSM0150A
CENTURYLINK 310125 TERM LOAN TRANCHE B	0.00%	CENTULN
MILEAGE PLUS HOLDINGS LLC 200627 6.50 CB	0.00%	BMGHHT6
UNITED STATES TREASURY 120422 0.00 GB	0.00%	BPLW8Y9
UNITED STATES TREASURY 270122 0.00 GB	0.00%	BMZ2XL6
UNITED STATES TREASURY 280422 0.00 GB	0.00%	BN7DP18
EFFECT EXPOSURE AUD	0.00%	AUDEFFE
EFFECT EXPOSURE CAD	0.00%	CADEFFE
EFFECT EXPOSURE EUR	0.00%	EUREFFE
EFFECT EXPOSURE GBP	0.00%	GBPEFFE
EFFECT EXPOSURE JPY	0.00%	JPYEFFE
EFFECT EXPOSURE USD	0.00%	USDEFFE
AUD BNP PARIBAS A/C	0.00%	AUDBNPP
FUTURES MARGIN-JPY	0.00%	FUTMJPY
MORGANS ZAR CCP	0.00%	ZARMSCCP
REGISTRY FEES DUE	0.00%	REGDUNZD
ADMIN FEES	0.00%	ADMNZD
THB BNP PARIBAS A/C	0.00%	THBBNPP
MS SGD CCP	0.00%	SGDMSCCP
CME 3M SOFR 98.00 C	0.00%	SOF312C2
LEGAL FEES	0.00%	LEGNZD
TRUSTEE FEES	0.00%	TSTNZD
AUDIT FEES	0.00%	ADTNZD
EUR BUXL 30YR 2212 F	0.00%	EUX2212
CUSTODY FEES	0.00%	CUSNZD
CME 3M SOFR 96.50 P	-0.01%	SOF312P2
Income Due - CAD	-0.02%	INCUDCAD
3 MONTH SOFR 2306 F	-0.03%	SFR2306
US ULTRA BOND 2212 F	-0.03%	USU2212
MANAGEMENT FEES	-0.04%	MGMNZD
AUD 10YR 2212 BOND F	-0.04%	XT2212
CACIB USD COLLATERAL	-0.04%	USCACOLL
MORGAN STANLEY USD	-0.05%	USDMSCCP
MORGAN STANLEY AUD	-0.06%	AUDMSCCP
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151028 0.0 TBA	-0.06%	B82DRD4
BARC INR CCP	-0.06%	INBARCCP
BANCA MONTE DEI PASCHI DI SIENA SPA 100722 6.5 REPO	-0.07%	RE227101
ESPGOVT 300622 1.55 REPO	-0.07%	RE226309
CITIBANK COLAT	-0.11%	USCTCOLL
RBS COLLATERAL AC	-0.14%	USRSCOLL
US 10YR NOTE 2212 F	-0.29%	USX2212
FUTURES MARGIN-GBP	-0.36%	FUTMGBP
US 5YR NOTE 2212 FUT	-0.41%	USV2212
HSBC COLLATERAL	-0.42%	USHBCOLL
MERRILL LYNCH COLAT	-0.42%	USMLCOLL
SOC GEN COLLATERAL	-0.46%	USSGCOLL
FUTURES MARGIN-EURO	-0.53%	FUTMEUR
BARCLAYS COLLATERAL	-0.65%	USBRCOLL
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151031 0.00 TBA\	-2.84%	2B74MN7
FEDERAL NATIONAL MORTGAGE ASSOCIATION 151043 0.0 TBA\	-3.36%	2B6VYY4
FEDERAL NATIONAL MORTGAGE ASSOCIATION 121150 2.00 TBA\	-5.92%	FNC1150A
FEDERAL NATIONAL MORTGAGE ASSOCIATION 141050 2.00 TBA	-5.92%	2HNOCW0

BUY BRL:SELL USD 03/11/2022	0.11% BRLUSD22307B
BUY BRL:SELL USD 04/01/2023	0.39% BRLUSD23004B
BUY BRL:SELL USD 04/10/2022	0.73% BRLUSD22277B
BUY CHF:SELL USD 02/11/2022	0.08% CHFUSD22306B
BUY CHF:SELL USD 04/10/2022	0.22% CHFUSD22277B
BUY CLP:SELL USD 18/10/2022	0.06% CLPUSD22291B
BUY CLP:SELL USD 27/10/2022	0.20% CLPUSD22300B
BUY CNY:SELL USD 17/10/2022	0.14% CNYUSD22290B
BUY DKK:SELL USD 01/11/2022	0.16% DKKUSD22305B
BUY DKK:SELL USD 03/10/2022	2.82% DKKUSD22276B
BUY EUR:SELL USD 02/11/2022	0.15% EURUSD22306B
BUY EUR:SELL USD 03/10/2022	0.13% EURUSD22276B
BUY EUR:SELL USD 04/10/2022	15.55% EURUSD22277B
BUY GBP:SELL USD 04/10/2022	7.71% GBPUSD22277B
BUY JPY:SELL USD 04/10/2022	5.72% JPYUSD22277B
BUY KRW:SELL USD 14/12/2022	0.08% KRWUSD22348B
BUY MXN:SELL USD 09/12/2022	0.46% MXNUSD22343B
BUY NOK:SELL USD 02/11/2022	0.96% NOKUSD22306B
BUY NOK:SELL USD 04/10/2022	1.02% NOKUSD22277B
BUY NZD:SELL USD 02/11/2022	100.50% NZDUSD22306B
BUY NZD:SELL USD 03/10/2022	0.34% NZDUSD22276B
BUY NZD:SELL USD 04/10/2022	106.90% NZDUSD22277B
BUY PEN:SELL USD 05/10/2022	0.30% PENUSD22278B
BUY PEN:SELL USD 06/12/2022	0.13% PENUSD22340B
BUY PEN:SELL USD 25/01/2023	0.06% PENUSD23025B
BUY THB:SELL USD 07/11/2022	0.63% THBUSD22311B
BUY USD:SELL AUD 02/11/2022	0.02% USDAUD22306B
BUY USD:SELL AUD 04/10/2022	0.15% USDAUD22277B
BUY USD:SELL BRL 04/10/2022	0.75% USDBRL22277B
BUY USD:SELL CAD 01/11/2022	0.48% USDCAD22305B
BUY USD:SELL CAD 04/10/2022	0.29% USDCAD22277B
BUY USD:SELL CAD 04/11/2022	0.34% USDCAD22308B
BUY USD:SELL CAD 07/11/2022	0.42% USDCAD22311B
BUY USD:SELL CAD 09/11/2022	0.36% USDCAD22313B
BUY USD:SELL CAD 10/11/2022	0.15% USDCAD22314B
BUY USD:SELL CAD 31/10/2022	0.58% USDCAD22304B
BUY USD:SELL CHF 04/10/2022	0.07% USDCHF22277B
BUY USD:SELL CLP 08/11/2022	0.04% USDCLP22312B
BUY USD:SELL CLP 18/10/2022	0.10% USDCLP22291B
BUY USD:SELL CLP 25/10/2022	0.12% USDCLP22298B
BUY USD:SELL CLP 27/10/2022	0.00% USDCLP22300B
BUY USD:SELL CNY 10/05/2023	0.42% USDCNY23130B
BUY USD:SELL CNY 12/10/2022	0.01% USDCNY22285B
BUY USD:SELL CNY 15/03/2023	0.36% USDCNY23074B
BUY USD:SELL CNY 17/10/2022	1.37% USDCNY22290B
BUY USD:SELL CNY 19/05/2023	0.84% USDCNY23139B
BUY USD:SELL CZK 14/10/2022	0.00% USDCZK22287B
BUY USD:SELL DKK 01/11/2022	2.51% USDDKK22305B
BUY USD:SELL DKK 03/10/2022	2.91% USDDKK22276B
BUY USD:SELL DKK 30/09/2022	0.00% USDDKK22273B
BUY USD:SELL EUR 02/11/2022	13.08% USDEUR22306B
BUY USD:SELL EUR 03/10/2022	0.15% USDEUR22276B
BUY USD:SELL EUR 04/10/2022	14.72% USDEUR22277B
BUY USD:SELL GBP 02/11/2022	6.34% USDGBP22306B
BUY USD:SELL GBP 04/10/2022	7.78% USDGBP22277B
BUY USD:SELL IDR 07/11/2022	0.01% USDIDR22311B
BUY USD:SELL ILS 02/11/2022	0.86% USDILS22306B
BUY USD:SELL ILS 03/05/2023	0.39% USDILS23123B
BUY USD:SELL ILS 04/01/2023	0.08% USDILS23004B
BUY USD:SELL ILS 05/04/2023	0.18% USDILS23095B
BUY USD:SELL ILS 05/07/2023	0.71% USDILS23186B
BUY USD:SELL ILS 07/12/2022	0.08% USDILS22341B
BUY USD:SELL ILS 08/02/2023	0.28% USDILS23039B
BUY USD:SELL ILS 13/12/2022	0.19% USDILS22347B
BUY USD:SELL INR 26/02/2022	0.00% USDINR22057B
BUY USD:SELL JPY 02/11/2022	3.61% USDJPY22306B
BUY USD:SELL JPY 04/10/2022	6.31% USDJPY22277B
BUY USD:SELL JPY 05/12/2022	0.98% USDJPY22339B
BUY USD:SELL JPY 06/01/2023	2.32% USDJPY23006B
BUY USD:SELL JPY 07/11/2022	0.45% USDJPY22311B
BUY USD:SELL JPY 11/10/2022	2.95% USDJPY22284B
BUY USD:SELL JPY 17/10/2022	4.89% USDJPY22290B

BUY USD:SELL JPY 19/12/2022	0.62% USDJPY22353B
BUY USD:SELL JPY 21/11/2022	3.13% USDJPY22325B
BUY USD:SELL JPY 24/10/2022	1.55% USDJPY22297B
BUY USD:SELL JPY 31/10/2022	2.00% USDJPY22304B
BUY USD:SELL KRW 14/12/2022	0.07% USDKRW22348B
BUY USD:SELL MXN 21/12/2022	0.15% USDMXN22355B
BUY USD:SELL MXN 27/10/2022	0.31% USDMXN22300B
BUY USD:SELL MYR 19/10/2022	0.08% USDMYR22292B
BUY USD:SELL NOK 04/10/2022	1.03% USDNOK22277B
BUY USD:SELL NZD 02/11/2022	0.34% USDNZD22306B
BUY USD:SELL NZD 03/10/2022	0.47% USDNZD22276B
BUY USD:SELL NZD 04/10/2022	109.20% USDNZD22277B
BUY USD:SELL PEN 01/02/2023	0.56% USDPEN23032B
BUY USD:SELL PEN 05/10/2022	0.29% USDPEN22278B
BUY USD:SELL PEN 25/01/2023	0.33% USDPEN23025B
BUY USD:SELL PEN 27/04/2023	0.10% USDPEN23117B
BUY USD:SELL SGD 14/10/2022	0.06% USDSGD22287B
BUY USD:SELL THB 07/11/2022	0.69% USDTHB22311B
BUY USD:SELL TWD 14/12/2022	0.08% USDTWD22348B
BUY USD:SELL TWD 15/12/2022	0.44% USDTWD22349B
BUY USD:SELL ZAR 09/01/2023	0.03% USDZAR23009B
BUY USD:SELL ZAR 13/03/2023	0.14% USDZAR23072B
BUY USD:SELL ZAR 14/11/2022	0.06% USDZAR22318B
BUY ZAR:SELL USD 09/01/2023	0.03% ZARUSD23009B
BUY ZAR:SELL USD 13/03/2023	0.15% ZARUSD23072B
BUY ZAR:SELL USD 14/11/2022	0.06% ZARUSD22318B
SELL AUD:BUY USD 02/11/2022	-0.02% AUDUSD22306S
SELL AUD:BUY USD 04/10/2022	-0.14% AUDUSD22277S
SELL BRL:BUY USD 04/10/2022	-0.73% BRLUSD22277S
SELL CAD:BUY USD 01/11/2022	-0.45% CADUSD22305S
SELL CAD:BUY USD 04/10/2022	-0.27% CADUSD22277S
SELL CAD:BUY USD 04/11/2022	-0.32% CADUSD22308S
SELL CAD:BUY USD 07/11/2022	-0.40% CADUSD22311S
SELL CAD:BUY USD 09/11/2022	-0.34% CADUSD22313S
SELL CAD:BUY USD 10/11/2022	-0.14% CADUSD22314S
SELL CAD:BUY USD 31/10/2022	-0.54% CADUSD22304S
SELL CHF:BUY USD 04/10/2022	-0.07% CHFUSD22277S
SELL CLP:BUY USD 08/11/2022	-0.04% CLPUSD22312S
SELL CLP:BUY USD 18/10/2022	-0.10% CLPUSD22291S
SELL CLP:BUY USD 25/10/2022	-0.12% CLPUSD22298S
SELL CLP:BUY USD 27/10/2022	0.00% CLPUSD22300S
SELL CNY:BUY USD 10/05/2023	-0.40% CNYUSD23130S
SELL CNY:BUY USD 12/10/2022	-0.01% CNYUSD22285S
SELL CNY:BUY USD 15/03/2023	-0.33% CNYUSD23074S
SELL CNY:BUY USD 17/10/2022	-1.35% CNYUSD22290S
SELL CNY:BUY USD 19/05/2023	-0.78% CNYUSD23139S
SELL CZK:BUY USD 14/10/2022	0.00% CZKUSD22287S
SELL DKK:BUY USD 01/11/2022	-2.55% DKKUSD22305S
SELL DKK:BUY USD 03/10/2022	-2.84% DKKUSD22276S
SELL DKK:BUY USD 30/09/2022	0.00% DKKUSD22273S
SELL EUR:BUY USD 02/11/2022	-13.29% EURUSD22306S
SELL EUR:BUY USD 03/10/2022	-0.15% EURUSD22276S
SELL EUR:BUY USD 04/10/2022	-14.36% EURUSD22277S
SELL GBP:BUY USD 02/11/2022	-6.54% GBPUSD22306S
SELL GBP:BUY USD 04/10/2022	-7.54% GBPUSD22277S
SELL IDR:BUY USD 07/11/2022	-0.01% IDRUSD22311S
SELL ILS:BUY USD 02/11/2022	-0.75% ILSUSD22306S
SELL ILS:BUY USD 03/05/2023	-0.37% ILSUSD23123S
SELL ILS:BUY USD 04/01/2023	-0.07% ILSUSD23004S
SELL ILS:BUY USD 05/04/2023	-0.17% ILSUSD23095S
SELL ILS:BUY USD 05/07/2023	-0.65% ILSUSD23186S
SELL ILS:BUY USD 07/12/2022	-0.07% ILSUSD22341S
SELL ILS:BUY USD 08/02/2023	-0.26% ILSUSD23039S
SELL ILS:BUY USD 13/12/2022	-0.18% ILSUSD22347S
SELL INR:BUY USD 26/02/2022	0.00% INRUSD22057S
SELL JPY:BUY USD 02/11/2022	-3.60% JPYUSD22306S
SELL JPY:BUY USD 04/10/2022	-6.03% JPYUSD22277S
SELL JPY:BUY USD 05/12/2022	-0.95% JPYUSD22339S
SELL JPY:BUY USD 06/01/2023	-2.31% JPYUSD23006S
SELL JPY:BUY USD 07/11/2022	-0.42% JPYUSD22311S
SELL JPY:BUY USD 11/10/2022	-2.76% JPYUSD22284S
SELL JPY:BUY USD 17/10/2022	-4.67% JPYUSD22290S

SELL JPY:BUY USD 19/12/2022	-0.61% JPYUSD22353S
SELL JPY:BUY USD 21/11/2022	-2.94% JPYUSD22325S
SELL JPY:BUY USD 24/10/2022	-1.47% JPYUSD22297S
SELL JPY:BUY USD 31/10/2022	-1.85% JPYUSD22304S
SELL KRW:BUY USD 14/12/2022	-0.06% KRWUSD22348S
SELL MXN:BUY USD 21/12/2022	-0.15% MXNUSD22355S
SELL MXN:BUY USD 27/10/2022	-0.31% MXNUSD22300S
SELL MYR:BUY USD 19/10/2022	-0.08% MYRUSD22292S
SELL NOK:BUY USD 04/10/2022	-1.01% NOKUSD22277S
SELL NZD:BUY USD 02/11/2022	-0.34% NZDUSD22306S
SELL NZD:BUY USD 03/10/2022	-0.46% NZDUSD22276S
SELL NZD:BUY USD 04/10/2022	-108.30% NZDUSD22277S
SELL PEN:BUY USD 01/02/2023	-0.56% PENUSD23032S
SELL PEN:BUY USD 05/10/2022	-0.30% PENUSD22278S
SELL PEN:BUY USD 25/01/2023	-0.33% PENUSD23025S
SELL PEN:BUY USD 27/04/2023	-0.10% PENUSD23117S
SELL SGD:BUY USD 14/10/2022	-0.05% SGDUSD22287S
SELL THB:BUY USD 07/11/2022	-0.66% THBUSD22311S
SELL TWD:BUY USD 14/12/2022	-0.08% TWDUSD22348S
SELL TWD:BUY USD 15/12/2022	-0.43% TWDUSD22349S
SELL USD:BUY BRL 03/11/2022	-0.11% USDBRL22307S
SELL USD:BUY BRL 04/01/2023	-0.40% USDBRL23004S
SELL USD:BUY BRL 04/10/2022	-0.75% USDBRL22277S
SELL USD:BUY CHF 02/11/2022	-0.08% USDCHF22306S
SELL USD:BUY CHF 04/10/2022	-0.22% USDCHF22277S
SELL USD:BUY CLP 18/10/2022	-0.06% USDCLP22291S
SELL USD:BUY CLP 27/10/2022	-0.20% USDCLP22300S
SELL USD:BUY CNY 17/10/2022	-0.14% USDCNY22290S
SELL USD:BUY DKK 01/11/2022	-0.16% USDDKK22305S
SELL USD:BUY DKK 03/10/2022	-2.79% USDDKK22276S
SELL USD:BUY EUR 02/11/2022	-0.15% USDEUR22306S
SELL USD:BUY EUR 03/10/2022	-0.13% USDEUR22276S
SELL USD:BUY EUR 04/10/2022	-15.38% USDEUR22277S
SELL USD:BUY GBP 04/10/2022	-7.53% USDGBP22277S
SELL USD:BUY JPY 04/10/2022	-5.75% USDJPY22277S
SELL USD:BUY KRW 14/12/2022	-0.08% USDKRW22348S
SELL USD:BUY MXN 09/12/2022	-0.46% USDMXN22343S
SELL USD:BUY NOK 02/11/2022	-0.97% USDNOK22306S
SELL USD:BUY NOK 04/10/2022	-1.14% USDNOK22277S
SELL USD:BUY NZD 02/11/2022	-101.13% USDNZD22306S
SELL USD:BUY NZD 03/10/2022	-0.34% USDNZD22276S
SELL USD:BUY NZD 04/10/2022	-116.08% USDNZD22277S
SELL USD:BUY PEN 05/10/2022	-0.30% USDPEN22278S
SELL USD:BUY PEN 06/12/2022	-0.13% USDPEN22340S
SELL USD:BUY PEN 25/01/2023	-0.06% USDPEN23025S
SELL USD:BUY THB 07/11/2022	-0.67% USDTHB22311S
SELL USD:BUY ZAR 09/01/2023	-0.03% USDZAR23009S
SELL USD:BUY ZAR 13/03/2023	-0.15% USDZAR23072S
SELL USD:BUY ZAR 14/11/2022	-0.06% USDZAR22318S
SELL ZAR:BUY USD 09/01/2023	-0.03% ZARUSD23009S
SELL ZAR:BUY USD 13/03/2023	-0.14% ZARUSD23072S
SELL ZAR:BUY USD 14/11/2022	-0.06% ZARUSD22318S
Outstanding Settlement Payments - AUD	-1.72% OSPAYAUD
Outstanding Settlement Payments - USD	-14.29% OSPAYUSD
Outstanding Settlement Receipts - GBP	-0.08% OSRECGBP
Outstanding Settlement Receipts - USD	4.50% OSRECUSD
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00% BD0525PS
SWPCOH4S5 BUY CDS USD 200623 SOUTH KOREA 1% BARC	-0.24% CB0623RP
SWPCOH4S5 BUY CDS USD 200623 SOUTH KOREA 1% BARC	0.24% CB0623RR
SWPCOKSU7 CCP BUY CDS USD 200632 CDX IG38 10Y 1% MORG	-3.53% CB0632IP
SWPCOKSU7 CCP BUY CDS USD 200632 CDX IG38 10Y 1% MORG	3.61% CB0632IR
SWPCOKS60 BUY CDS EUR 200632 CDX ITRAXX MAIN37 10Y 1%	-1.19% CB06K32P
SWPCOKS60 BUY CDS EUR 200632 CDX ITRAXX MAIN37 10Y 1%	1.22% CB06K32R
SWPCOKC18 CCP BUY CDS USD 201231 CDX IG37 10Y ICE 1% MS	-0.27% CB1231RP
SWPCOKC18 CCP BUY CDS USD 201231 CDX IG37 10Y ICE 1% MS	0.28% CB1231RR
SWPCQJKD6 CCP BUY CDS USD 201225 CDX HY35 5Y ICE 5 MS	-0.31% CBDEL25P
SWPCQJKD6 CCP BUY CDS USD 201225 CDX HY35 5Y ICE 5 MS	0.30% CBDEL25R
SWPCOKOK9 CCP BUY CDS USD 200626 CDX HY36 5Y ICE 5 MS	-0.60% CBH0626P
SWPCOKOK9 CCP BUY CDS USD 200626 CDX HY36 5Y ICE 5 MS	0.60% CBH0626R
SWPCOH4B2 BUY CDS USD 200623 CHINA AS BP BRC 1% BARC	-0.11% CBJN23YP
SWPCOH4B2 BUY CDS USD 200623 CHINA AS BP BRC 1% BARC	0.11% CBJN23YR
SWPCOHYR4 CCP BUY CDS EUR 200629 CDX ITRAXX MAIN 1% M	-0.02% CBJU29ZP

SWPC0HYR4 CCP BUY CDS EUR 200629 CDX ITRAXX MAIN 1% M	0.02% CBJU29ZR
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	-0.21% CBJUG23P
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0.21% CBJUG23R
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	-0.54% CBJUY23P
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0.53% CBJUY23R
317561AC2 CDSO EUR 161122 PUT STRIKE 1.9 JPM	0.00% CDSO1AC2
3175322K4 CDSO EUR 161122 PUT STRIKE 1.9 BARC	0.00% CDSO22K4
317512BY6 CDSO EUR 211222 PUT STRIKE 2 BARC	0.00% CDSO2BY6
317552002 CDSO EUR 150323 PUT STRIKE 3 GS	0.00% CDSO2002
317553KY0 CDSO USD 211222 PUT STRIKE 1.6 MS	0.00% CDSO3KY0
317523OB9 CDSO USD 161122 PUT STRIKE 1.35 JPMORGAN	0.00% CDSO3OB9
317534Q57 CDSO USD 211222 PUT STRIKE 1.5 GS	0.00% CDSO4Q57
3175474T1 CDSO USD 191022 PUT STRIKE 1.6 GS	0.00% CDSO74T1
317501UW3 CDSO USD 161122 PUT STRIKE 1.4 GOLDMAN	0.00% CDSO1UW3
SWU09TZ56 CCP SHORT CPI MS GBP 150331 RFLT UKRPI PFXD3.	-0.07% CP0R331P
SWU09TZ56 CCP SHORT CPI MS GBP 150331 RFLT UKRPI PFXD3.	0.11% CP0R331R
SWU09WF28 CCP SHORT CPI MS GBP 150431 RFLT UKRPI PFXD	-0.14% CP0R431P
SWU09WF28 CCP SHORT CPI MS GBP 150431 RFLT UKRPI PFXD	0.23% CP0R431R
SWPC0GVU2 CCP SELL CDS EUR 200625 TESCO PLC 1% MS	-0.13% CS0625CP
SWPC0GVU2 CCP SELL CDS EUR 200625 TESCO PLC 1% MS	0.13% CS0625CR
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	-0.05% CS0625GP
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0.05% CS0625GR
SWPC0K7C0 CCP SELL CDS EUR 200626 JAGUAR LAND ROVE 5 N	-0.17% CS0626VP
SWPC0K7C0 CCP SELL CDS EUR 200626 JAGUAR LAND ROVE 5 N	0.14% CS0626VR
SWPC0JZL2 CCP SELL CDS EUR 200628 BRITISH TEECOMUNICATI	-0.11% CS0628BP
SWPC0JZL2 CCP SELL CDS EUR 200628 BRITISH TELCOMUNICATI	0.11% CS0628BR
SWPC0KS45 CCP SELL CDS EUR 200627 CDX ITRAXX MAIN37 MS	-1.55% CS06K27P
SWPC0KS45 CCP SELL CDS EUR 200627 CDX ITRAXX MAIN37 MS	1.54% CS06K27R
SWPC0KH54 CCP SELL CDS USD 201223 AT+T INC SNR S 1 MS	-0.06% CS1223UP
SWPC0KH54 CCP SELL CDS USD 201223 AT+T INC SNR S 1 MS	0.06% CS1223UR
SWPC0KKK7 CCP SELL CDS EUR 201222 BARCLAYS BANK PLC SNI	-0.27% CSDC22EP
SWPC0KKK7 CCP SELL CDS EUR 201222 BARCLAYS BANK PLC SNI	0.27% CSDC22ER
SWPC0KFP2 CCP SELL CDS USD201226GENERALMOTORSCOMP/	-0.06% CSDC265P
SWPC0KFP2 CCP SELL CDS USD201226GENERALMOTORSCOMP/	0.07% CSDC265R
SWPC0KJH6 CCP SELL CDS USD 201226 AT+T INC SNR*ICE 1 MS	-0.06% CSDM265P
SWPC0KJH6 CCP SELL CDS USD 201226 AT+T INC SNR*ICE 1 MS	0.06% CSDM265R
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	-0.19% CSHJN25P
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.19% CSHJN25R
SWPC0KSK9 CCP SELL CDS USD 200627 CDX IG38 5Y ICE 1% MS	-5.15% CSU0627P
SWPC0KSK9 CCP SELL CDS USD 200627 CDX IG38 5Y ICE 1% MS	5.15% CSU0627R
SWPC0KSB9 CCP SELL CDS EUR 200627 CDX ITRAXX XOV37 5% M	-0.92% CSY0627P
SWPC0KSB9 CCP SELL CDS EUR 200627 CDX ITRAXX XOV37 5% M	0.89% CSY0627R
SWPC0KG30 CCP SELL CDS EUR 201226 STELLANTIS NV SNR SE 5	-0.05% CSY1226P
SWPC0KG30 CCP SELL CDS EUR 201226 STELLANTIS NV SNR SE 5	0.05% CSY1226R
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB	-1.00% SW0128RP
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB	0.83% SW0128RR
SWU01G3I9 CCP LONG IRS MS USD 090229 RFXD 1.6175 PFLT S	-0.40% SW02A29P
SWU01G3I9 CCP LONG IRS MS USD 090229 RFXD 1.6175 PFLT S	0.36% SW02A29R
SWU01CIC5 CCP LONG OIS MS GBP 070223 RFXD 0.01 PLFT SON	-0.09% SW02B23P
SWU01CIC5 CCP LONG OIS MS GBP 070223 RFXD 0.01 PLFT SON	0.00% SW02B23R
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	-1.20% SW0333ZP
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	1.06% SW0333ZR
SWU01H7U6 CCP SHORT IRS MS USD 210424 PFXD 1.85 RFLT SC	-8.49% SW0424QP
SWU01H7U6 CCP SHORT IRS MS USD 210424 PFXD 1.85 RFLT SC	8.71% SW0424QR
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	-0.18% SW04L27P
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	0.16% SW04L27R
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	-0.38% SW0527MP
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	0.35% SW0527MR
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	-0.02% SW05N27P
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	0.00% SW05N27R
SWU01IMZ6 CCP LONG IRS GS THB 150632 RFXD 3.25 PFLT THB	-0.12% SW0632IP
SWU01IMZ6 CCP LONG IRS GS THB 150632 RFXD 3.25 PFLT THB	0.13% SW0632IR
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-0.93% SW0652DP
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	0.67% SW0652DR
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	-0.06% SW0652QP
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.09% SW0652QR
SWU01D6R3 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-0.05% SW0652UP
SWU01D6R3 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	0.03% SW0652UR
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	-0.20% SW06Z31P
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	0.16% SW06Z31R
CCS220633 FWD XCCY AUD/USD 310729 RFLT 1BBSW PFLT 3LIB	0.00% SW07X29P
CCS220633 FWD XCCY AUD/USD 310729 RFLT 1BBSW PFLT 3LIB	0.00% SW07X29R

SWU01KA12 IRS GS THB 190722 RFXD 2.5 PFLT THB6M	-0.15%	SW0932BP
SWU01KA12 IRS GS THB 210932 RFXD 2.5 PFLT THB6M	0.14%	SW0932BR
SWU01CD30 CCP LONG OIS MS GBP 210932 RFXD 0.75 PFLT SOI	0.00%	SW0932VR
SWU01CD06 CCP SHORT IRS MS EUR 210952 PFXD 0.5 RFLT 6EU	-0.51%	SW0952CP
SWU01CD06 CCP SHORT IRS MS EUR 210952 PFXD 0.5 RFLT 6EU	0.83%	SW0952CR
SWU01LJP5 CCP LONG IRS MS USD 160952 PFLT SOFRA RFXD 2.	-0.05%	SW0952XP
SWU01LJP5 CCP LONG IRS MS USD 160952 PFLT SOFRA RFXD 2.	0.05%	SW0952XR
SWU00SMX0 CCP LONG IRS MS SEK 190629 RFXD 1 PFLT 3MSEK	-0.02%	SW0M629P
SWU00SMX0 CCP LONG IRS MS SEK 190629 RFXD 1 PFLT 3MSEK	0.01%	SW0M629R
SWU0JG929 CCP LONG IRS MS USD 070324 RFLT 3LIBO PFLT 1LI	-0.62%	SW0O324P
SWU0JG929 CCP LONG IRS MS USD 070324 RFLT 3LIBO PFLT 1LI	0.62%	SW0O324R
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD 1	-0.91%	SW0O824P
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD 1	0.97%	SW0O824R
SWU02Y548 CCP LONG IRS MS USD 270423 RFLT 3LIBO PFLT 1LI	-1.56%	SW0V423P
SWU02Y548 CCP LONG IRS MS USD 270423 RFLT 3LIBO PFLT 1LI	1.56%	SW0V423R
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD 1	-0.37%	SW0V824P
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD 1	0.39%	SW0V824R
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	-2.71%	SW1131CP
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	2.33%	SW1131CR
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD 1	-0.05%	SW1152RP
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD 1	0.10%	SW1152RR
SWU01BQW4 CCP LONG OIS MS JPY 151228 RFXD 0 PFLT TONA	0.00%	SW1228YP
SWU01BQW4 CCP LONG OIS MS JPY 151228 RFXD 0 PFLT TONA	0.00%	SW1228YR
SWU0CA101 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LIB	-0.08%	SW122G2P
SWU0CA101 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LIB	0.08%	SW122G2R
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	-0.29%	SW12Z51P
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	0.22%	SW12Z51R
SWU012TM3 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LI	-0.60%	SWADE22P
SWU012TM3 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LI	0.60%	SWADE22R
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	SWAGL29P
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.00%	SWAGL29R
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	-0.32%	SWAP27BP
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	0.29%	SWAP27BR
SWU01KDH1 CCP SHORT IRS MS USD 300429 PFXD 2.81856 RFL	-0.61%	SWAP29WP
SWU01KDH1 CCP SHORT IRS MS USD 300429 PFXD 2.81856 RFL	0.58%	SWAP29WR
SWU01KCW9 CCP SHORT IRS MS USD 300429 PFXD 2.81711 RFL	-1.37%	SWAP29YP
SWU01KCW9 CCP SHORT IRS MS USD 300429 PFXD 2.81711 RFL	1.43%	SWAP29YR
SWU01HRR1 CCP LONG IRS CITI USD 050432 RFXD 1.817 PFLTS	-0.97%	SWAP32AP
SWU01HRR1 CCP LONG IRS CITI USD 050432 RFXD 1.817 PFLTS	0.86%	SWAP32AR
SWU01KFX4 SHORT IRS MS USD 300429	-0.50%	SWAPI29P
SWU01KFX4 CCP SHORT IRS MS USD 300429 RFLTSOFRA PFXD2.	0.53%	SWAPI29R
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	-1.50%	SWAPX29P
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	1.58%	SWAPX29R
SWU01H629 CCP SHORT IRS MS USD 150652 RFLT SOFRA PFXD	-1.17%	SWB0652P
SWU01H629 CCP SHORT IRS MS USD 150652 RFLT SOFRA PFXD	1.51%	SWB0652R
SWU01CKM0 CCP SHORT IRS MS USD 151228 PFXD 1.25 RFLT SC	-0.01%	SWDB28OP
SWU01CKM0 CCP SHORT IRS MS USD 151228 PFXD 1.25 RFLT SC	0.02%	SWDB28OR
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	-0.01%	SWDB31YP
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.05%	SWDB31YR
SWU0SU936 CCP LONG IRS MS USD 151223 RFXD 0.5 PFLT 3LIBO	-0.03%	SWDC23UP
SWU0SU936 CCP LONG IRS MS USD 151223 RFXD 0.5 PFLT 3LIBO	0.03%	SWDC23UR
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	-2.20%	SWDC23ZP
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	2.16%	SWDC23ZR
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIBO	-3.97%	SWDC28BP
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIBO	3.45%	SWDC28BR
SWU01CKK4 CCP SHORT IRS MS USD 151226 PFXD 1 RFLT SOFRA	-2.57%	SWDE26BP
SWU01CKK4 CCP SHORT IRS MS USD 151226 PFXD 1 RFLT SOFRA	2.84%	SWDE26BR
SWU01CL07 CCP LONG IRS MS USD 151251 RFXD 1.75 PFLT SOF	-0.32%	SWDE51VP
SWU01CL07 CCP LONG IRS MS USD 151251 RFXD 1.75 PFLT SOF	0.25%	SWDE51VR
SWU01CKE8 CCP LONG IRS MS USD 151223 RFXD 0.25 PFLT SOF	-4.06%	SWDR23CP
SWU01CKE8 CCP LONG IRS MS USD 151223 RFXD 0.25 PFLT SOF	3.92%	SWDR23CR
SWU01FS37 CCP SHORT IRS MS USD 211223 PFXD 1.32 RFLT SOI	-18.25%	SWDR23VP
SWU01FS37 CCP SHORT IRS MS USD 211223 PFXD 1.32 RFLT SOI	18.76%	SWDR23VR
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	SWDRA26P
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	SWDRA26R
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	-0.92%	SWE0627P
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	0.89%	SWE0627R
SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1	-1.32%	SWE0823P
SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1	1.36%	SWE0823R
SWU01GE55 CCP LONG OIS MS CHF 170227 RFXD 0.295 PFLT SA	-0.01%	SWFBR27P
SWU01GE55 CCP LONG OIS MS CHF 170227 RFXD 0.295 PFLT SA	0.00%	SWFBR27R
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	-0.03%	SWFE27PP

SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT 5	0.01% SWFE27PR
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARC	-0.03% SWFEQ27P
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARC	0.01% SWFEQ27R
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SARC	-0.08% SWFEQ27P
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT SARC	0.02% SWFEQ27R
SWU019R57 CCP SHORT IRS MS AUD 160631 RFLT 6BBSW PFXD	-0.39% SWH0631P
SWU019R57 CCP SHORT IRS MS AUD 160631 RFLT 6BBSW PFXD	0.48% SWH0631R
SSWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KS	-0.37% SWH0632P
SWU01I0V9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0.34% SWH0632R
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	-0.22% SWJ0527P
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	0.20% SWJ0527R
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LI	-0.13% SWJA29AP
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LI	0.11% SWJA29AR
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LI	-0.59% SWJA29UP
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LI	0.52% SWJA29UR
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	-0.10% SWJA52GP
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	0.08% SWJA52GR
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	-0.04% SWJAB29P
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	0.04% SWJAB29R
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-1.92% SWJE24CP
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	1.91% SWJE24CR
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLT 5	-1.73% SWJE24QP
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLT 5	1.77% SWJE24QR
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SORA	-0.06% SWJE27NP
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SORA	0.05% SWJE27NR
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-3.61% SWJE29SP
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	3.11% SWJE29SR
SWU01H5S3 CCP SHORT IRS MS USD 150629 RFLT SOFRA PFXD	-0.78% SWJE29WP
SWU01H5S3 CCP SHORT IRS MS USD 150629 RFLT SOFRA PFXD	0.86% SWJE29WR
SWU01J7T5 IRS BAA THB 150632 RFXD 2.75 PFLT THB6M	-0.16% SWJE32MP
SWU01J7T5 IRS BAA THB 150632 RFXD 2.75 PFLT THB6M	0.16% SWJE32MR
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	-0.48% SWJN29DP
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	0.41% SWJN29DR
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	-0.01% SWJN31TP
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.00% SWJN31TR
SWU01D6J1 CCP LONG IRS MS USD 150632 RFXD 1.25 PFLT SOF	-0.14% SWJN32SP
SWU01D6J1 CCP LONG IRS MS USD 150632 RFXD 1.25 PFLT SOF	0.12% SWJN32SR
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD	-0.01% SWJN39PP
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD	0.03% SWJN39PR
SWU01JQI8 CCP LONG IRS MS USD 210624 RFXD 2.4 PFLT SOFRA	-0.96% SWJNJ24P
SWU01JQI8 CCP LONG IRS MS USD 210624 RFXD 2.4 PFLT SOFRA	0.95% SWJNJ24R
SWU01H5I5 CCP SHORT IRS MS USD 150624 PFXD 1.75 RFLT SOI	-1.98% SWJU24IP
SWU01H5I5 CCP SHORT IRS MS USD 150624 PFXD 1.75 RFLT SOI	2.03% SWJU24IR
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFRA	-1.03% SWJU27OP
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFRA	1.14% SWJU27OR
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SO	-9.27% SWJU27QP
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SO	9.92% SWJU27QR
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAR	-0.01% SWJU29JP
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAR	0.00% SWJU29JR
SWU01H652 CCP SHORT IRS MS USD 150632 PFXD 1.75 RFLT SO	-6.36% SWJU32LP
SWU01H652 CCP SHORT IRS MS USD 150632 PFXD 1.75 RFLT SO	7.26% SWJU32LR
SWU01JL00 CCP LONG OIS BARC SGD 150627 RFXD 2.75 PFLT SO	-0.09% SWJUJ27P
SWU01JL00 CCP LONG OIS BARC SGD 150627 RFXD 2.75 PFLT SO	0.07% SWJUJ27R
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-0.21% SWJUJ52P
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	0.16% SWJUJ52R
SWU01H3N6 CCP LONG OIS MS CHF 150627 RFXD 0.3675 PFLT 5	-0.14% SWJUX27P
SWU01H3N6 CCP LONG OIS MS CHF 150627 RFXD 0.3675 PFLT 5	0.03% SWJUX27R
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	-0.73% SWJY29SP
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	0.63% SWJY29SR
SWU01JJ21 CCP LONG IRS MS USD 150532 RFXD 2.88642 PFLT 5	-7.51% SWKMA32P
SWU01JJ21 CCP LONG IRS MS USD 150532 RFXD 2.88642 PFLT 5	7.14% SWKMA32R
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3KS	-0.13% SWL0632P
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3KS	0.13% SWL0632R
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	-0.18% SWMA27MP
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	0.16% SWMA27MR
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.07% SWMA31PP
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	0.00% SWMA31PR
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	-0.03% SWMAK50P
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	0.05% SWMAK50R
SWU01F8M7 CCP SHORT OIS BARC INR 160327 RFLT MIBOR PFX	-0.33% SWMC27KP
SWU01F8M7 CCP SHORT OIS BARC INR 160327 RFLT MIBOR PFX	0.40% SWMC27KR
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BE	-0.04% SWMC27UP

SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6B6	0.04% SWMC27UR
SWU01GZD5 IRS BAA THB 160332 RFXD 2 PFLT THB6M	-0.10% SWMC32QP
SWU01GZD5 IRS BAA THB 160332 RFXD 2 PFLT THB6M	0.09% SWMC32QR
SWU01KSD4 CCP LONG OIS MS GBP 150353 RFXD 2 PFLT SONIA	-0.12% SWMCD53P
SWU01KSD4 CCP LONG OIS MS GBP 150353 RFXD 2 PFLT SONIA	0.07% SWMCD53R
SWU01HAR9 CCP SHORT IRS MS USD 310324 PFXD 2.11678 RFL	-0.03% SWME24XP
SWU01HAR9 CCP SHORT IRS MS USD 310324 PFXD 2.11678 RFL	0.03% SWME24XR
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNRF	-1.09% SWME27LP
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNRF	1.09% SWME27LR
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-0.73% SWME29KP
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	0.68% SWME29KR
SWU01KS69 CCP LONG IRS MS EUR 150325 RFXD 1.5 PFLT 6EUB	-5.87% SWMH25VP
SWU01KS69 CCP LONG IRS MS EUR 150325 RFXD 1.5 PFLT 6EUB	5.69% SWMH25VR
SWU01KSC6 CCP LONG OIS MS GBP 150333 RFXD 2 PFLT SONIA	-1.17% SWMHA33P
SWU01KSC6 CCP LONG OIS MS GBP 150333 RFXD 2 PFLT SONIA	0.53% SWMHA33R
SWU01HL48 CCP LONG IRS MS CAD 250352 RFXD 3.0275 PFLT 3	-0.11% SWMHF52P
SWU01HL48 CCP LONG IRS MS CAD 250352 RFXD 3.0275 PFLT 3	0.10% SWMHF52R
SWU01KS88 CCP LONG OIS MS GBP 150328 RFXD 2.25 PFLT SO	-0.10% SWMHG28P
SWU01KS88 CCP LONG OIS MS GBP 150328 RFXD 2.25 PFLT SO	0.04% SWMHG28R
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	-8.06% SWMR282P
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	7.48% SWMR282R
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	-0.04% SWMR36TP
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.06% SWMR36TR
SWU01GJC5 CCP LONG OIS MS JPY 150332 RFXD 0.25 PFLT TON	-0.01% SWMRD32P
SWU01GJC5 CCP LONG OIS MS JPY 150332 RFXD 0.25 PFLT TON	0.01% SWMRD32R
SWU01KSA0 CCP SHORT OIS MS GBP 150325 PFXD 2.5 RFLT SO	-0.04% SWMRT25P
SWU01KSA0 CCP SHORT OIS MS GBP 150325 PFXD 2.5 RFLT SO	0.08% SWMRT25R
SWU00T160 CCP LONG IRS MS CAD 070349 RFXD 2.56485 PFLT	-0.10% SWMRT49P
SWU00T160 CCP LONG IRS MS CAD 070349 RFXD 2.56485 PFLT	0.08% SWMRT49R
SWU01KEE7 CCP LONG IRS MS USD 150532 RFXD 2.80712 PFLT	-0.56% SWMYZ32P
SWU01KEE7 CCP LONG IRS MS USD 150532 RFXD 2.80712 PFLT	0.53% SWMYZ32R
SWU00S9P2 IRS BAA KRW 200324 RFXD 1.725 PFLT 3KSDA	-0.33% SWN0324P
SWU00S9P2 IRS BAA KRW 200324 RFXD 1.725 PFLT 3KSDA	0.32% SWN0324R
SWU01IMV5 IRS BNP THB 150632 RFXD 3.25 PFLT THB6M	-0.02% SWN0632P
SWU01IMV5 IRS BNP THB 150632 RFXD 3.25 PFLT THB6M	0.02% SWN0632R
SWU00RPX9 CCP LONG IRS MS CAD 181248 RFXD 2.75 PFLT 3CC	0.00% SWN1248P
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-1.43% SWNDR29P
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	1.27% SWNDR29R
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1V	-0.16% SWNJ25UP
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1V	0.14% SWNJ25UR
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	-0.10% SWNJE23P
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0.10% SWNJE23R
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-1.40% SWNJN30P
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	1.20% SWNJN30R
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	-12.54% SWNNV26P
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	12.97% SWNNV26R
SWU01DB55 CCP LONG IRS MS NZD 011123 RFXD 3 PFLT 3ZBSV	-1.55% SWNO23XP
SWU01DB55 CCP LONG IRS MS NZD 011123 RFXD 3 PFLT 3ZBSV	1.52% SWNO23XR
SWU016508 CCP LONG OIS MS JPY 021125 RFXD 0 PFLT TONAR	0.00% SWNO25XP
SWU016508 CCP LONG OIS MS JPY 021125 RFXD 0 PFLT TONAR	0.00% SWNO25XR
SWU01H7M4 CCP SHORT IRS MS USD 041123 PFXD 1.27 RFLT 3I	-11.92% SWNOB23P
SWU01H7M4 CCP SHORT IRS MS USD 041123 PFXD 1.27 RFLT 3I	12.33% SWNOB23R
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	-0.05% SWNV29PP
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	0.00% SWNV29PR
SWU01IMW3 IRS BAA THB 150632 RFX 3.25 PFLT THB6M	-0.21% SWO0632P
SWU01IMW3 IRS BAA THB 150632 RFX 3.25 PFLT THB6M	0.21% SWO0632R
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00% SWOC30RP
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00% SWOC30RR
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	-0.22% SWOCP29P
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT :	0.19% SWOCP29R
SWU0FC286 CCP LONG IRS MS USD 041024 RFLT 3LIBO PFLT 1LI	-1.15% SWOCT24P
SWU0FC286 CCP LONG IRS MS USD 041024 RFLT 3LIBO PFLT 1LI	1.16% SWOCT24R
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	-0.04% SWP0324P
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.04% SWP0324R
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	-0.01% SWPT00CA
317U400O6 SWPTION EUR 040423 CALL STRIKE 0.55 NOM	0.00% SWPT00O6
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	-0.01% SWPT01O5
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	0.00% SWPT05PA
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00% SWPT05QA
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	0.00% SWPT05RA
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	0.00% SWPT0CWA
317U00DA6 SWPTION EUR 110423 CALL STRIKE 0.55 GS	0.00% SWPT0DA6

317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	-0.01% SWPT0EA5
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00% SWPT0KA8
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00% SWPT0LA7
317U00OA4 SWPTION EUR 110423 CALL STRIKE 0.55 BNP PARIB	0.00% SWPT0OA4
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	0.00% SWPT2PA9
317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	0.00% SWPT2QA8
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0.00% SWPT388O
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00% SWPT391O
317U743Z7 SWPTION USD 021122 PUT STRIKE 1.27 GOLDMAN	-0.41% SWPT43Z7
317U744Z6 SWPTION USD 021122 CALL STRIKE 0.87 GOLDMAN	0.00% SWPT44Z6
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-0.08% SWPT49I9
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00% SWPT4EA7
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0.00% SWPT4FA6
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.05% SWPT50I5
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0.00% SWPT58O7
317U459O6 SWPTION EUR 110423 CALL STRIKE 0.55 GOLDMAN	0.00% SWPT59O6
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	0.00% SWPT5HA1
317U05LA6 SWPTION EUR 240423 CALL STRIKE 0.7 GOLDMAN	0.00% SWPT5LA6
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00% SWPT5MA5
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0.00% SWPT5NA4
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00% SWPT5OA3
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0.00% SWPT60O3
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00% SWPT61O2
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00% SWPT64I5
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0.00% SWPT6DA3
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00% SWPT6EA2
317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	0.00% SWPT6OA1
317U06PA0 SWPTION EUR 260423 CALL STRIKE 0.7 GOLDMAN	0.00% SWPT6PA0
317U16RA7 SWPTION USD 111022 PUT STRIKE 3.33 BAA	0.00% SWPT6RA7
317U16SA6 SWPTION USD 111022 CALL STRIKE 2.83 BAA	0.00% SWPT6SA6
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.07% SWPT73X1
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOM	0.00% SWPT74O7
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0.00% SWPT77O4
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0.00% SWPT78O3
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOM	0.00% SWPT79O2
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAN	0.00% SWPT7UA2
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMAN	0.00% SWPT7VA1
317U385O5 SWPTION EUR 030423 CALL STRIKE 0.55 NOM	0.00% SWPT85O5
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	0.00% SWPT8AA2
317U08BA1 SWPTION EUR 280423 CALL STRIKE 0.7 BNP	0.00% SWPT8BA1
317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	-0.01% SWPT92O6
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00% SWPTATA7
317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	0.00% SWPTAUA5
317U0CXA8 SWPTION EUR 120523 CALL STRIKE 0.55 NOMURA	0.00% SWPTCXA8
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	0.00% SWPTD9A3
317U0DAA1 SWPTION EUR 150523 CALL STRIKE 0.55 GS	0.00% SWPTDAA1
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	0.00% SWPTDIA3
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00% SWPTDJA2
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00% SWPTE3A7
317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0.00% SWPTE4A6
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00% SWPTFJA7
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	0.00% SWPTFKA5
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00% SWPTJXA3
317U0JYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	0.00% SWPTJYA2
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00% SWPTLEA9
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00% SWPTLFA8
SWU01G9M4 CCP LONG OIS BARC INR 150324 RFXD 5.75 PFLT M	-0.07% SWQ0324P
SWU01G9M4 CCP LONG OIS BARC INR 150324 RFXD 5.75 PFLT M	0.06% SWQ0324R
SWU01I5S1 CCP LONG IRS MS USD 210429 RFXD 2.175 PFLT SOI	-0.60% SWS0429P
SWU01I5S1 CCP LONG IRS MS USD 210429 RFXD 2.175 PFLT SOI	0.57% SWS0429R
SWU01KU09 IRS GS THB 210924 PFXD 2% RFLT THB6M	-0.54% SWSE24MP
SWU01KU09 IRS GS THB 210924 PFXD 2% RFLT THB6M	0.54% SWSE24MR
SWU01KVS7 IRS SCB THB 210924 RFLT THB6M PFXD 2	-0.23% SWSE24QP
SWU01KVS7 IRS SCB THB 210924 RFLT THB6M PFXD 2	0.23% SWSE24QR
SWU01KJ85 IRS JPM MYR 210927 PFXD 3.5 RFLT 3KLIB	-0.35% SWSE27OP
SWU01KJ85 IRS JPM MYR 210927 PFXD 3.5 RFLT 3KLIB	0.36% SWSE27OR
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	-0.32% SWSE27PP
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	0.32% SWSE27PR
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	-1.67% SWSE27WP
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	1.71% SWSE27WR
SWU01CD30 CCP SHORT OIS MS GBP 210932 RFLT SONIA PFXD	-0.01% SWSE32AP
SWU01CD30 CCP SHORT OIS MS GBP 210932 RFLT SONIA PFXD	0.02% SWSE32AR

SWU01JB94 CCP LONG IRS MS USD 210932 RFXD 2.75 PFLT SOF	-1.03% SWSE32EP
SWU01JB94 CCP LONG IRS MS USD 210932 RFXD 2.75 PFLT SOF	0.98% SWSE32ER
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	-0.08% SWSE32KP
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0.08% SWSE32KR
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	-2.00% SWSE32OP
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	1.99% SWSE32OR
SWU01CCZ0 CCP LONG IRS MS EUR 210932 RFXD 0.25 PFLT 6EU	-10.32% SWSE32UP
SWU01CCZ0 CCP LONG IRS MS EUR 210932 RFXD 0.25 PFLT 6EU	7.86% SWSE32UR
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	-0.15% SWSEO32P
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.15% SWSEO32R
SWU01KME8 IRS BAA THB 210924 PFXD 2 RFLT THB6M	-0.39% SWSME24P
SWU01KME8 IRS BAA THB 210924 PFXD 2 RFLT THB6M	0.39% SWSME24R
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT SO	-0.24% SWSMS27P
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT SO	0.19% SWSMS27R
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	-0.39% SWSMT27P
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0.40% SWSMT27R
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-0.79% SWSMZ29P
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	0.78% SWSMZ29R
SWU0FA223 CCP LONG IRS MS USD 060924 RFLT 3LIBO PFLT 1LI	-1.60% SWSOE24P
SWU0FA223 CCP LONG IRS MS USD 060924 RFLT 3LIBO PFLT 1LI	1.60% SWSOE24R
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFI	-0.20% SWSP32CP
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFI	0.21% SWSP32CR
SWU01K432 CCP LONG OIS BARC INR 210924 RFXD 6.75 PFLT M	-0.22% SWSPC24P
SWU01K432 CCP LONG OIS BARC INR 210924 RFXD 6.75 PFLT M	0.22% SWSPC24R
SWU01KBG5 IRS SCB THB 210927 PFXD THB6M RFLT 2.25	-0.37% SWSPD27P
SWU01KBG5 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0.38% SWSPD27R
SWU01CD48 CCP LONG OIS MS GBP 210952 RFXD 0.75 PFLT SOI	-0.16% SWSPL52P
SWU01CD48 CCP LONG OIS MS GBP 210952 RFXD 0.75 PFLT SOI	0.03% SWSPL52R
SWU01KNO5 CCP LONG OIS BARC INR 210924 RFXD 6.254 PFLT	-0.31% SWSPT24P
SWU01KNO5 CCP LONG OIS BARC INR 210924 RFXD 6.254 PFLT	0.28% SWSPT24R
SWU0FC088 CCP LONG IRS MS USD 270924 RFLT 3LIBO PFLT 1LI	-1.42% SWSQE24P
SWU0FC088 CCP LONG IRS MS USD 270924 RFLT 3LIBO PFLT 1LI	1.43% SWSQE24R
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	-0.80% SWSR27CP
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	0.77% SWSR27CR
SWU01C2S7 CCP LONG OIS BARC SGD 150931 RFXD 1.25% PFLT	0.00% SWSR31EP
SWU01C2S7 CCP LONG OIS BARC SGD 150931 RFXD 1.25% PFLT	0.00% SWSR31ER
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-0.27% SWSRQ37P
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	0.24% SWSRQ37R
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT DUN	-0.14% SWST26QP
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT SAR	0.04% SWST26QR
SWU01CCY3 CCP SHORT IRS MS EUR 210927 RFLT 6EUBO PFXD	-0.44% SWST27EP
SWU01CCY3 CCP SHORT IRS MS EUR 210927 RFLT 6EUBO PFXD	0.50% SWST27ER
SWU01K3X7 CCP LONG OIS BARC SGD 210927 RFXD 2.5 PFLT SO	-0.22% SWST27TP
SWU01K3X7 CCP LONG OIS BARC SGD 210927 RFXD 2.5 PFLT SO	0.16% SWST27TR
SWU01C2S7 CCP SHORT OIS MS SGD 150931 RFLT SORAD PFXD	0.00% SWST31HP
SWU01C2S7 CCP SHORT OIS MS SGD 150931 RFLT SORAD PFXD	0.00% SWST31HR
SWU01K3T6 IRS BAA THB 210932 RFXD 2.75% PFLT THB6M	-0.18% SWST32WP
SWU01K3T6 IRS BAA THB 210932 RFXD 2.75% PFLT THB6M	0.17% SWST32WR
SWU01KMD0 IRS NOM THB 210924 PFXD 2 RFLT THB6M	-0.20% SWSTB24P
SWU01KMD0 IRS NOM THB 210924 PFXD 2 RFLT THB6M	0.20% SWSTB24R
SWU01K408 CCP SHORT OIS BARC INR 210927 RFLT MIBOR PFXI	-0.14% SWSTX27P
SWU01K408 CCP SHORT OIS BARC INR 210927 RFLT MIBOR PFXI	0.14% SWSTX27R