

	1	2	3	4
Offer name	Nikko AM NZ Investment Scheme Offer	Offer number	OFR10608	
Fund name	FND470	Fund number	FND470	
Period disclosure applies [dd/mm/yyyy]	30/09/2022 0:00			
Asset name	% of fund net assets	Security code		
Buy Nzd:Sell Usd 27/10/2022	107.91%	NZDUSD22300B		
Buy Usd:Sell Eur 11/10/2022	23.11%	USDEUR22284B		
Buy Usd:Sell Jpy 06/10/2022	14.72%	USDJPY22279B		
Buy Usd:Sell Jpy 14/11/2022	10.31%	USDJPY22318B		
Buy Usd:Sell Nzd 27/10/2022	7.92%	USDNZD22300B		
Government National Mortgage Association 2 151043 0.00 Tba	0.79%	US21H0406A63		
Government National Mortgage Association 2 151043 0.00 Tba	5.68%	US21H0426A28		
Government National Mortgage Association 2 151043 0.00 Tba	0.75%	US21H0306A72		
Japan Government 141122 0.00 Gb	6.97%	JP1741011N88		
Buy Eur:Sell Usd 11/10/2022	6.45%	EURUSD22284B		
Buy Usd:Sell Cny 06/12/2022	6.30%	USDCNY22340B		
Jap Government 200627 0.005 Gb	6.19%	JP1051531N75		
Westpac USD Collateral	5.63%	USWPCOLL		
Standard Chartered C	5.24%	USSCCOLL		
USD BNP Paribas A/C	4.46%	USDBNPP		
Japan Government 010924 0.005 Gb	3.97%	JP1024401N95		
Buy Usd:Sell Gbp 15/12/2022	3.59%	USDGBP22349B		
Buy Usd:Sell Jpy 03/10/2022	3.39%	USDJPY22276B		
Buy Usd:Sell Jpy 06/01/2023	3.28%	USDJPY23006B		
Outstanding Settlement Receipts - USD	3.28%	OSRECUSD		
Japan Government 060123 0.00 Gb	3.16%	JP1741101N97		
Buy Usd:Sell Jpy 24/10/2022	2.97%	USDJPY22297B		
Buy Jpy:Sell Usd 24/10/2022	2.78%	JPYUSD22297B		
Buy Jpy:Sell Usd 14/11/2022	2.49%	JPYUSD22318B		
Federal National Mortgage Association 141050 2.00 Tba	2.40%	US01F0206A20		
Buy Jpy:Sell Usd 03/10/2022	2.19%	JPYUSD22276B		
Federal National Mortgage Association 151043 0.00 Tba	1.97%	US01F0406A02		
Outstanding Settlement Receipts - JPY	1.88%	OSRECJPY		
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	1.85%	US89855AAC09		
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	1.84%	US89642DAA63		
Future Margins-USD	1.58%	FUTMUSD		
Boa Usd Ccp	1.56%	USDBACCP		
Italy Republic Of Government 010826 0.00 Gb	1.53%	IT0005454241		
Federal National Mortgage Association 151043 0.0 Tba	1.07%	US01F0226A83		
Federal National Mortgage Association 151043 0.0 Tba	0.41%	US01F0506A92		
China People's Republic Of Government 130528 3.01 Gb	1.47%	CND100047752		
China Peoples Republic Of Government 270531 3.02 Gb	1.42%	CND100047QT4		
Government National Mort Assoc 151046 0.00 Tba	1.24%	US21H0506A54		
Japan Government 200652 1.30 Gb	1.23%	JP1300751N79		
Japan Government 200642 0.90 Gb	1.18%	JP1201811N77		
France Republic Of Government 071222 0.00 Gb	1.02%	FR0127316968		
Buy Eur:Sell Usd 03/10/2022	1.01%	EURUSD22276B		
China Peoples Republic Of Government 221128 3.25 Gb	0.98%	CND10001RRB3		
Japan Government 031022 0.00 Gb	0.97%	JP1740911N73		
Japan Government 200362 1.00 Gb	0.90%	JP1400151N57		
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.82%	US92329FAP27		
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.82%	US12529QAC33		
Fnma 30 Year Conventional 010852 4.50 Mbs Pool No Cb4297	0.80%	US3140QPX366		
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.75%	US47047LAA70		
Buy Usd:Sell Cad 11/10/2022	0.70%	USDCAD22284B		
Buy Jpy:Sell Usd 06/10/2022	0.66%	JPYUSD22279B		
China Peoples Reblic Of 220749 3.86 Gb	0.63%	CND10002D1Y9		
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.61%	US25255DAA81		
Sa Global Sukuk Ltd 170631 2.694 Cb	0.61%	XS2352862119		
China Peoples Republic Of Government 040627 2.85 Gb	0.60%	CND100037XX3		
Buy Usd:Sell Jpy 01/02/2023	0.57%	USDJPY23032B		
China Peoples Republic Of Government 160350 3.39 Gb	0.57%	CND10002M200		
Dexia Credit Local Sa 210725 1.25 Cb	0.55%	XS2434417494		
China People's Republic Of Government 141028 2.91 Gb	0.54%	CND10004NCC6		
Westpac 11am Call Account	0.51%	NZDNOMS		
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.51%	US3133KPLW67		
Agf Clo Ltd Ser 20 5A Class A1r 200734 Abs	0.50%	US00119TAF12		
Italy Republic Of Government 010426 0.00 Gb	0.48%	IT0005437147		
Belgium Kingdom Of Government 220632 0.35 Gb	0.47%	BE0000354630		
Buy Usd:Sell Idr 13/10/2022	0.45%	USDIDR22286B		
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.44%	US92332TAB89		
Italy Republic Of Government 010431 0.90 Gb	0.44%	IT0005422891		

Buy Usd:Sell Aud 05/10/2022	0.44%	USDAUD22278B
Hyundai Capital America 170926 1.65 Cb	0.42%	US44891ABZ93
Fnma 30 Year Conventional 010752 5.00 Mbs Pool No Fs2433	0.42%	US3140XHV389
Fnma 30 Year Conventional 010852 5.00 Mbs Pool No Cb4307	0.41%	US3140QPYD37
Buy Aud:Sell Usd 05/10/2022	0.41%	AUDUSD22278B
Indonesia Republic Of Government 110128 3.50 Gb	0.38%	US455780CD62
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.38%	US3140X6JR36
Buy Usd:Sell Chf 13/10/2022	0.37%	USDCHF22286B
Spain Kingdom Of Government 300428 1.40 Gb	0.37%	ES0000012B39
Federal National Mortgage Association 151043 0.00 Tba	0.37%	US01F0306A11
Boa Eur Ccp	0.37%	EURBACCP
Government National Mortgage Association 2 011043 0.00 Tba	0.36%	US21H0226A46
Indonesia Republic Of Government 150125 4.125 Gb	0.35%	USY20721BG36
Wallonie State Of 140138 2.875 Lb	0.35%	BE0002877588
Switzerland Confederation Of Govt 080428 4.00 Gb	0.35%	CH0008680370
Psa Banque France Sa 220125 0.00 Cb	0.34%	FR0014001JP1
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.34%	FR0014007VI8
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.34%	GB00B8429V04
Fnma 30 Year Conventional 010845 4.00 Mbs Fm2984	0.33%	US3140X6J690
Canada (Govt Of) 010641 4.0 Gb	0.33%	CA135087YQ12
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.32%	US63939RAA23
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gt	0.32%	US71567RAF38
Barclays Plc 310127 2.885 Cb	0.31%	XS2487667276
Arbor Realty Collateralised Ser 22 Fl1 Class A 150137 Abs	0.31%	US03880XAA46
Bank Of Nova Scotia 171225 1.25 Cb	0.30%	XS2404577681
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7558	0.30%	US3133KPMF26
Wells Fargo And Co 300426 2.188 Cb	0.29%	US95000U2N22
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.29%	US03765YAU82
Enterprise Products Operating Llc 150225 3.75 Cb	0.29%	US29379VBE20
Kref Ltd Series 21 Fl2 Class A 150239 Abs	0.29%	US48275RAA59
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.29%	US3140GYG299
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.29%	US67112RAS31
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.28%	US36179U4B51
Ubs Ag London Branch 181223 0.625 Cb	0.28%	XS2326546277
Hp Inc 150429 4.00 Cb	0.28%	US40434LAK17
BNP Paribas Sa 090125 3.375 Cb	0.15%	US09659W2D51
BNP Paribas Sa 090125 3.375 Cb	0.12%	US09659X2D34
Harbour Plc Series 1 Class B 280154 Abs	0.27%	XS2401175174
Bpce Sa 120923 4.00 Cb	0.27%	US05583JAF93
Bank Of America Corp 270433 4.571 Cb	0.27%	US06051GKQ19
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.26%	US3140JAE186
Buy Usd:Sell Myr 07/10/2022	0.26%	USDMYR22280B
Bank Of Ireland Group Plc 050626 1.875 Cb	0.26%	XS2465984289
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.26%	US3132DVLL70
Buy Usd:Sell Krw 13/10/2022	0.26%	USDKRW22286B
Abn Amro Bank Nv 160627 1.542 Cb	0.25%	US00084DAU46
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.25%	US92917NAJ72
Agl Clo 3 Ltd Series 20 3A Class A 150133 Abs	0.25%	US00119MAA71
Charter Communications Operating Llc 230725 4.908 Cb	0.25%	US161175AY09
Ubs Group Ag 031126 0.25 Cb	0.25%	CH1142231682
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.25%	US62432FAM68
American Medical Systems Europe Bv 080325 0.75 Cb	0.25%	XS2454766473
Bank Of America Corp 040233 2.972 Cb	0.25%	US06051GKK49
Standard Chartered Plc 140127 1.456 Cb	0.24%	US853254BZ29
Citigroup Inc 301024 0.776 Cb	0.24%	US172967MT50
Spain Kingdom Of Government 311046 2.90 Gb	0.24%	ES00000128C6
Canada Government 011248 2.75 Gb	0.24%	CA135087D358
Austria Republic Of Government 201028 0.00 Gb	0.24%	AT0000A2VB47
Danske Bank A S 010428 4.298 Cb	0.23%	US23636ABC45
Wells Fargo Commercial Mort Ser 22 C62 Cls A4 150455 Abs	0.23%	US95003MBS61
Danske Bank As 101124 0.01 Cb	0.23%	XS2406549464
Teledyne Technologies Inc 010424 0.95 Cb	0.23%	US879360AB16
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.23%	FR0014005NA6
Total Sa 291249 3.369 Cb	0.23%	XS1501166869
Santander Uk Group Holdings Plc 150325 1.089 Cb	0.23%	US80281LAN55
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.22%	US23345LAA70
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.22%	US36179UH540
Bbcms Mortgage Trust Ser 22-C17 Class As 150955 Abs	0.22%	US054976AJ48
Volkswagen Leasing Gmbh 200726 0.375 Cb	0.22%	XS2343822842
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.21%	US42824CAW91
Mitsubishi Ufj Financial Group Inc 130933 5.472 Cb	0.21%	US606822CR31
Glencore Funding Llc 290424 4.625 Cb	0.21%	US378272AH10

Finland Republic Of Government 150932 1.50 Gb	0.21% FI4000523238
Expedia Group Inc 150230 3.25 Cb	0.21% US30212PAR64
Ctigroup Inc 080426 3.106 Cb	0.20% US172967MQ12
Corebridge Financial Inc 050432 3.90 Cb	0.20% US21871XAG43
Buy Usd:Sell Thb 21/12/2022	0.20% USDTHB22355B
Spain Kingdom Of Government 311032 2.55 Gb	0.20% ES0000012K61
Steele Creek Clo Ltd Series 19 1A Class D 150432 Abs	0.20% US85817BAJ89
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.19% US61691YAJ01
KEURig Dr Pepper Inc 150926 2.55 Cb	0.19% US26138EAU38
Korea Republic Of Government 100629 1.875 Gb	0.19% KR103502G966
Taubman Ctrs Coml Mtg Tr Ser 22 Dpm Cl A 150537 Abs	0.19% US87666YAA55
Broadcom Inc 150434 3.469 Cb	0.19% US11135FBL40
Bank Series 22 Bnk40 Class A4 150364 Abs	0.18% US06541LBG05
Spain Kingdom Of Government 300766 3.45 Gb	0.18% ES00000128E2
Dell Bank Internationa Dac 240624 1.625 Cb	0.18% XS2193734733
T-Mobile Usa Inc 150427 3.75 Cb	0.18% US87264ABD63
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.18% US05608RAG02
Commonwealth Bank Of Australia 120934 3.61 Cb	0.18% US202712BK06
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.18% XS2397252011
Italy Republic Of Government 010338 3.25 Gb	0.17% IT0005496770
Credit Suisse Group Ag 120129 3.869 Cb	0.17% US225401AF50
Meta Platforms Inc 150832 3.85 Cb	0.17% US30303M8D70
T Mobile Usa Inc 150133 5.20 Cb	0.17% US87264ACV52
Romania Republic Of Government 270227 3.00 Gb	0.17% XS2434895988
Bnp Paribas Sa 130127 1.323 Cb	0.17% US09659W2N34
Credit Agricole Cib London Branch 260127 1.247 Cb	0.17% US22535WAH07
Buy Usd:Sell Ils 22/12/2022	0.17% USDILS22356B
Barclays Plc 221130 3.75 Cb	0.17% XS2176795677
Jp Morgan Chase And Co 250133 2.963 Cb	0.17% US46647PCU84
Ir218737 Ccp Short Ois Baa Gbp 211237 Pfxd 2.25 Rflt Sonio	0.17% DU0IR2187379
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.17% US29002GAB77
Nationwide Building Society 180730 3.96 Cb	0.17% US63861VAE74
Unicredit Spa 030627 1.982 Cb	0.17% US904678AW97
BNP Paribas Sa 010333 4.375 Cb	0.17% US09659T2A84
Jpmorgan Chase Bank Na 150635 Step Coupon	0.16% XS1450877243
Arch Capital Finance Llc 151226 4.011 Cb	0.16% US03939CAA18
Norinchukin Bank 220926 1.284 Cb	0.16% US656029AG08
Abbvie Inc 211124 2.6 Cb	0.16% US00287YBZ16
Technip Energies Nv 280528 1.125 Cb	0.16% XS2347284742
Korea Republic Of Government 101229 1.375 Gb	0.16% KR103502G9C8
Oracle Corp 250331 2.875 Cb	0.16% US68389XCE31
Dp World Crescent Ltd 180729 3.875 Cb	0.16% XS2026710553
Glencore Funding Llc 120329 4.875 Cb	0.16% US378272AV04
Volvo Treasury Ab 170924 0.125 Cb	0.16% XS2230884657
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Ab	0.16% US95003CAJ99
Enel Spa 080627 1.375 Cb	0.15% XS2312744217
Credit Suisse Group Ag 110925 2.593 Cb	0.15% US225401AM02
Societe Generale Sa 141226 1.488 Cb	0.15% US83368RAZ55
Irish Government 181032 0.35 Gb	0.15% IE00BMD03L28
Hsbc Holdings Plc 110833 5.402 Cb	0.15% US404280DH94
General Motors Financial Company Inc 060429 4.30 Cb	0.15% US37045XDV55
Credit Suisse Group Ag 140128 0.65 Cb	0.15% CH0517825276
Bp Capital Markets Plc 220326 3.25 Cb	0.15% XS2193661324
Buy Myr:Sell Usd 07/10/2022	0.15% MYRUSD22280B
Natwest Group Plc 281131 2.105 Cb	0.15% XS2346516250
Ir218734 Ccp Short Ois Baa Gbp 211231 Pfxd 2.25 Rflt Sonio	0.15% DU0IR2187346
Paccar Financial Corp 081124 0.90 Cb	0.15% US69371RR571
Portugal Republic Of Government 150629 1.95 Gb	0.15% PTOTEXOE0024
Ir218729 Ccp Short Ois Baa Gbp 211224 Pfxd 2.75 Rflt Sonia	0.15% DU0IR2187296
Volksbank Wien Ag 230326 0.875 Cb	0.15% AT000B122080
Deutsche Bank Ag 240632 4.00 Cb	0.14% DE000DL19WN3
Ing Groep Nv 131130 1.00 Cb	0.14% XS2079079799
Banco Santander Sa 041032 2.25 Cb	0.14% XS2393518597
Verizon Communication 210331 2.55 Cb	0.14% US92343VGJ70
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.14% US36179UGE64
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.14% US22945EAU55
Indonesia Republic Of Government 150432 6.375 Gb	0.14% IDG000018706
Air Lease Corp 010325 3.25 Cb	0.14% US00912XBA19
Electricite De France Sa 210928 4.50 Cb	0.14% US268317AU88
Westpac Banking Corp 040230 2.894 Cb	0.14% US961214EM13
Electricite De France Sa 020634 6.125 Cb	0.14% FR0010763177
Slg Office Trust Sr 21 Ova Class A 150741 Abs	0.14% US78449RAA32

Hsbc Holdings Plc 310330 4.95 Cb	0.14%	US404280CF48
Bank Series 17 Bnk6 Class A4 150760 Abs	0.14%	US060352AE10
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.14%	XS2403381069
General Motors Financial Company Inc 100626 1.50 Cb	0.14%	US37045XDK90
Intesa Sanpaolo Spa 240226 0.625 Cb	0.14%	XS2304664167
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.13%	US88581EAH45
Societe Generale Sa 150633 6.221 Cb	0.13%	US83368RBL50
Buy Usd:Sell Ils 03/10/2022	0.13%	USDILS22276B
Bp Capital Markets Plc 220329 3.625 Cb	0.13%	XS2193662728
General Motors Financial Company Inc 090427 5.00 Cb	0.13%	US37045XDW39
Ing Groep Nv 161132 1.00 Cb	0.13%	XS2407529309
Futures Margin-JPY	0.13%	FUTMJJPY
SAUDi Arabia Kingdom Of Government 221030 3.25 Gb	0.13%	XS2159975700
France Republic Of Government 250545 3.25 Gb	0.13%	FR0011461037
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.13%	US785592AJ58
Electricite De France Sa 150327 2.875 Cb	0.13%	FR0013534351
Bpce Sa 061026 1.652 Cb	0.13%	US05583JAH59
Ir218736 Ccp Short Ois Baa Gbp 211234 Pfxd 2.25 Rflt Sonio	0.13%	DU0IR2187361
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.13%	XS2051670300
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.13%	US80281LAM72
Syngenta Finance Ag 240423 4.441 Cb	0.13%	US87164KAH77
Buy Aud:Sell Usd 22/12/2022	0.13%	AUDUSD22356B
Morgan Stanley Trust Company Inc 170546 3.102 Cb	0.13%	US61762DAW11
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma593	0.13%	US36179USU78
Magallanes Inc 150342 5.05 Cb	0.13%	US55903VAN38
Eaton Corp 150333 4.15 Cb	0.13%	US278062AH73
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.12%	US35564KPU78
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.12%	US46653PAC14
Banco Santander Sa 221030 1.625 Cb	0.12%	XS2247936342
Hsbc Holdings110325 3.803 Cb	0.12%	US404280BZ11
Buy Ils:Sell Usd 03/10/2022	0.12%	ILSUSD22276B
Thermo Fisher Scientific Finance Bv 181125 0.00 Cb	0.12%	XS2407914394
Meta Platforms Inc 150852 4.45 Cb	0.12%	US30303M8E53
Vodafone Group Plc 300528 4.375 Cb	0.12%	US92857WBK53
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.12%	US69343FAA57
Bacardi Ltd 150528 4.70 Cb	0.12%	US067316AF68
Caixabank Sa 170524 1.125 Cb	0.12%	XS1614722806
Banco Santander Sa 031230 2.749 Cb	0.12%	US05971KAG40
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.12%	US22550L2C42
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.12%	GB00BM8Z2V59
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma571	0.12%	US36179UKZ48
T Mobile Usa Inc 150231 2.55 Cb	0.12%	US87264ACB98
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.12%	US92332LAF67
Natwest Group Plc 140627 1.642 Cb	0.12%	US639057AC29
Bank Of America Merrill Lynch Sr 2016 Ubs10 Cl D 150749 Abs	0.12%	US06054MAW38
Citigroup Inc 240728 3.668 Cb	0.12%	US172967LP48
Stellantis Finance Us Inc 290127 1.711 Cb	0.12%	US85855CAA80
Pacific Gas And Electric Co 150628 3.00 Cb	0.11%	US694308JW85
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.11%	USY4899GFA68
Morgan Stanley 160936 2.484 Cb	0.11%	US61747YEF88
Hungary Government 160629 5.25 Gb	0.11%	XS2010026305
Marble Point Clo Xix Ltd Series 20 3A Class D 190134 Abs	0.11%	US56607KAJ34
Allianz Se 300428 3.20 Cb	0.11%	US018820AB64
Malaysia Government 150433 3.844 Gb	0.11%	MYBMX1300040
Israel State Of Government 300432 1.3 Gb	0.11%	IL0011806606
Allianz Se 300469 2.625 Cb	0.11%	DE000A289FK7
Lowes Companies Inc 010452 4.25 Cb	0.11%	US548661EJ29
Natwest Group Plc 290329 3.619 Cb	0.11%	XS2449910921
Anheuser Busch Inbev Worldwide Inc 150448 4.60 Cb	0.11%	US035240AN09
Wells Fargo And Co 250733 4.897 Cb	0.11%	US95000U3B74
Barclays Plc 241127 2.279 Cb	0.11%	US06738EBU82
Mexico City Airport Trust 310747 5.50 Cb	0.05%	US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.05%	USP6629MAD40
Realty Income Corp 011125 4.625 Cb	0.11%	US756109BE34
Thailand Kingdom Of Government 171235 1.585 Gb	0.11%	TH062303FC01
Charter Communications Operating 010224 4.50 Cb	0.11%	US161175BQ65
Sbb Treasury Oyj 141228 0.75 Cb	0.11%	XS2271332285
Air Lease Corp 150126 2.875 Cb	0.11%	US00914AAJ16
Syngenta Finance Nv 240425 4.892 Cb	0.10%	US87164KAG94
Barclays Bank Plc 020425 3.375 Cb	0.10%	XS2150054026
Aercap Ireland Capital Dac 291028 3.00 Cb	0.10%	US00774MAW55
Buy Usd:Sell Sgd 07/11/2022	0.10%	USDSGD22311B

Societe Generale Sa 300631 1.125 Cb	0.10%	FR0014002QE8
Logicor Financing Sarl 170130 1.625 Cb	0.10%	XS2431318802
Broadcom Inc 151135 3.137 Cb	0.10%	US11135FBP53
Qatar Petroleum 120741 3.125 Gb	0.10%	XS2359548935
Iberdrola International Bv 090227 1.45 Cb	0.10%	XS2295335413
Ubs Group Funding Switzerland Ag 310124 7.00 Cb	0.10%	US90352JAF03
Glencore Funding Llc 270426 1.625 Cb	0.10%	US378272BD96
Macquarie Bank Ltd 030336 3.052 Cb	0.10%	US556079AD36
Credit Suisse Group Ag 020426 3.25 Cb	0.10%	CH0537261858
Highland Holdings Sarl 121123 0.00 Cb	0.10%	XS2406913884
Singapore Republic Of Government 010528 2.625 Gb	0.10%	SG31B7000002
Celanese Us Holdings Llc 190726 4.00 Cb	0.10%	XS2497520705
Ontario Province Of 020641 4.65 Gb	0.10%	CA683234B984
Stellantis Finance Us Inc 150931 2.691 Cb	0.10%	US85855CAB63
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.10%	XS2028899727
Bank Of Ireland Group Plc 100527 0.375 Cb	0.10%	XS2311407352
Logicor Financing Sarl 150724 0.75 Cb	0.10%	XS2027364244
ANZ NZ Ltd 220730 2.95 Cb	0.10%	US052528AL09
Heimstaden Bostad Treasury Bv 240728 1.375 Cb	0.10%	XS2435611244
Iberdrola Finanzas Sa 160827 1.575 Cb	0.10%	XS2405855375
Jpmorgan Chase And Co 260433 4.586 Cb	0.10%	US46647PDC77
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.10%	XS1709535097
Credit Agricole Sa London Branch 160626 1.907 Cb	0.10%	US22535WAG24
Israel State Of Government 130560 3.80 Gb	0.10%	XS2167193015
At And T Inc 010651 3.65 Cb	0.10%	US00206RKA94
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.09%	GB00BBJNQY21
Qatar Petroleum 120751 3.30 Gb	0.09%	XS2357494751
Citigroup Inc 170333 3.785 Cb	0.09%	US172967NN71
Citigroup Inc 240124 2.75 Cb	0.09%	XS1940150623
Charter Communications Operating Llc 010350 4.80 Cb	0.09%	US161175BT05
Bnp Paribas Sa 310833 0.875 Cb	0.09%	FR00140057U9
Marriott International Inc 151027 5.00 Cb	0.09%	US571903BJ14
Scania Cv Ab 061023 0.50 Cb	0.09%	XS2236283383
Blackstone Property Partners Europe Holdings 201028 2.65 Cb	0.09%	XS2398746227
Pension Insurance Corp Plc 070531 4.625 Cb	0.09%	XS2170092600
Philippines Republic Of The Government 290932 3.556 Gb	0.09%	US718286CR66
Steel Dynamics Inc 151027 1.65 Cb	0.09%	US858119BN92
Logicor Financing Sarl 150727 1.625 Cb	0.09%	XS2027364327
Magallanes Inc 150332 4.279 Cb	0.09%	US55903VAL71
Dell International Llc 150626 6.02 Cb	0.09%	US24703TAD81
T-Mobile Usa Inc 150430 3.875 Cb	0.09%	US87264ABF12
Nxp Bv 301151 3.25 Cb	0.09%	US62954HAN89
Jpmorgan Chase And Co 130531 2.956 Cb	0.09%	US46647PBP09
Anheuser Busch Inbev Sa 310326 2.70 Cb	0.08%	BE6265142099
Pnc Financial Services Group Inc 230124 3.50 Cb	0.08%	US693475AV76
Jde Peets Nv 160125 0.244 Cb	0.08%	XS2408491947
Sasol Financing Usa Llc 270324 5.875 Cb	0.08%	US80386WAA36
Dp World Crescent Ltd 260928 4.848 Cb	0.08%	XS1883963990
Abbott Ireland Financing Dac 270923 0.875 Cb	0.08%	XS1883354620
Banco Santander Sa 270624 2.706 Cb	0.08%	US05971KAD19
Pinewood Finco Plc 300925 3.25 Cb	0.08%	XS2052466815
Virgin Money Uk Plc 270524 0.375 Cb	0.08%	XS2346591113
Bppe Holdings Sarl 150224 2.00 Cb	0.08%	XS1951927315
Abu Dhabi Govt 111027 3.125 Cb	0.08%	XS1696892295
Natwest Group Plc 140932 1.043 Cb	0.08%	XS2382950330
Standard Chartered Plc 230325 1.214 Cb	0.08%	US853254CB42
Blackstone Property Partners Europe Holdi 040528 1.00 Cb	0.08%	XS2338355014
Westpac Banking Corp 151135 2.668 Cb	0.08%	US961214EP44
Marathon Petroleum Corp 010428 3.8 Cb	0.08%	US56585ABD37
Ops05232a Swaption Usd 230823 Put Strike 2.80 Jpm	0.08%	DUOPS05232A3
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.08%	XS2300185613
Ing Groep Nv 280328 4.017 Cb	0.08%	US456837BB82
Ireland Government 181030 0.20 Gb	0.08%	IE00BKFC899
Prosus Nv 080251 3.832 Cb	0.08%	USN7163RAQ67
Fidelity National Information Services Inc 031225 0.625 Cb	0.08%	XS2085608326
Baidu Inc 070430 3.425 Cb	0.07%	US056752AR92
Anheuser Busch Companies Llc 010246 4.90 Cb	0.07%	US03522AAJ97
Progress Residential Trust Se 21 Sfr11 Cl A 170139 Abs	0.07%	US74333XAA81
Abu Dhabi Emirate Of 111047 4.125 Gb	0.07%	XS1696899035
Enel Finance International Nv 120741 2.875 Cb	0.07%	US29278GAQ10
Ir217979 Ccp Long Irs Baa Eur 210932 Rfxd 1.0 Pflt 6Eubo	0.07%	DU0IR2179798
Hungary Government 160634 5.50 Gb	0.07%	XS2010026487

Intesa Sanpaolo Spa 240231 1.35 Cb	0.07%	XS2304664597
Caixabank Sa 181126 0.375 Cb	0.07%	XS2258971071
Ing Groep Nv 280333 4.252 Cb	0.07%	US456837BC65
Cms Energy Corp 011250 3.75 Cb	0.07%	US125896BV12
Ndonesia Republic Of Government 120371 3.35 Gb	0.07%	US455780CX27
Nomura Holdings Inc 140731 2.608 Cb	0.07%	US65535HAX70
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma57	0.07%	US36179UML34
Reliance Industries Ltd 120152 3.625 Cb	0.07%	USY72570AU16
African Export Import Bank 170531 3.798 Gb	0.07%	XS2343007170
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.07%	US552754AC79
Cx003066 Ccp Sell Cds Usd 201226 Ice Cd Cdxig537 1% Baa	0.07%	DU0CX0030663
Ck Hutchison International 21 Ltd 150431 2.50 Cb	0.07%	USG2182GAB98
Aviva Plc 141136 6.125 Cb	0.07%	XS0138717441
Banco Santander Sa 280530 3.49 Cb	0.07%	US05971KAF66
Qatar Petroleum 120731 2.25 Gb	0.07%	XS2357494322
Ir218769 Ccp Short Ois Baa Jpy 211232 Pfxd 0.25 Rflt Tonar	0.07%	DU0IR2187692
Caixabank Sa 260528 0.75 Cb	0.07%	XS2346253730
Wintershall Dea Finance Bv 250928 1.332 Cb	0.07%	XS2054210252
General Motors Financial Company Inc 200527 0.60 Cb	0.07%	XS2307768734
Energy Transfer Operating Lp 150550 5.00 Cb	0.07%	US29278NAR44
Fifth Third Bancorp 280125 2.375 CB	0.07%	US316773CY45
At And T Inc 090348 4.50 Cb	0.07%	US00206RDJ86
Akelius Residential Property Financing Bv 220230 0.75 Cb	0.07%	XS2301127119
Japan Government 200632 0.20 Gb	0.07%	JP1103671N74
Ops05257a Swption Usd 050923 Put Strike 2.96 Deutag	0.07%	DUOPS05257A0
Jp Morgan Mortgage Trust Ser 22-Ltv1 Class A2 250752 Abs	0.07%	US465976AB44
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.07%	XS2249741245
Credit Suisse AUD Ccp	0.07%	AUDCSCCP
Newmont Corporation 150732 2.60 Cb	0.06%	US651639AZ99
Cnp Assurances Sa 080328 0.375 Cb	0.06%	FR0014000XY6
Higher Education Funding Series 2014 1 Class A 250534 Abs	0.06%	US429827AY44
Macquarie Group Ltd 120127 1.34 Cb	0.06%	US55608JAR95
Dowdupont Inc 151125 4.493 Cb	0.06%	US26078JAC45
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.06%	US20754RAB24
British Columbia Province Of 180642 4.30 Cb	0.06%	CA1107098Y17
France Republic Of Government 250566 1.75 Gb	0.06%	FR0013154028
Quebec Province Of 011243 4.25 Gb	0.06%	CA74814ZEK53
Galaxy Pipeline Assets 300940 Sf	0.06%	XS2300197030
Dollar Tree Inc 150525 4.00 Cb	0.06%	US256746AG33
Aviation Capital Group Llc 300126 1.95 Cb	0.06%	US05369AAK79
Capital One Financial Corp 301024 3.30 Cb	0.06%	US14040HBT14
T Mobile Usa Inc 150425 3.50 Cb	0.06%	US87264ABB08
Mexico United Mexican States Government 201136 10.00 Gb	0.06%	MX0MGO0000B2
Deutsche Bank Ag 070133 3.742 Cb	0.06%	US25160PAG28
Zurich Finance Ireland Dac 190451 3.00 Cb	0.06%	XS2283177561
Buy Gbp:Sell Usd 15/12/2022	0.06%	GBPU\$D22349B
Buy Usd:Sell Gbp 04/10/2022	0.06%	USDGBP22277B
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma57	0.06%	US36179UKY72
Israel State Of Government 310327 2.00 Gb	0.06%	IL0011393449
Saudi Arabia Kingdom Of Government 171151 3.25 Gb	0.06%	XS2408613136
Zar Boa Ccp	0.06%	ZABOACCP
Sempra Energy 010228 3.40 Cb	0.06%	US816851BG34
Mxn Boa Ccp	0.06%	MXNBACCP
Medtronic Global Holdings Sca 020725 0.25 Cb	0.06%	XS2020670779
Aib Group Plc 191129 1.875 Cb	0.06%	XS2080767010
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.06%	US35564KTB51
Mexico United Mexican States Government 240561 3.771 Gb	0.06%	US91087BAN01
Aercap Ireland Capital Dac 300132 3.30 Cb	0.06%	US00774MAX39
International Flavors And Fragrances Inc 011025 1.23 Cb	0.06%	US459506AN18
At And T Inc 011233 2.55 Cb	0.06%	US00206RMM15
Outstanding Settlement Receipts - GDP	0.06%	OSRECGBP
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.06%	US20754DAA54
Ir218706 Ccp Short Irs Baa Eur 211224 Rflt 6Eubo Pfxd 1.5	0.06%	DU0IR2187064
Ops04972a Swption Usd 050523 Put Strike 3.0 Deutag	0.06%	DUOPS04972A5
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.05%	US20754AAB98
Aib Group Plc 300531 2.875 Cb	0.05%	XS2230399441
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.05%	US251526CE71
Romania Government 150648 5.125 Gb	0.05%	XS1837994794
Volkswagen International Finance Nv 240349 4.625 Cb	0.05%	XS1048428442
Thailand Kingdom Of Government 170643 3.45 Gb	0.05%	TH0623A3N603
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.05%	US31368BWT55
Bank Ser 18 Bn14 Clas D 150960 Abs	0.05%	US06035RAX44

Belgium Kingdom Of Government 220657 2.25 Gb	0.05%	BE0000343526
Italy Republic Of Government 010952 2.15 Gb	0.05%	IT0005480980
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.05%	US64033BAA08
Bank Of New York Mellon Corp 240726 4.414 Cb	0.05%	US06406RBJ59
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma553l	0.05%	US36179UEB44
Spain Kingdom Of Government 311030 1.25 Gb	0.05%	ES0000012G34
Cx003082 Sell Cds Usd 200627 Cdx.Na.Ig.38-V1 1% Baa	0.05%	DU0CX0030820
Totalenergies Se 170470 2.00 Cb	0.05%	XS2432130610
Spirit Realty Lp 150328 2.10 Cb	0.05%	US84861TAH14
Total Se 250170 2.125 Cb	0.05%	XS2290960876
Duquesne Light Holdings Inc 011030 2.532 Cb	0.05%	US266233AH80
Wells Fargo Commercial Mtg Trust Sr 16 C37 Cl D 151249 Abs	0.05%	US95000PAX24
Freddie Mac Stacr Series 22 Dna3 Class M1a 250442 Abs	0.05%	US35564KUW79
Berry Global Inc 150127 1.50 Cb	0.05%	XS2093881030
Helvetia EUROpe Sa 300941 2.75 Cb	0.05%	XS2197076651
Ir216961 Ccp Long Irs CsfB Brl 020124 Rfxd 12.3 Pflt Bzdio	0.05%	DU0IR2169617
Macquarie Group Ltd 281128 3.763 Cb	0.05%	US55608JAK43
Sek Boa Ccp	0.05%	SEBOACCP
Magallanes Inc 150329 4.054 Cb	0.05%	US55903VAJ26
Ir217945 Ccp Short Ois Baa Jpy 260532 Pfxd 0.5 Rflt Tonar	0.05%	DU0IR2179459
Citigroup Commercial Mtg Trust Sr 19 Gc41 Cl D 100856 Abs	0.05%	US17328FAA30
Spain Kingdom Of Government 300743 3.45 Gb	0.05%	ES0000012K95
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.05%	US3137FVA932
Hca Inc 150329 3.375 Cb	0.05%	US404119CE79
Citigroup Comm Mtge Trust Sr 19 Gc43 Cl D 131152 Abs	0.04%	US17328HAJ05
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.04%	US38382BBF94
Indonesia Republic Of Government 150231 6.50 Gb	0.04%	IDG000015207
Ir218709 Ccp Short Irs Baa Eur 211229 Rflt 6Eubo Pfxd 1.75	0.04%	DU0IR2187098
Isle Of Man 140951 1.625 Cb	0.04%	XS2384582263
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Ab	0.04%	US08162PAG63
Ir218766 Ccp Short Ois Baa Jpy 211227 Pfxd 0 Rflt Tonar	0.04%	DU0IR2187668
Bank Of America Corp 290431 2.592 Cb	0.04%	US06051GJB68
Occidental Petroleum Corp 150326 5.55 Cb	0.04%	US674599DC69
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.04%	US38382KVX89
At And T Inc 140939 1.80 Cb	0.04%	XS2051362312
Enel Spa 241181 3.35 Cb	0.04%	XS1713463559
Fidelity National Information Services Inc 210523 0.75 Cb	0.04%	XS1843436574
Volkswagen Bank Gmbh 310124 1.875 Cb	0.04%	XS1944390241
Boa Cad Ccp	0.04%	CADBACCP
Onslow Bay Financial Llc Se 22Nqm7 Cl A1 250862 Abs	0.04%	US67117DAA81
Energy Transfer Operating Lp 150429 5.25 Cb	0.04%	US29278NAG88
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.04%	US20754DAB38
Ir217241 Ccp Short Irs Baa Usd 170332 Pfxd 1.5 Rflt Sofra	0.04%	DU0IR2172413
Ing Groep Nv 200923 1.00 Cb	0.04%	XS1882544627
Diageo Finance Plc 200526 2.375 Cb	0.04%	XS1069539291
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.04%	US05401AAF84
Smurfit Kappa Acquisitions Unlimited Co 150126 2.875 Cb	0.04%	XS1849518276
Electricite De France Sa 290125 5.375 Cb	0.04%	FR0011401751
Ir217067 Ccp Long Irs Baa Sek 160332 Rfxd 1 Pflt 3Msek	0.04%	DU0IR2170672
Vodafone Group Plc 110925 1.875 Cb	0.04%	XS1109802568
National Retail Properties Inc 150624 3.90 Cb	0.04%	US637417AG16
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.04%	US36179UPC08
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.04%	US86765BAU35
Weyerhaeuser Co 090352 4.00 Cb	0.04%	US962166CB89
Ir217948 Ccp Short Irs Baa Usd 040631 Rflt Sofra Pfxd 2.57	0.04%	DU0IR2179483
Phoenix Group Holdings 280431 5.625 Cb	0.04%	XS2166106448
Burlington Northern Santa Fe Llc 150153 4.45 Cb	0.04%	US12189LBJ98
Engie Sa 130326 1.00 Cb	0.04%	FR0012602761
Fcc Aqualia Sa 080627 2.629 Cb	0.04%	XS1627343186
Fcc Servicios Medio Ambiente Holding Sa 041226 1.661 Cb	0.04%	XS2081500907
Becton Dickinson And Co 130825 0.034 Cb	0.04%	XS2375836553
Wintershall Dea Finance Bv 250925 0.84 Cb	0.04%	XS2054209833
Caixabank Sa 170430 2.25 Cb	0.04%	XS1808351214
Malaysia Government 050734 3.828 Gb	0.04%	MYBMS1900047
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.04%	US12659FAA30
Ing Groep Nv 260531 2.125 Cb	0.04%	XS2176621170
General Motors Financial Company Inc 260226 0.85 Cb	0.04%	XS2125145867
Ir216510 Ccp Long Ois CsfB Eur 150923 Rfxd -0.4955 Pflteonia	0.04%	DU0IR2165102
Volkswagen International Finance Nv 281227 3.748 Cb	0.04%	XS2342732562
Heimstaden Bostad Ab 210126 1.125 Cb	0.04%	XS2105772201
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.04%	US35564KHE29
Educational Services Of America In Ser 15 2 Cla A 251256 Abs	0.04%	US28138JAA25

Gatwick Funding Ltd 150430 2.50 Cb	0.04%	XS2332199830
Austria Republic Of Government 20092117 2.10 Gb	0.04%	AT0000A1XML2
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.04%	DU0IR2185456
Aib Group Plc 171127 0.50 Cb	0.03%	XS2343340852
Cellnex Finance Company Sa 151126 0.75 Cb	0.03%	XS2300292617
Cvs Health Corp 150824 2.625 Cb	0.03%	US126650DE72
Apt Pipelines Ltd 150730 2.00 Cb	0.03%	XS2164646304
Bank Of Ireland Group Plc 110831 1.375 Cb	0.03%	XS2340236327
Vmware Inc 150828 1.80 Cb	0.03%	US928563AK15
Futures Margin-EURo	0.03%	FUTMEUR
Cx003036 Ccp Sell Cds Usd 200626Cdx.Na.Ig.36-V1 1 Csfb	0.03%	DU0CX0030366
Boa Nzd Ccp	0.03%	NZBOACCP
Ir215745 Ccp Short Irs Csfb Brl 020123 Rflt Bzdio Pfxd 5.8	0.03%	DU0IR2157455
Buy Gbp:Sell Usd 03/10/2022	0.03%	GBPUSD222768
Commerzbank Ag 291231 1.375 Cb	0.03%	DE000CZ45WP5
Cellnex Finance Company Sa 080628 1.50 Cb	0.03%	XS2348237871
Uruguay Oriental Republic Of (Government 230131 4.375 Gb	0.03%	US917288BK78
Wp Carey Inc 010231 2.40 Cb	0.03%	US92936UAG40
Thailand Kingdom Of Government 171228 2.875 Gb	0.03%	TH0623038C04
Ity Republic Of Government 010367 2.80 Gb	0.03%	IT0005217390
Freddie Mac Series 5020 Class Ih 250850 Abs	0.03%	US3137FWXZ80
Cellnex Finance Company Sa 150129 1.25 Cb	0.03%	XS2300292963
Pacific Gas And Electric Co 010231 2.50 Cb	0.03%	US694308JG36
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.03%	US92538GAA04
American Express Co 300724 2.50 Cb	0.03%	US025816CG27
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.03%	US36179T7M16
Johnson Controls International Plc 011232 4.90 Cb	0.03%	US47837RAE09
W P Carey Inc 010424 4.60 Cb	0.03%	US92936UAA79
Slm Student Loan Trust 08-5 A4 250723 Ab	0.03%	US78444YAD76
Bank 2019 Bnk19 Ser 19-Bn19 Class D 150861 Abs	0.03%	US06540WAJ27
Romania Government 140251 4.00 Gb	0.03%	XS2201851685
Pioneer Natural Resources Co 150126 1.125 Cb	0.03%	US723787AT45
Indonesia Republic Of Government 150737 6.375 Gb	0.03%	IDG000019803
Wp Carey Inc 010225 4.00 Cb	0.03%	US92936UAC36
Ir217180 Ccp Short Irs Baa Eur 131227 Pfxd 0.015 Rflt 6Eubo	0.03%	DU0IR2171803
Autonation Inc 010828 1.95 Cb	0.03%	US05329WAR34
Ir218609 Ccp Short Ois Baa Gbp 250832 Pfxd 2.5 Rflt Sonio	0.02%	DU0IR2186090
Ir218676 Ccp Short Irs Baa Eur 090952 Pfxd 1.80 Rflt 6Eubo	0.02%	DU0IR2186769
Euro Bobl 2212 Fut	0.02%	DE000C6R0460
Devon Energy Corp 151225 5.85 Cb	0.02%	US25179MAV54
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.02%	US785592AM87
Occidental Petroleum Corp 150936 6.45 Cb	0.02%	US674599DF90
General Motors Financial Company Inc 170129 5.65 Cb	0.02%	US37045XCS36
Romania Government 280150 3.375 Gb	0.02%	XS2109813142
Ameren Corp 150924 2.50 Cb	0.02%	US023608AH58
CNY BNP Paribas A\C	0.02%	CNYBNPP
Austria Republic Of Government 300620 0.85 Gb	0.02%	AT0000A2HLC4
Ir218674 Ccp Short Irs Baa Eur 090927 Pfxd 2.35 Rflt 6Eubo	0.02%	DU0IR2186744
Romania Government 280132 2.00 Gb	0.02%	XS2109812508
Mplx Lp 150249 5.50 Cb	0.02%	US55336VAT70
Gnma 201050 Se 20 146 Cl Im Abs	0.02%	US38382KWP47
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	-1.00%	CBDC27MP
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	1.02%	CBDC27MR
Sunoco Logistics Partners Operations Lp 010444 5.30 Cb	0.02%	US86765BAP40
International Flavors And Fragrances Inc 151027 1.832 Cb	0.02%	US459506AP65
Carrier Global Corp 150227 2.493 Cb	0.02%	US14448CAP95
Dentsply Sirona Inc 010630 3.25 Cb	0.02%	US24906PAA75
American Homes 4 Rent Lp 150731 2.375 Cb	0.02%	US02666TAC18
Government National Mortgage Ser 20 61 Class Gi 200550 Abs	0.02%	US38382ET315
Ir218345 Ccp Short Irs Baa Hkd 211224 Pfxd 3.75 Rflt 3Hibo	0.02%	DU0IR2183451
Ginnie Mae Remic Trust Ser 20 55 Clas Pi 200450 Abs	0.01%	US38382EPY76
Us Ult 10Yr 2212 F	0.01%	DU00UXY22126
Ir216759 Ccp Long Ois Csfb Chf 170332 Rfxd 0.50 Pflt Saron	0.01%	DU0IR2167595
China Peoples Republic Of Government 221048 4.08 Gb	0.01%	CND10001Q6Q0
Pacific Gas And Electric Co 010840 3.30 Cb	0.01%	US694308JH19
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.01%	US36179UH623
Pacific Gas And Electric Co 010850 3.50 Cb	0.01%	US694308JJ74
Credit Suiss EUR Ccp	0.01%	EUCSCCP
Ir218756 Ccp Short Irs Baa Aud 211227 Pfxd 3.75 Rflt 6Bbsw	0.01%	DU0IR2187569
Ir218660 Ccp Short Irs Baa Eur 070924 Pfxd 2.45 Rflt 6Eubo	0.01%	DU0IR2186603
Cx002944 Ccp Sell Cds USD 200625 Cdx.Na.Ig34 1 Csfb	0.01%	DU0CX0029442
Ir216949 Ccp Long Irs Csfb Brl 020123 Rfxd 12.4 Pflt Bzdio	0.01%	DU0IR2169492

Ir217720 Baa Short Irs Baa Krw 150624 Pfxd 3.0 Rflt Ksda	0.01% DU0IR2177206
Ir218711 Ccp Short Irs Baa Eur 211232 Rflt 6Eubo Pfxd 2.0	0.01% DU0IR2187114
Ginnie Mae Ser 19 151 Class Ni 201049 Abs	0.01% US38382BDB62
Ir218133 Ccp Short Irs Baa Usd 210932 Rflt Sofra Pfxd 2.75	0.01% DU0IR2181331
Ir218713 Ccp Short Irs Baa Eur 211237 Rflt 6Eubo Pfxd 2.0	0.01% DU0IR2187130
Ginnie Mae Series 20 21 Class Sa 200250 Abs	0.01% US38382DJV29
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.01% US3136ABDT75
Dell International Llc 150730 6.20 Cb	0.01% US24703TAH95
Ginnie Mae Remic Trust Sr 20 61 Class Sw 200849 Abs	0.01% US38382EW525
Ops05185a Swption Usd 280723 Call Strike 2.40 Citi	0.01% DUOPS05185A3
Hkd Bnp Paribas A/C	0.01% HKDBNPP
Ginnie Mae Remic Trust Ser 19 110 Cls Ps 200949 Abs	0.01% US38381YWG50
Ops04948a Swption Usd 280423 Call Strike 2.70 Deutag	0.01% DUOPS04948A5
Income Due - USD	0.01% INCDUUSD
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.01% US38381AXB78
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.01% US3128M9UC41
Ir218169 Ccp Long Irs Baa Aud 210932 Rfxd 3.75 Pflt 6Bbsw	0.01% DU0IR2181695
Baa Hkd Ccp	0.01% HKBOACCP
Mortgage Funding Series 08 1 Class A1 130346 Abs	0.01% XS0350039912
Ginnie Mae Remic Trust Ser 19 110 Class Se 200949 Abs	0.01% US38381YXT62
Ginnie Mae Remic Trust Ser 19 110 Class Sd 200949 Abs	0.01% US38381YXM10
Ginnie Mae Remic Trsut Series 20 55 Class As 200450 Abs	0.01% US38382EML82
Outstanding Settlement Receipts - Sek	0.01% OSRECSEK
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.01% US38379MVJ07
Ir218759 Ccp Long Irs Baa Aud 211232 Pflt 6Bbsw Rfxd 3.75	0.01% DU0IR2187593
Ir218566 Ccp Long Irs Baa Pln 210927 Rfxd 5.5 Pflt 6Wibo	0.01% DU0IR2185662
Ir218747 Ccp Short Irs Baa Cad 211232 Pfxd 3.25 Rflt 3Cdli	0.01% DU0IR2187478
Ir216530 Ccp Short Irs Csfb Eur 151226 Rflt 6Eubo Pfxd -0.25	0.01% DU0IR2165300
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.01% US36179UPB25
ZARBNP Paribas A/C	0.01% ZARBNPP
Us 10Yr Note 2212 F	0.01% DU00USX22128
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.01% US949831AA92
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.01% US3132L5TH62
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.01% US36179RD891
Ir214655 Ccp Long Irs Csfb Brl 020124 Rfxd 4.93 Pflt Bzdio	0.00% DU0IR2146557
MXN BNP Paribas A/C	0.00% MXNBNPP
Ir218353 Ccp Long Irs Baa Cny 211224 Rfxd 2.5 Pflt 3Cnyw	0.00% DU0IR2183535
Ir218471 Ccp Short Irs Baa Usd 280732 Pfxd 2.68 Rflt Sofra	0.00% DU0IR2184715
Cs006092 Ccp Sell Cds Usd 201226 Ice Cd Ksa 1 Csfb	0.00% DU0CS0060926
Credit Suisse Nzd Ccp	0.00% NZDCSCCP
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00% US38381BZG21
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Ab	0.00% US38376MCG06
Ir218670 Ccp Short Irs Baa Sek 080932 Pfxd 2.75 Rflt 3Msek	0.00% DU0IR2186702
Citibank Colat	0.00% USCTCOLL
Credit Suisse Cny Cc	0.00% CNYCSCCP
United Technologies Corp 160823 3.65 Cb	0.00% US913017DB25
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00% US3136A9EA25
EUR BNP Paribas A/C	0.00% EURBNPP
Cs006140 Ccp Buy Cds Eur 200627 Ice Cd Bmw 1% Baa	0.00% DU0CS0061403
Ir218824 Ccp Short Irs Baa Mxn 181224 Pfxd 9.2 Rflt 1Mxni	0.14% DU0IR2188245
Ir218824 Ccp Short Irs Baa Mxn 181224 Pfxd 9.2 Rflt 1Mxni	-0.14% SWDE24LP
Ir218614 Ccp Short Irs Baa Eur 040729 Pfxd 2.35 Rflt 6Eubo	0.00% DU0IR2186140
Credit Suisse Nok Ccp	0.00% NOKCSCCP
Ir218473 Ccp Short Irs Baa Usd 280747 Rflt Sofra Pfxd 2.08	0.00% DU0IR2184731
GBP BNP Paribas A/C	0.00% GBPNBPP
Cs006079 Ccp Sell Cds Usd 201226 Icecd Indon 1 Csfb	0.00% DU0CS0060793
Ginnie Mae Remic Trust Se 19 20 Cl Sf 200249 Abs	0.00% US38381RAZ29
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Ab	0.00% US38376MCC91
Ir218232 Ccp Long Irs Baa Mxn 080932 Rfxd 9.03 Pflt 1Mxni	0.00% DU0IR2182321
Brl Boa Ccp	0.00% BRLBACCP
CZK BNP Paribas A/C	0.00% CZKBNPP
Dell International Llc 011029 5.30 Cb	0.00% US24703TAG13
Cny Boa Ccp	0.00% CNYBACCP
Federal National Mrtg Assoc Se 2012 M14 Cl A2 250922 Abs	0.00% US3136A9MN53
Ir218931 Ccp Short Irs Baa Pln 211227 Pfxd 6.75 Rflt 6Wibo	0.00% DU0IR2189318
JPY BNP Paribas A/C	0.00% JPYBNPP
Ir218638 Ccp Short Irs Baa Pln 211224 Pfxd 7.5 Rflt 6Wibo	0.00% DU0IR2186389
Ir218805 Ccp Long Irs Baa Nok 211232 Rfxd 3.50 Pflt 6Nibo	0.00% DU0IR2188054
DKK BNP Paribas A/C	0.00% DKKBNPP
Cs Thb Ccp	0.00% THBCSCCP
Krw Boa Ccp	9.68E-07 KRWBACCP
Ops04781a Swption Usd 221122 Call Strike 1.85 Deutag	7.35E-07 DUOPS04781A0

Ops04769a Swption Usd 161122 Call Strike 1.8 Jpmorgan	4.20E-07 DUOPS04769A5
NZD BNP Paribas A/C	3.74E-07 NZDBNPP
Ir215014 Ccp Long Irs Csfb Krw 170331 Rfxd 1 Pflt 3Ksda	2.44E-09 DU0IR2150146
Distribution Payable	5.72E-10 DISNZD
Ir216605 Ccp Long Irs Csfb Aud 151231 Rfxd 2 Pflt 6Bbsw	3.47E-18 DU0IR2166050
Ir216590 Ccp Short Irs Csfb Cad 151226 Rflt 3Cdor Pfxd 1.75	3.47E-18 DU0IR2165904
Ir216531 Ccp Short Irs Csfb Eur 151228 Rflt 6Eubo Pfxd 0.00	1.73E-18 DU0IR2165318
Ir216528 Ccp Short Irs Csfb Eur 151224 Rflt 6Eubo Pfxd -0.25	8.67E-19 DU0IR2165284
Cs006023 Ccp Sell Cds Usd 201225 Ice Cd Chile 1% Csfb	8.67E-19 DU0CS0060231
Ir216083 Ccp Long Irs Csfb Nzd 160931Rfxd 3 Pflt 3Zbsw	4.34E-19 DU0IR2160830
Cs005898 Ccp Sell Cds USD 201224 Ice Cd Russia 1% Csfb	1.08E-19 DU0CS0058987
Swu01h652 Ccp Short Irs Ms Usd 150632 Pfxd 1.75 Rflt Sofra	0.00% DUSWU01H6521
Ir218982 Ccp Short Irs Baa Brl 020124 Pfxd 12.795 Rflt Bzdio	0.00% DU0IR2189821
United Kingdom Of Great Britain Govt 220351 0.125 Iilb	0.00% GB00BNNGP882
Morgan Stanley Usd	0.00% USDMSCCP
Ir218975 Ccp Short Irs Baa Usd 041032 Pfxd 3.0 Rflt Sofra	0.00% DU0IR2189755
Ops05240a Swption Eur 300922 Call Strike 2.426 Baa	0.00% DUOPS05240A6
Ir218837 Ccp Long Ois Baa Chf 250832 Rfxd 2.0 Pflt Saron	0.00% DU0IR2188377
Ir218005 Ccp Long Ois Baa Gbp 210937 Rfxd 1.5 Pflt Sonio	0.00% DU0IR2180051
Income Due - Cad	0.00% INCDUCAD
Ir218781 Ccp Long Irs Baa Chf 211232 Rfxd 1.75 Pflt Saron	0.00% DU0IR2187817
Ir218974 Ccp Long Irs Baa Usd 041032 Rfxd 3.2 Pflt 6Eubo	0.00% DU0IR2189748
Ops05239a Swption Eur 300922 Put Strike 2.426 Baa	0.00% DUOPS05239A8
Ops05217a Swption Eur 220922 Put Strike 2.163	0.00% DUOPS05217A4
Ir216527 Ccp Long Irs Csfb Eur 151223 Rfxd -0.50 Pflt 6Eubo	0.00% DU0IR2165276
Ir216871 Ccp Long Irs Csfb Brl 040127 Rfxd 11.23 Pflt Bzdio	0.00% DU0IR2168718
Ir216533 Ccp Short Irs Csfb Eur 151231 Rflt 6Eubo Pfxd 0.00	0.00% DU0IR2165334
Ir216641 Ccp Short Irs Csfb Nzd 151231 Pfxd 2 Rflt 3Zbsw	0.00% DU0IR2166415
Ir216819 Ccp Short Cpi Csfb Eur 151023 Rflt Cptfemu Pfxd2.25	0.00% DU0IR2168197
Ir216669 Ccp Long Irs Csfb Cny 151226 Rfxd 2.5 Pflt Cnrr7	0.00% DU0IR2166696
Rub Bnp Paribas A/C	0.00% RUBBNPP
Ir216764 Ccp Short Irs Csfb Usd 220936 Pfxd 1.63 Rflt Sofra	0.00% DU0IR2167645
Ir216554 Ccp Long Ois Csfb Gbp 151226 Rfxd 0.50 Pflt Sonia	0.00% DU0IR2165540
Ir216679 Ccp Long Irs Csfb Thb 160327 Rfxd 1 Pflt Thb6m	0.00% DU0IR2166795
Ir216629 Ccp Short Irs Csfb Nok 151231 Rflt 6Nibo Pfxd 1.5	0.00% DU0IR2166290
Ops03950a Swption Gbp 101022 Call Strike 0.459 Citi	0.00% DUOPS03950A2
Ops03961a Swption Gbp 101022 Call Strike 0.42 Citi	0.00% DUOPS03961A9
Ir214564 Ccp Long Irs Csfb Krw 160920 Rfxd 1 Pflt 3Ksda	0.00% DU0IR2145641
Ir216672 Ccp Short Irs Csfb Krw 160324 Rflt 3Ksda Pfxd 1.5	0.00% DU0IR2166720
Ir216597 Ccp Long Irs Csfb Cad 151251 Rfxd 2.25 Pflt 3Cdor	0.00% DU0IR2165979
Ir216654 Ccp Long Ois Csfb Chf 151231 Rfxd -0.25 Pflt Saron	0.00% DU0IR2166548
Ir216617 Ccp Long Irs Csfb Sek 151231 Rfxd 0.75 Pflt 3Msek	0.00% DU0IR2166175
Ir216763 Ccp Long Irs Csfb Usd 220931 Rfxd 1.53 Pflt Sofra	0.00% DU0IR2167637
Ir217101 Ccp Short Irs Csfb Usd 160327 Rflt Sofra Pfxd 1	0.00% DU0IR2171019
Ops04069a Swption Gbp 161122 Call Strike 0.599 Ms	0.00% DUOPS04069A0
Ir216687 Ccp Long Cpi Csfb Gbp 151228 Rfxd 4.06 Pflt Ukrpi	0.00% DU0IR2166878
Ir216569 Ccp Short Ois Csfb Jpy 151231 Rflt Tonar Pfxd 0.00	0.00% DU0IR2165698
Ir217108 Ccp Short Irs Csfb Usd 160352 Rflt Sofra Pfxd 1.75	0.00% DU0IR2171084
SEK BNP Paribas A/C	0.00% SEKBNPP
Ir215695 Ccp Long Irs Csfb Aud 220223 Rfxd 0.19 Pflt 3Bbsw	0.00% DU0IR2156952
Ir216626 Ccp Short Irs Csfb Nok 151226 Rflt 6Nibo Pfxd 1.5	0.00% DU0IR2166266
Ir216771 Ccp Long Irs Csfb Sek 170332 Rfxd 1 Pflt 3Msek	0.00% DU0IR2167710
Ir216521 Ccp Long Irs Csfb Usd 151231 Rfxd 1.75 Pflt 3Libo	0.00% DU0IR2165219
Ir215832 Ccp Short Irs Csfb Usd 170931 Rflt 3Libo Pfxd 2.5	0.00% DU0IR2158321
Ops03962a Swption Gbp 101022 Call Strike 0.379 Citi	0.00% DUOPS03962A7
Ir216773 Ccp Short Irs Csfb Aud 170332 Rflt 6Bbsw Pfxd 2	0.00% DU0IR2167736
Ir216820 Ccp Short Cpi Csfb Usd 071022 Rflt Uscpi Pfxd 3.25	0.00% DU0IR2168205
Ops03951a Swption Gbp 101022 Call Strike 0.4245 Citi	0.00% DUOPS03951A0
Ir216827 Ccp Short Irs Csfb Zar 151223 Rflt 3Zali Pfxd 5.5	0.00% DU0IR2168270
Ir215930 Ccp Short Irs Csfb Nok 110531 Rflt 6Nibo Pfxd 2.13	0.00% DU0IR2159303
Ir216532 Ccp Long Irs Csfb Eur 151230 Rfxd 0 Pflt 6Eubo	0.00% DU0IR2165326
Ir216537 Ccp Long Irs Csfb Eur 151251 Rfxd 0.25 Pflt 6Eubo	0.00% DU0IR2165375
Ir216535 Ccp Short Irs Csfb Eur 151236 Rflt 6Eubo Pfxd 0.25	0.00% DU0IR2165359
Ir216831 Ccp Short Irs Csfb Pln 151223 Rflt 6Wibo Pfxd 1.75	0.00% DU0IR2168312
Ir216855 Ccp Long Irs Csfb Cad 141031 Rfxd 2.5 Pflt 3Cdor	0.00% DU0IR2168551
Ir216542 Ccp Short Irs Csfb Eur 151226 Rflt Estro Pfxd -0.25	0.00% DU0IR2165425
Ir216602 Ccp Long Irs Csfb Aud 151226 Rfxd 1.25 Pflt 6Bbsw	0.00% DU0IR2166027
Ops04066a Swption Gbp 151122 Call Strike 0.516 Citi	0.00% DUOPS04066A6
Ir216257 Ccp Short Irs Csfb Krw 150931 Rflt 3Ksda Pfxd 1.75	0.00% DU0IR2162570
Ir216557 Ccp Short Ois Csfb Gbp 151231 Rflt Sonia Pfxd 0.75	0.00% DU0IR2165573
Ir216503 Ccp Long Irs Csfb Cad 220825 Rfxd 1.56 Pflt 3Cdor	0.00% DU0IR2165037
Ir216559 Ccp Long Ois Csfb Gbp 151236 Rfxd 1 Pflt Sonia	0.00% DU0IR2165599

KRW BNP Paribas A/C	0.00%	KRWBNNP
Ir216688 Ccp Short Irs Csfb Mxn 131223 Rflt 1Mxni Pfxd 6.2	0.00%	DU0IR2166886
Ir216748 Ccp Long Cpi Csfb Gbp 151128 Rfxd 4.17 Pflt Ukrpi	0.00%	DU0IR2167488
Outstanding Settlement Receipts - CAD	0.00%	USDEFFE
Ops04070a Swption Gbp 161122 Call Strike 0.544 Ms	0.00%	DUOPS04070A8
Ir216715 Ccp Short Irs Csfb Pln 151231 Rflt 6Wibo Pfxd 2	0.00%	DU0IR2167157
Ir216705 Ccp Long Irs Csfb Zar 151231 Rfxd 7.4 Pflt 3Zali	0.00%	DU0IR2167058
Ir216508 Ccp Short Irs Csfb Brl 020124 Rflt Bzdio Pfxd 9.2	0.00%	DU0IR2165086
Ir216717 Ccp Short Irs Csfb Pln 151226 Rflt 6Wibo Pfxd 1.7	0.00%	DU0IR2167173
Ir216593 Ccp Long Irs Csfb Cad 151231 Rfxd 2 Pflt 3Cdor	0.00%	DU0IR2165938
Ir216504 Ccp Short Irs Csfb Cad 220828 Rflt 3Cdor Pfxd 1.68	0.00%	DU0IR2165045
Ir217061 Ccp Long Irs Csfb Sek 160324 Rfxd 0.50 Pflt 3Msek	0.00%	DU0IR2170615
Ir216505 Ccp Long Irs Csfb Cad 220852 Rfxd 2.18 Pflt 3Cdor	0.00%	DU0IR2165052
Ir217098 Ccp Short Irs Csfb Usd 160324 Pfxd 0.25 Rflt Sofra	0.00%	DU0IR2170987
Cs006024 Ccp Sell Cds Usd 201225 Ice Cd Mex 1% Csfb	0.00%	DU0CS0060249
At T Inc 150745 4.85 Cb	0.00%	US00206RJL78
Cs006082 Ccp Sell Cds Usd 201226 Ice Cd Russia 1 Ms	0.00%	DU0CS0060827
Cs005871 Ccp Sell Cds USD 200624 Ice Cd Indon 1% Csfb	0.00%	DU0CS0058714
Cs006088 Ccp Sell Cds Usd 201226 Ics Cd Mex 1 Csfb	0.00%	DU0CS0060884
Cs006123 Ccp Sell Cds Usd 200627 Ice Cd Indon 1% Baa	0.00%	DU0CS0061239
Effect Exposure AUD	0.00%	AUDEFFE
Cs005868 Ccp Sell Cds USD 200624 Ice Cd Ksa 1% Csfb	0.00%	DU0CS0058680
Effect Exposure Cad	0.00%	CADEFFE
Income Due - EUR	0.00%	INCEDURE
Effect Exposure EUR	0.00%	EUREFFE
Effect Exposure GBP	0.00%	GBPEFFE
Cs006012 Ccp Sell Cds Usd 201225 Ice Cd Peru 1% Csfb	0.00%	DU0CS0060124
Ir216561 Ccp Long Ois Csfb Gbp 151251 Rfxd 0.75 Pflt Sonia	-1.08E-19	DU0IR2165615
Cs006018 Ccp Sell Cds Usd 201225 Ice Cd Russia 1% Csfb	-4.34E-19	DU0CS0060181
Ir216614 Ccp Long Irs Csfb Sek 151226 Rfxd 0.25 Pflt 3Msek	-8.67E-19	DU0IR2166142
Cs005909 Ccp Sell Cds USD 201224 Icecd Indon 1.00 1 Cresuiag	-8.67E-19	DU0CS0059092
CHF BNP Paribas A/C	-4.79E-11	CHFBNNP
Pln Bnp Paribas A/C	-4.31E-10	PLNBNPP
Ops04065a Swption Gbp 151122 Call Strike 0.5525 Citi	-1.50E-08	DUOPS04065A8
Ops05249a Swption Usd 031022 Call Strike 3.076 Citi	-2.29E-08	DUOPS05249A7
Ops04768a Swption Usd 161122 Call Strike 1.29 Jpmorgan	-1.05E-07	DUOPS04768A7
NOK BNP Paribas A/C	-1.53E-07	NOKBNPP
Ops04780a Swption Usd 221122 Call Strike 1.3475 Deutag	-2.10E-07	DU0OPS4780A9
Ops04767a Swption Usd 161122 Call Strike 1.545 Jpmorgan	-2.10E-07	DUOPS04767A9
Ops05266a Swption Eur 101022 Call Strike 2.538 Citi	-2.39E-07	DUOPS05266A1
Ops04779a Swption Usd 221122 Call Strike 1.59875 Deutag	-3.15E-07	DUOPS04779A4
Boa Thb Ccp	0.00%	THBBACCP
Cs006112 Ccp Buy Cds Usd 200627 Ice Cd Mex 1% Baa	0.00%	DU0CS0061122
Ir216690 Ccp Short Irs Csfb Mxn 031231 Rflt 1Mxni Pfxd 7.15	0.00%	DU0IR2166902
Ir217184 Ccp Short Irs Baa Mxn 030332 Pfxd 7.4 Rflt 1Mxni	0.00%	DU0IR2171845
Us 5Yr Note 2212 Fut	0.00%	DU00USV22122
Ops05274a Swption Eur 171022 Call Strike 2.562 Ubs	0.00%	DUOPS05274A5
Ops05267a Swption Usd 111022 Call Strike Ms	0.00%	DUOPS05267A9
Ir218384 Ccp Short Irs Baa Eur 060752 Pfxd 1.560 Rflt 6Eubo	0.00%	DU0IR2183840
Ir218199 Ccp Short Irs Baa Pln 210927 Pfxd 7.0 Rflt 6Wibo	0.00%	DU0IR2181992
Ir218816 Ccp Short Irs Baa Nzd 211232 Rflt 3Zbsw Pfxd 4.0	0.00%	DU0IR2188161
Ops05285a Swption Eur 241022 Call Strike 2.723 Citi	0.00%	DUOPS05285A1
Ir218343 Ccp Long Irs Baa Krw 211227 Rfxd 4.0 Pflt 3Ksda	0.00%	DU0IR2183436
Ops05279a Swption Usd 191022 Call Strike 3.27 Citi	0.00%	DUOPS05279A4
Ops05306a Swption Usd 261022 Put Strike 3.625 Deutag	0.00%	DUOPS05306A5
Ir218639 Ccp Long Irs Baa Pln 211227 Rfxd 6.5 Pflt 6Wibo	0.00%	DU0IR2186397
Ir218383 Ccp Long Irs Baa Eur 040737 Rfxd 2.855 Pflt 6Eubo	0.00%	DU0IR2183832
Us 2Yr Note 2212 Fut	0.00%	DU00US222126
Ir218608 Ccp Short Irs Baa Eur 300832 Rfxd 2.5 Pflt 6Eubo	0.00%	DU0IR2186082
Ir218650 Ccp Long Irs Baa Zar 211232 Rfxd 9.5 Pflt 3Zali	0.00%	DU0IR2186504
Cs006144 Sell Cds Usd 201227 Ice Cd Us91807bac46 1% Baa	0.00%	DU0CS0061445
Ir216956 Ccp Short Cpi Csfb Eur 151131 Rflt Cptfe Pfxd1.9225	0.00%	DU0IR2169567
Ops05312a Swption Eur 311022 Put Strike 3.072 Jpm	0.00%	DUOPS05312A3
Ops05313a Swption Eur 311022 Call Strike 3.072 Jpm	0.00%	DUOPS05313A1
Ir217973 Ccp Long Irs Baa Eur 2109224 Rfxd 0.5 Pflt 6Eubo	0.00%	DU0IR2179731
Ir218344 Ccp Long Irs Baa Krw 211232 Rfxd 3.75 Pflt 3Ksda	0.00%	DU0IR2183444
Ops04949a Swption Usd 280423 Call Strike 2.0125 Deutag	0.00%	DUOPS04949A3
Ir216634 Ccp Long Irs Csfb Nzd 151222 Rfxd 1.25 Pflt 3Zbsw	0.00%	DU0IR2166340
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roadamco 1% Csf	0.00%	DU0CS0059134
Ir216872 Ccp Long Irs Csfb Brl 020123 Rfxd 10.565 Pflt Bzdio	0.00%	DU0IR2168726
Cs006152 Sell Cds Usd 201227 Ice Cd Panama 1% Baa	0.13%	DU0CSDC27LR5
Cs006152 Sell Cds Usd 201227 Ice Cd Panama 1% Baa	-0.13%	DU0CS0061528

Us 30Y Bond 2212 Fut	0.00%	DU00USB22124
Ir218363 Ccp Long Irs Baa Cny 211227 Rfxd 2.5 Pflt Cnrr7	0.00%	DU0IR2183634
Ops05278a Swption Usd 191022 Put Strike 3.27 Citi	0.00%	DUOPS05278A6
Ir218829 Ccp Long Irs Baa Mxn 081232 Rfxd 8.6 Pflt 1Mxni	-0.09%	DU0IR2188294
Ir218829 Ccp Long Irs Baa Mxn 081232 Rfxd 8.6 Pflt 1Mxni	0.09%	SWDE32FR
Ops05187a Swption Usd 280723 Call Strike 1.75 Citi	0.00%	DUOPS05187A9
Ir218157 Ccp Long Irs Baa Cad 210932 Rfxd 3.25 Pflt 3Cdor	0.00%	DU0IR2181570
Cs006122 Ccp Sell Cds Usd 200627 Ice Cd Panama 1% Baa	0.00%	DU0CS0061221
Ops05307a Swption Usd 261022 Call Strike 3.625 Deutag	0.00%	DUOPS05307A3
Ir218793 Ccp Short Irs Baa Sek 211232 Pfxd 3.0 Rflt 3Msek	0.00%	DU0IR2187932
Cs006150 Ccp Sell Cds Usd 201227 Ice Cd Philip 1% Baa	0.00%	DU0CS0061502
Ops04947a Swption Usd 280423 Call Strike 2.35625 Deutag	-0.01%	DUOPS04947A7
Ops05250a Swption Usd 031022 Put Strike 3.076 Citi	-0.01%	DUOPS05250A5
Ops05268a Swption Usd 111022 Put Strike 3.09 Ms	-0.01%	DUOPS05268A7
Ops05284a Swption Eur 241022 Put Strike 2.723 Citi	-0.01%	DUOPS05284A4
Ir218649 Ccp Short Irs Baa Zar 211224 Pfxd 8.75 Rflt 3Zali	-0.01%	DU0IR2186496
Ir218830 Ccp Long Irs Baa Usd 211224 Rfxd 3.60 Pflt Sofra	-0.01%	DU0IR2188302
Ops05186a Swption Usd 280723 Call Strike 2.075000 Citi	-0.01%	DU0SWPT186A4
Ir217929 Ccp Long Irs Baa Usd 210924 Rfxd 2.8 Pflt Sofra	-0.01%	DU0IR2179293
Ir218640 Ccp Long Irs Baa Pln 211232 Rfxd 6.25 Pflt 6Wibo	-0.01%	DU0IR2186405
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91 Pflt Sofra	-0.01%	DU0IR2184723
Ir216975 Ccp Short Irs Csfb Brl 020124 Pfxd11.814 Rflt Bzdio	-0.01%	DU0IR2169757
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	-0.01%	DU0IR2185472
Ir218669 Ccp Long Irs Baa Eur 080932 Rfxd 2.75 Pflt 6Eubo	-0.01%	DU0IR2186694
Ops05273a Swption Eur 171022 Put Strike 2.562 Ubs	-0.01%	DUOPS05273A7
Ir218715 Ccp Long Irs Baa Eur 211252 Pflt 6Eubo Rfxd 1.75	-0.01%	DU0IR2187155
Ops05265a Swption Eur 101022 Put Strike 2.538 Citi	-0.01%	DUOPS05265A3
Cx003083 Ccp Sell Cds Eur 200627 Ice Cd Itxeb537 Baa	-0.01%	DU0CX0030838
Euro Btp 2212 Fut	-0.01%	DE000C6R0411
Ir218710 Ccp Long Irs Baa Eur 211231 Pflt 6Eubo Rfxd 1.75	-0.01%	DU0IR2187106
Ir218659 Ccp Long Irs Baa Eur 070932 Rfxd 2.7 Pflt 6Eubo	-0.01%	DU0IR2186595
Cs006125 Ccp Sell Cds Usd 200627 Ice Cd Peru 1% Baa	-0.01%	DU0CS0061254
Cx003093 Ccp Sell Cds Eur 201227 Ice Cd Itxeb538 1% Baa	-0.01%	DU0CX0030937
Cs006146 Ccp Sell Cds Usd 201227 Ice Cd Chile 1% Baa	-0.01%	DU0CS0061460
Ir218063 Ccp Short Irs Baa Sek 210932 Rflt 3Msek Pfxd 2.5	-0.01%	DU0IR2180630
Ir218039 Ccp Short Ois Baa Jpy 210932 Rflt Tonar Pfxd 0.0	-0.01%	DU0IR2180390
Ir218697 Ccp Long Irs Baa Usd 211227 Rfxd 2.75 Pflt Sofra	-0.01%	DU0IR2186975
Euro Short Btp 2212	-0.01%	DU00EDS22124
Ir215575 Ccp Short Irs Csfb Brl 020125 Rflt Bzdio Pfxd 6.32	-0.01%	DU0IR2155756
Credit Suisse Krw Cc	-0.01%	KRWCSCCP
Ir217949 Ccp Long Irs Baa Usd 040633 Rfxd 2.73 Pflt Sofra	-0.02%	DU0IR2179491
Aud 10Yr 2212 Bond F	-0.02%	DU000XT22128
Ops04971a Swption Usd 050523 Put Strike 3.891 Deutag	-0.02%	DUOPS04971A7
Ir216415 Ccp Long Ois Csfb Eur 160623 Rfxd -0.47804Pflteonia	-0.02%	DU0IR2164154
Ir213187 Ccp Irs Csfb USD 250724 Rflt 1Libo Pflt 3Libo	-0.02%	DU0IR2131872
Ir217947 Ccp Long Irs Baa Usd 040629 Rfxd 2.5 Pflft Sofra	-0.02%	DU0IR2179475
Nok Boa Ccp	-0.02%	NOBOACCP
Can 10Yr Bnd 2212 Fu	-0.02%	DU00CGX22121
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	-0.03%	DU0IR2185464
Pln Boa Ccp	-0.03%	PLNBACCP
Aus 3Yr 2212 Bond Fu	-0.03%	DU000YT22126
Ops05258a Swption Usd 050923 Put Strike 3.85 Deutag	-0.03%	DUOPS05258A8
Ir218927 Ccp Long Ois Baa Gbp 310735 Rfxd 3.8 Pflt Sonio	-0.03%	DU0IR2189276
Outstanding Settlement Receipts - CHF	-0.03%	OSRECCHF
Ir218675 Ccp Long Irs Baa Eur 090932 Rfxd 2.65 Pflt 6Eubo	-0.03%	DU0IR2186751
Sell Usd:Buy Gbp 03/10/2022	-0.03%	USDGBP22276S
Ops04973a Swption Usd 050523 Put Strike 3.4455 Deutag	-0.03%	DUOPS04973A3
Outstanding Settlement Payments - GBP	-0.03%	OSPAYGBP
Ops05230a Swption Usd 230823 Put Strike 3.66 Jpm	-0.04%	DUOPS05230A7
Ir218735 Ccp Long Ois Baa Gbp 211232 Rfxd 2.25 Pflt Sonio	-0.04%	DU0IR2187353
Ir218694 Ccp Long Irs Baa Usd 211224 Rfxd 3.25 Pflt Sofra	-0.04%	DU0IR2186942
Cx003003 Sell Cds Usd 181154 Cmbx Na Bbb 3% Morgan	-0.04%	DU0CX0030036
Cx003015 Sell Cds Usd 171159 Cmbx Na Bbb 10 3 Morgans	-0.04%	DU0CX0030150
Ops05259a Swption Usd 050923 Put Strike 3.405 Deutag	-0.04%	DUOPS05259A6
Credit Suisse	-0.05%	ZARCS CCP
Eur Bund 2212 Fut	-0.05%	DE000C6R0452
Ops05231a Swption Usd 230823 Put Strike 3.23 Jpm	-0.05%	DUOPS05231A5
Ir218700 Ccp Long Irs Baa Usd 211232 Rfxd 2.5 Pflt Sofra	-0.06%	DU0IR2187007
Sell Usd:Buy Gbp 15/12/2022	-0.06%	USDGBP22349S
Sell Gbp:Buy Usd 04/10/2022	-0.06%	GBPUSD22277S
Ir216406 Ccp Long Irs Csfb Brl 020123 Rfxd 7.2 Pflt Bzdio	-0.06%	DU0IR2164063
Ir218728 Ccp Long Ois Baa Gbp 211223 Rfxd 3.0 Pflt Sonio	-0.06%	DU0IR2187288

BNP USD Coll Acct	-0.06% USBPCOLL
Jpy Boa Ccp	-0.06% JPYBACCP
Management Fees	-0.07% MGMNZD
Eur Buxl 30Yr 2212 F	-0.07% DE000C6R0494
Eur Oat 2212 Fut	-0.08% DE000C6R05A8
Ir216774 Ccp Long Ois CsfB Gbp 170332 Rfxd 1 Pflt Sonia	-0.09% DU0IR2167744
Sell Sgd:Buy Usd 07/11/2022	-0.10% SGDUSD22311S
Ir218731 Ccp Long Ois Baa Gbp 211226 Rfxd 2.5 Pflt Sonio	-0.10% DU0IR2187312
Ir210944 Ccp Long Irs Baa Eur 211227 Pflt 6Eubo Rfxd 1.5	-0.10% DU0IR2109449
Ir218738 Ccp Long Ois Baa Gbp 211242 Rfxd 2.0 Pflt Sonio	-0.10% DU0IR2187387
Ir217943 Ccp Long Irs Baa Eur 260532 Rfxd 2.0 Pflt 6Eubo	-0.11% DU0IR2179434
Chf Boa Ccp	-0.12% CHFBACCP
Sell IIs:Buy Usd 03/10/2022	-0.12% ILSUSD22276S
Sell Usd:Buy IIs 03/10/2022	-0.12% USDILS22276S
Long Gilt 2212 Fut	-0.13% GB00K0SMMS05
Sell Usd:Buy Aud 22/12/2022	-0.13% USDAUD22356S
Boa Collateral	-0.13% USBACOLL
Futures Margin - AUD	-0.15% FUTMAUD
Boa Aud Ccp	-0.15% AUSBACCP
Sell Usd:Buy Myr 07/10/2022	-0.15% USDMYR22280S
Sell IIs:Buy Usd 22/12/2022	-0.17% ILSUSD22356S
Ir218739 Ccp Long Ois Baa Gbp 211252 Rfxd 2.0 Pflt Sonio	-0.17% DU0IR218739S
Us Ultra Bond 2212 F	-0.19% DU00USU22124
Sell Thb:Buy Usd 21/12/2022	-0.19% THBUSD22355S
Rbc Collateral A/C	-0.20% USRCCOLL
Futures Margin-Cad	-0.22% FUTMCAD
Deutsche Bank Coll	-0.23% USDBCOLL
Ir217104 Ccp Long Irs Baa Usd 160332 Rfxd 1.5 Pflt Sofra	-0.23% DU0IR2171043
Sell Krw:Buy Usd 13/10/2022	-0.23% KRWUSD22286S
Sell Myr:Buy Usd 07/10/2022	-0.25% MYRUSD22280S
Credit Suisse Ccp	-0.05% MXNCSCCP
Credit Suisse Ccp	-0.20% USCSCCP
Futures Margin-GBP	-0.26% FUTMGBP
Gbp Boa Ccp	-0.28% GBPBACCP
Sell Chf:Buy Usd 13/10/2022	-0.36% CHFUSD22286S
Sell Aud:Buy Usd 05/10/2022	-0.41% AUDUSD22278S
Sell Usd:Buy Aud 05/10/2022	-0.43% USDAUD22278S
Sell Idr:Buy Usd 13/10/2022	-0.45% IDRUSD22286S
State Street	-0.47% USSSCOLL
Sell Jpy:Buy Usd 01/02/2023	-0.55% JPYUSD23032S
Sell Cad:Buy Usd 11/10/2022	-0.66% CADUSD22284S
Outstanding Settlement Receipts - EUR	-0.73% USMSCOLL
Outstanding Settlement Receipts - EUR	0.05% OSRECEUR
Sell Usd:Buy Jpy 06/10/2022	-0.68% USDJPY22279S
Sell Usd:Buy Eur 03/10/2022	-1.02% USDEUR22276S
Outstanding Settlement Payments - EUR	-1.04% OSPAYEUR
Ubs Collateral A/C	-1.07% USUBCOLL
Outstanding Settlement Payments - JPY	-1.87% OSPAYJPY
Sell Usd:Buy Jpy 03/10/2022	-2.39% USDJPY22276S
Sell Usd:Buy Jpy 14/11/2022	-2.50% USDJPY22318S
Sell Jpy:Buy Usd 24/10/2022	-2.78% JPYUSD22297S
Sell Usd:Buy Jpy 24/10/2022	-2.82% USDJPY22297S
Sell Jpy:Buy Usd 03/10/2022	-3.16% JPYUSD22276S
Sell Jpy:Buy Usd 06/01/2023	-3.20% JPYUSD23006S
Sell Gbp:Buy Usd 15/12/2022	-3.51% GBPUSD22349S
Sell Cny:Buy Usd 06/12/2022	-6.20% CNYUSD22340S
Sell Usd:Buy Eur 11/10/2022	-6.50% USDEUR22284S
Sell Nzd:Buy Usd 27/10/2022	-7.45% NZDUSD22300S
Sell Jpy:Buy Usd 14/11/2022	-9.49% JPYUSD22318S
Sell Jpy:Buy Usd 06/10/2022	-13.85% JPYUSD22279S
Outstanding Settlement Payments - USD	-18.83% OSPAYUSD
Sell Eur:Buy Usd 11/10/2022	-22.30% EURUSD22284S
Sell Usd:Buy Nzd 27/10/2022	-120.02% USDNZD22300S