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Offer name	Nikko AM NZ Investment Scheme Offer	Offer number	OFR10608	
Fund name	FND9377	Fund number	FND9377	
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		21.36% NZDUSD22300B		
Buy Nzd:Sell Usd 17/11/2022		5.72% NZDUSD22321B		
JPM Multi Manager Alternatives X Acc NZD Hedged		5.02% LU1746265377		
Buy Usd:Sell Eur 11/10/2022		4.57% USDEUR22284B		
Buy Usd:Sell Jpy 06/10/2022		2.91% USDJPY22279B		
Buy Usd:Sell Jpy 14/11/2022		2.04% USDJPY22318B		
NZ Govt Inflation Index Bond 20/09/25		1.98% NZIIBDT002C2		
Buy Usd:Sell Nzd 27/10/2022		1.57% USDNZD22300B		
Government National Mortgage Association 2 151043 0.00 Tba		0.15% US21H0306A72		
Government National Mortgage Association 2 151043 0.00 Tba		1.12% US21H0426A28		
Government National Mortgage Association 2 151043 0.00 Tba		0.16% US21H0406A63		
Japan Government 141122 0.00 Gb		1.38% JP1741011N88		
Westpac NZ 1.439% 02/24/26		1.32% NZWZNZD0226L9		
Buy Eur:Sell Usd 11/10/2022		1.28% EURUSD22284B		
Buy Usd:Sell Cny 06/12/2022		1.25% USDCNY22340B		
HSBC Bank New Zealand 111124 Frn		1.24% NZHKBDT011C0		
Jap Government 200627 0.005 Gb		1.22% JP1051531N75		
New Zealand Tax Trading Co 131022 Rcd		1.17% DU0ND22013A0		
Westpac New Zealand Ltd 160227 3.696 Cb		1.15% NZWZNZD0227L7		
Rabobk Nfix3fra + 38 28/06/2024		1.14% NZRABDT018C5		
Westpac USD Collateral		1.11% USWPCOLL		
KiwiBank Ltd 2.155% 20/09/2024		1.10% NZKIWD0924L1		
Bank Of New Zealand 180324 Frn		1.04% NZBNZDT400C0		
Standard Chartered C		1.04% USSCCOLL		
Bank Of China		1.02% NZDBOC11		
ASB Bank Ltd 040526 1.646 Cb		0.99% NZABBDG005C5		
Kiwi 2.635% 05/10/2026		0.97% NZKIWD1026L4		
ASB Bank Ltd 210627 5.524 Cb		0.97% NZABBDT044C9		
Westpac Newzealand Ltd 160932 6.19 Cb		0.94% NZWZNZD01T2L9		
Industrial And Commercial Bank Of China Nzd 260525 Frn		0.90% NZICBDT010C1		
USD BNP Paribas A/C		0.88% USDBNPP		
Goodman Property Trust		0.86% NZCPT0001S9		
Hounz 1.534% 10/09/2035		0.86% NZHNZD0935L6		
Housing NZ 3.42% 18/10/2028		0.85% NZHNZD0628L7		
Buy Nzd:Sell Eur 17/11/2022		0.83% NZDEUR22321B		
Buy Usd:Sell Nzd 17/11/2022		0.82% USDNZD22321B		
Japan Government 010924 0.005 Gb		0.79% JP1024401N95		
Inland Revenue Deposit 281022 Rcd		0.09% DU0IR22028A8		
Inland Revenue Deposit 281022 Rcd		0.07% DU0IR22028C4		
Inland Revenue Deposit 281022 Rcd		0.17% DU0IR22028B6		
Inland Revenue Deposit 281022 Rcd		0.43% DU0IR22028E0		
China Construction Bank New Zealand Ltd 250923 0.954 Cb		0.76% NZCCBDT013C1		
Bank of New Zealand 4.261% 03/02/2023		0.72% NZBCBDT004C1		
Buy Usd:Sell Gbp 15/12/2022		0.71% USDGBP22349B		
Fonterra Co-Operative 5.08% 19/06/2025		0.69% NZFCGDT310C3		
New Zealand Tax Trading Co 050523 Rcd		0.68% DU0ND23505A8		
Housing NZ 2.183% 24/04/2030		0.68% NZHNZD0230L2		
Buy Usd:Sell Jpy 03/10/2022		0.67% USDJPY22276B		
Asian Development Bank 1.5% 06/08/2026		0.67% NZADBDT014C0		
Kommunalbanken AS 1.25% 02/07/2030		0.66% NZKBNDT012C0		
Precinct Properties New Zealand Limited		0.66% NZAPTE0001S3		
Buy Usd:Sell Jpy 06/01/2023		0.65% USDJPY23006B		
Outstanding Settlement Receipts - USD		0.65% OSRECUSD		
China Construct Nz 180123 4.00 Td		0.63% DU0TZ23118E0		
Japan Government 060123 0.00 Gb		0.63% JP1741101N97		
Bank Of New Zealand Cash at Call		0.62% NZDBNZ11		
Asian Development Bank 190521 2.125 Gb		0.62% NZADBDT013C2		
Rabobank Nederla 160625 Frn		0.60% NZRABDT019C3		
Insurance Australia Group Ltd 150628 5.32 Cb		0.60% NZIAGDT004C1		
Microsoft Corp		0.60% US5949181045		
Mufg Bank Ltd Auckland Branch 051124 Frn		0.59% NZMUFDT002C6		
Kiwi Property Group Limited		0.59% NZKPG0001S9		
Buy Usd:Sell Jpy 24/10/2022		0.59% USDJPY22297B		
Argosy Property Limited		0.58% NZARGE0010S7		
ASB Bank Ltd 1.83% 08/19/2024		0.57% NZABBDG004C8		
Buy Jpy:Sell Usd 24/10/2022		0.55% JPYUSD22297B		
KFW 190528 1.75 Gb		0.54% NZKFZDT004C9		

European Investment Bank 160628 1.875 Gb	0.54% NZEIBDT006C7
Transpower NZ 1.735% 04/09/2025	0.54% NZTRPD0070L9
Stride Stapled Grp Npv Units	0.52% NZSPGE0001S2
NZ Local Govt Funding Agency 150437 2.00 GB	0.50% NZLGFDT016C5
Spark New Zealand Ltd	0.50% NZTELE0001S4
Toyota Finance New Zealand Ltd 230525 Frn	0.50% NZTFSDT803C4
Chorus Ltd 4.35% 06/12/2028	0.49% NZCNUDT003C6
Buy Jpy:Sell Usd 14/11/2022	0.49% JPYUSD22318B
Kommunalbanken As 140423 0.375 Gb	0.49% NZKBNDT013C8
Westpac 11am Call Account	0.48% NZDNOMS
Federal National Mortgage Association 141050 2.00 Tba	0.48% US01F0206A20
BNZ 4.102% 15/06/2023	0.46% NZBNZDT387C9
Inland Revenue Deposit 050523 Rcd	0.46% DU0IR23505A9
NZ Government Bond 2% 15/05/2032	0.45% NZGOVDT532C8
TR Group 4.533% 07/03/2024	0.44% NZTRGD0324L9
Landeskreditbank Baden 4.00% 15/04/2027	0.44% NZLBKDT003C1
Buy Jpy:Sell Usd 03/10/2022	0.43% JPYUSD22276B
Infratil Limited	0.43% NZIFTE0003S3
Buy Nzd:Sell Aud 26/10/2022	0.42% NZDAUD22299B
Vital Healthcare Property Trust	0.42% NZCHPE0001S4
ICBC NZ 2.61% 27/06/2024	0.41% NZICBDT009C3
Inland Revenue Deposit 281122 Rcd	0.29% DU0IR22N28B8
Inland Revenue Deposit 281122 Rcd	0.11% DU0IR22N28E2
Fisher & Paykel Healthcare	0.40% NZFAPE0001S2
Anz Bank New Zealand Ltd Wellington 220923 4.93 Td	0.40% DU0TZ23922A3
Federal National Mortgage Association 151043 0.00 Tba	0.39% US01F0406A02
VCTNZ 1.575% 06/10/2026	0.38% NZVCTDT011C2
NZ Government 150541 1.75 GB	0.38% NZGOVDT541C9
Bank Of Newzealand 070627 4.985 Cb	0.38% NZBNZDT401C8
Anz Bank New Zealand 011122 2.05 Td	0.38% DU0TZ22N01B5
Westpac Bk Corp Wellingt 071022 1.60 Td	0.38% DU0TZ22O07B0
China Construction Bank 2.393% 22/11/2024	0.38% NZCCBDT012C3
Air New Zealand Ltd Sydney Branch 250529 6.50 Cb	0.37% AU3CB0289213
Outstanding Settlement Receipts - JPY	0.37% OSRECJPY
New Zealand Tax Trading Co 211222 Rcd	0.37% DU0ND22D21A6
Property For Industry Ltd	0.37% NZPFIE0001S5
Buy Nzd:Sell Aud 23/11/2022	0.37% NZDAUD22327B
Compass Group Ord GBP0 1105	0.37% GB00BD6K4575
SBS Bank 280328 7.16 CB	0.37% NZSBBDT129C8
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	0.37% US89855AAC09
ANZ Bank New Zealand 170931 2.999 Cb	0.36% NZANBDT024C7
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.36% US89642DAA63
Investore Property Ltd	0.35% NZIPLE0001S3
Inland Revenue Deposit 290523 Rcd	0.17% DU0IR23529A9
Inland Revenue Deposit 290523 Rcd	0.18% DU0IR23529B7
Auckland International Airport Ltd	0.35% NZAIAE0002S6
NZ Government 2.75% 15/04/2037	0.34% NZGOVDT437C0
Contact Energy Limited	0.34% NZCENE0001S6
Danaher Corp	0.34% US2358511028
Westpac NZ 3.72% 23/03/2023	0.33% NZWZNDO323L4
TR Group Ltd 051026 3.532 Cb	0.33% NZTRGD1026L9
NZ Local Govt Funding Agency 150531 2.25 Cb	0.33% NZLGFDT017C3
ANZ NZ 3.7% 30/05/2023	0.33% NZANBDT022C1
Auckland City Council 100725 2.013 GB	0.32% NZAKCDT484C5
Palomar Holdings Inc	0.32% US69753M1053
Mainfreight Limited	0.32% NZMFTE0001S9
Buy Nzd:Sell Gbp 17/11/2022	0.32% NZDGBP22321B
Dunedin City Treasury 271128 3.22 Cb	0.32% NZDCTDT211C0
MTF NZ Nfix1bid + 85 15/06/2029 - A	0.31% NZPANTFAT019
Future Margins-USD	0.31% FUTMUSD
EBOS Group Limited	0.31% NZEBOE0001S6
Dunedin City Treasury 2.09% 15/11/2026	0.31% NZDCTDT173C2
Boa Usd Ccp	0.31% USDBACCP
Italy Republic Of Government 010826 0.00 Gb	0.30% IT0005454241
Carlisle Cos Inc	0.30% US1423391002
Intercontinental Exchange Inc	0.30% US45866F1049
Federal National Mortgage Association 151043 0.0 Tba	0.21% US01F0226A83
Federal National Mortgage Association 151043 0.0 Tba	0.08% US01F0506A92
Powerco Ltd 4.67% 15/11/2024	0.29% NZPWCDT009C9
China People's Republic Of Government 130528 3.01 Gb	0.29% CND100047752
China Peoples Republic Of Government 270531 3.02 Gb	0.28% CND100047QT4
Anz Bank Wellington 071022 1.55 Td	0.28% DU0TZ22O07A2

NZ Government 4.50% 15/04/2027	0.28% NZGOVDT427C1
HDFC Bank Ltd	0.28% US40415F1012
Auckland City Council 201027 2.411 Gb	0.27% NZAKCDT547C9
Progressive Corp	0.27% US7433151039
Coca Cola Co USD	0.26% US1912161007
BNZ 1.884% 08/06/2026	0.26% NZBNZDT397C8
Taiwan Semicon Manufacturing Co Ltd	0.26% TW0002330008
Auckland Council 280950 2.95 Cb	0.26% NZAKCDT520C6
Deere & Co	0.26% US2441991054
NZ Government 2.50% 20/09/2040	0.26% NZIIBDT005C5
China Construct Nz 301122 2.25 Td	0.25% DU0TZ22N30A6
Anz Bank New Zealand 061022 1.96 Td	0.25% DU0TZ22O06A4
Anz Bank New Zealand 201022 1.96 Td	0.25% DU0TZ22O20A5
Nestle Sa	0.25% CH0038863350
Industrial And Commercial Bank Of China 030323 2.95 Td	0.25% DU0TZ23303B4
Westpac Newzealand 010623 4.015 Td	0.25% DU0TZ23601A3
Linde Plc	0.25% IE00BZ12WP82
Encompass Health Corp Com USD	0.25% US29261A1007
Government National Mort Assoc 151046 0.00 Tba	0.25% US21H0506A54
Kiwibank Ltd 120123 Rcd	0.25% NZKIWDN012L9
Japan Government 200652 1.30 Gb	0.24% JP1300751N79
China Construction Bank 4.005% 19/06/2023	0.24% NZCCBDT011C5
Worley Limited	0.24% AU000000WOR2
Abbott Labs	0.24% US0028241000
Oreilly Auto New Com	0.24% US67103H1077
Rabobank New Zealand Ltd 140623 Rcd	0.24% NZF05DT217C7
Christchurch City Holdings Limited 171122 2.30 Td	0.24% DU0TZ22N17B1
Anthem Inc	0.24% US0367521038
Anz Bank New Zealand 150623 Rcd	0.24% NZF02DT307C9
Fletcher Building Ltd	0.24% NZFBUE0001S0
Kiwibank Ltd 140923 Rcd	0.24% NZKIWDN257L0
Kbr Inc	0.24% US48242W1062
NZD BNP Paribas A/C	0.23% NZDBNPP
Christchurch City Holdings 3.58% 27/11/2024	0.23% NZCCHDT853C4
Japan Government 200642 0.90 Gb	0.23% JP1201811N77
Adapthealth Corp	0.23% US00653Q1022
Sony Corp Y50	0.23% JP3435000009
NZGB 0.5% 15/05/2026	0.23% NZGOVDT526C0
GMT Bond Issuer Ltd 201227 3.656 Cb	0.23% NZGMBDT008C5
Accenture Plc	0.22% IE00B4BNMY34
Inland Revenue Deposit 280323 Rcd	0.03% DU0IR23328B4
Inland Revenue Deposit 280323 Rcd	0.19% DU0IR23328C2
ANZ NZ 3.03% 20/03/2024	0.22% NZANBDT023C9
Buy Nzd:Sell Jpy 17/11/2022	0.22% NZDJPY22321B
Dunedin City Treasury 3.98% 15/04/2026	0.22% NZDCTDT109C6
Wellington International Airport Ltd 240931 3.32 Cb	0.22% NZWIAD0080L3
Tractor Supply Company	0.22% US8923561067
Industrial And Commercial Bank Of Commerce 040823 4.85 Td	0.21% DU0TZ23804B1
Box Inx	0.21% US10316T1043
Vector Ltd 140324 4.996 CB	0.21% NZVCTDT009C6
NZ Government 3.5% 14/04/2033	0.21% NZGOVDT433C9
Meridian Energy Ltd NPV	0.21% NZMELE0002S7
Dunedin City Treasury 2.9% 15/03/2026	0.21% NZDCTDT160C9
Chart Industries Inc	0.21% US16115Q3083
Christchurch City Holdings Ltd 051126 3.01 Cb	0.21% NZCCHDT895C5
Booking Hldgs Inc Com Usd0.008	0.20% US09857L1089
Emerson Electric Co	0.20% US2910111044
Bank Of China Newzealand 130323 3.15 Td	0.20% DU0TZ23313B3
France Republic Of Government 071222 0.00 Gb	0.20% FR0127316968
American Tower REIT Inc	0.20% US03027X1000
Industrial And Commercial Bank Of China 270623 4.85 Td	0.20% DU0TZ23627A8
Buy Eur:Sell Usd 03/10/2022	0.20% EURUSD22276B
Hexagon Ab	0.20% SE0015961909
Kerry Group Plc-A	0.20% IE0004906560
ASB Bank Ltd 3.31% 07/09/2023	0.20% NZABBDT042C3
China Peoples Republic Of Government 221128 3.25 Gb	0.19% CND10001RRB3
AIA Group Ltd	0.19% HK0000069689
Japan Government 031022 0.00 Gb	0.19% JP1740911N73
Southland Building Society 180327 4.32 Cb	0.19% NZSBBDT297C3
Bank of China NZ 4.02% 19/04/2023	0.19% NZBOCDT003C8
The A2 Milk Company Limited	0.19% NZATME0002S8
Summerset Group Holdings Ltd	0.18% NZSUME0001S0

Bank of China NZ 4.09% 17/10/2022	0.18% NZBOCDT001C2
Jacobs Solutions Com Usd1.00	0.18% US46982L1089
New Zealand Tax Trading Co 110423 Rcd	0.18% DU0ND23411A9
Housing NZ 051026 2.247 GB	0.18% NZHNZD0001L7
Japan Government 200362 1.00 Gb	0.18% JP1400151N57
Genesis Energy Ltd 140328 4.17 Gb	0.18% NZGNEDG006C0
Auckland City Council 5.806% 25/03/2024	0.18% NZAKCDT324C3
Gmt Bond Issuer Ltd 140427 4.74 Cb	0.18% NZGMBDT009C3
Genesis Energy Ltd 5% 03/04/2025	0.17% NZGNEDT007C3
Livanova Plc	0.17% GB00BYMT0J19
Dunedin City Treasury 180428 1.93 Cb	0.17% NZDCTDT199C7
Amadeus It Hldgs	0.17% ES0109067019
Kiwibank Ltd 111230 2.36 Cb	0.17% NZKIWD1230L2
Schneider Electric SE	0.17% FR0000121972
Nzgb 2.75% 15/04/2025	0.16% NZGOVDT425C5
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.16% US92329FAP27
NZ Local Govt Funding Agency 3.50% 14/04/2033	0.16% NZLGFDT009C0
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.16% US12529QAC33
Fnma 30 Year Conventional 010852 4.50 Mbs Pool No Cb4297	0.16% US3140QPX366
Port Of Tauranga 290925 1.02 Cb	0.16% NZPOTD0925L1
Chorus Limited	0.16% NZCNUE0001S2
New Zealand Government 150531 1.50 Gb	0.16% NZGOVDT531C0
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.15% US47047LAA70
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.15% AU0000088064
Bio Techne Corp Com USD0.01	0.14% US09073M1045
Solaredge Technologies Inc	0.14% US83417M1045
Fonterra Co-Operative 4.15% 14/11/2025	0.14% NZFCGDG005C4
Transunion	0.14% US89400J1079
Wellington International Airport 4% 01/04/2030	0.14% NZWIAD0060L5
Buy Eur:Sell Nzd 17/11/2022	0.14% EURNZD22321B
Dunedin City Treasury 161126 0.676 Cb	0.14% NZDCTDT191C4
Buy Usd:Sell Cad 11/10/2022	0.14% USDCAD22284B
Masimo Corp	0.14% US5747951003
Tenet Healthcare Com Usd 0.05 Post Rev Split	0.14% US88033G4073
Resimac Prime Trust Ser 21 1P Cl A2 160353 Frm	0.14% NZRVTD1029R9
International Bank For Reconstruction And Dev 101230 1.25 Cb	0.13% NZIBDDT017C5
New Zealand Tax Trading Co280323 Rcd	0.13% DU0ND23328A5
SkyCity Entertainment Group Limited	0.13% NZSKCE0001S2
Buy Jpy:Sell Usd 06/10/2022	0.13% JPYUSD22279B
Inland Revenue Deposit 310123 Rcd	0.13% DU0IR23131A4
Kiwi Property Group Ltd 190728 2.85 Cb	0.13% NZKPGD0050L3
China Peoples Reblic Of 220749 3.86 Gb	0.12% CND10002D1Y9
Mercury NZ Limited	0.12% NZMRPE0001S2
Inland Revenue Deposit 160123 Rcd	0.12% DU0IR23116A5
Westpac New Zealand 200323 Rcd	0.12% NZF08DT586C2
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.12% US25255DAA81
New Zealand Tax Trading Co 220623 Rcd	0.12% DU0ND23622A1
Sa Global Sukuk Ltd 170631 2.694 Cb	0.12% XS2352862119
Ingenia Communities Group	0.12% AU000000INA9
China Peoples Republic Of Government 040627 2.85 Gb	0.12% CND100037XX3
Kommunalbanken AS 4% 20/08/2025	0.12% NZKBNDT009C6
Adobe Inc Com USD0.0001	0.11% US00724F1012
Buy Usd:Sell Jpy 01/02/2023	0.11% USDJPY23032B
China Peoples Republic Of Government 160350 3.39 Gb	0.11% CND10002M200
Ryman Healthcare Ltd	0.11% NZRYME0001S4
New Zealand Tax Trading Co 231122 Rcd	0.11% DU0ND22N23A1
Inland Revenue Deposit 270123 Rcd	0.11% DU0IR23127A2
Dexia Credit Local Sa 210725 1.25 Cb	0.11% XS2434417494
Christchurch International Airport Ltd 190528 5.18 Cb	0.11% NZCHCDT005C1
China People's Republic Of Government 141028 2.91 Gb	0.11% CND10004NCC6
Liberty Finance 090223 3.70 Cb	0.11% NZLBF0223L6
Pushpay Holdings Ltd	0.10% NZPPHE0001S6
Contact Energy Ltd 110428 5.82 Cb	0.10% NZCEND0070L8
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.10% US3133KPLW67
Agf Clo Ltd Ser 20 5A Class A1r 200734 Abs	0.10% US00119TAF12
Toyota Finance 1.73% 06/09/2024	0.10% NZTFSDT727C5
Italy Republic Of Government 010426 0.00 Gb	0.10% IT0005437147
BNZ 2.16% 29/01/2025	0.09% NZBNZDT396C0
Belgium Kingdom Of Government 220632 0.35 Gb	0.09% BE0000354630
China Construction Bank 3.932% 09/11/2022	0.09% NZCCBDT010C7
Transpower New Zealand 080426 1.52 Gb	0.09% NZTRPD0080L8
Buy Usd:Sell Idr 13/10/2022	0.09% USDIDR22286B

Industrial And Commercial Bank Of China 220323 Rcd	0.09% NZF03DT057C9
Dunedin City Treasury 3.61% 17/07/2025	0.09% NZDCTDT148C4
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.09% US92332TAB89
Italy Republic Of Government 010431 0.90 Gb	0.09% IT0005422891
Buy Usd:Sell Aud 05/10/2022	0.09% USDAUD22278B
Toyota 3.17% 12/09/2023	0.09% NZTFSDT707C7
Toyota 2.71% 23/04/2024	0.09% NZTFSDT719C2
Hyundai Capital America 170926 1.65 Cb	0.08% US44891ABZ93
Fnma 30 Year Conventional 010752 5.00 Mbs Pool No Fs2433	0.08% US3140XHV389
Fnma 30 Year Conventional 010852 5.00 Mbs Pool No Cb4307	0.08% US3140QPYD37
Aristocrat Leisure Ltd	0.08% AU000000ALL7
Buy Aud:Sell Usd 05/10/2022	0.08% AUDUSD22278B
Auckland City Council 3.338% 27/07/2026	0.08% NZAKCDT410C0
New Zealand Government 150551 2.75 Gb	0.08% NZGOVDT551C8
Koninklijke Philips Nv	0.08% NL0000009538
Kiwi Property Group Ltd 070923 4.00 CB	0.08% NZKPGD0020L6
Wellington International Airport 140826 2.50 Cb	0.08% NZWIAD0070L4
Arvida Group Ltd	0.08% NZARVE0001S5
Indonesia Republic Of Government 110128 3.50 Gb	0.08% US455780CD62
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.08% US3140X6JR36
NZ Government Bond 3% 20/04/2029	0.08% NZGOVDT429C7
Kiwi Bank Ltd 141122 Frn	0.08% NZKIWD1122L1
Buy Usd:Sell Chf 13/10/2022	0.07% USDCHF22286B
Sky Network Television Ltd	0.07% NZSKTE0001S6
Spain Kingdom Of Government 300428 1.40 Gb	0.07% ES0000012B39
Federal National Mortgage Association 151043 0.00 Tba	0.07% US01F0306A11
Boa Eur Ccp	0.07% EURBACCP
Government National Mortgage Association 2 011043 0.00 Tba	0.07% US21H0226A46
Channel Infrastructure NZ Limited	0.07% NZNZRE0001S9
Indonesia Republic Of Government 150125 4.125 Gb	0.07% USY20721BG36
Dexus Industria Reit Ord Units Stap Securities	0.07% AU0000192833
Meridian Energy Ltd 200324 4.88 CB	0.07% NZMELDT024C2
Wallonie State Of 140138 2.875 Lb	0.07% BE0002877588
Kiwi Property Group Ltd 121125 4.06 CB	0.07% NZKPGD0040L4
Switzerland Confederation Of Govt 080428 4.00 Gb	0.07% CH0008680370
Psa Banque France Sa 220125 0.00 Cb	0.07% FR0014001JP1
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.07% FR0014007VI8
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.07% GB00B8429V04
Chorus Ltd 021230 2.51 Cb	0.07% NZCNUDT005C1
Centuria Industrial REIT Paid	0.07% AU000000CIP0
Charter Hall Group	0.07% AU000000CHC0
Fnma 30 Year Conventional 010845 4.00 Mbs Fm2984	0.07% US3140X6J690
Canada (Govt Of) 010641 4.0 Gb	0.07% CA135087YQ12
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.06% US63939RAA23
Income Due - NZD	0.06% INCDUNZD
Burford Capital Ltord Npv Di	0.06% GG00BMGYLN96
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gt	0.06% US71567RAF38
Barclays Plc 310127 2.885 Cb	0.06% XS2487667276
Christchurch City Holdings Limited 201222 Pnote	0.06% NZCCHDT048C1
Inland Revenue Deposit 211222 Rcd	0.06% DU0IR22D21B4
Arbor Realty Collateralised Ser 22 F11 Class A 150137 Abs	0.06% US03880XAA46
Bank Of Nova Scotia 171225 1.25 Cb	0.06% XS2404577681
Buy Aud:Sell Nzd 26/10/2022	0.06% AUDNZD22299B
Kiwi Property Group Ltd 4.33% 19/12/2024	0.06% NZKPGD0030L5
Kiwi Property Group Ltd 4.33% 19/12/2024	0.06% US3133KPMF26
Wells Fargo And Co 300426 2.188 Cb	0.06% US95000U2N22
Buy Jpy:Sell Nzd 17/11/2022	0.06% JPYNZD22321B
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.06% US03765YAU82
Enterprise Products Operating Llc 150225 3.75 Cb	0.06% US29379VBE20
Kref Ltd Series 21 F12 Class A 150239 Abs	0.06% US48275RAA59
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.06% US3140GYG299
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.06% US67112RAS31
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.06% US36179U4B51
Ubs Ag London Branch 181223 0.625 Cb	0.06% XS2326546277
Hp Inc 150429 4.00 Cb	0.05% US40434LAK17
BNP Paribas Sa 090125 3.375 Cb	0.03% US09659W2D51
BNP Paribas Sa 090125 3.375 Cb	0.02% US09659X2D34
Harbour Plc Series 1 Class B 280154 Abs	0.05% XS2401175174
Bpce Sa 120923 4.00 Cb	0.05% US05583JAF93
Bank Of America Corp 270433 4.571 Cb	0.05% US06051GKQ19
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.05% US3140JAE186
Buy Usd:Sell Myr 07/10/2022	0.05% USDMYR22280B

Bank Of Ireland Group Plc 050626 1.875 Cb	0.05% XS2465984289
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.05% US3132DVLL70
GMT Bond Issuer Ltd 310524 4.54 CB	0.05% NZGMBDT004C4
Buy Usd:Sell Krw 13/10/2022	0.05% USDKRW22286B
Abn Amro Bank Nv 160627 1.542 Cb	0.05% US00084DAU46
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.05% US92917NAJ72
Agl Clo 3 Ltd Series 20 3A Class A 150133 Abs	0.05% US00119MAA71
Charter Communications Operating Llc 230725 4.908 Cb	0.05% US161175AY09
Ubs Group Ag 031126 0.25 Cb	0.05% CH1142231682
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.05% US62432FAM68
NEXTDEC Ltd	0.05% AU000000NXT8
American Medical Systems Europe Bv 080325 0.75 Cb	0.05% XS2454766473
Bank Of America Corp 040233 2.972 Cb	0.05% US06051GKK49
Inland Revenue Deposit 210623 Rcd	0.05% DU0IR23621A4
Standard Chartered Plc 140127 1.456 Cb	0.05% US853254BZ29
Citigroup Inc 301024 0.776 Cb	0.05% US172967MT50
Spain Kingdom Of Government 311046 2.90 Gb	0.05% ES00000128C6
Canada Government 011248 2.75 Gb	0.05% CA135087D358
Austria Republic Of Government 201028 0.00 Gb	0.05% AT0000A2VB47
Garda Diversified Property Fund	0.05% AU000000GDF3
New Zealand Tax Trading Co 300523 Rcd	0.05% DU0ND23530A6
Danske Bank A S 010428 4.298 Cb	0.05% US23636ABC45
Wells Fargo Commercial Mort Ser 22 C62 Cls A4 150455 Abs	0.05% US95003MBS61
Danske Bank As 101124 0.01 Cb	0.05% XS2406549464
Heartland Bank 3.55% 12/04/2024	0.05% NZHBLD0020L2
Teledyne Technologies Inc 010424 0.95 Cb	0.05% US879360AB16
Agence Francaise De Developpement Epic 290931 0.125 Cb	0.05% FR0014005NA6
Total Sa 291249 3.369 Cb	0.05% XS1501166869
Santander Uk Group Holdings Plc 150325 1.089 Cb	0.04% US80281LAN55
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.04% US23345LAA70
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.04% US36179UH540
Dunedin City Treasury 3.79% 16/10/2024	0.04% NZDCTDT135C1
Scales Corp Ltd	0.04% NZSCLE0002S8
Bbcms Mortgage Trust Ser 22-C17 Class As 150955 Abs	0.04% US054976AJ48
Volkswagen Leasing Gmbh 200726 0.375 Cb	0.04% XS2343822842
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.04% US42824CAW91
Mitsubishi Ufj Financial Group Inc 130933 5.472 Cb	0.04% US606822CR31
Glencore Funding Llc 290424 4.625 Cb	0.04% US378272AH10
GMT Bond Issuer Ltd4.00% 01/09/2023	0.04% NZGMBDT005C1
Ramsay Health Care	0.04% AU000000RHC8
Finland Republic Of Government 150932 1.50 Gb	0.04% FI4000523238
Expedia Group Inc 150230 3.25 Cb	0.04% US30212PAR64
Citigroup Inc 080426 3.106 Cb	0.04% US172967MQ12
Corebridge Financial Inc 050432 3.90 Cb	0.04% US21871XAG43
Buy Usd:Sell Thb 21/12/2022	0.04% USDTHB22355B
Spain Kingdom Of Government 311032 2.55 Gb	0.04% ES0000012K61
Steele Creek Clo Ltd Series 19 1A Class D 150432 Abs	0.04% US85817BAJ89
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.04% US61691YAJ01
Enhabit Inc	0.04% US29332G1022
KEURig Dr Pepper Inc 150926 2.55 Cb	0.04% US26138EAU38
Korea Republic Of Government 100629 1.875 Gb	0.04% KR103502G966
Allkem Limited Ordinary Fully Paid	0.04% AU0000193666
Taubman Ctrs Coml Mtg Tr Ser 22 Dpm Cl A 150537 Abs	0.04% US87666YAA55
Broadcom Inc 150434 3.469 Cb	0.04% US11135FBL40
Bank Series 22 Bnk40 Class A4 150364 Abs	0.04% US06541LBG05
Transpower NZ 5.893% 03/15/2028	0.04% NZTRPD0328L1
Spain Kingdom Of Government 300766 3.45 Gb	0.04% ES00000128E2
Dell Bank Internationa Dac 240624 1.625 Cb	0.04% XS2193734733
T-Mobile Usa Inc 150427 3.75 Cb	0.04% US87264ABD63
Vulcan Steel Australia Pty Ltd	0.04% AU0000181984
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.04% US05608RAG02
Commonwealth Bank Of Australia 120934 3.61 Cb	0.03% US202712BK06
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.03% XS2397252011
Italy Republic Of Government 010338 3.25 Gb	0.03% IT0005496770
Credit Suisse Group Ag 120129 3.869 Cb	0.03% US225401AF50
Meta Platforms Inc 150832 3.85 Cb	0.03% US30303M8D70
T Mobile Usa Inc 150133 5.20 Cb	0.03% US87264ACV52
Romania Republic Of Government 270227 3.00 Gb	0.03% XS2434895988
Bnp Paribas Sa 130127 1.323 Cb	0.03% US09659W2N34
Credit Agricole Cib London Branch 260127 1.247 Cb	0.03% US22535WAH07
Buy Usd:Sell Ils 22/12/2022	0.03% USDILS22356B
Barclays Plc 221130 3.75 Cb	0.03% XS2176795677

Jp Morgan Chase And Co 250133 2.963 Cb	0.03%	US46647PCU84
Ir218737 Ccp Short Ois Baa Gbp 211237 Pfxd 2.25 Rflt Sonio	0.03%	DU0IR2187379
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.03%	US29002GAB77
Nationwide Building Society 180730 3.96 Cb	0.03%	US63861VAE74
Unicredit Spa 030627 1.982 Cb	0.03%	US904678AW97
BNP Paribas Sa 010333 4.375 Cb	0.03%	US09659T2A84
Jpmorgan Chase Bank Na 150635 Step Coupon	0.03%	XS1450877243
Arch Capital Finance Llc 151226 4.011 Cb	0.03%	US03939CAA18
Norinchukin Bank 220926 1.284 Cb	0.03%	US656029AG08
Abbvie Inc 211124 2.6 Cb	0.03%	US00287YBZ16
Technip Energies Nv 280528 1.125 Cb	0.03%	XS2347284742
Asset Plus Limited	0.03%	NZNAPE000753
Korea Republic Of Government 101229 1.375 Gb	0.03%	KR103502G9C8
Auckland City Council 4.176% 24/03/2025	0.03%	NZAKCDT363C1
Oracle Corp 250331 2.875 Cb	0.03%	US68389XCE31
Dp World Crescent Ltd 180729 3.875 Cb	0.03%	XS2026710553
Glencore Funding Llc 120329 4.875 Cb	0.03%	US378272AV04
Volvo Treasury Ab 170924 0.125 Cb	0.03%	XS2230884657
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Ab	0.03%	US95003CAJ99
Enel Spa 080627 1.375 Cb	0.03%	XS2312744217
Credit Suisse Group Ag 110925 2.593 Cb	0.03%	US225401AM02
Societe Generale Sa 141226 1.488 Cb	0.03%	US83368RAZ55
Irish Government 181032 0.35 Gb	0.03%	IE00BMD03L28
Hsbc Holdings Plc 110833 5.402 Cb	0.03%	US404280DH94
General Motors Financial Company Inc 060429 4.30 Cb	0.03%	US37045XDV55
Credit Suisse Group Ag 140128 0.65 Cb	0.03%	CH0517825276
Bp Capital Markets Plc 220326 3.25 Cb	0.03%	XS2193661324
Buy Myr:Sell Usd 07/10/2022	0.03%	MYRUSD22280B
Natwest Group Plc 281131 2.105 Cb	0.03%	XS2346516250
Ir218734 Ccp Short Ois Baa Gbp 211231 Pfxd 2.25 Rflt Sonio	0.03%	DU0IR2187346
Paccar Financial Corp 081124 0.90 Cb	0.03%	US69371RR571
Portugal Republic Of Government 150629 1.95 Gb	0.03%	PTOTEXOEO024
Ir218729 Ccp Short Ois Baa Gbp 211224 Pfxd 2.75 Rflt Sonia	0.03%	DU0IR2187296
Volksbank Wien Ag 230326 0.875 Cb	0.03%	AT000B122080
New Zealand Rural Land Co Ltd	0.03%	NZNZLE0001S2
Deutsche Bank Ag 240632 4.00 Cb	0.03%	DE000DL19WN3
Ing Groep Nv 131130 1.00 Cb	0.03%	XS2079079799
Banco Santander Sa 041032 2.25 Cb	0.03%	XS2393518597
Verizon Communication 210331 2.55 Cb	0.03%	US92343VGJ70
Restaurant Brands NZ Ltd	0.03%	NZRBDE0001S1
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.03%	US36179UGE64
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.03%	US22945EAU55
Indonesia Republic Of Government 150432 6.375 Gb	0.03%	IDG000018706
Air Lease Corp 010325 3.25 Cb	0.03%	US00912XBA19
Electricite De France Sa 210928 4.50 Cb	0.03%	US268317AU88
Westpac Banking Corp 040230 2.894 Cb	0.03%	US961214EM13
Electricite De France Sa 020634 6.125 Cb	0.03%	FR0010763177
Slg Office Trust Sr 21 Ova Class A 150741 Abs	0.03%	US78449RAA32
Hsbc Holdings Plc 310330 4.95 Cb	0.03%	US404280CF48
Bank Series 17 Bnk6 Class A4 150760 Abs	0.03%	US060352AE10
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.03%	XS2403381069
General Motors Financial Company Inc 100626 1.50 Cb	0.03%	US37045XDK90
Intesa Sanpaolo Spa 240226 0.625 Cb	0.03%	XS2304664167
Christchurch International Airport Ltd 240524 4.13 CB	0.03%	NZCHCDT004C4
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.03%	US88581EAH45
Societe Generale Sa 150633 6.221 Cb	0.03%	US83368RBL50
Buy Usd:Sell Ils 03/10/2022	0.03%	USDILS22276B
Bp Capital Markets Plc 220329 3.625 Cb	0.03%	XS2193662728
General Motors Financial Company Inc 090427 5.00 Cb	0.03%	US37045XDW39
Ing Groep Nv 161132 1.00 Cb	0.03%	XS2407529309
Futures Margin-JPY	0.03%	FUTMJPY
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.03%	XS2159975700
France Republic Of Government 250545 3.25 Gb	0.03%	FR0011461037
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.03%	US785592AJ58
Electricite De France Sa 150327 2.875 Cb	0.03%	FR0013534351
Bpce Sa 061026 1.652 Cb	0.03%	US05583JAH59
Ir218736 Ccp Short Ois Baa Gbp 211234 Pfxd 2.25 Rflt Sonio	0.03%	DU0IR2187361
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.03%	XS2051670300
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.03%	US80281LAM72
Syngenta Finance Ag 240423 4.441 Cb	0.03%	US87164KAH77
Serko Ltd	0.03%	NZSKOE0001S7
Buy Aud:Sell Usd 22/12/2022	0.02%	AUDUSD22356B

Morgan Stanley Trust Company Inc 170546 3.102 Cb	0.02%	US61762DAW11
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma593	0.02%	US36179USU78
Magallanes Inc 150342 5.05 Cb	0.02%	US55903VAN38
Eaton Corp 150333 4.15 Cb	0.02%	US278062AH73
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.02%	US35564KPU78
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.02%	US46653PAC14
Banco Santander Sa 221030 1.625 Cb	0.02%	XS2247936342
Hsbc Holdings110325 3.803 Cb	0.02%	US404280BZ11
Buy Ils:Sell Usd 03/10/2022	0.02%	ILSUSD22276B
Thermo Fisher Scientific Finance Bv 181125 0.00 Cb	0.02%	XS2407914394
Meta Platforms Inc 150852 4.45 Cb	0.02%	US30303M8E53
Vodafone Group Plc 300528 4.375 Cb	0.02%	US92857WBK53
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.02%	US69343FAA57
Bacardi Ltd 150528 4.70 Cb	0.02%	US067316AF68
Caixabank Sa 170524 1.125 Cb	0.02%	XS1614722806
Banco Santander Sa 031230 2.749 Cb	0.02%	US05971KAG40
Inland Revenue Deposit 280923 Rcd	0.02%	DU0IR23928A3
BNP Paribas Nominees	0.02%	AUDCUST
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.02%	US22550L2C42
Radius Residential Care Ltd	0.02%	NZRADE000554
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.02%	GB00BM8Z2V59
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma571	0.02%	US36179UKZ48
T Mobile Usa Inc 150231 2.55 Cb	0.02%	US87264ACB98
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.02%	US92332LAF67
Natwest Group Plc 140627 1.642 Cb	0.02%	US639057AC29
Bank Of America Merrill Lynch Sr 2016 Ubs10 Cl D 150749 Abs	0.02%	US06054MAW38
Citigroup Inc 240728 3.668 Cb	0.02%	US172967LP48
Stellantis Finance Us Inc 290127 1.711 Cb	0.02%	US85855CAA80
Pacific Gas And Electric Co 150628 3.00 Cb	0.02%	US694308JW85
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.02%	USY4899GFA68
Morgan Stanley 160936 2.484 Cb	0.02%	US61747YEF88
Hungary Government 160629 5.25 Gb	0.02%	XS2010026305
Marble Point Clo Xix Ltd Series 20 3A Class D 190134 Abs	0.02%	US56607KAJ34
Allianz Se 300428 3.20 Cb	0.02%	US018820AB64
Malaysia Government 150433 3.844 Gb	0.02%	MYBMX1300040
Israel State Of Government 300432 1.3 Gb	0.02%	IL0011806606
Buy Gbp:Sell Nzd 17/11/2022	0.02%	GBPNZD22321B
Allianz Se 300469 2.625 Cb	0.02%	DE000A289FK7
Lowes Companies Inc 010452 4.25 Cb	0.02%	US548661EI29
Natwest Group Plc 290329 3.619 Cb	0.02%	XS2449910921
Anheuser Busch Inbev Worldwide Inc 150448 4.60 Cb	0.02%	US035240AN09
Wells Fargo And Co 250733 4.897 Cb	0.02%	US95000U3B74
Barclays Plc 241127 2.279 Cb	0.02%	US06738EBU82
Mexico City Airport Trust 310747 5.50 Cb	0.01%	US59284MAD65
Mexico City Airport Trust 310747 5.50 Cb	0.01%	USP6629MAD40
Realty Income Corp 011125 4.625 Cb	0.02%	US756109BE34
Thailand Kingdom Of Government 171235 1.585 Gb	0.02%	TH062303FC01
Charter Communications Operating 010224 4.50 Cb	0.02%	US161175BQ65
Sbb Treasury Oyj 141228 0.75 Cb	0.02%	XS2271332285
Air Lease Corp 150126 2.875 Cb	0.02%	US00914AAJ16
Syngenta Finance Nv 240425 4.892 Cb	0.02%	US87164KAG94
Barclays Bank Plc 020425 3.375 Cb	0.02%	XS2150054026
Aercap Ireland Capital Dac 291028 3.00 Cb	0.02%	US00774MAW55
Buy Usd:Sell Sgd 07/11/2022	0.02%	USDSGD22311B
Societe Generale Sa 300631 1.125 Cb	0.02%	FR0014002QE8
Logicor Financing Sarl 170130 1.625 Cb	0.02%	XS2431318802
Broadcom Inc 151135 3.137 Cb	0.02%	US11135FBP53
Qatar Petroleum 120741 3.125 Gb	0.02%	XS2359548935
Iberdrola International Bv 090227 1.45 Cb	0.02%	XS2295335413
Ubs Group Funding Switzerland Ag 310124 7.00 Cb	0.02%	US90352JAF03
Glencore Funding Llc 270426 1.625 Cb	0.02%	US378272BD96
Macquarie Bank Ltd 030336 3.052 Cb	0.02%	US556079AD36
Credit Suisse Group Ag 020426 3.25 Cb	0.02%	CH0537261858
Highland Holdings Sarl 121123 0.00 Cb	0.02%	XS2406913884
Singapore Republic Of Government 010528 2.625 Gb	0.02%	SG31B7000002
Celanese Us Holdings Llc 190726 4.00 Cb	0.02%	XS2497520705
Ontario Province Of 020641 4.65 Gb	0.02%	CA683234B984
Stellantis Finance Us Inc 150931 2.691 Cb	0.02%	US85855CAB63
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.02%	XS2028899727
Bank Of Ireland Group Plc 100527 0.375 Cb	0.02%	XS2311407352
Logicor Financing Sarl 150724 0.75 Cb	0.02%	XS2027364244
ANZ NZ Ltd 220730 2.95 CB	0.02%	US052528AL09

Heimstaden Bostad Treasury Bv 240728 1.375 Cb	0.02%	XS2435611244
Iberdrola Finanzas Sa 160827 1.575 Cb	0.02%	XS2405855375
Jpmorgan Chase And Co 260433 4.586 Cb	0.02%	US46647PDC77
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.02%	XS1709535097
Credit Agricole Sa London Branch 160626 1.907 Cb	0.02%	US22535WAG24
Israel State Of Government 130560 3.80 Gb	0.02%	XS2167193015
At And T Inc 010651 3.65 Cb	0.02%	US00206RKA94
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.02%	GB00BBJNQY21
Qatar Petroleum 120751 3.30 Gb	0.02%	XS2357494751
Citigroup Inc 170333 3.785 Cb	0.02%	US172967NN71
Citigroup Inc 240124 2.75 Cb	0.02%	XS1940150623
Charter Communications Operating Llc 010350 4.80 Cb	0.02%	US161175BT05
Bnp Paribas Sa 310833 0.875 Cb	0.02%	FR00140057U9
Marriott International Inc 151027 5.00 Cb	0.02%	US571903BJ14
Scania Cv Ab 061023 0.50 Cb	0.02%	XS2236283383
Blackstone Property Partners Europe Holdings 201028 2.65 Cb	0.02%	XS2398746227
Pension Insurance Corp Plc 070531 4.625 Cb	0.02%	XS2170092600
Philippines Republic Of The Government 290932 3.556 Gb	0.02%	US718286CR66
Steel Dynamics Inc 151027 1.65 Cb	0.02%	US858119BN92
Logicor Financing Sarl 150727 1.625 Cb	0.02%	XS2027364327
Magallanes Inc 150332 4.279 Cb	0.02%	US55903VAL71
Dell International Llc 150626 6.02 Cb	0.02%	US24703TAD81
T-Mobile Usa Inc 150430 3.875 Cb	0.02%	US87264ABF12
Nxp Bv 301151 3.25 Cb	0.02%	US62954HAN89
Jpmorgan Chase And Co 130531 2.956 Cb	0.02%	US46647PBP09
Anheuser Busch Inbev Sa 310326 2.70 Cb	0.02%	BE6265142099
Pnc Financial Services Group Inc 230124 3.50 Cb	0.02%	US693475AV76
Jde Peets Nv 160125 0.244 Cb	0.02%	XS2408491947
Sasol Financing Usa Llc 270324 5.875 Cb	0.02%	US80386WAA36
Dp World Crescent Ltd 260928 4.848 Cb	0.02%	XS1883963990
Abbott Ireland Financing Dac 270923 0.875 Cb	0.02%	XS1883354620
Banco Santander Sa 270624 2.706 Cb	0.02%	US05971KAD19
Pinewood Finco Plc 300925 3.25 Cb	0.02%	XS2052466815
Virgin Money Uk Plc 270524 0.375 Cb	0.02%	XS2346591113
Bppe Holdings Sarl 150224 2.00 Cb	0.02%	XS1951927315
Abu Dhabi Govt 111027 3.125 Cb	0.02%	XS1696892295
Natwest Group Plc 140932 1.043 Cb	0.02%	XS2382950330
Standard Chartered Plc 230325 1.214 Cb	0.02%	US853254CB42
Blackstone Property Partners Europe Holdi 040528 1.00 Cb	0.02%	XS2338355014
Westpac Banking Corp 151135 2.668 Cb	0.02%	US961214EP44
Marathon Petroleum Corp 010428 3.8 Cb	0.02%	US56585ABD37
Ops05232a Swption Usd 230823 Put Strike 2.80 Jpm	0.02%	DUOPS05232A3
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.02%	XS2300185613
Ing Groep Nv 280328 4.017 Cb	0.02%	US456837BB82
Ireland Government 181030 0.20 Gb	0.02%	IE00BKFCV899
Pacific Edge Ltd	0.02%	NZPEBE000251
Prosus Nv 080251 3.832 Cb	0.02%	USN7163RAQ67
EROAD Ltd NPV	0.02%	NZERDE000155
Fidelity National Information Services Inc 031225 0.625 Cb	0.02%	XS2085608326
Baidu Inc 070430 3.425 Cb	0.01%	US056752AR92
Anheuser Busch Companies Llc 010246 4.90 Cb	0.01%	US03522AAJ97
Progress Residential Trust Se 21 Sfr11 Cl A 170139 Abs	0.01%	US74333XAA81
Abu Dhabi Emirate Of 111047 4.125 Gb	0.01%	XS1696899035
Enel Finance International Nv 120741 2.875 Cb	0.01%	US29278GAQ10
Ir217979 Ccp Long Lrs Baa Eur 210932 Rfxd 1.0 Pflt 6Eubo	0.01%	DU0IR2179798
Hungary Government 160634 5.50 Gb	0.01%	XS2010026487
Intesa Sanpaolo Spa 240231 1.35 Cb	0.01%	XS2304664597
Caixabank Sa 181126 0.375 Cb	0.01%	XS2258971071
Ing Groep Nv 280333 4.252 Cb	0.01%	US456837BC65
Cms Energy Corp 011250 3.75 Cb	0.01%	US125896BV12
Ndonesia Republic Of Government 120371 3.35 Gb	0.01%	US455780CX27
Nomura Holdings Inc 140731 2.608 Cb	0.01%	US65535HAX70
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma57	0.01%	US36179UML34
Reliance Industries Ltd 120152 3.625 Cb	0.01%	USY72570AU16
African Export Import Bank 170531 3.798 Gb	0.01%	XS2343007170
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.01%	US552754AC79
Cx003066 Ccp Sell Cds Usd 201226 Ice Cd Cdxig537 1% Baa	0.01%	DU0CX0030663
Ck Hutchison International 21 Ltd 150431 2.50 Cb	0.01%	USG2182GAB98
Aviva Plc 141136 6.125 Cb	0.01%	XS0138717441
Banco Santander Sa 280530 3.49 Cb	0.01%	US05971KAF66
Qatar Petroleum 120731 2.25 Gb	0.01%	XS2357494322
Ir218769 Ccp Short Ois Baa Jpy 211232 Pfxd 0.25 Rflt Tonar	0.01%	DU0IR2187692

Caixabank Sa 260528 0.75 Cb	0.01% XS2346253730
Wintershall Dea Finance Bv 250928 1.332 Cb	0.01% XS2054210252
General Motors Financial Company Inc 200527 0.60 Cb	0.01% XS2307768734
Energy Transfer Operating Lp 150550 5.00 Cb	0.01% US29278NAR44
Fifth Third Bancorp 280125 2.375 CB	0.01% US316773CY45
At And T Inc 090348 4.50 Cb	0.01% US00206RDJ86
Akelius Residential Property Financing Bv 220230 0.75 Cb	0.01% XS2301127119
Japan Government 200632 0.20 Gb	0.01% JP1103671N74
Ops05257a Swption Usd 050923 Put Strike 2.96 Deutag	0.01% DUOPS05257A0
Jp Morgan Mortgage Trust Ser 22-Ltv1 Class A2 250752 Abs	0.01% US465976AB44
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.01% XS2249741245
Credit Suiss AUD Ccp	0.01% AUDCSCCP
Newmont Corporation 150732 2.60 Cb	0.01% US651639AZ99
Cnp Assurances Sa 080328 0.375 Cb	0.01% FR0014000XY6
Higher Education Funding Series 2014 1 Class A 250534 Abs	0.01% US429827AY44
Macquarie Group Ltd 120127 1.34 Cb	0.01% US55608JAR95
Dowdupont Inc 151125 4.493 Cb	0.01% US26078JAC45
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.01% US20754RAB24
British Columbia Province Of 180642 4.30 Cb	0.01% CA1107098Y17
France Republic Of Government 250566 1.75 Gb	0.01% FR0013154028
Quebec Province Of 011243 4.25 Gb	0.01% CA74814ZEK53
Galaxy Pipeline Assets 300940 Sf	0.01% XS2300197030
Dollar Tree Inc 150525 4.00 Cb	0.01% US256746AG33
Aviation Capital Group Llc 300126 1.95 Cb	0.01% US05369AAK79
Capital One Financial Corp 301024 3.30 Cb	0.01% US14040HBT14
T Mobile Usa Inc 150425 3.50 Cb	0.01% US87264ABB08
Mexico United Mexican States Government 201136 10.00 Gb	0.01% MX0MGO0000B2
Deutsche Bank Ag 070133 3.742 Cb	0.01% US25160PAG28
Zurich Finance Ireland Dac 190451 3.00 Cb	0.01% XS2283177561
Buy Gbp:Sell Usd 15/12/2022	0.01% GBPUUSD22349B
Buy Usd:Sell Gbp 04/10/2022	0.01% USDGBP22277B
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma57	0.01% US36179UKY72
Israel State Of Government 310327 2.00 Gb	0.01% IL0011393449
Saudi Arabia Kingdom Of Government 171151 3.25 Gb	0.01% XS2408613136
Zar Boa Ccp	0.01% ZABOACCP
Sempra Energy 010228 3.40 Cb	0.01% US816851BG34
Mxn Boa Ccp	0.01% MXNBACCP
Medtronic Global Holdings Sca 020725 0.25 Cb	0.01% XS2020670779
Aib Group Plc 191129 1.875 Cb	0.01% XS2080767010
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.01% US35564KTB51
Mexico United Mexican States Government 240561 3.771 Gb	0.01% US91087BAN01
Aercap Ireland Capital Dac 300132 3.30 Cb	0.01% US00774MAX39
International Flavors And Fragrances Inc 011025 1.23 Cb	0.01% US459506AN18
At And T Inc 011233 2.55 Cb	0.01% US00206RMM15
Outstanding Settlement Receipts - GDP	0.01% OSRECGBP
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.01% US20754DAA54
Ir218706 Ccp Short Irs Baa Eur 211224 Rflt 6Eubo Pfxd 1.5	0.01% DU0IR2187064
Ops04972a Swption Usd 050523 Put Strike 3.0 Deutag	0.01% DUOPS04972A5
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.01% US20754AAB98
Aib Group Plc 300531 2.875 Cb	0.01% XS2230399441
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.01% US251526CE71
Romania Government 150648 5.125 Gb	0.01% XS1837994794
Volkswagen International Finance Nv 240349 4.625 Cb	0.01% XS1048428442
Thailand Kingdom Of Government 170643 3.45 Gb	0.01% TH0623A3N603
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.01% US3136BBWT55
Bank Ser 18 Bn14 Clas D 150960 Abs	0.01% US06035RAX44
Belgium Kingdom Of Government 220657 2.25 Gb	0.01% BE0000343526
Italy Republic Of Government 010952 2.15 Gb	0.01% IT0005480980
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.01% US64033BAA08
Bank Of New York Mellon Corp 240726 4.414 Cb	0.01% US06406RBJ59
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma553I	0.01% US36179UEB44
Spain Kingdom Of Government 311030 1.25 Gb	0.01% ES0000012G34
Cx003082 Sell Cds Usd 200627 Cdx.Na.Ig.38-V1 1% Baa	0.01% DU0CX0030820
Totalenergies Se 170470 2.00 Cb	0.01% XS2432130610
Spirit Realty Lp 150328 2.10 Cb	0.01% US84861TAH14
Total Se 250170 2.125 Cb	0.01% XS2290960876
Duquesne Light Holdings Inc 011030 2.532 Cb	0.01% US266233AH80
Wells Fargo Commercial Mtg Trust Sr 16 C37 Cl D 151249 Abs	0.01% US95000PAX24
Freddie Mac Stacr Series 22 Dna3 Class M1a 250442 Abs	0.01% US35564KUW79
Berry Global Inc 150127 1.50 Cb	0.01% XS2093881030
Helvetia EUROpe Sa 300941 2.75 Cb	0.01% XS2197076651
Ir216961 Ccp Long Irs Csf Brl 020124 Rfxd 12.3 Pflt Bzdio	0.01% DU0IR2169617

Macquarie Group Ltd 281128 3.763 Cb	0.01% US55608JAK43
Sek Boa Ccp	0.01% SEBOACCP
Magallanes Inc 150329 4.054 Cb	0.01% US55903VAJ26
Ir217945 Ccp Short Ois Baa Jpy 260532 Pfxd 0.5 Rflt Tonar	0.01% DU0IR2179459
Citigroup Commercial Mtg Trust Sr 19 Gc41 Cl D 100856 Abs	0.01% US17328FAA30
Spain Kingdom Of Government 300743 3.45 Gb	0.01% ES0000012K95
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.01% US3137FVA932
Hca Inc 150329 3.375 Cb	0.01% US404119CE79
Citigroup Comm Mtge Trust Sr 19 Gc43 Cl D 131152 Abs	0.01% US17328HAJ05
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.01% US38382BBF94
Indonesia Republic Of Government 150231 6.50 Gb	0.01% IDG000015207
Ir218709 Ccp Short Irs Baa Eur 211229 Rflt 6Eubo Pfxd 1.75	0.01% DU0IR2187098
Isle Of Man 140951 1.625 Cb	0.01% XS2384582263
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Ab	0.01% US08162PAG63
Ir218766 Ccp Short Ois Baa Jpy 211227 Pfxd 0 Rflt Tonar	0.01% DU0IR2187668
Bank Of America Corp 290431 2.592 Cb	0.01% US06051GJB68
Occidental Petroleum Corp 150326 5.55 Cb	0.01% US674599DC69
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.01% US38382KVX89
At And T Inc 140939 1.80 Cb	0.01% XS2051362312
Enel Spa 241181 3.35 Cb	0.01% XS1713463559
Transpower NZ 2.73% 14/03/2024	0.01% NZTRPD0060L0
Fidelity National Information Services Inc 210523 0.75 Cb	0.01% XS1843436574
Volkswagen Bank Gmbh 310124 1.875 Cb	0.01% XS1944390241
Boa Cad Ccp	0.01% CADBACCP
Onslow Bay Financial Llc Se 22Nqm7 Cl A1 250862 Abs	0.01% US67117DAA81
Energy Transfer Operating Lp 150429 5.25 Cb	0.01% US29278NAG88
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.01% US20754DAB38
Ir217241 Ccp Short Irs Baa Usd 170332 Pfxd 1.5 Rflt Sofra	0.01% DU0IR2172413
Ing Groep Nv 200923 1.00 Cb	0.01% XS1882544627
Diageo Finance Plc 200526 2.375 Cb	0.01% XS1069539291
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.01% US05401AAF84
Smurfit Kappa Acquisitions Unlimited Co 150126 2.875 Cb	0.01% XS1849518276
Electricite De France Sa 290125 5.375 Cb	0.01% FR0011401751
Ir217067 Ccp Long Irs Baa Sek 160332 Rfxd 1 Pflt 3Msek	0.01% DU0IR2170672
Vodafone Group Plc 110925 1.875 Cb	0.01% XS1109802568
National Retail Properties Inc 150624 3.90 Cb	0.01% US637417AG16
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.01% US36179UPC08
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.01% US86765BAU35
Weyerhaeuser Co 090352 4.00 Cb	0.01% US962166CB89
Ir217948 Ccp Short Irs Baa Usd 040631 Rflt Sofra Pfxd 2.57	0.01% DU0IR2179483
Phoenix Group Holdings 280431 5.625 Cb	0.01% XS2166106448
Burlington Northern Santa Fe Llc 150153 4.45 Cb	0.01% US12189LBJ98
Engie Sa 130326 1.00 Cb	0.01% FR0012602761
Auckland Intl. Airport 3.51% 10/10/2024	0.01% NZAIAD0230L0
Fcc Aqualia Sa 080627 2.629 Cb	0.01% XS1627343186
Fcc Servicios Medio Ambiente Holding Sa 041226 1.661 Cb	0.01% XS2081500907
Becton Dickinson And Co 130825 0.034 Cb	0.01% XS2375836553
Wintershall Dea Finance Bv 250925 0.84 Cb	0.01% XS2054209833
Caixabank Sa 170430 2.25 Cb	0.01% XS1808351214
Malaysia Government 050734 3.828 Gb	0.01% MYBMS1900047
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.01% US12659FAA30
Ing Groep Nv 260531 2.125 Cb	0.01% XS2176621170
General Motors Financial Company Inc 260226 0.85 Cb	0.01% XS2125145867
Ir216510 Ccp Long Ois Csfb Eur 150923 Rfxd -0.4955 Pflteonia	0.01% DU0IR2165102
Volkswagen International Finance Nv 281227 3.748 Cb	0.01% XS2342732562
Heimstaden Bostad Ab 210126 1.125 Cb	0.01% XS2105772201
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.01% US35564KHE29
Educational Services Of America In Ser 15 2 Cla A 251256 Abs	0.01% US28138JAA25
Gatwick Funding Ltd 150430 2.50 Cb	0.01% XS2332199830
Austria Republic Of Government 20092117 2.10 Gb	0.01% AT0000A1XML2
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.01% DU0IR2185456
Aib Group Plc 171127 0.50 Cb	0.01% XS2343340852
Cellnex Finance Company Sa 151126 0.75 Cb	0.01% XS2300292617
Cvs Health Corp 150824 2.625 Cb	0.01% US126650DE72
Apt Pipelines Ltd 150730 2.00 Cb	0.01% XS2164646304
Bank Of Ireland Group Plc 110831 1.375 Cb	0.01% XS2340236327
Vmware Inc 150828 1.80 Cb	0.01% US928563AK15
Futures Margin-EURo	0.01% FUTMEUR
Cx003036 Ccp Sell Cds Usd 200626Cdx.Na.Ig.36-V1 1 Csfb	0.01% DU0CX0030366
Boa Nzd Ccp	0.01% NZBOACCP
Ir215745 Ccp Short Irs Csfb Brl 020123 Rflt Bzdio Pfxd 5.8	0.01% DU0IR2157455
Buy Gbp:Sell Usd 03/10/2022	0.01% GBPUSD22276B

Commerzbank Ag 291231 1.375 Cb	0.01% DE000CZ45WP5
Cellnex Finance Company Sa 080628 1.50 Cb	0.01% XS2348237871
Uruguay Oriental Republic Of (Government 230131 4.375 Gb	0.01% US917288BK78
Wp Carey Inc 010231 2.40 Cb	0.01% US92936UAG40
Thailand Kingdom Of Government 171228 2.875 Gb	0.01% TH0623038C04
Ity Republic Of Government 010367 2.80 Gb	0.01% IT0005217390
Freddie Mac Series 5020 Class Ih 250850 Abs	0.01% US3137FWXZ80
Cellnex Finance Company Sa 150129 1.25 Cb	0.01% XS2300292963
Pacific Gas And Electric Co 010231 2.50 Cb	0.01% US694308JG36
Income Due - USD	0.01% INCDUUSD
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.01% US92538GAA04
American Express Co 300724 2.50 Cb	0.01% US025816CG27
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.01% US36179T7M16
Johnson Controls International Plc 011232 4.90 Cb	0.01% US47837RAE09
W P Carey Inc 010424 4.60 Cb	0.01% US92936UAA79
Slm Student Loan Trust 08-5 A4 250723 Ab	0.01% US78444YAD76
Bank 2019 Bnk19 Ser 19-Bn19 Class D 150861 Abs	0.01% US06540WAJ27
Romania Government 140251 4.00 Gb	0.01% XS2201851685
Pioneer Natural Resources Co 150126 1.125 Cb	0.01% US723787AT45
Buy Aud:Sell Nzd 23/11/2022	0.01% AUDNZD22327B
Indonesia Republic Of Government 150737 6.375 Gb	0.01% IDG000019803
Wp Carey Inc 010225 4.00 Cb	0.01% US92936UAC36
Income Due - AUD	0.01% INCDUAUD
Ir217180 Ccp Short Irs Baa Eur 131227 Pfxd 0.015 Rflt 6Eubo	0.01% DU0IR2171803
Autonation Inc 010828 1.95 Cb	0.01% US05329WAR34
Ir218609 Ccp Short Ois Baa Gbp 250832 Pfxd 2.5 Rflt Sonio	0.00% DU0IR2186090
Ir218676 Ccp Short Irs Baa Eur 090952 Pfxd 1.80 Rflt 6Eubo	0.00% DU0IR2186769
Euro Bobl 2212 Fut	0.00% DE000C6R0460
Devon Energy Corp 151225 5.85 Cb	0.00% US25179MAV54
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.00% US785592AM87
Occidental Petroleum Corp 150936 6.45 Cb	0.00% US674599DF90
General Motors Financial Company Inc 170129 5.65 Cb	0.00% US37045XCS36
Romania Government 280150 3.375 Gb	0.00% XS2109813142
Ameren Corp 150924 2.50 Cb	0.00% US023608AH58
CNY BNP Paribas A\C	0.00% CNYBNPP
Austria Republic Of Government 300620 0.85 Gb	0.00% AT0000A2HLC4
NZ Local Govt Funding Agency 1.5% 20/04/2029	0.00% NZLGFDT012C4
Ir218674 Ccp Short Irs Baa Eur 090927 Pfxd 2.35 Rflt 6Eubo	0.00% DU0IR2186744
Romania Government 280132 2.00 Gb	0.00% XS2109812508
Mplx Lp 150249 5.50 Cb	0.00% US55336VAT70
Gnma 201050 Se 20 146 Cl Im Abs	0.00% US38382KWP47
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	-0.20% CBDC27MP
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	0.20% CBDC27MR
Sunoco Logistics Partners Operations Lp 010444 5.30 Cb	0.00% US86765BAP40
International Flavors And Fragrances Inc 151027 1.832 Cb	0.00% US459506AP65
Carrier Global Corp 150227 2.493 Cb	0.00% US14448CAP95
Dentsply Sirona Inc 010630 3.25 Cb	0.00% US24906PAA75
American Homes 4 Rent Lp 150731 2.375 Cb	0.00% US02666TAC18
Government National Mortgage Ser 20 61 Class Gi 200550 Abs	0.00% US38382ET315
Ir218345 Ccp Short Irs Baa Hkd 211224 Pfxd 3.75 Rflt 3Hibo	0.00% DU0IR2183451
Housing NZ Ltd 3.36% 12/06/2025	0.00% NZHND0625L3
Ginnie Mae Remic Trust Ser 20 55 Clas Pi 200450 Abs	0.00% US38382EPY76
Us Ult 10Yr 2212 F	0.00% DU00UXY22126
Ir216759 Ccp Long Ois Csfb Chf 170332 Rfxd 0.50 Pflt Saron	0.00% DU0IR2167595
China Peoples Republic Of Government 221048 4.08 Gb	0.00% CND10001Q6Q0
Pacific Gas And Electric Co 010840 3.30 Cb	0.00% US694308JH19
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.00% US36179UHH623
Pacific Gas And Electric Co 010850 3.50 Cb	0.00% US694308JJ74
Credit Suisse EUR Ccp	0.00% EUCSCCP
Ir218756 Ccp Short Irs Baa Aud 211227 Pfxd 3.75 Rflt 6Bbsw	0.00% DU0IR2187569
Ir218660 Ccp Short Irs Baa Eur 070924 Pfxd 2.45 Rflt 6Eubo	0.00% DU0IR2186603
Bank Of Tokyo Cash at Call	0.00% NZDBOT11
Cx002944 Ccp Sell Cds USD 200625 Cdx.Na.Ig34 1 Csfb	0.00% DU0CX0029442
Ir216949 Ccp Long Irs Csfb Brl 020123 Rfxd 12.4 Pflt Bzdio	0.00% DU0IR2169492
Ir217720 Baa Short Irs Baa Krw 150624 Pfxd 3.0 Rflt Ksda	0.00% DU0IR2177206
Ir218711 Ccp Short Irs Baa Eur 211232 Rflt 6Eubo Pfxd 2.0	0.00% DU0IR2187114
Ginnie Mae Ser 19 151 Class Ni 201049 Abs	0.00% US38382BDB62
Ir218133 Ccp Short Irs Baa Usd 210932 Rflt Sofra Pfxd 2.75	0.00% DU0IR2181331
Ir218713 Ccp Short Irs Baa Eur 211237 Rflt 6Eubo Pfxd 2.0	0.00% DU0IR2187130
Ginnie Mae Series 20 21 Class Sa 200250 Abs	0.00% US38382DJV29
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00% US3136ABDT75
Dell International Llc 150730 6.20 Cb	0.00% US24703TAH95

Ginnie Mae Remic Trust Sr 20 61 Class Sw 200849 Abs	0.00%	US38382EW525
Ops05185a Swption Usd 280723 Call Strike 2.40 Citi	0.00%	DUOPS05185A3
Hkd Bnp Paribas A/C	0.00%	HKDBNPP
Ginnie Mae Remic Trust Ser 19 110 Cls Ps 200949 Abs	0.00%	US38381YWG50
Ops04948a Swption Usd 280423 Call Strike 2.70 Deutag	0.00%	DUOPS04948A5
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.00%	US38381AXB78
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00%	US3128M9UC41
NZGB 0.25% 15/05/2028	0.00%	NZGOVDT528C6
Ir218169 Ccp Long Irs Baa Aud 210932 Rfxd 3.75 Pflt 6Bbsw	0.00%	DU0IR2181695
Baa Hkd Ccp	0.00%	HKBOACCP
Mortgage Funding Series 08 1 Class A1 130346 Abs	0.00%	XS0350039912
Ginnie Mae Remic Trust Ser 19 110 Class Se 200949 Abs	0.00%	US38381YXT62
Ginnie Mae Remic Trust Ser 19 110 Class Sd 200949 Abs	0.00%	US38381YXM10
Ginnie Mae Remic Trsut Series 20 55 Class As 200450 Abs	0.00%	US38382EML82
Income Due - TWD	0.00%	INCDUTWD
Outstanding Settlement Receipts - Sek	0.00%	OSRECSEK
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.00%	US38379MVJ07
Ir218759 Ccp Long Irs Baa Aud 211232 Pflt 6Bbsw Rfxd 3.75	0.00%	DU0IR2187593
Ir218566 Ccp Long Irs Baa Pln 210927 Rfxd 5.5 Pflt 6Wibo	0.00%	DU0IR2185662
Ir218747 Ccp Short Irs Baa Cad 211232 Pfxd 3.25 Rflt 3Cdli	0.00%	DU0IR2187478
Ir216530 Ccp Short Irs Csfb Eur 151226 Rflt 6Eubo Pfxd -0.25	0.00%	DU0IR2165300
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00%	US36179UPB25
ZARBNP Paribas A/C	0.00%	ZARBNPP
Us 10Yr Note 2212 F	0.00%	DU00USX22128
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00%	US949831AA92
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00%	US3132L5TH62
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00%	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 Suiss 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
Income Due - JPY	0.00%	INCDUJPY
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	0.03%	DU0IR2188245
Ir218824 Ccp Short Irs Baa Mxn 181224 Pfxd 9.2 Rflt 1Mxni	-0.03%	SWDE24LP
Ir218614 Ccp Short Irs Baa Eur 040729 Pfxd 2.35 Rflt 6Eubo	0.00%	DU0IR2186140
Credit Suiss 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
Interstar NZ Millenium 2004 A Tranche 2 301134 Frm	0.00%	NZINSDTA02C5
JPY BNP Paribas A/C	4.89E-07	JPYBNPP
Ir218638 Ccp Short Irs Baa Pln 211224 Pfxd 7.5 Rflt 6Wibo	3.82E-07	DU0IR2186389
Ir218805 Ccp Long Irs Baa Nok 211232 Rfxd 3.50 Pflt 6Nibo	3.35E-07	DU0IR2188054
DKK BNP Paribas A/C	2.81E-07	DKKBNPP
Cs Thb Ccp	1.99E-07	THBCSCCP
Krw Boa Ccp	1.92E-07	KRWBACCP
Ops04781a Swption Usd 221122 Call Strike 1.85 Deutag	1.46E-07	DUOPS04781A0
Ops04769a Swption Usd 161122 Call Strike 1.8 Jpmorgan	8.32E-08	DUOPS04769A5
SEK BNP Paribas A/C	6.27E-08	SEKBNPP
ANZ Bank Cash at Call	1.30E-09	ANZNZD11
Ir215014 Ccp Long Irs Csfb Krw 170331 Rfxd 1 Pflt 3Ksda	4.84E-10	DU0IR2150146
Distribution Payable	3.61E-12	DISNZD

Ir216533 Ccp Short Irs Csfb Eur 151231 Rflt 6Eubo Pfxd 0.00	8.67E-19	DU0IR2165334
Ir216597 Ccp Long Irs Csfb Cad 151251 Rfxd 2.25 Pflt 3Cdor	4.34E-19	DU0IR2165979
Ir216554 Ccp Long Ois Csfb Gbp 151226 Rfxd 0.50 Pflt Sonia	5.42E-20	DU0IR2165540
Ir216831 Ccp Short Irs Csfb Pln 151223 Rflt 6Wibo Pfxd 1.75	5.42E-20	DU0IR2168312
Morgan Stanley Usd	0.00%	USDMSCCP
Ir218975 Ccp Short Irs Baa Usd 041032 Pfxd 3.0 Rflt Sofra	0.00%	DU0IR2189755
Ir218005 Ccp Long Ois Baa Gbp 210937 Rfxd 1.5 Pflt Sonio	0.00%	DU0IR2180051
Ir218974 Ccp Long Irs Baa Usd 041032 Rfxd 3.2 Pflt 6Eubo	0.00%	DU0IR2189748
United Kingdom Of Great Britain Govt 220351 0.125 Iilb	0.00%	GB00BNNGP882
Ir218982 Ccp Short Irs Baa Brl 020124 Pfxd 12.795 Rflt Bzdio	0.00%	DU0IR2189821
Swu01h652 Ccp Short Irs Ms Usd 150632 Pfxd 1.75 Rflt Sofra	0.00%	DUSWU01H6521
Ir218837 Ccp Long Ois Baa Chf 250832 Rfxd 2.0 Pflt Saron	0.00%	DU0IR2188377
Ops05240a Swption Eur 300922 Call Strike 2.426 Baa	0.00%	DUOPS05240A6
Ops05239a Swption Eur 300922 Put Strike 2.426 Baa	0.00%	DUOPS05239A8
Ir218781 Ccp Long Irs Baa Chf 211232 Rfxd 1.75 Pflt Saron	0.00%	DU0IR2187817
Ops05217a Swption Eur 220922 Put Strike 2.163	0.00%	DUOPS05217A4
Income Due - Cad	0.00%	INCUDUCAD
Rub Bnp Paribas A/C	0.00%	RUBBNPP
Ops04069a Swption Gbp 161122 Call Strike 0.599 Ms	0.00%	DUOPS04069A0
Ops04066a Swption Gbp 151122 Call Strike 0.516 Citi	0.00%	DUOPS04066A6
Ops04070a Swption Gbp 161122 Call Strike 0.544 Ms	0.00%	DUOPS04070A8
Ops03962a Swption Gbp 101022 Call Strike 0.379 Citi	0.00%	DUOPS03962A7
Ops03950a Swption Gbp 101022 Call Strike 0.459 Citi	0.00%	DUOPS03950A2
Selector HR Technology Ltd	0.00%	DU000SEHNZD6
Ops03951a Swption Gbp 101022 Call Strike 0.4245 Citi	0.00%	DUOPS03951A0
Outstanding Settlement Receipts - CAD	0.00%	USDEFFE
Ops03961a Swption Gbp 101022 Call Strike 0.42 Citi	0.00%	DUOPS03961A9
Ir216626 Ccp Short Irs Csfb Nok 151226 Rflt 6Nibo Pfxd 1.5	0.00%	DU0IR2166266
Ir217098 Ccp Short Irs Csfb Usd 160324 Pfxd 0.25 Rflt Sofra	0.00%	DU0IR2170987
Income Due - EUR	0.00%	INCDEEUR
Ir216871 Ccp Long Irs Csfb Brl 040127 Rfxd 11.23 Pflt Bzdio	0.00%	DU0IR2168718
Ir216527 Ccp Long Irs Csfb Eur 151223 Rfxd -0.50 Pflt 6Eubo	0.00%	DU0IR2165276
Ir216679 Ccp Long Irs Csfb Thb 160327 Rfxd 1 Pflt Thb6m	0.00%	DU0IR2166795
Ir216542 Ccp Short Irs Csfb Eur 151226 Rflt Estro Pfxd -0.25	0.00%	DU0IR2165425
Ir216687 Ccp Long Cpi Csfb Gbp 151228 Rfxd 4.06 Pflt Ukrpi	0.00%	DU0IR2166878
Ir216590 Ccp Short Irs Csfb Cad 151226 Rflt 3Cdor Pfxd 1.75	0.00%	DU0IR2165904
Ir216715 Ccp Short Irs Csfb Pln 151231 Rflt 6Wibo Pfxd 2	0.00%	DU0IR2167157
Ir216508 Ccp Short Irs Csfb Brl 020124 Rflt Bzdio Pfxd 9.2	0.00%	DU0IR2165086
Ir216641 Ccp Short Irs Csfb Nzd 151231 Pfxd 2 Rflt 3Zbsw	0.00%	DU0IR2166415
Ir216654 Ccp Long Ois Csfb Chf 151231 Rfxd -0.25 Pflt Saron	0.00%	DU0IR2166548
Ir216771 Ccp Long Irs Csfb Sek 170332 Rfxd 1 Pflt 3Msek	0.00%	DU0IR2167710
Ir216537 Ccp Long Irs Csfb Eur 151251 Rfxd 0.25 Pflt 6Eubo	0.00%	DU0IR2165375
Ir216717 Ccp Short Irs Csfb Pln 151226 Rflt 6Wibo Pfxd 1.7	0.00%	DU0IR2167173
Ir217101 Ccp Short Irs Csfb Usd 160327 Rflt Sofra Pfxd 1	0.00%	DU0IR2171019
Ir216819 Ccp Short Cpi Csfb Eur 151023 Rflt Cptfemu Pfxd2.25	0.00%	DU0IR2168197
Ir216561 Ccp Long Ois Csfb Gbp 151251 Rfxd 0.75 Pflt Sonia	0.00%	DU0IR2165615
Ir216083 Ccp Long Irs Csfb Nzd 160931Rfxd 3 Pflt 3Zbsw	0.00%	DU0IR2160830
Ir216705 Ccp Long Irs Csfb Zar 151231 Rfxd 7.4 Pflt 3Zali	0.00%	DU0IR2167058
Ir216257 Ccp Short Irs Csfb Krw 150931 Rflt 3Ksda Pfxd 1.75	0.00%	DU0IR2162570
Ir217108 Ccp Short Irs Csfb Usd 160352 Rflt Sofra Pfxd 1.75	0.00%	DU0IR2171084
Ir216504 Ccp Short Irs Csfb Cad 220828 Rflt 3Cdor Pfxd 1.68	0.00%	DU0IR2165045
Ir216503 Ccp Long Irs Csfb Cad 220825 Rfxd 1.56 Pflt 3Cdor	0.00%	DU0IR2165037
Ir216614 Ccp Long Irs Csfb Sek 151226 Rfxd 0.25 Pflt 3Msek	0.00%	DU0IR2166142
Ir216505 Ccp Long Irs Csfb Cad 220852 Rfxd 2.18 Pflt 3Cdor	0.00%	DU0IR2165052
Ir216617 Ccp Long Irs Csfb Sek 151231 Rfxd 0.75 Pflt 3Msek	0.00%	DU0IR2166175
Ir216521 Ccp Long Irs Csfb Usd 151231 Rfxd 1.75 Pflt 3Libo	0.00%	DU0IR2165219
Ir216773 Ccp Short Irs Csfb Aud 170332 Rflt 6Bbsw Pfxd 2	0.00%	DU0IR2167736
Ir216528 Ccp Short Irs Csfb Eur 151224 Rflt 6Eubo Pfxd -0.25	0.00%	DU0IR2165284
KRW BNP Paribas A/C	0.00%	KRWBNPP
Ir216532 Ccp Long Irs Csfb Eur 151230 Rfxd 0 Pflt 6Eubo	0.00%	DU0IR2165326
Ir217061 Ccp Long Irs Csfb Sek 160324 Rfxd 0.50 Pflt 3Msek	0.00%	DU0IR2170615
Ir216535 Ccp Short Irs Csfb Eur 151236 Rflt 6Eubo Pfxd 0.25	0.00%	DU0IR2165359
Ir216629 Ccp Short Irs Csfb Nok 151231 Rflt 6Nibo Pfxd 1.5	0.00%	DU0IR2166290
Ir216669 Ccp Long Irs Csfb Cny 151226 Rfxd 2.5 Pflt Cnrr7	0.00%	DU0IR2166696
Ir216855 Ccp Long Irs Csfb Cad 141031 Rfxd 2.5 Pflt 3Cdor	0.00%	DU0IR2168551
Ir216764 Ccp Short Irs Csfb Usd 220936 Pfxd 1.63 Rflt Sofra	0.00%	DU0IR2167645
Ir214564 Ccp Long Irs Csfb Krw 160920 Rfxd 1 Pflt 3Ksda	0.00%	DU0IR2145641
Ir216557 Ccp Short Ois Csfb Gbp 151231 Rflt Sonia Pfxd 0.75	0.00%	DU0IR2165573
Ir216688 Ccp Short Irs Csfb Mxn 131223 Rflt 1Mxni Pfxd 6.2	0.00%	DU0IR2166886
Ir216559 Ccp Long Ois Csfb Gbp 151236 Rfxd 1 Pflt Sonia	0.00%	DU0IR2165599
Ir216605 Ccp Long Irs Csfb Aud 151231 Rfxd 2 Pflt 6Bbsw	0.00%	DU0IR2166050
Ir216569 Ccp Short Ois Csfb Jpy 151231 Rflt Tonar Pfxd 0.00	0.00%	DU0IR2165698

Ir216672 Ccp Short Irs Csfb Krw 160324 Rflt 3Ksda Pfxd 1.5	0.00%	DU0IR2166720
Ir216593 Ccp Long Irs Csfb Cad 151231 Rfxd 2 Pflt 3Cdor	0.00%	DU0IR2165938
Ir216763 Ccp Long Irs Csfb Usd 220931 Rfxd 1.53 Pflt Sofra	0.00%	DU0IR2167637
Ir216602 Ccp Long Irs Csfb Aud 151226 Rfxd 1.25 Pflt 6Bbsw	0.00%	DU0IR2166027
Ir215832 Ccp Short Irs Csfb Usd 170931 Rflt 3Libo Pfxd 2.5	0.00%	DU0IR2158321
Ir215930 Ccp Short Irs Csfb Nok 110531 Rflt 6Nibo Pfxd 2.13	0.00%	DU0IR2159303
Ir215695 Ccp Long Irs Csfb Aud 220223 Rfxd 0.19 Pflt 3Bbsw	0.00%	DU0IR2156952
Ir216748 Ccp Long Cpi Csfb Gbp 151128 Rfxd 4.17 Pflt Ukrpi	0.00%	DU0IR2167488
Ir216820 Ccp Short Cpi Csfb Usd 071022 Rflt Uscpi Pfxd 3.25	0.00%	DU0IR2168205
Effect Exposure AUD	0.00%	AUDEFFE
Effect Exposure EUR	0.00%	EUREFFE
Cs006123 Ccp Sell Cds Usd 200627 Ice Cd Indon 1% Baa	0.00%	DU0CS0061239
Cs006018 Ccp Sell Cds Usd 201225 Ice Cd Russia 1% Csfb	0.00%	DU0CS0060181
Cs006088 Ccp Sell Cds Usd 201226 Ics Cd Mex 1 Csfb	0.00%	DU0CS0060884
Cs006023 Ccp Sell Cds Usd 201225 Ice Cd Chile 1% Csfb	0.00%	DU0CS0060231
Effect Exposure Cad	0.00%	CADEFFE
Cs006024 Ccp Sell Cds Usd 201225 Ice Cd Mex 1% Csfb	0.00%	DU0CS0060249
Cs005909 Ccp Sell Cds USD 201224 Icecd Indon 1.00 1 Cresuiag	0.00%	DU0CS0059092
Effect Exposure GBP	0.00%	GBPEFFE
Cs006012 Ccp Sell Cds Usd 201225 Ice Cd Peru 1% Csfb	0.00%	DU0CS0060124
Cs005898 Ccp Sell Cds USD 201224 Ice Cd Russia 1% Csfb	0.00%	DU0CS0058987
Cs006082 Ccp Sell Cds Usd 201226 Ice Cd Russia 1 Ms	0.00%	DU0CS0060827
At T Inc 150745 4.85 Cb	0.00%	US00206RJL78
Cs005871 Ccp Sell Cds USD 200624 Ice Cd Indon 1% Csfb	0.00%	DU0CS0058714
Cs005868 Ccp Sell Cds USD 200624 Ice Cd Ksa 1% Csfb	0.00%	DU0CS0058680
Ir216531 Ccp Short Irs Csfb Eur 151228 Rflt 6Eubo Pfxd 0.00	-4.34E-19	DU0IR2165318
Ir216827 Ccp Short Irs Csfb Zar 151223 Rflt 3Zali Pfxd 5.5	-4.34E-19	DU0IR2168270
Pln Bnp Paribas A/C	-8.54E-11	PLNBNPP
Ops04065a Swption Gbp 151122 Call Strike 0.5525 Citi	-2.98E-09	DUOPS04065A8
Ops05249a Swption Usd 031022 Call Strike 3.076 Citi	-4.53E-09	DUOPS05249A7
CHF BNP Paribas A/C	-9.38E-09	CHFBNPP
Ops04768a Swption Usd 161122 Call Strike 1.29 Jpmorgan	-2.08E-08	DUOPS04768A7
NOK BNP Paribas A/C	-3.04E-08	NOKBNPP
Ops04767a Swption Usd 161122 Call Strike 1.545 Jpmorgan	-4.16E-08	DUOPS04767A9
Ops04780a Swption Usd 221122 Call Strike 1.3475 Deutag	-4.16E-08	DU0OPS4780A9
Ops05266a Swption Eur 101022 Call Strike 2.538 Citi	-4.73E-08	DUOPS05266A1
Ops04779a Swption Usd 221122 Call Strike 1.59875 Deutag	-6.24E-08	DUOPS04779A4
Boa Thb Ccp	-1.99E-07	THBBACCP
Cs006112 Ccp Buy Cds Usd 200627 Ice Cd Mex 1% Baa	-2.05E-07	DU0CS0061122
Ir216690 Ccp Short Irs Csfb Mxn 031231 Rflt 1Mxni Pfxd 7.15	-2.22E-07	DU0IR2166902
Ir217184 Ccp Short Irs Baa Mxn 030332 Pfxd 7.4 Rflt 1Mxni	-2.30E-07	DU0IR2171845
Us 5Yr Note 2212 Fut	-2.36E-07	DU00USV22122
Ops05274a Swption Eur 171022 Call Strike 2.562 Ubs	-2.52E-07	DUOPS05274A5
Ops05267a Swption Usd 111022 Call Strike Ms	-3.06E-07	DUOPS05267A9
Ir218384 Ccp Short Irs Baa Eur 060752 Pfxd 1.560 Rflt 6Eubo	-5.61E-07	DU0IR2183840
Ir218199 Ccp Short Irs Baa Pln 210927 Pfxd 7.0 Rflt 6Wibo	-5.80E-07	DU0IR2181992
Ir218816 Ccp Short Irs Baa Nzd 211232 Rflt 3Zbsw Pfxd 4.0	-5.96E-07	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	0.02%	DU0CS0061445
Cs006144 Sell Cds Usd 201227 Ice Cd Us91807bac46 1% Baa	-0.02%	CSDC27FP
Ir216956 Ccp Short Cpi Csfb Eur 151131 Rflt Cptfe Pfxd1.9225	0.00%	DU0IR2169567
Ops05313a Swption Eur 311022 Call Strike 3.072 Jpm	0.00%	DUOPS05313A1
Ops05312a Swption Eur 311022 Put Strike 3.072 Jpm	0.00%	DUOPS05312A3
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	0.03%	DU0CSDC27LR5
Cs006152 Sell Cds Usd 201227 Ice Cd Panama 1% Baa	-0.03%	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	-0.02%	DU0IR2188294
Ir218829 Ccp Long Irs Baa Mxn 081232 Rfxd 8.6 Pflt 1Mxni	0.02%	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	0.00%	DUOPS04947A7
Ops05250a Swption Usd 031022 Put Strike 3.076 Citi	0.00%	DUOPS05250A5
Ops05268a Swption Usd 111022 Put Strike 3.09 Ms	0.00%	DUOPS05268A7
Ops05284a Swption Eur 241022 Put Strike 2.723 Citi	0.00%	DUOPS05284A4
Ir218649 Ccp Short Irs Baa Zar 211224 Pfxd 8.75 Rflt 3Zali	0.00%	DU0IR2186496
Ir218830 Ccp Long Irs Baa Usd 211224 Rfxd 3.60 Pflt Sofra	0.00%	DU0IR2188302
Ops05186a Swption Usd 280723 Call Strike 2.075000 Citi	0.00%	DU0SWPT186A4
Ir217929 Ccp Long Irs Baa Usd 210924 Rfxd 2.8 Pflt Sofra	0.00%	DU0IR2179293
Ir218640 Ccp Long Irs Baa Pln 211232 Rfxd 6.25 Pflt 6Wibo	0.00%	DU0IR2186405
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91 Pflt Sofra	0.00%	DU0IR2184723
Ir216975 Ccp Short Irs Csfbrl 020124 Pfxd11.814 Rflt Bzdio	0.00%	DU0IR2169757
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	0.00%	DU0IR2185472
Ir218669 Ccp Long Irs Baa Eur 080932 Rfxd 2.75 Pflt 6Eubo	0.00%	DU0IR2186694
Ops05273a Swption Eur 171022 Put Strike 2.562 Ubs	0.00%	DUOPS05273A7
Ir218715 Ccp Long Irs Baa Eur 211252 Pflt 6Eubo Rfxd 1.75	0.00%	DU0IR2187155
Ops05265a Swption Eur 101022 Put Strike 2.538 Citi	0.00%	DUOPS05265A3
Cx003083 Ccp Sell Cds Eur 200627 Ice Cd Itxeb537 Baa	0.00%	DU0CX0030838
Euro Btp 2212 Fut	0.00%	DE000C6R0411
Ir218710 Ccp Long Irs Baa Eur 211231 Pflt 6Eubo Rfxd 1.75	0.00%	DU0IR2187106
Ir218659 Ccp Long Irs Baa Eur 070932 Rfxd 2.7 Pflt 6Eubo	0.00%	DU0IR2186595
Cs006125 Ccp Sell Cds Usd 200627 Ice Cd Peru 1% Baa	0.00%	DU0CS0061254
Cx003093 Ccp Sell Cds Eur 201227 Ice Cd Itxeb538 1% Baa	0.00%	DU0CX0030937
Cs006146 Ccp Sell Cds Usd 201227 Ice Cd Chile 1% Baa	0.00%	DU0CS0061460
Ir218063 Ccp Short Irs Baa Sek 210932 Rflt 3Msek Pfxd 2.5	0.00%	DU0IR2180630
Ir218039 Ccp Short Ois Baa Jpy 210932 Rflt Tonar Pfxd 0.0	0.00%	DU0IR2180390
Ir218697 Ccp Long Irs Baa Usd 211227 Rfxd 2.75 Pflt Sofra	0.00%	DU0IR2186975
Euro Short Btp 2212	0.00%	DU00EDS22124
Ir215575 Ccp Short Irs Csfbrl 020125 Rflt Bzdio Pfxd 6.32	0.00%	DU0IR2155756
Credit Suisse Krw Cc	0.00%	KRWCS CCP
Ir217949 Ccp Long Irs Baa Usd 040633 Rfxd 2.73 Pflt Sofra	0.00%	DU0IR2179491
Aud 10Yr 2212 Bond F	0.00%	DU000XT22128
Outstanding Settlement Payments - AUD	0.00%	OSPAYAUD
Ops04971a Swption Usd 050523 Put Strike 3.891 Deutag	0.00%	DUOPS04971A7
Ir216415 Ccp Long Ois Csfbrl 160623 Rfxd -0.47804Pfliteonia	0.00%	DU0IR2164154
Ir213187 Ccp Irs Csfbrl USD 250724 Rflt 1Libo Pflt 3Libo	0.00%	DU0IR2131872
Ir217947 Ccp Long Irs Baa Usd 040629 Rfxd 2.5 Pflt Sofra	0.00%	DU0IR2179475
Nok Boa Ccp	0.00%	NOBOACCP
Can 10Yr Bnd 2212 Fu	0.00%	DU00CGX22121
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	-0.01%	DU0IR2185464
Pln Boa Ccp	-0.01%	PLNBACCP
Sell Nzd:Buy Aud 23/11/2022	-0.01%	NZDAUD223275
Aus 3Yr 2212 Bond Fu	-0.01%	DU000YT22126
Ops05258a Swption Usd 050923 Put Strike 3.85 Deutag	-0.01%	DUOPS05258A8
Ir218927 Ccp Long Ois Baa Gbp 310735 Rfxd 3.8 Pflt Sonio	-0.01%	DU0IR2189276
Outstanding Settlement Receipts - CHF	-0.01%	OSRECCHF
Ir218675 Ccp Long Irs Baa Eur 090932 Rfxd 2.65 Pflt 6Eubo	-0.01%	DU0IR2186751
Sell Usd:Buy Gbp 03/10/2022	-0.01%	USDGBP222765
Ops04973a Swption Usd 050523 Put Strike 3.4455 Deutag	-0.01%	DUOPS04973A3
Outstanding Settlement Payments - GBP	-0.01%	OSPAYGBP
Ops05230a Swption Usd 230823 Put Strike 3.66 Jpm	-0.01%	DUOPS05230A7
Ir218735 Ccp Long Ois Baa Gbp 211232 Rfxd 2.25 Pflt Sonio	-0.01%	DU0IR2187353
Ir218694 Ccp Long Irs Baa Usd 211224 Rfxd 3.25 Pflt Sofra	-0.01%	DU0IR2186942
Cx003003 Sell Cds Usd 181154 Cmbx Na Bbb 3% Morgan	-0.01%	DU0CX0030036
Cx003015 Sell Cds Usd 171159 Cmbx Na Bbb 10 3 Morgans	-0.01%	DU0CX0030150
Ops05259a Swption Usd 050923 Put Strike 3.405 Deutag	-0.01%	DUOPS05259A6
Credit Suisse	-0.01%	ZARCS CCP
Eur Bund 2212 Fut	-0.01%	DE000C6R0452
Ops05231a Swption Usd 230823 Put Strike 3.23 Jpm	-0.01%	DUOPS05231A5
Ir218700 Ccp Long Irs Baa Usd 211232 Rfxd 2.5 Pflt Sofra	-0.01%	DU0IR2187007
Sell Usd:Buy Gbp 15/12/2022	-0.01%	USDGBP223495
Sell Gbp:Buy Usd 04/10/2022	-0.01%	GBPUSD222775
Ir216406 Ccp Long Irs Csfbrl 020123 Rfxd 7.2 Pflt Bzdio	-0.01%	DU0IR2164063
Ir218728 Ccp Long Ois Baa Gbp 211223 Rfxd 3.0 Pflt Sonio	-0.01%	DU0IR2187288
BNP USD Coll Acct	-0.01%	USBP COLL

Jpy Boa Ccp	-0.01% JPYBACCP
Eur Buxl 30Yr 2212 F	-0.01% DE000C6R0494
Eur Oat 2212 Fut	-0.02% DE000C6R05A8
Ir216774 Ccp Long Ois Csfb Gbp 170332 Rfxd 1 Pflt Sonia	-0.02% DU0IR2167744
Sell Sgd:Buy Usd 07/11/2022	-0.02% SGDUSD22311S
Ir218731 Ccp Long Ois Baa Gbp 211226 Rfxd 2.5 Pflt Sonio	-0.02% DU0IR2187312
Ir210944 Ccp Long Irs Baa Eur 211227 Pflt 6Eubo Rfxd 1.5	-0.02% DU0IR2109449
Ir218738 Ccp Long Ois Baa Gbp 211242 Rfxd 2.0 Pflt Sonio	-0.02% DU0IR2187387
Sell Nzd:Buy Gbp 17/11/2022	-0.02% NZDGBP22321S
Ir217943 Ccp Long Irs Baa Eur 260532 Rfxd 2.0 Pflt 6Eubo	-0.02% DU0IR2179434
Chf Boa Ccp	-0.02% CHFBACCP
Sell Ils:Buy Usd 03/10/2022	-0.02% ILSUSD22276S
Sell Usd:Buy Ils 03/10/2022	-0.02% USDILS22276S
Long Gilt 2212 Fut	-0.03% GB00K0SMM505
Sell Usd:Buy Aud 22/12/2022	-0.03% USDAUD22356S
Boa Collateral	-0.03% USBACOLL
Futures Margin - AUD	-0.03% FUTMAUD
Boa Aud Ccp	-0.03% AUSBACCP
Sell Usd:Buy Myr 07/10/2022	-0.03% USDMYR22280S
Sell Ils:Buy Usd 22/12/2022	-0.03% ILSUSD22356S
Ir218739 Ccp Long Ois Baa Gbp 211252 Rfxd 2.0 Pflt Sonio	-0.03% DU0IR218739S
Us Ultra Bond 2212 F	-0.04% DU00USU22124
Sell Thb:Buy Usd 21/12/2022	-0.04% THBUSD22355S
Rbc Collateral A/C	-0.04% USRCCOLL
Futures Margin-Cad	-0.04% FUTMCAD
Deutsche Bank Coll	-0.05% USDBCOLL
Ir217104 Ccp Long Irs Baa Usd 160332 Rfxd 1.5 Pflt Sofra	-0.05% DU0IR2171043
Sell Krw:Buy Usd 13/10/2022	-0.05% KRWUSD22286S
Sell Myr:Buy Usd 07/10/2022	-0.05% MYRUSD22280S
Credit Suisse Ccp	-0.04% USCSCCP
Credit Suisse Ccp	-0.01% MXNCSCCP
Futures Margin-GBP	-0.05% FUTMGBP
Sell Nzd:Buy Jpy 17/11/2022	-0.06% NZDJPY22321S
Gbp Boa Ccp	-0.06% GBPBACCP
Sell Nzd:Buy Aud 26/10/2022	-0.06% NZDAUD22299S
Management Fees	-0.06% MGMNZD
Sell Chf:Buy Usd 13/10/2022	-0.07% CHFUSD22286S
Sell Aud:Buy Usd 05/10/2022	-0.08% AUDUSD22278S
Sell Usd:Buy Aud 05/10/2022	-0.09% USDAUD22278S
Sell Idr:Buy Usd 13/10/2022	-0.09% IDRUSD22286S
State Street	-0.09% USSSCOLL
Sell Jpy:Buy Usd 01/02/2023	-0.11% JPYUSD23032S
Sell Cad:Buy Usd 11/10/2022	-0.13% CADUSD22284S
Outstanding Settlement Receipts - EUR	0.01% OSRECEUR
Outstanding Settlement Receipts - EUR	-0.14% USMSCOLL
Sell Usd:Buy Jpy 06/10/2022	-0.14% USDJPY22279S
Sell Nzd:Buy Eur 17/11/2022	-0.14% NZDEUR22321S
Outstanding Settlement Payments - NZD	-0.14% OSPAYNZD
Sell Usd:Buy Eur 03/10/2022	-0.20% USDEUR22276S
Outstanding Settlement Payments - EUR	-0.21% OSPAYEUR
Ubs Collateral A/C	-0.21% USUBCOLL
Sell Jpy:Buy Nzd 17/11/2022	-0.23% JPYNZD22321S
Sell Gbp:Buy Nzd 17/11/2022	-0.33% GBPNZD22321S
Outstanding Settlement Payments - JPY	-0.37% OSPAYJPY
Sell Aud:Buy Nzd 23/11/2022	-0.38% AUDNZD22327S
Sell Aud:Buy Nzd 26/10/2022	-0.43% AUDNZD22299S
Sell Usd:Buy Jpy 03/10/2022	-0.47% USDJPY22276S
Sell Usd:Buy Jpy 14/11/2022	-0.49% USDJPY22318S
Sell Jpy:Buy Usd 24/10/2022	-0.55% JPYUSD22297S
Sell Usd:Buy Jpy 24/10/2022	-0.56% USDJPY22297S
Sell Jpy:Buy Usd 03/10/2022	-0.63% JPYUSD22276S
Sell Jpy:Buy Usd 06/01/2023	-0.63% JPYUSD23006S
Sell Gbp:Buy Usd 15/12/2022	-0.69% GBPUSD22349S
Sell Nzd:Buy Usd 17/11/2022	-0.79% NZDUSD22321S
Sell Eur:Buy Nzd 17/11/2022	-0.89% EURNZD22321S
Sell Cny:Buy Usd 06/12/2022	-1.23% CNYUSD22340S
Sell Usd:Buy Eur 11/10/2022	-1.29% USDEUR22284S
Sell Nzd:Buy Usd 27/10/2022	-1.47% NZDUSD22300S
Sell Jpy:Buy Usd 14/11/2022	-1.88% JPYUSD22318S
Sell Jpy:Buy Usd 06/10/2022	-2.74% JPYUSD22279S
Outstanding Settlement Payments - USD	-3.73% OSPAYUSD
Sell Eur:Buy Usd 11/10/2022	-4.41% EURUSD22284S

Sell Usd:Buy Nzd 17/11/2022
Sell Usd:Buy Nzd 27/10/2022

-6.50% USDNZD22321S
-23.76% USDNZD22300S