

Offer name Nikko AM NZ Investment Scheme Offer Offer number OFR10608

Fund name Nikko AM Global Bond Fund Fund number FND470  
 Period disclosure applies [dd/mm/yyyy] 30/09/2024

Asset name	% of fund net assets	Security Code
Buy Nzd:Sell Usd 21/11/2024	97.80%	NZDUSD24326B
Buy Usd:Sell Eur 24/10/2024	20.01%	USDEUR24298B
Buy Usd:Sell Jpy 17/10/2024	18.55%	USDJPY24291B
Japan Government 111124 0.00 Gb	6.64%	JP1742491Q82
Buy Jpy:Sell Usd 17/10/2024	5.87%	JPYUSD24291B
USD BNP Paribas A/C	5.50%	USDBNPP
Japan Government 251124 0.00 Gb	5.45%	JP1742521Q86
Buy Usd:Sell Jpy 12/11/2024	4.11%	USDJPY24317B
France Government 231024 0.00 Gb	3.71%	FR0128537133
Fnma 30Yr Conventional 151046 0.0 Tba	3.01%	US01F0606A83
Buy Usd:Sell Jpy 10/12/2024	2.64%	USDJPY24345B
Japan Treasury Disc Bill 101224 0.00 Gb	2.61%	JP1742351Q65
Federal National Mortgage Association 151046 0.00 Tba	2.22%	US01F0426A65
Buy Usd:Sell Gbp 16/12/2024	1.96%	USDGBP24351B
Federal National Mortgage Association 151043 0.0 Tba	1.95%	US01F0226A83
Buy Eur:Sell Usd 24/10/2024	1.84%	EURUSD24298B
Outstanding Settlement Receipts - USD	1.65%	OSRECUUSD
Federal National Mortgage Association 151043 0.00 Tba	1.62%	US01F0306A11
Government National Mortgage Association 011054 0.00 Tba	1.61%	US21H0606A46
Japan Government Of 200634 1.10 Gb	1.46%	JP1103751Q74
Japan Government 010125 0.005 Gb	1.44%	JP1024441P12
Export Development Canada 180129 2.625 Gb	1.30%	XS2748850687
Federal National Mortgage Association 151043 0.00 Tba	1.26%	US01F0326A74
NZD BNP Paribas A/C	1.26%	NZDBNPP
Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	1.19%	36179XHY5
Fnma 30Yr Conventional 121053 6.5 Tba	1.17%	US01F0626A48
Kfw 101028 3.125 Gb	1.16%	DE000A351MT2
Future Margins-USD	1.07%	FUTMUSD
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	1.03%	US89642DAA63
Italy Republic Of Government 010826 0.00 Gb	1.02%	IT0005454241
French Discount T-Bill 271124 0.00 Gb	0.98%	FR0128071075
Japan Government Of 200344 1.60 Gb	0.84%	JP1201881Q46
Goldentree Loan Management Sr 23 17A Cl A 200736 Abs	0.78%	US38139FAC41
Deutsche Bank Coll	0.75%	USDBCOLL
Japan Government 200942 1.10 Gb	0.64%	JP1201821NA5
Boa Usd Ccp	0.63%	USDBACCP
Government National Mortgage Association 2 151043 0.00 Tba	0.62%	US21H0306A72
Barings Clo Ltd Series 24 1A Class A 200137 Abs	0.57%	US06763VAA35
Japan Government 200931 0.10 Gb	0.51%	JP1103641MA8
Stacr Remic Trust Sr 2024 Hqa2 Cl A1 250844 Abs	0.49%	US35564NDY67
Japan Government 200952 1.40 Gb	0.47%	JP1300761NA3
Bryant Park Funding Ltd Ser 23 19A Cl A1 150436 Abs	0.46%	US11765AAA79
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.46%	US12529QAC33
Pikes Peak Sr 21 9A Cl A 271034 Abs	0.46%	US72134AAA34
Barclays Dryrock Issuance Trust Ser 23 2 Cl A 150828 Abs	0.46%	US06742LBB80
Bank Series 24 Bnk 47 Class A5 150657 Abs	0.44%	US06540GAV05
Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563	0.41%	US3132DVML61
Buy Usd:Sell Cad 17/10/2024	0.40%	USDCAD24291B
Kfw 260429 2.625 Cb	0.39%	DE000A382475
Dexia Credit Local Sa 210725 1.25 Cb	0.38%	XS2434417494
Italy Republic Of Government 010338 3.25 Gb	0.36%	IT0005496770
Ozlm Series 17 17A Class A1r 200730 Abs	0.36%	US67111NAQ79
Bank Sr 2024 Bnk48 Cl A5 150934 Abs	0.35%	US06541GAH02

Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.34% US25255DAA81
Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs	0.34% US05593HAD61
Boa Collateral	0.33% USBACOLL
Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs	0.33% US64135DAA37
Japan Government 200362 1.00 Gb	0.32% JP1400151N57
Italy Republic Of Government 010426 0.00 Gb	0.32% IT0005437147
Spain Kingdom Of Government 311032 2.55 Gb	0.32% ES0000012K61
Honda Auto Receivables Sr 23 4 Cl A3 210628 Abs	0.31% US438123AC59
Wells Fargo Commercial Mort Ser 24 C63 Cls A5 150857 Abs	0.29% US94990FAE16
Brain Capital Credit Clo Ltd Series 20 1A Class A1r 180433 A	0.29% US05684DAN30
Buy Usd:Sell Krw 11/12/2024	0.28% USDKRW24346B
Buy Usd:Sell Idr 11/12/2024	0.28% USDIDR24346B
Mfra Trust Series 23 Nqm4 Class A1 251268 Abs	0.28% US55286LAA08
Aercap Ireland Capital Dac 210727 3.65 Cb	0.28% US00774MAB19
Mf1 2023 Fl12 Ltd Series 23 Fl12 Class A 191038 Abs	0.28% US59319MAA18
Morgan Stanley 200429 5.164 Cb	0.27% US61747YFD22
Halsey Point Clo Ltd Series 23 7A Class A 200736 Abs	0.27% US40638LAA70
Pipk Sr 2020 5A Cl A1r 201037 Abs	0.27% US72133PAL76
Bank Of America Corp 250429 5.202 Cb	0.26% US06051GLG28
Verus Securitization Trust Series 24 1 Class A1 250169 Abs	0.25% US92540EAA10
Hyundai Capital America 170926 1.65 Cb	0.25% US44891ABZ93
France Republic Of Government 250545 3.25 Gb	0.25% FR0011461037
Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs	0.25% US05611VAA98
Bx Trust Series 24 Bio Class A 150241 Abs	0.24% US05612AAA43
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.24% US3133KPLW67
Deutsche Bank Ag 050930 5.00 Cb	0.24% DE000A30VT06
Stacr 2024 Hqa2 M2 250844 Abs	0.24% US35564NEC39
Great Wolf Trust Series 24 Wolf Class B 150339 Abs	0.24% US39152MAC91
Comm Mortgage Trust Series 2024 Wcl1 Class A 150734 Abs	0.24% US20047DAA28
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.24% FR0014007VI8
Pikes Peak Clo Series 23 12A Class A 200436 Abs	0.24% US72133LAA08
Benefit Street Perten Clo Lt Series 23-30A Class A 250436 Abs	0.24% US08186KAA25
Spain Kingdom Of Government 300428 1.40 Gb	0.23% ES0000012B39
Gnma2 30 Year Single Family 011054 6.5 Tba	0.23% US21H0626A00
Bain Capital Credit Clo Ltd Ser 23 3A Cl A 240736 Abs	0.23% US05682CAA53
Morgan Stanley 220728 3.591 Cb	0.23% US61744YAK47
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.23% US05522RDF29
Government National Mortgage Association 2 011053 5.50 Tba	0.23% US21H0526A19
Government National Mort Assoc 151046 0.00 Tba	0.23% US21H0506A54
Psa Banque France Sa 220125 0.00 Cb	0.22% FR0014001JP1
Bank Of Nova Scotia 171225 1.25 Cb	0.22% XS2404577681
Indonesia Republic Of Government 110128 3.50 Gb	0.22% US455780CD62
Wallonie State Of 140138 2.875 Lb	0.22% BE0002877588
Buy Usd:Sell Myr 11/12/2024	0.22% USDMYR24346B
Jp Morgan Mortgage Trust Sr 24 1 Cl A2 250654 Abs	0.22% US46657PAA12
Government National Mortgage Association 2 151043 0.0 Tba	0.21% US21H0326A37
Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs	0.21% US35564NCX93
Generate Clo Ltd Sr 24 15A Cl A 200737 Abs	0.21% US37147XAA19
Switzerland Confederation Of Govt 080428 4.00 Gb	0.21% CH0008680370
Park Blue Clo 2023 Iii Ltd Series 23 3A Class A1 200436 Abs	0.21% US70019AAA79
Goldentree Loan Management Ser 19 6A Cl Ar 200435 Abs	0.21% US38137WAQ87
Barclays Commercial Mrtg Sec Ser 2018 Tall Cls A 160337 Abs	0.20% US05548WAA53
Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs	0.20% US12672RAA05
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.20% US3140QQUM54
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.20% GB00B84Z9V04

Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.20% US3140QQGB55
Cifc Funding Ltd Ser 23 3A Class A 200137 Abs	0.20% US12598YAA64
Malaysia Government 150433 3.844 Gb	0.20% MYBMX1300040
Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs	0.20% US95003PAA93
Broadcom Inc 150228 1.95 Cb	0.20% US11135FBE07
Government National Mortgage Association 2 011043 0.00 Tba	0.20% US21H0226A46
Banco Santander Sa 140126 4.375 Cb	0.20% XS2102912966
Citigroup Inc 130230 5.174 Cb	0.20% US172967PF20
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.20% US3140XJZE67
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.20% US36179XFH44
Verus Securitization Trust Series 24 6 Class A1 250769 Abs	0.20% US92540JAA07
Bank Of America Corp 150929 5.819 Cb	0.20% US06051GLS65
Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs	0.19% US55361AAR59
Babson Clo Ltd Series 24 1A Class D 200137 Abs	0.19% US06763VAG05
Gnma Ii 30 Year Single Family 151050 2.00 Mbs Pool Number	0.19% US21H0206A81
Indonesia Republic Of Government 150125 4.125 Gb	0.19% USY20721BG36
Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs	0.19% US34533BAA89
Federal National Mortgage Association 141050 2.00 Tba	0.19% US01F0206A20
Bpce Sa 290928 6.00 Cb	0.19% FR001400CVU9
Cigna Group 150531 5.125 Cb	0.19% US125523CU21
Bunge Ltd Finance Corp 170929 4.20 Cb	0.19% US120568BE94
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs	0.18% US29001YAA10
Msc 2018L1 As 151051 Abs	0.18% US61691QAH11
Oak Hill Credit Series 23 15A Class A 200435 Abs	0.18% US67116TAG13
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.18% US3140XK6T25
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.18% US3140X9D770
Air Lease Corp 010228 5.30 Cb	0.18% US00914AAU60
Sixth Street Clo Ltd Ser 24 26A Cl D1 181037 Abs	0.18% US829921AG00
Danske Bank As 021030 Frn	0.18% US23636ABJ97
Canada (Govt Of) 010641 4.0 Gb	0.18% CA135087YQ12
Hyundai Auto Receivables Trust Sr 23 C Cl A2a 150127 Abs	0.18% US44918CAB81
Kerry Group Financial Services 050333 3.375 Cb	0.18% XS2896495814
Broadcom Inc 150429 4.00 Cb	0.18% US11135FBR10
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb	0.17% US71567RAF38
Amgen Inc 020330 5.25 Cb	0.17% US031162DQ06
Verus Securitization Trust Series 24 3 Class A2 250469 Abs	0.17% US92540MAB19
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.17% US3140X6JR36
J M Smucker Co 151128 5.90 Cb	0.17% US832696AW80
Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs	0.17% US20754GAE08
Ubs Group Ag 031126 0.25 Cb	0.17% CH1142231682
Unitedhealth Group Inc 150132 4.95 Cb	0.17% US91324PFH01
Saudi Arabian Oil Co 170734 5.25 Cb	0.16% XS2861550817
Preston Ridge Partners Mortgage Sr 23 Nqm3 Cl A1 251168 Abs	0.16% US69380TAA97
Citibank Credit Insurance Trust Ser 23 A1 Cl A1 081227 Abs	0.16% US17305EGW93
Gmf Floorplan Owner Revolving Trust Se 23 1 Cl A1 150628 Abs	0.16% US361886CR36
Rr Ltd Series 23 26 Class A1 150438 Abs	0.16% US74989MAA99
Verus Securitization Trust Series 24 5 Class A1 250669 Abs	0.16% US92540HAA41
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.16% US03765YAU82
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.16% US67112RAS31
Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541	0.16% US36179VHS25
Indonesia Republic Of Government 150234 6.625 Gb	0.16% IDG000023607
Enterprise Products Operating Llc 150225 3.75 Cb	0.16% US29379VBE20
Hca Inc 010431 5.45 Cb	0.16% US404119CT49

Kref Ltd Series 21 FI2 Class A 150239 Abs	0.16%	US48275RAA59
Bnp Paribas Sa 300928 1.904 Cb	0.16%	US09659W2M50
Jpmcc Sr 2024Omni Cl A 051039 Abs	0.16%	US46593JAA25
American Medical Systems Europe Bv 080325 0.75 Cb	0.16%	XS2454766473
Cific Funding Ltd Ser 23 3A Class B 200137 Abs	0.16%	US12598YAE86
Cellnex Finance Company Sa 240129 3.625 Cb	0.16%	XS2826616596
Societe Generale Sa 100129 6.446 Cb	0.16%	US83368RBR21
Credit Suisse Group Ag 140128 0.65 Cb	0.16%	CH0517825276
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.15%	US06541BBC19
Ford Motor Co 170527 5.85 Cb	0.15%	US345397E748
1988 Clo Ltd Sr 24 4A Class D 150437 Abs	0.15%	US68252EAJ01
Freddie Mac Starc Series 24 Hqa1 Class M1 250344 Abs	0.15%	US35564NBX03
Glencore Capital Finance Dac 010333 1.25 Cb	0.15%	XS2307764311
Austria Republic Of Government 201028 0.00 Gb	0.15%	AT0000A2VB47
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A4 150753 Abs	0.15%	US95002UAJ07
Volkswagen International Finance Nv 170625 3.50 Cb	0.15%	XS2187689034
Italy Republic Of Government 010952 2.15 Gb	0.15%	IT0005480980
Enel Spa 241181 3.35 Cb	0.15%	XS1713463559
Abn Amro Bank Nv 160627 1.542 Cb	0.15%	US00084DAU46
Indonesia Government 150730 6.50 Gb	0.15%	IDG000024605
Buy Usd:Sell Chf 15/11/2024	0.15%	USDCHF24320B
Oracle Corp 250331 2.875 Cb	0.15%	US68389XCE31
Cedar Funding Ltd Sr 18 9A Cl Ar 200737 Abs	0.15%	US15033EAN85
Spain Kingdom Of Government 311046 2.90 Gb	0.15%	ES00000128C6
Verus Securitization Trust Series 24 1 Class A2 250169 Abs	0.15%	US92540EAB92
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.15%	DU0IR2185456
Swisscom Finance Bv 291131 3.50 Cb	0.15%	XS2827696035
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.15%	US081925AD15
Standard Chartered Plc 140127 1.456 Cb	0.15%	US853254BZ29
Digital Dutch Finco Bv 130933 3.88 Cb	0.15%	XS2898290916
Agence Francaise De Developpement Epic 290931 0.125 Cb	0.15%	FR0014005NA6
Bpce Sa 130142 1.50 Cb	0.15%	FR0014005V34
Apidos Clo Xv Sr 13 15A Class A1rr 210431 Abs	0.14%	US03764QBC50
Molson Coors Beverage Co 150632 3.80 Cb	0.14%	XS2829203012
Barings Clo Ltd Series 22 4A Class A 201034 Abs	0.14%	US06763HAA41
Glencore Funding Llc 040429 5.371 Cb	0.14%	US378272BS65
Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs	0.14%	US05593RAC60
37 Capital Clo 3 Ltd Series 23 1A Class D 150436 Abs	0.14%	US88429RAG39
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.14%	US3140QDV275
Orix Corp 100929 4.65 Cb	0.14%	US686330AS05
Ford Credit Auto Owner Trust Sr 23 C Cl A2a 150926 Abs	0.14%	US344940AB77
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.14%	US3140QMAF10
Italy Republic Of Government 010943 4.45 Gb	0.14%	IT0005530032
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.14%	US62432FAM68
Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs	0.14%	US846031AN28
Great Wolf Trust Series 24 Wolf Class A 150339 Abs	0.14%	US39152MAA36
France Republic Of Government 250566 1.75 Gb	0.14%	FR0013154028
Veralto Corp 180928 5.35 Cb	0.14%	US92338CAD56
Jp Morgan Chase Commercial Mrtg Sr 22 Opo Cl A 050139 Abs	0.14%	US46655AAA60
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.14%	US3140GYG299
Jp Morgan Chase And Co 220430 5.581 Cb	0.13%	US46647PEG72
Finland Republic Of Government 150932 1.50 Gb	0.13%	FI4000523238
Owens Corning 150230 3.50 Cb	0.13%	US690742AM39
National Grid Plc 200128 0.163 Cb	0.13%	XS2289408440
Celanese Us Holdings Llc 190129 5.337 Cb	0.13%	XS2497520887
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.13%	US23345LAA70
Buy Usd:Sell Sgd 18/12/2024	0.13%	USDSGD24353B
T Mobile Usa Inc 150133 5.20 Cb	0.13%	US87264ACV52
Canada Government 011248 2.75 Gb	0.13%	CA135087D358
Rogers Communications Inc 150229 5.00 Cb	0.13%	US775109DE81

Expedia Group Inc 150230 3.25 Cb	0.13%	US30212PAR64
Raiffeisen Bank International Ag 030130 3.875 Cb	0.13%	XS2893858352
Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735 Abs	0.13%	US95003PAC59
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.13%	US63939RAA23
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.12%	US36179U4B51
Korea Republic Of Government 100629 1.875 Gb	0.12%	KR103502G966
Cx003151 Ccp Sell Cdx Usd 200629 Cdx.Na.Ig.42.V1 Baa	0.12%	DU0CX0031513
Netflix Inc 151129 5.375 Cb	0.12%	US64110LAU08
Bx Commercial Mortgage Trust Se 24 XI5 Cl A 150339 Abs	0.12%	US05612GAA13
Halseypt Clo Ltd Series 20 2A Class Br 200737 Abs	0.12%	US40638TAN28
Angel Oak Mortgage Trust Ser 21 06 Cls A1 250966 Abs	0.12%	US03465JAA88
Aib Group Plc 300531 2.875 Cb	0.12%	XS2230399441
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.12%	US3132DVL70
Broadcom Inc 150434 3.469 Cb	0.12%	US11135FBL40
Jpmorgan Chase And Co 131131 4.457 Cb	0.12%	XS2717291970
Campbell Soup Co 210334 5.40 Cb	0.12%	US134429BP34
Corebridge Global Funding 240629 5.20 Cb	0.12%	US00138CBA53
Indonesia Republic Of Government 150231 6.50 Gb	0.12%	IDG000015207
Harvest Us Clo Sr 24 1A Class D 180437 Abs	0.12%	US41755WAJ99
Gxo Logistics 060529 6.25 Cb	0.12%	US36262GAF81
Campbell Soup Co 210329 5.20 Cb	0.12%	US134429BN85
Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs	0.12%	US88676NAW74
Bbcms 20245C29 As 150957 Abs	0.12%	US05555PAF99
Versus Securitization Trust Se 23 8 Cl A1 251268 Abs	0.12%	US92540DAA37
Ford Motor Credit Company Llc 050327 5.80 Cb	0.12%	US345397D831
Buy Aud:Sell Usd 15/10/2024	0.11%	AUDUSD24289B
Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs	0.11%	US12433CAA36
Ctigroup Inc 080426 3.106 Cb	0.11%	US172967MQ12
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.11%	US31338B6AC41
Motability Operations Group Plc 170130 4.00 Cb	0.11%	XS2838537566
Gm Financial Securitized Ser 23 4 Class A2a 161126 Abs	0.11%	US379930AB67
Credit Suisse Group Ag 010329 7.75 Cb	0.11%	CH1214797172
Spain Kingdom Of Government 300766 3.45 Gb	0.11%	ES00000128E2
Raiffeisen Bank International Ag 270128 5.75 Cb	0.11%	XS2547936984
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.11%	US61691YAJ01
Credit Suisse Group Ag 120129 3.869 Cb	0.11%	US225401AF50
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.11%	US3140JAE186
Buy Usd:Sell Thb 18/12/2024	0.11%	USDTHB24353B
Italy Republic Of Government 011053 4.50 Gb	0.11%	IT0005534141
Buy Cad:Sell Usd 17/10/2024	0.11%	CADUSD24291B
Celanese Us Holdings Llc 150729 6.33 Cb	0.11%	US15089QAN43
Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra	0.11%	DU0IR2245466
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850 Abs	0.11%	US36254CAV28
Jp Morgan Colat	0.11%	USJPCOLL
Gcat Sr 21 Nqm5 Class A2 260766 Abs	0.11%	US36168KAC18
Cas Sr 2024R06 Cl 1M2 250944 Abs	0.11%	US20755RAC97
Cargill Inc 240430 3.875 Cb	0.11%	XS2610788569
Jp Morgan Mortgage Trust Ser 24 5 Cl A6 251154 Abs	0.11%	US46658RAF55
Cifc Funding Ltd Series 18 2A Class A1 210431 Abs	0.11%	US17180WAA36
Lseg Netherlands Bv 290930 4.231 Cb	0.11%	XS2679904685
Ge Capital Uk Funding 180133 5.875 Cb	0.11%	XS0340495216
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.11%	US20754AAB98
Morgan Stanley 160130 5.173 Cb	0.11%	US61747YFK64
Bank Series 22 Bnk40 Class A4 150364 Abs	0.11%	US06541LBG05
Banco Santander Sa 220429 3.875 Cb	0.11%	XS2806471368
Ald Sa 220227 3.875 Cb	0.11%	FR0014000457
Korea Republic Of Government 101229 1.375 Gb	0.10%	KR103502G9C8
Muenchener Rueckversicherungs Gesellschaft 260544 4.25 Cb	0.10%	XS2817890077

International Consolidated Airlines Group Sa 250329 3.75 Cb	0.10% XS2322423539
Raiffeisen Schwetz 030932 3.8520 Cb	0.10% CH1353015048
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 785764	0.10% US3622ABJH66
Romania 240335 5.75 Gb	0.10% XS2908633683
Booking Holdings Inc 010329 3.50 Cb	0.10% XS2776511060
Bnp Paribas Sa 130127 1.323 Cb	0.10% US09659W2N34
Credit Agricole Cib London Branch 260127 1.247 Cb	0.10% US22535WAH07
Cooperative Rabobabk Ua 311249 4.625 Cb	0.10% XS1877860533
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.10% US3140QQWC54
Netherlands Kingdom Of Government 150734 2.5 Gb	0.10% NL0015001XZ6
Irish Government 181032 0.35 Gb	0.10% IE00BMD03L28
Quanta Services Inc 090827 4.75 Cb	0.10% US74762EAK82
Hyatt Hotels Corp 300634 5.50 Cb	0.10% US448579AS18
Medtronic Inc 151029 3.65 Cb	0.10% XS2834367646
Eaton Capital Unlimited Co 210531 3.601 Cb	0.10% XS2823261677
Energy Transfer Lp 011228 6.10 Cb	0.10% US29273VAS97
Volksbank Wien Ag 230326 0.875 Cb	0.10% AT000B122080
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.10% US36267VAH69
Rtx Corp 150129 5.75 Cb	0.10% US75513ECU38
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.10% US3140QQWD38
Mexico United Mexican States Government 070536 6.00 Gb	0.10% US91087BAZ31
Hungary 220528 6.125 Gb	0.10% XS2574267188
Barclays Plc 151225 6.125 Cb	0.10% US06738EBN40
Cnh Industrial Nv 110631 3.75 Cb	0.10% XS2829592679
Futures Margin-JPY	0.10% FUTMJPY
Mercedes Benz Auto Receivables Ser 23 2 Cl A2 161126 Abs	0.10% US58769FAB13
Rbc Collateral A/C	0.09% USRCCOLL
Ubs Group Ag 080230 5.428 Cb	0.09% US902613BJ61
Piraeus Bank Sa 170729 4.625 Cb	0.09% XS2845167613
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.09% US36179UH540
Mexico United Mexican States Government 090235 6.35 Gb	0.09% US91087BAV27
Portugal Republic Of Government 150629 1.95 Gb	0.09% PTOTEXOE0024
Elmwood Clo Ltd Sr 20 1A Cl Ar 180437 Abs	0.09% US29002GAL59
Banco Santander Sr 140328 5.552 Cb	0.09% US05964HBA23
Societe Generale Sa 141226 1.488 Cb	0.09% US83368RAZ55
E On International Finance Bv 070632 6.375 Cb	0.09% XS0148579666
Danske Bank A S 010428 4.298 Cb	0.09% US23636ABC45
Glencore Funding Llc 120329 4.875 Cb	0.09% US378272AV04
Koninklijke Philips Nv 310532 3.75 Cb	0.09% XS2826712551
Santander Drive Auto Receivab Ser 23 6 Class A2 170527 Abs	0.09% US80287DAB38
Abbvie Inc 211124 2.6 Cb	0.09% US00287YBZ16
Dp World Crescent Ltd 180729 3.875 Cb	0.09% XS2026710553
Bank Of America Auto Trust Series 23 2A Class A2 170826 Abs	0.09% US06054YAB39
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Abs	0.09% US95003CAJ99
Barclays Plc 100930 Frn	0.09% US06738ECU73
Enbridge Inc 080333 5.70 Cb	0.09% US29250NBR52
Virgin Money 081228 11.00 Cb	0.09% XS2718145779
Us Bancorp 230130 5.384 Cb	0.09% US91159HJQ48
Obx Trust Sr 21 Nqm2 Cl A2 250561 Abs	0.09% US670857AB76
Imcd Nv 300430 3.625 Cb	0.09% XS2884003778
Banco Santander Sa 230228 3.80 Cb	0.09% US05964HAF29
Royalty Pharma Plc 020934 5.40 Cb	0.09% US78081BAR42
Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs	0.09% US92540FAB67
Occidental Petroleum Corp 150727 8.50 Cb	0.09% US674599DZ54
Oracle Corp 060223 5.55 Cb	0.09% US68389XCQ60
Oracle Corp 060233 4.90 Cb	0.09% US68389XCP87
Aib Group Plc 231031 5.25 Cb	0.09% XS2707169111
Dte Energy Co 010727 4.95 Cb	0.09% US233331BM83
Hungary Government 260336 5.50 Gb	0.09% XS2744128369
Gbp Boa Ccp	0.09% GBPBA CCP
Becton Dickinson And Co 070632 3.828 Cb	0.09% XS2839004368

Credit Suisse Group Ag 240627 1.00 Cb	0.09%	CH0483180946
Buy Usd:Sell Ils 20/11/2024	0.09%	USDILS24325B
BNP Paribas Sa 090125 3.375 Cb	0.09%	US09659W2D51
Permanent Tsb Group Holdings Plc 300629 6.625 Cb	0.08%	XS2641927574
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.08%	US3132DWCZ41
Us Bancorp 120629 5.775 Cb	0.08%	US91159HJM34
Netherlands Kingdom Of The Government 150154 2.00 Gb	0.08%	NL00150012X2
Bank5 Series 23 5Yr4 Class A3 151256 Abs	0.08%	US06211FAV04
T-Mobile Usa Inc 150430 3.875 Cb	0.08%	US87264ABF12
Barclays Plc 150625 7.125 Cb	0.08%	XS1998799792
Rwe Finance Us Llc 160434 5.875 Cb	0.08%	US749983AA01
Freddie Mac Series 24 Hqa1 Cls A1 250344 Abs	0.08%	US35564NBW20
Warnermedia Holdings Inc 150327 3.755 Cb	0.08%	US55903VBA08
Lloyds Banking Group Plc 270625 Frn	0.08%	XS1043545059
Ck Hutchison International 23 Ltd 210428 4.75 Cb	0.08%	USG21819AA80
Solventum Corp 010329 5.40 Cb	0.08%	US83444MAC55
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.08%	US3140QMHX52
Aomt Series 21 3 Class A1 250566 Abs	0.08%	US03465EAA91
Poland Republic Of Government 180354 5.50 Gb	0.08%	US731011AZ55
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.08%	US22945EAU55
Discovery Communications Llc 200328 3.95 Cb	0.08%	US25470DAR08
Ing Grope Nv 161126 5.75 Cb	0.08%	US456837AR44
Cbre Services Inc 150834 5.95 Cb	0.08%	US12505BAG59
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.08%	US35564KTB51
Electricite De France Sa 210928 4.50 Cb	0.08%	US268317AU88
Royal Bank Of Scotland Group Plc 290626 6.00 Cb	0.08%	US780097BQ34
Electricite De France Sa 180731 5.875 Cb	0.08%	XS0132424614
Volkswagen Bank Gmbh 030528 4.375 Cb	0.08%	XS2617456582
Westpac Banking Corp 040230 2.894 Cb	0.08%	US961214EM13
Air Lease Corp 010325 3.25 Cb	0.08%	US00912XBA19
Neste Oyj 210531 3.875 Cb	0.08%	XS2718201515
Bnp Paribas 120127 4.625 Cb	0.08%	USF1067PAB25
Nisource Inc 010729 5.20 Cb	0.08%	US65473PAS48
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.08%	US80281LAM72
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.08%	US88581EAH45
Ir224707 Ccp Long Irs Baa Eur 101133 Rfxd 3 Pflf 6Eubo	0.08%	DU0IR2247074
Buy Gbp:Sell Usd 16/12/2024	0.08%	GBPUSD24351B
Exelon Corp 150329 5.15 Cb	0.08%	US30161NBM20
General Motors Financial Company Inc 090427 5.00 Cb	0.08%	US37045XDW39
Amgen Inc 020328 5.15 Cb	0.08%	US031162DP23
Jp Morgan Mortgage Trust Ser 24 4 Class A5a 251054 Abs	0.08%	US46657WAH16
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.08%	US92917NAJ72
International Flavors And Fragrances Inc 011130 2.30 Cb	0.08%	US459506AQ49
Natwest Group Plc 100825 8.00 Cb	0.07%	US780099CK11
Poland Republic Of Government 180934 5.125 Gb	0.07%	US731011AY80
T-Mobile Usa Inc 150427 3.75 Cb	0.07%	US87264ABD63
Saudi International Bond 180733 4.875 Gb	0.07%	XS2577135127
Boa Nzd Ccp	0.07%	NZBOACCP
Logicor Financing Sarl 170130 1.625 Cb	0.07%	XS2431318802
Buy Idr:Sell Usd 01/10/2024	0.07%	IDRUSD24275B
Ally Financial Inc 151127 7.10 Cb	0.07%	US02005NBR08
Voya 20191A A1r 151037 Abs	0.07%	US92917NAW83
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.07%	XS2159975700
Bank Se 21 Bn35 Cl C 150664 Abs	0.07%	US06540CBX48
Bank Series 17 Bnk6 Class A4 150760 Abs	0.07%	US060352AE10
Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs	0.07%	US05593RAF91
Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs	0.07%	US94990FAH47
Natwest Group Plc 050831 3.673 Cb	0.07%	XS2871577115
T Mobile Usa Inc 150231 2.55 Cb	0.07%	US87264ACB98
Cx003092 Ccp Short Sell Cdx Usd 201227 Ice Cd Cdxig539 1%	0.07%	DU0CX0030929
Oracle Corp 091132 6.25 Cb	0.07%	US68389XCJ28

Verus Securitization Tr Series 21 7 Class A1 251066 Abs	0.07%	US92538QAA85
Meiji Yasuda Life Insura 110954 Frn	0.07%	US585270AD32
Humana Inc 150431 5.375 Cb	0.07%	US444859CA81
Solventum Corp 250227 5.45 Cb	0.07%	US83444MAA99
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.07%	US92332LAF67
Bacardi Ltd 150528 4.70 Cb	0.07%	US067316AF68
Sek Boa Ccp	0.07%	SEBOACCP
Netherlands Kingdom Of (Government) 150142 3.75 Gb	0.07%	NL0009446418
Freddie Mac Stacr Series 24 Hqa1 Class M2 250344 Abs	0.07%	US35564NCA90
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.07%	US22550L2C42
Cadence Design Sys Inc 100929 4.30 Cb	0.07%	US127387AN80
BNP Paribas Sa 090125 3.375 Cb	0.07%	US09659X2D34
American Money Management Sr 12 11A Cla1r2 300431 Abs	0.07%	US00176AAAX37
Singapore Republic Of Govt 010933 3.375 Gb	0.07%	SG3261987691
Residential Mortgage Loan Trust Sr 19 2 Cl B1 250559 Abs	0.07%	US76119DAE94
Citigroup Inc 240728 3.668 Cb	0.07%	US172967LP48
Imcd Nv 180928 4.875 Cb	0.07%	XS2677668357
Broadcom Inc 151135 3.137 Cb	0.07%	US11135FBP53
Netherlands Kingdom Of The Government 150138 0.00 Gb	0.07%	NL0015000B11
Sse Plc 050931 4.00 Cb	0.07%	XS2675685700
Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs	0.07%	US92540FAA84
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.07%	GB00BM8Z2V59
Abbvie Inc 211129 3.20 Cb	0.07%	US00287YBX67
Usd Ms Tbcc	0.07%	USMSTBC
Barclays Plc 241127 2.279 Cb	0.07%	US06738EBU82
Pandora As 310530 3.875 Cb	0.07%	XS2831524728
Ubs Group Ag 020626 3.875 Cb	0.07%	US902613AG32
Penske Truck Leasing Co Lp 010729 5.25 Cb	0.06%	US709599CA09
Natwest Group Plc 300928 5.516 Cb	0.06%	US639057AF59
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.06%	USY4899GFA68
Diamondback Energy Inc 150333 6.25 Cb	0.06%	US25278XAV10
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.06%	US3140XDRN88
General Mills Inc 231030 3.65 Cb	0.06%	XS2809270072
Versus Securitization Trust Se 23 8 Cl A2 251268 Abs	0.06%	US92540DAB10
Energy Transfer Lp 150228 5.55 Cb 011230 6.40 Cb	0.06%	US29273VAT70
Singapore Republic Of Government 010528 2.625 Gb	0.06%	SG31B7000002
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.06%	US46653PAC14
Axa Sa 160733 6.375 Cb	0.06%	XS2737652474
Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs	0.06%	US465985AA77
Air Lease Corp 150126 2.875 Cb	0.06%	US00914AAJ16
At And T Inc 150645 4.35 Cb	0.06%	US00206RBK77
Logicor Financing Sarl 150727 1.625 Cb	0.06%	XS2027364327
Huntington Bancshares Inc 210829 6.208 Cb	0.06%	US446150BC73
Qatar Petroleum 120741 3.125 Gb	0.06%	XS2359548935
Caixabank Sa 180129 6.208 Cb	0.06%	US12803RAA23
Pinewood Finco Plc 300925 3.25 Cb	0.06%	XS2052466815
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.06%	US36179UGE64
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.06%	US3622ABE995
Diamondback Energy Inc 180434 5.40 Cb	0.06%	US25278XAZ24
Wells Fargo And Co 230130 5.198 Cb	0.06%	US95000U3J01
Howmet Aerospace Inc 151031 4.85 Cb	0.06%	US443201AC21
Realty Income Corp 011125 4.625 Cb	0.06%	US756109BE34
Syngenta Finance Nv 240425 4.892 Cb	0.06%	US87164KAG94
Lcm Ltd Series 39A Class A1 161034 Abs	0.06%	US50204NAA63
Sogecap Sa 160544 6.50 Cb	0.06%	FR001400M1X9
Connecticut Avenue Securities Ser 24 R03 Cl 2M2 250344 Abs	0.06%	US207941AB18
Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs	0.06%	US20753GAC50
Volkswagen Financial Services Nv 050726 1.125 Cb	0.06%	XS2360602929
Ir227780 Ccp Long Irs Baa Usd 210534 Rfxd3.789808 Pflt Sofra	0.06%	DU0IR2277808
ANZ NZ Ltd 220730 2.95 CB	0.06%	US052528AL09
Constellation Software Inc 160229 5.158 Cb	0.06%	US21037XAC48



Credit Agricole Sa London Branch 160626 1.907 Cb	0.06%	US22535WAG24
Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs	0.06%	US20753AAA25
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931	0.05%	US36179USU78
Ontario Province Of 020641 4.65 Gb	0.05%	CA683234B984
A2a Spa 030234 4.375 Cb	0.05%	XS2583205906
Thailand Kingdom Of Government 200631 3.65 Gb	0.05%	TH0623A3B608
Compass Group Plc 060231 3.25 Cb	0.05%	XS2758114321
Barclays Plc 080830 4.918 Cb	0.05%	XS2662538425
Permanent Tsb Group Holdings Plc 100730 4.25 Cb	0.05%	XS2797546624
Israel State Of Government 300432 1.3 Gb	0.05%	IL0011806606
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.05%	XS1709535097
Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb	0.05%	XS2066392452
Jde Peets Nv 160125 0.244 Cb	0.05%	XS2408491947
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.05%	US89178WBB37
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.05%	US86563VBH15
Steel Dynamics Inc 151027 1.65 Cb	0.05%	US858119BN92
Marriott International Inc 151027 5.00 Cb	0.05%	US571903BJ14
Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs	0.05%	US65480MAD56
Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs	0.05%	US20753UAB61
Kroge Co 150934 5.00 Cb	0.05%	US501044DV05
General Motors Financial Company Inc 100626 1.50 Cb	0.05%	US37045XDK90
Ir227380 Ccp Long Irs Baa Usd 130428 Rfxd3.804557 Pflt Sofra	0.05%	DU0IR2273807
Ir228945 Ccp Long Irs Baa Eur 181229 Rfxd 2.5 Pflt Estro	0.05%	DU0IR2289456
Prosus Nv 080251 3.832 Cb	0.05%	USN7163RAQ67
Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs	0.05%	US69380TAB70
Virgin Money Uk Plc 180328 4.00 Cb	0.05%	XS2757511113
Philippines Republic Of The Government 290932 3.556 Gb	0.05%	US718286CR66
Eni Spa 130169 2.625 Cb	0.05%	XS2242929532
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712	0.05%	US36179UKZ48
Indonesia Republic Of Government 150432 6.375 Gb	0.05%	IDG000018706
Fidelity National Information Services Inc 031225 0.625 Cb	0.05%	XS2085608326
Ireland Government 181030 0.20 Gb	0.05%	IE00BKFVC899
Caixabank Sa 181126 0.375 Cb	0.05%	XS2258971071
Republic Of Indonesia 110133 4.85 Gb	0.05%	US455780DR40
Ashtead Capital Inc 150434 5.80 Cb	0.05%	US045054AS24
Banco Santander Sa 010234 8.00 Cb	0.05%	US05964HBH75
Santander Uk Group Holdings Plc 100129 6.534 Cb	0.05%	US80281LAT26
Nnn Reit Inc 5.60 151033 Cb	0.05%	US637417AS53
Bp Capital Markets Plc 030728 1.594 Cb	0.05%	XS1851278777
Panama Republic Of Government 310136 6.875 Gb	0.05%	US698299BW36
Indonesia Republic Of Government 150638 7.125 Gb	0.05%	IDG000021809
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.05%	GB00BBJNQY21
American Homes 4 Rent 150734 5.50 Cb	0.05%	US02666TAH05
Choice Hotels International Inc 010834 5.85 Cb	0.05%	US169905AH91
Orix Corp 010628 4.477 Cb	0.05%	XS2583644146
Deutsche Bank Ag 191130 1.75 Cb	0.05%	DE000DL19VS4
Quest Diagnostics Inc 301133 6.40 Cb	0.05%	US74834LBD10
Wintershall Dea Finance Bv 250928 1.332 Cb	0.05%	XS2054210252
Shinhan Bank 120428 4.50 Cb	0.05%	US82460EAV20
Saudi Arabian Oil Co 170754 5.75 Gb	0.05%	XS2861551898
EUR BNP Paribas A/C	0.05%	EURBNPP
Vale Overseas Limited 280654 6.40 Cb	0.05%	US91911TAS24
Dp World Crescent Ltd 260928 4.848 Cb	0.05%	XS1883963990
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.05%	US08163VAC19
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.05%	US35564MAH88
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.05%	US05608RAG02
Ing Groep Nv 280328 4.017 Cb	0.04%	US456837BB82
Hp Enterprise Co 151034 5.00 Cb	0.04%	US42824CBV00
Abbvie Inc 150331 4.95 Cb	0.04%	US00287YDT38

Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurusa	0.04%	DU0IR2245433
Banco Santander Sa 280530 3.49 Cb	0.04%	US05971KAF66
Allegion Us Holding Company Inc 290534 5.60 Cb	0.04%	US01748NAF15
Enbridge Inc 151128 6.00 Cb	0.04%	US29250NBX21
Connecticut Avenue Securities Ser 24 R05 Cl 2M1 250744 Abs	0.04%	US20754XAB91
Coca Cola Consolidated Inc 010634 5.45 Cb	0.04%	US191098AP76
Cardinal Health Inc 150229 5.125 Cb	0.04%	US14149YBN76
Take Two Interactive Software Inc 120629 5.40 Cb	0.04%	US874054AM15
Autostrade Per L Italia Spa 240131 4.75 Cb	0.04%	XS2579897633
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.04%	XS2051670300
African Export Import Bank 170531 3.798 Gb	0.04%	XS2343007170
Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb	0.04%	US16412XAG07
Teollisu Uden Voima Oyj 010630 4.75 Cb	0.04%	XS2625194225
Zurich Finance Ireland Dac 190451 3.00 Cb	0.04%	XS2283177561
Broadcom Inc 150537 4.926 Cb	0.04%	US11135FBV22
Logicor Financing Sarl 180729 4.25 Cb	0.04%	XS2860968085
Ir228936 Ccp Long Irs Baa Eur 181234 Rfxd 2.5 Pflt 6Eubo	0.04%	DU0IR2289365
Qatar Petroleum 120731 2.25 Gb	0.04%	XS2357494322
Eur Bund 2412 Fut	0.04%	DE000FOQ7BU6
Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs	0.04%	US20754XAC74
Mexico City Airport Trust 310747 5.50 Cb	0.04%	USP6629MAD40
Mexico City Airport Trust 310747 5.50 Cb	0.04%	US59284MAD65
Anheuser Busch Inbev Sa 220931 3.45 Cb	0.04%	BE6350702153
Buy Usd:Sell Eur 02/10/2024	0.04%	USDEUR24276B
Mfra Trust Series 23 Nqm4 Class A2 251268 Abs	0.04%	US55286LAB80
Total Sa 291249 3.369 Cb	0.04%	XS1501166869
Ir228942 Ccp Short Irs Baa Eur 181226 Pfxd 2.5 Rflt Estron	0.04%	DU0IR2289423
Blackstone Property Partners Europe Holdings 291029 3.625 Cb	0.04%	XS2471770862
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.04%	XS2249741245
Fifth Third Bancorp 060930 Frn	0.04%	US316773DM97
Aviation Capital Group Llc 300126 1.95 Cb	0.04%	US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.04%	US55608JAR95
Permanent Tsb Group 250428 6.625 Cb	0.04%	XS2611221032
Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs	0.04%	US12672RAB87
Wells Fargo Co 301030 2.879 Cb	0.04%	US95000U2G70
Dell International Llc 011029 5.30 Cb	0.04%	US24703TAG13
Ingersoll Rand Inc 150634 5.45 Cb	0.04%	US45687VAF31
Ir228966 Ccp Long Ois Baa Cad 181226 Rfxd 3.5 Pflt 3Cdor	0.04%	DU0IR2289662
Deutsche Bank Ag 180129 6.72 Cb	0.04%	US251526CS67
Romania Government 150648 5.125 Gb	0.04%	XS1837994794
Romania Government 250232 6.70 Gb	0.04%	ROO7A2H5YIN8
Carrier Global Corp 150334 5.90 Cb	0.04%	US14448CBC73
Banks Series 24 5Yr8 Cl C 150857 Abs	0.04%	US065923BR47
Bank Of America Corp 220432 2.687 Cb	0.04%	US06051GJT76
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.04%	XS2300185613
Bmo Mortgage Trust Sr 22 C3 Cl A5 150954 Abs	0.04%	US05602QAY98
Pricoa Global Funding I 270831 4.65 Cb	0.04%	US74153WCV90
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.04%	US3140XCXH63
Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb	0.04%	US035240AQ30
Williams Companies Inc 150331 2.60 Cb	0.04%	US969457BY52
Deutsche Telekom International Finance 150630 8.75 Cb	0.03%	US25156PAC77
British Columbia Province Of 180642 4.30 Cb	0.03%	CA1107098Y17
Oracle Corp 091152 6.9 Cb	0.03%	US68389XCK90
Cigna Corp 151028 4.375 Cb	0.03%	US125523AH38
Quebec Province Of 011243 4.25 Gb	0.03%	CA74814ZEK53
Dowdupont Inc 151125 4.493 Cb	0.03%	US26078JAC45
Ir228969 Ccp Long Ois Baa Cad 181229 Rfxd 3.25 Pflt 1Cdor	0.03%	DU0IR2289696
Mexico United Mexican States Government 201136 10.00 Gb	0.03%	MX0MGO0000B2
Galaxy Pipeline Assets 300940 Sf	0.03%	XS2300197030
Dollar Tree Inc 150525 4.00 Cb	0.03%	US256746AG33

T Mobile Usa Inc 150425 3.50 Cb	0.03%	US87264ABB08
At And T Inc 150230 4.30 Cb	0.03%	US00206RGQ92
Dell International Llc 150626 6.02 Cb	0.03%	US24703TAD81
Citigroup Inc 310331 4.412 Cb	0.03%	US172967MP39
Mexico United Mexican States Government 240561 3.771 Gb	0.03%	US91087BAN01
Quanta Services Inc 090834 5.25 Cb	0.03%	US74762EAL65
Spain Kingdom Of Government 311030 1.25 Gb	0.03%	ES0000012G34
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.03%	US69343FAA57
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.03%	US251526CE71
Cbre Services Inc 010429 5.50 Cb	0.03%	US12505BAH33
Sempra Energy 010228 3.40 Cb	0.03%	US816851BG34
International Flavors And Fragrances Inc 011025 1.23 Cb	0.03%	US459506AN18
Aercap Ireland Capital Dac 291028 3.00 Cb	0.03%	US00774MAW55
At T Inc 150546 4.75 Cb	0.03%	US00206RCQ39
Charter Communications Operating Llc 230725 4.908 Cb	0.03%	US161175AY09
Realty Income Corp 150328 2.10 Cb	0.03%	US756109CA03
Agco Corp 210334 5.80 Cb	0.03%	US001084AS13
Cvs Health Corp 250338 4.78 Cb	0.03%	US126650CY46
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.03%	US20754RAB24
Duquesne Light Holdings Inc 011030 2.532 Cb	0.03%	US266233AH80
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763	0.03%	US36179UML34
Israel State Of Government 310327 2.00 Gb	0.03%	IL0011393449
Ir227722 Ccp Long Irs Baa Eur 140528 Rfxd 2.5 Pflt 6Eubo	0.03%	DU0IR2277220
Belgium Kingdom Of Government 220657 2.25 Gb	0.03%	BE0000343526
Truist Financial Corp 080627 6.047 Cb	0.03%	US89788MAN20
Otis Worldwide Corp 160828 5.25 Cb	0.03%	US68902VAP22
Volkswagen Financial Services Nv 130427 3.25 Cb	0.03%	XS2468855593
Enel Spa 080627 1.375 Cb	0.03%	XS2312744217
Cx003128 Ccp Sell Cdx Usd 201228 Cdx.Na.Ig.41.V1 1% Baa	0.03%	DU0CX0031281
Roper Technologies Inc 150232 4.75 Cb	0.03%	US776696AH96
T Mobile Usa Inc 010228 4.75 Cb	0.03%	US87264AAV70
Connecticut Avenue Securities Se 23 R05 Cl 1M2 250643 Abs	0.03%	US207942AB90
Bank Of Ireland Group Plc 010333 6.75 Cb	0.03%	XS2561182622
Uber Technologies Inc 150934 4.80 Cb	0.03%	US90353TAP57
Spain Kingdom Of Government 300743 3.45 Gb	0.03%	ES0000012K95
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.03%	US3140L5BW58
Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.03%	US3622ABD336
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.03%	XS2403381069
Hca Inc 150329 3.375 Cb	0.03%	US404119CJ66
Macquarie Group Ltd 281128 3.763 Cb	0.03%	US55608JAK43
Raiffeisen Bank International Ag 150928 6.00 Cb	0.03%	XS2682093526
Warnermedia Holdings Inc 150329 4.054 Cb	0.03%	US55903VBB80
Isle Of Man 140951 1.625 Cb	0.03%	XS2384582263
Solvay Sa 030428 3.875 Cb	0.03%	BE6350791073
Brenntag Finance Bv 240428 3.75 Cb	0.03%	XS2802928775
Bank Of America Corp 290431 2.592 Cb	0.03%	US06051GJB68
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711	0.03%	US36179UKY72
Banco Santander Sa 020429 Frn	0.03%	XS2908735504
Raiffeisen Bank Intl 120330 Frn	0.03%	XS2049823763
Cx003113 Ccp Long Sell Cds Usd 200628	0.03%	DU0CX0061130
Rfxd1pflticecdcdxig540		
Bpce Sa 260427 1.75 Cb	0.02%	FR0014009YD9
Benchmark Mortgage Trust Sr 24 V6 Cl D 150329 Abs	0.02%	US081927AM79
Wintershall Dea Finance Bv 250925 0.84 Cb	0.02%	XS2054209833
General Motors Financial Company Inc 260226 0.85 Cb	0.02%	XS2125145867
Malaysia Government 050734 3.828 Gb	0.02%	MYBMS1900047
Becton Dickinson And Co 130825 0.034 Cb	0.02%	XS2375836553
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.02%	US20754DAB38
Thailand Kingdom Of Government 170628 2.65 Gb	0.02%	TH0623038609
Caixabank Sa 210128 0.625 Cb	0.02%	XS2434702424

Ingersoll Rand Inc 150631 5.314 Cb	0.02%	US45687VAE65
Hyundai Capital America 260630 5.70 Cb	0.02%	US44891ACJ43
Oracle Corp 250351 3.95 Cb	0.02%	US68389XCA19
Energy Transfer Operating Lp 150429 5.25 Cb	0.02%	US29278NAG88
Ir226558 Ccp Short Irs Baa Brl 020129 Rflt Bzdio Pfxd 10.25	0.02%	DU0IR2265589
Thames Water Utilities Caymen Finance Ltd 190625 4.00 Cb	0.02%	XS1078777114
Kilroy Realty Lp 150136 6.25 Cb	0.02%	US49427RAS13
Constellation Brands Inc 151128 4.65 Cb	0.02%	US21036PBC14
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.02%	US86765BAU35
Buy Eur:Sell Usd 02/10/2024	0.02%	EURUSD24276B
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.02%	US38382KVX89
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530	0.02%	US36179UEB44
Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs	0.02%	US86746BAA17
Austria Republic Of Government 20092117 2.10 Gb	0.02%	AT0000A1XML2
Romania Republic Of Government 270227 3.00 Gb	0.02%	XS2434895988
Ir226587 Ccp Long Irs Baa Eur 250139 Rfxd 3 Pflt 6Eubo	0.02%	DU0IR2265878
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.02%	US3132DNRD74
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.02%	US552754AC79
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.02%	US3137FVA932
Thailand Kingdom Of Government 171228 2.875 Gb	0.02%	TH0623038C04
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.02%	US3136BBWT55
Romania Government 140251 4.00 Gb	0.02%	XS2201851685
Obx Trust Series 24 Nqm1 Class A2 261163 Abs	0.02%	US67448LAB80
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.02%	US38382BBF94
Micron Technology Inc 011129 6.75 Cb	0.02%	US595112BV48
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Abs	0.02%	US08162PAG63
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.02%	US12659FAA30
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.02%	US36179UPC08
Workday Inc 010429 3.70 Cb	0.02%	US98138HAH49
Marriott International Inc 150529 4.875 Cb	0.02%	US571903BP73
Ir222496 Ccp Short Irs Baa Usd 110553 Pfxd 2.5641 Rflt Sofra	0.02%	DU0IR2224966
Romania Government 280150 3.375 Gb	0.02%	XS2109813142
Freddie Mac Series 5020 Class Ih 250850 Abs	0.02%	US3137FWXZ80
Cs006400 Ccp Sell Cds Eur 200629 Ice Cd Affp 5% Baa	0.02%	DU0CS0064001
Autonation Inc 010828 1.95 Cb	0.02%	US05329WAR34
Ir228955 Ccp Long Ois Baa Gbp 181227 Rfxd 4 Pflt Sonia	0.02%	DU0IR2289555
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.01%	US64033BAA08
Wp Carey Inc 010225 4.00 Cb	0.01%	US92936UAC36
Ir228921 Ccp Long Irs Baa Usd 181229 Rfxd 3.75 Pflt Sofra	0.01%	DU0IR2289217
Can 10Yr Bnd 2412 Fu	0.01%	DU00CGX24127
General Motors Finl Co 061029 4.90 Cb	0.01%	US37045XEZ50
Outstanding Settlement Receipts - EUR	0.01%	OSRECEUR
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.01%	US20754DAA54
Ir229310 Ccp Long Irs Baa Mxn 161226 Rfxd 9.25 Pflt 1Mxn	0.01%	DU0IR2293102
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.01%	US92538GAA04
Thailand Kingdom Of Government 170633 3.35 Gb	0.01%	TH062303D603
Austria Republic Of Government 300620 0.85 Gb	0.01%	AT0000A2HLC4
Income Due - USD	0.01%	INCDUUSD
Ir229228 Ccp Long Ois Baa Cad 181226 Rfxd 3.75 Pflt 1Cdor	0.01%	DU0IR2292286
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.01%	US36179T7M16
Romania Government 170133 7.125 Gb	0.01%	XS2571923007
Capital One Financial Corp 301024 3.30 Cb	0.01%	US14040HBT14

Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo	0.01% DU0IR2225591
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.01% US35564KHE29
Ir229225 Ccp Long Irs Baa Usd 181226 Rfxd 4 Pflt Sofra	0.01% DU0IR2292252
International Flavors And Fragrances Inc 151027 1.832 Cb	0.01% US459506AP65
Thailand Kingdom Of Government 170643 3.45 Gb	0.01% TH0623A3N603
Carrier Global Corp 150227 2.493 Cb	0.01% US14448CAP95
American Homes 4 Rent Lp 150731 2.375 Cb	0.01% US02666TAC18
Ir229226 Ccp Long Irs Baa Eur 181226 Rfxd 3 Pflt 6Eubo	0.01% DU0IR2292260
Romania Government 300134 6.375 Gb	0.01% XS2756521303
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.01% US3140XJCJ02
Outstanding Settlement Receipts - JPY	0.01% OSRECJPY
Ir229205 Ccp Long Ois Baa Gbp 310827 Rfxd 3.5 Pflt Sonio	0.01% DU0IR2292054
Ir229027 Ccp Long Irs Baa Nok 181226 Rfxd 3.75 Pflt 6Nibo	0.01% DU0IR2290272
Ir228972 Ccp Long Ois Baa Cad 181234 Rfxd 3.25 Pflt 1Cdor	0.01% DU0IR2289720
Ir229229 Ccp Long Irs Baa Aud 181226 Rfxd 4 Pflt 1Bbsw	0.01% DU0IR2292294
Ir228875 Ccp Long Irs Baa Cny 181226 Rfxd 1.75 Pflt Cnrr7	0.01% DU0IR2288755
Dell International Llc 150730 6.20 Cb	0.01% US24703TAH95
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.01% US38381AXB78
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.01% US36179UH623
Ir229372 Ccp Short Irs Baa Usd 120931 Pfxd3.215433 Rfltsotra	0.01% DU0IR2293722
Nok Boa Ccp	0.01% NOBOACCP
Eur Oat 2412 Fut	0.01% DE000FOQ7BZ5
NOK BNP Paribas A/C	0.01% NOKBNPP
Ir229045 Ccp Long Irs Baa Nzd 181234 Rfxd 4 Pflt 3Zbsw	0.00% DU0IR2290454
Ir229227 Ccp Long Ois Baa Gbp 181226 Rfxd 4.25 Pflt Sonio	0.00% DU0IR2292278
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00% US3136ABDT75
Cs006376 Ccp Sell Cds Usd 200629 Ice Cd Chile 1% Baa	0.00% DU0CS0063763
Euro Btp 2412 Fut	0.00% DE000FOQ7BS0
Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5 Rflt Sofra	0.00% DU0IR2221046
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00% US3128M9UC41
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.00% US785592AM87
Cs006367 Ccp Sell Cds Usd 200629 Ice Cd Philip 1% Baa	0.00% DU0CS0063672
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.00% US38379MVJ07
Aviva Plc 141136 6.125 Cb	0.00% XS0138717441
Eur Buxl 30Yr 2412 F	0.00% DE000FOQ7BX0
Ir229021 Ccp Long Irs Baa Sek 181234 Rfxd 2.25 Pflt 3Msek	0.00% DU0IR2290215
Ir228933 Ccp Long Irs Baa Eur 181229 Rfxd 2.5 Pflt 6Eubo	0.00% DU0IR2289332
Cs006378 Ccp Sell Cds Usd 200629 Ice Cd Indon 1% Baa	0.00% DU0CS0063789
Euro Bobl 2412 Fut	0.00% DE000FOQ7BV4
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00% US38381BZG21
Outstanding Settlement Receipts - CHF	0.00% OSRECCHF
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00% US36179UPB25
Ir229370 Ccp Short Ois Baa Cad 130929 Pfxd 2.45753 Rflt3cdor	0.00% DU0IR2293706
Cs006377 Ccp Sell Cds Usd 200629 Ice Cd Peru 1% Baa	0.00% DU0CS0063771
Ir228956 Ccp Long Ois Baa Gbp 181228 Rfxd 3.75 Pflt Sonia	0.00% DU0IR2289563
Ron Bnp Paribas A/C	0.00% RONBNPP

Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00% US949831AA92
Gnma Ii 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00% US36179RD891
Hkd Bnp Paribas A/C	0.00% HKDBNPP
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Abs	0.00% US38376MCG06
Pln Bnp Paribas A/C	0.00% PLNBNPP
FhImc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00% US3132L5TH62
Ir229313 Ccp Long Ois Baa Cop 181234 Rfxd 7.75 Pflt Copid	0.00% DU0IR2293136
Ir229314 Ccp Long Irs Baa Clp 181226 Rfxd 4.5 Pflt Clpid	0.00% DU0IR2293144
Boa Aud Ccp	0.00% AUSBACCP
Income Due - EUR	0.00% INCDUEUR
Cs006543 Ccp Buy Cds Eur 201229 Deutsche Lufthansa 1% Baa	0.00% DU0CS0065438
MXN BNP Paribas A/C	0.00% MXNBNPP
Ir229264 Ccp Long Irs Baa Zar 181234 Rfxd 8.75 Pflt 3Zali	0.00% DU0IR2292641
Ir229254 Ccp Long Irs Baa Zar 181226 Rfxd 7.25 Pflt 3Zali	0.00% DU0IR2292542
Euro Short Btp 2412	0.00% DE00FOQ7BT8
Ir229315 Ccp Long Ois Baa Cop 181226 Rfxd 7.25 Pflt Copid	0.00% DU0IR2293151
Ir229255 Ccp Long Irs Baa Czk 181226 Rfxd 3.25 Pflt 6Prib	0.00% DU0IR2292559
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00% US3136A9EA25
Us 2Yr Note 2412 Fut	0.00% DU00US224122
Ir229256 Ccp Long Irs Baa Czk 181234 Rfxd 3.5 Pflt 6Prib	0.00% DU0IR2292567
Ir226589 Ccp Long Irs Baa Eur 250149 Rfxd 2 Pflt 6Eubo	0.00% DU0IR2265894
Ir228880 Ccp Long Irs Baa Thb 181229 Rfxd 2 Pflt Thb6m	0.00% DU0IR2288805
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Abs	0.00% US38376MCC91
Ir228638 Ccp Short Ois Baa Jpy 130826 Rflt Tonar Pfxd0.50614	0.00% DU0IR2286387
CZK BNP Paribas A/C	0.00% CZKBNPP
Ir228940 Ccp Short Irs Baa Eur 181254 Rflt 6Eubo Pfxd 2.25	0.00% DU0IR2289407
Buy Cny:Sell Usd 08/10/2024	0.00% CNYUSD24282B
Ir229263 Ccp Long Irs Baa Huf 181226 Rfxd 5.5 Pflt 6Hufi	0.00% DU0IR2292633
Baa Huf Ccp	0.00% HUFBACCP
Jpy Boa Ccp	0.00% JPYBACCP
Ir228873 Ccp Short Ois Baa Inr 181226 Rflt Mibor Pfxd 6	0.00% DU0IR2288730
DKK BNP Paribas A/C	0.00% DKKBNPP
GBP BNP Paribas A/C	0.00% GBPNBNPP
SGD BNP Paribas A/C	0.00% SGDBNPP
CAD BNP Paribas A/C	0.00% CADBNPP
Baa Hkd Ccp	0.00% HKBOACCP
Ops08162a Swption Usd 200927 Put Strike 4.312 Jpm	0.00% DUOPS08162A9
Ops08163a Swption Usd 200927 Call Strike 1.812 Jpm	0.00% DUOPS08163A7
Us Ult 10Yr 2412 F	0.00% DU00UXY24122
Outstanding Settlement Receipts - CAD	0.00% USDEFFE
Ops07958a Swption Eur 270924 Call Strike 2.527 Ms	0.00% DUOPS07958A1
ZARBNP Paribas A/C	0.00% ZARBNPP
Effect Exposure AUD	0.00% AUDEFFE
Idr Bnp Paribas A/C	0.00% IDRBNPP
Devon Energy Corp 151225 5.85 Cb	0.00% US25179MAV54
KRW BNP Paribas A/C	0.00% KRWBNPP
Effect Exposure GBP	0.00% GBPEFFE
Effect Exposure Cad	0.00% CADEFFE
Ils Bnp Paribas A/C	0.00% ILSBNPP
SEK BNP Paribas A/C	0.00% SEKBNPP
Effect Exposure EUR	0.00% EUREFFE
Rub Bnp Paribas A/C	0.00% RUBBNPP
Sartorius Finance Bv 140929 4.375 Cb	0.00% XS2676395077

CHF BNP Paribas A/C	0.00% CHFBNPP
Ir228876 Ccp Short Ois Baa Inr 181229 Rflt Mibor Pfxd 6	0.00% DU0IR2288763
Baa Sgd Ccp	0.00% SGDMLCCP
Ir228879 Ccp Long Irs Baa Krw 181226 Rfxd 2.75 Pflt 6Ksda	0.00% DU0IR2288797
JPY BNP Paribas A/C	0.00% JPYBNPP
Mxn Boa Ccp	0.00% MXNBACCP
Zar Boa Ccp	0.00% ZABOACCP
Ir228960 Ccp Short Ois Baa Gbp 181234 Pfxd 3.75 Rflt Sonio	0.00% DU0IR2289605
Ops07978a Swption Eur 071024 Put Strike 2.448 Citi	0.00% DUOPS07978A9
Ops07968a Swption Usd 031024 Put Strike 3.395 Jpm	0.00% DUOPS07968A0
Ir229033 Ccp Short Irs Baa Nok 181234 Pfxd 3.5 Rflt 6Nibo	0.00% DU0IR2290330
Outstanding Settlement Payments - Cny	0.00% OSPAYCNY
Sell Usd:Buy Cny 08/10/2024	0.00% USDCNY242825
Ir229258 Ccp Short Irs Baa Pln 181234 Pfxd 4.5 Rflt 6Wibo	0.00% DU0IR2292583
Ir228964 Ccp Long Ois Baa Gbp 181254 Rfxd 3.75 Pflt Sonio	0.00% DU0IR2289647
Obx Trust Series 24 Nqm1 Class A1 261163 Abs	0.00% US67448LAA08
Cx003209 Ccp Buy Cdx Eur 201234 Itraxx Europe 42 V1 1% Baa	0.00% DU0CX0032099
Aus 3Yr 2412 Bond Fu	0.00% DU000YT24122
Boa Czk Ccp	0.00% CZBOACCP
Ir229260 Ccp Short Irs Baa Huf 181234 Pfxd 6 Rflt 6Hufi	0.00% DU0IR2292609
Ir228924 Ccp Short Irs Baa Usd 181234 Pfxd 3.75 Rflt Sofra	0.00% DU0IR2289241
Ops08130a Swption Eur 211024 Put Strike 2.437 Boa	0.00% DUOPS08130A6
Ops07986a Swption Eur 141024 Put Strike 2.394 Ms	0.00% DUOPS07986A2
Ir229312 Ccp Short Irs Baa Clp 181234 Rflt Clpid Pfxd 5	0.00% DU0IR2293128
Ir228938 Ccp Short Irs Baa Eur 181239 Rflt 6Eubo Pfxd 2.75	0.00% DU0IR2289381
Ops07994a Swption Usd 151024 Call Strike 3.214 Deutag	0.00% DUOPS07994A6
Aud 10Yr 2412 Bond F	0.00% DU000XT24124
Ice 3Mth 2512 Fut	0.00% GB00J14RQY19
Cs006540 Ccp Buy Cds Eur 201229 Ice Cd Vivfp 1% Baa	0.00% DU0CS0065404
Ir228932 Ccp Short Irs Baa Eur 181228 Rflt 6Eubo Pfxd 2.5	0.00% DU0IR2289324
Cs006544 Ccp Buy Cds Eur 201229 Ice Cd Nxtln 1% Baa	0.00% DU0CS0065446
Ops08184a Swption Eur 281024 Put Strike 2.364 Citi	0.00% DUOPS08184A3
Ir229371 Ccp Long Ois Baa Cad 110931 Rfxd 2.801024 Pflt3cdor	0.00% DU0IR2293714
Ops08148a Swption Usd 211024 Call Strike 3.275 Ms	0.00% DUOPS08148A8
Cs006541 Ccp Buy Cds Eur 201229 Ice Cd Basgr 1% Baa	0.00% DU0CS0065412
Usd Jpm Tbcc	0.00% USJPMTBC
Westpac USD Collateral	0.00% USWPCOLL
Ir229039 Ccp Short Irs Baa Nzd 181226 Pfxd 3.5 Rflt 3Zbsw	0.00% DU0IR2290397
Us 5Yr Note 2412 Fut	0.00% DU00USV24128
Ops07970a Swption Usd 031024 Call Strike 3.395 Jpm	0.00% DUOPS07970A6
Ops07985a Swption Eur 141024 Call Strike 2.394 Ms	0.00% DUOPS07985A4
Ir229003 Ccp Short Ois Baa Chf 181226 Rflt Saron Pfxd 0.5	0.00% DU0IR2290033
Ops08172a Swption Usd 281024 Put Strike 3.312 Ms	-0.01% DUOPS08172A8
Us 10Yr Note 2412 F	-0.01% DU00USX24124
Ops08185a Swption Eur 281024 Call Strike 2.364 Citi	-0.01% DUOPS08185A0
Ir228957 Ccp Short Ois Baa Gbp 181229 Pfxd 3.75 Rflt Sonia	-0.01% DU0IR2289571
Ir228870 Ccp Long Irs Baa Krw 181234 Rfxd 2.75 Pflt 3Ksda	-0.01% DU0IR2288706
Ops08150a Swption Usd 211024 Put Strike 3.275 Ms	-0.01% DUOPS08150A4
Ops08173a Swption Usd 281024 Call Strike 3.312 Ms	-0.01% DUOPS08173A6
Ir222495 Ccp Long Irs Baa Usd 100538 Rfxd 3.3912 Pflt Sofra	-0.01% DU0IR2224958
Ir228934 Ccp Short Irs Baa Eur 181231 Rflt 6Eubo Pfxd 2.5	-0.01% DU0IR2289340
Ops07977a Swption Eur 071024 Call Strike 2.448 Citi	-0.01% DUOPS07977A1

Ops07993a Swption Usd 151024 Put Strike 3.214 Deutag	-0.01% DUOPS07993A8
Ir229368 Ccp Long Irs Baa Usd 130929 Rfxd 3.03824 Pflt Sofra	-0.01% DU0IR2293680
Ir229009 Ccp Short Ois Baa Chf 181234 Rflt Saron Pfxd 0.75	-0.01% DU0IR2290090
Ir228984 Ccp Short Irs Baa Aud 181229 Rflt 6Bbsw Pfxd 4	-0.01% DU0IR2289845
Ops08131a Swption Eur 211024 Call Strike 2.437 Baa	-0.01% DUOPS08131A4
Ops08165a Swption Usd 200927 Call Strike 1.812 Jpm	-0.01% DUOPS08165A2
Ops08161a Swption Usd 200927 Call Strike 1.82 Jpm	-0.01% DUOPS08161A1
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	-0.01% DU0IR2188583
Ir229455 Ccp Long Irs Baa Aud 160926 Rfxd 3 Pflt 1Bbsw	-0.01% DU0IR2294555
Long Gilt 2412 Fut	-0.01% GB00KNT5JY48
Boa Cad Ccp	-0.01% CADBACCP
Ops08160a Swption Usd 200927 Put Strike 4.32 Jpm	-0.01% DUOPS08160A3
Ops08164a Swption Usd 200927 Put Strike 4.312 Jpm	-0.01% DUOPS08164A5
Ir226588 Ccp Short Irs Baa Eur 250144 Rflt 6Eubo Pfxd 2.5	-0.01% DU0IR2265886
Ir229207 Ccp Long Ois Baa Gbp 280834 Rfxd 3.5 Pflt Sonio	-0.01% DU0IR2292070
Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar	-0.01% DU0IR2285256
Pln Boa Ccp	-0.01% PLNBACCP
Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar	-0.02% DU0IR2285264
Ir228987 Ccp Short Irs Baa Aud 181234 Rflt 6Bbsw Pfxd 4.5	-0.02% DU0IR2289878
Ir229206 Ccp Short Ois Baa Gbp 310829 Rflt Sonio Pfxd 3.5	-0.02% DU0IR2292062
Ir227378 Ccp Short Irs Baa Usd 110454 Pfxd3.380172Rflt Sofra	-0.02% DU0IR2273781
Outstanding Settlement Receipts - EUR	-0.02% USMSCOLL
Sell Usd:Buy Eur 02/10/2024	-0.02% USDEUR242765
Ir226557 Ccp Long Irs Baa Brl 020126 Rfxd 9.75 Pflt Bzdio	-0.03% DU0IR2265571
Ir227779 Ccp Short Irs Baa Usd 200554 Pfxd3.343511Rflt Sofra	-0.03% DU0IR2277790
Us Ultra Bond 2412 F	-0.03% DU00USU24120
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	-0.03% DU0IR2185464
Ir228877 Ccp Long Irs Baa Cny 181229 Rfxd 1.75 Pflt Cnrr7	-0.03% DU0IR2288771
Us 30Y Bond 2412 Fut	-0.03% DU00USB24120
Sell Eur:Buy Usd 02/10/2024	-0.04% EURUSD242765
Ir228918 Ccp Long Irs Baa Usd 181226 Rfxd 3.75 Pflt Sofra	-0.04% DU0IR2289183
Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra	-0.05% DU0IR2245458
Ir228994 Ccp Short Ois Baa Jpy 181229 Pfxd 0.75 Rflt Tonar	-0.05% DU0IR2289944
Cx003142 Sell Cds Usd 151256 Cmbx-Na-Bbb-17 3% Jpm	-0.05% DU0CX0031422
Outstanding Settlement Payments - EUR	-0.06% OSPAYEUR
Ir224706 Ccp Short Irs Baa Eur 101153 Pfxd 2.5 Rflt 6Eubo	-0.06% DU0IR2247066
Usd Citi Tbcc	-0.07% USCITBTC
Management Fees	-0.07% MGMNZD
Chf Boa Ccp	-0.07% CHFBACCP
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	-0.07% DU0IR2185472
Sell Usd:Buy Idr 01/10/2024	-0.07% USDIDR242755
Sell Usd:Buy Gbp 16/12/2024	-0.08% USDGBP24351S
Citibank Colat	-0.08% USCTCOLL
Sell Ils:Buy Usd 20/11/2024	-0.08% ILSUSD24325S
Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62	-0.10% DU0IR2245441
Sell Usd:Buy Cad 17/10/2024	-0.11% USDCAD24291S
Sell Usd:Buy Aud 15/10/2024	-0.11% USDAUD24289S
Sell Thb:Buy Usd 18/12/2024	-0.11% THBUSD24353S



Futures Margin - AUD	-0.12% FUTMAUD
Futures Margin-EURo	-0.12% FUTMEUR
Futures Margin-Cad	-0.13% FUTMCAD
Outstanding Settlement Payments - Idr	-0.13% OSPAYIDR
Sell Sgd:Buy Usd 18/12/2024	-0.13% SGDUSD24353S
Sell Chf:Buy Usd 15/11/2024	-0.15% CHFUSD24320S
Futures Margin-GBP	-0.21% FUTMGBP
Sell Myr:Buy Usd 11/12/2024	-0.23% MYRUSD24346S
Boa Eur Ccp	-0.27% EURBACCP
Sell Krw:Buy Usd 11/12/2024	-0.29% KRWUSD24346S
Sell Idr:Buy Usd 11/12/2024	-0.29% IDRUSD24346S
Sell Cad:Buy Usd 17/10/2024	-0.41% CADUSD24291S
State Street	-1.27% USSSCOLL
BNP USD Coll Acct	-1.42% USBPCOLL
Sell Usd:Buy Eur 24/10/2024	-1.84% USDEUR24298S
Sell Gbp:Buy Usd 16/12/2024	-1.97% GBPUSD24351S
Sell Jpy:Buy Usd 10/12/2024	-2.64% JPYUSD24345S
Sell Jpy:Buy Usd 12/11/2024	-4.21% JPYUSD24317S
Sell Usd:Buy Jpy 17/10/2024	-5.71% USDJPY24291S
Outstanding Settlement Payments - USD	-17.50% OSPAYUSD
Sell Jpy:Buy Usd 17/10/2024	-19.43% JPYUSD24291S
Sell Eur:Buy Usd 24/10/2024	-20.39% EURUSD24298S
Sell Usd:Buy Nzd 21/11/2024	-94.72% USDNZD24326S