

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS
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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]	30/09/2023		

Asset name	% of fund net assets	Security Code
Buy Nzd:Sell Usd 12/12/2023	100.73%	NZDUSD23346B
Buy Usd:Sell Eur 06/12/2023	17.83%	USDEUR23340B
Buy Usd:Sell Jpy 22/11/2023	12.96%	USDJPY23326B
Outstanding Settlement Receipts - USD	11.91%	OSRECUSD
Buy Usd:Sell Jpy 16/10/2023	8.69%	USDJPY23289B
Japan Government 161023 0.00 Gb	8.09%	JP1741691P75
Buy Usd:Sell Jpy 04/12/2023	6.81%	USDJPY23338B
Japan Government 041223 0.00 Gb	6.68%	JP1741791P90
USD BNP Paribas A/C	3.76%	USDBNPP
Buy Usd:Sell Gbp 30/10/2023	3.75%	USDGBP23303B
France Republic Of Government 111023 0.00 Gb	2.47%	FR0127921213
Government National Mort Assoc 151046 0.00 Tba	2.44%	US21H0506A54
Federal National Mortgage Association 151043 0.00 Tba	2.29%	US01F0406A02
Federal National Mortgage Association 151043 0.00 Tba	2.18%	US01F0526A56
Japan Government 200630 0.10 Gb	2.12%	JP1103591L73
Buy Eur:Sell Usd 06/12/2023	2.04%	EURUSD23340B
Japan Government 010125 0.005 Gb	1.96%	JP1024441P12
Japan Government 200931 0.10 Gb	1.78%	JP1103641MA8
Japan Government 010724 0.005 Gb	1.74%	JP1024381N73
Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	1.71%	36179XHY5
Future Margins-USD	1.64%	FUTMUSD
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	1.46%	US89855AAC09
Japan Government 200624 0.10 Gb	1.45%	JP1051401K75
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	1.45%	US89642DAA63
Italy Republic Of Government 010826 0.00 Gb	1.29%	IT0005454241
Japan Government 010924 0.005 Gb	1.23%	JP1024401N95
Federal National Mortgage Association 151046 0.00 Tba	1.18%	US01F0426A65
Buy Gbp:Sell Usd 30/10/2023	1.14%	GBPUSD23303B
Buy Usd:Sell Nzd 12/12/2023	1.13%	USDNZD23346B
France Republic Of Government 081123 0.00 Gb	1.10%	FR0127921239
Federal National Mortgage Association 141050 2.00 Tba	0.98%	US01F0206A20
Fnma 30Yr Conventional 151046 0.0 Tba	0.95%	US01F0606A83
Federal National Mortgage Association 151043 0.0 Tba	0.91%	US01F0506A92
Japan Government 200942 1.10 Gb	0.89%	JP1201821NA5
Boa Usd Ccp	0.89%	USDBACCP
Westpac 11am Call Account	0.71%	NZDNOMS
Japan Government 200952 1.40 Gb	0.69%	JP1300761NA3
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.64%	US12529QAC33
Federal National Mortgage Association 151043 0.00 Tba	0.55%	US01F0326A74
Japan Government 200362 1.00 Gb	0.52%	JP1400151N57
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.51%	US47047LAA70
Gnma Ii 30 Year Single Family 151050 2.00 Mbs Pool Number	0.51%	US21H0206A81
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.48%	US25255DAA81
Invesco Clo Ltd Series 21 2A Class A 150734 Abs	0.48%	US46149MAA45
Fnma 30 Year Conventional 010352 2.00 Mbs Pool Bv4122	0.48%	US3140MHSL47
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.48%	DU0IR2185456
Dexia Credit Local Sa 210725 1.25 Cb	0.47%	XS2434417494
Venture Cdo Ltd Ser 14 18A CIs Ar 151029 Abs	0.45%	US92329FAP27
Italy Republic Of Government 010338 3.25 Gb	0.42%	IT0005496770
Buy Usd:Sell Krw 13/12/2023	0.41%	USDKRW23347B
Italy Republic Of Government 010426 0.00 Gb	0.40%	IT0005437147
Mf1 2023 F12 Ltd Series 23 F12 Class A 191038 Abs	0.39%	US59319MAA18
Spain Kingdom Of Government 311032 2.55 Gb	0.39%	ES0000012K61
Halsey Point Clo Ltd Series 23 7A Class A 200736 Abs	0.38%	US40638LAA70
Italy Republic Of Government 010431 0.90 Gb	0.37%	IT0005422891
Morgan Stanley 200429 5.164 Cb	0.36%	US61747YFD22
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.35%	US3133KPLW67
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.35%	US92332TAB89
Pikes Peak Clo Series 23 12A Class A 200436 Abs	0.34%	US72133LAA08
Bank Of America Corp 250429 5.202 Cb	0.34%	US06051GLG28
Buy Usd:Sell Idr 13/12/2023	0.34%	USDIDR23347B
Benefit Street Ptn Clo Lt Series 23-30A Class A 250436 Abs	0.33%	US08186KAA25
Hyundai Capital America 170926 1.65 Cb	0.33%	US44891ABZ93

Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.32%	US05522RDF29
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.30%	US3140XJZE67
Buy Usd:Sell Chf 04/12/2023	0.30%	USDCHF23338B
Dell International Llc 010233 5.75 Cb	0.30%	US24703DBL47
Fhlmc 30 Year Conventional 010453 5.50 Mbs Pool Cb6080	0.30%	US3140QRXJ71
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.30%	US3140QQGB55
Spain Kingdom Of Government 300428 1.40 Gb	0.30%	ES0000012B39
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.30%	US3140QQUM54
Bmo Mortgage Trust Series 23 5C1 Class A3 150856 Abs	0.30%	US055986AC73
Indonesia Republic Of Government 110128 3.50 Gb	0.29%	US455780CD62
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.29%	FR0014007VI8
Park Blue Clo 2023 Iii Ltd Series 23 3A Class A1 200436 Abs	0.29%	US70019AAA79
Psa Banque France Sa 220125 0.00 Cb	0.29%	FR0014001JP1
Buy Usd:Sell Cad 20/11/2023	0.29%	USDCAD23324B
Gnma 30 Year Sigle Family 200952 4.50 Mbs Pool Ma8268	0.29%	US36179XFH44
Fnma 30 Year Conventional 010752 5.00 Mbs Pool No Fs2433	0.28%	US3140XHV389
Government National Mortgage Association 2 151043 0.0 Tba	0.28%	US21H0326A37
Fnma 30 Year Conventional 010852 5.00 Mbs Pool No Cb4307	0.28%	US3140QPYPD37
Buy Usd:Sell Myr 14/12/2023	0.27%	USDMYR23348B
Switzerland Confederation Of Govt 080428 4.00 Gb	0.27%	CH0008680370
Wallonie State Of 140138 2.875 Lb	0.27%	BE0002877588
Banks Series 23 5Yr2 Class A3 150628 Abs	0.27%	US06211CAG06
Bank Of Nova Scotia 171225 1.25 Cb	0.27%	XS2404577681
Indonesia Republic Of Government 150125 4.125 Gb	0.27%	USY20721BG36
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs	0.27%	US29001YAA10
Federal National Mortgage Association 151043 0.00 Tba	0.27%	US01F0306A11
Oak Hill Credit Series 23 15A Class A 200435 Abs	0.26%	US67116TAG13
Unitedhealth Group Inc 150129 4.25 Cb	0.26%	US91324PEU21
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.26%	US3140XK6T25
37 Capital Clo 1 Ltd Series 21 1A Class A 151034 Abs	0.26%	US88430TAA97
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.26%	US3140X9D770
Gnma Ii 30 Year Single Family 200152 2.50 Mbs Pool 785831	0.25%	US3622ABLL41
Gnma Ii 30 Year Single Family 201051 2.50 Mbs Pool 785659	0.25%	US3622ABE813
American Money Management Sr 12 11A Cla1r2 300431 Abs	0.25%	US00176AAX37
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.25%	US3140X6JR36
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.25%	GB00B8429V04
Malaysia Government 150433 3.844 Gb	0.25%	MYBMX1300040
Ubs Ag London Branch 181223 0.625 Cb	0.24%	XS2326546277
Arbor Realty Collateralised Ser 22 F11 Class A 150137 Abs	0.24%	US03880XAA46
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gt	0.24%	US71567RAF38
Rr Ltd Series 23 26 Class A1 150438 Abs	0.23%	US74989MAA99
Fnma 30 Year Conventional 010252 2.00 Mbs Pool No Qd6646	0.23%	US3133B4L373
Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma654	0.23%	US36179VHS25
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Ra6973	0.23%	US3133KNXA61
Canada (Govt Of) 010641 4.0 Gb	0.23%	CA135087YQ12
Amgen Inc 020330 5.25 Cb	0.23%	US031162DQ06
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.23%	US03765YAU82
Buy Usd:Sell Thb 20/12/2023	0.23%	USDTHB23354B
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.23%	US67112RAS31
Lowes Companies Inc 010733 5.15 Cb	0.22%	US548661EQ61
Unitedhealth Group Inc 150223 5.35 Cb	0.22%	US91324PER91
Bmo Mortgage Trust Series 23 C5 Class A5 150656 Abs	0.22%	US055988AD13
Gmf Floorplan Owner Revolving Trust Se 23 1 CI A1 150628 Abs	0.22%	US361886CR36
Kref Ltd Series 21 F12 Class A 150239 Abs	0.22%	US48275RAA59
Enterprise Products Operating Llc 150225 3.75 Cb	0.22%	US29379VBE20
Credit Suisse Group Ag 110925 2.593 Cb	0.22%	US225401AM02
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.22%	US63939RAA23
Ir218473 Ccp Short Irs Baa Usd 280747 Rflt Sofra Pfxd 2.08	0.21%	DU0IR2184731
Ubs Group Ag 031126 0.25 Cb	0.21%	CH1142231682
T Mobile Usa Inc 150133 5.20 Cb	0.21%	US87264ACV52
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.21%	US06541BBC19
American Medical Systems Europe Bv 080325 0.75 Cb	0.20%	XS2454766473
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.20%	US3140QDV275
Abn Amro Bank Nv 160627 1.542 Cb	0.20%	US00084DAU46
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.20%	US3140QMAF10
Fhlmc 30 Year Conventional 010352 2.00 Mbs Pool Qd8010	0.20%	US3133B53T71
Cifc Funding Ltd Series 18 2A Class A1 210431 Abs	0.19%	US17180WAA36
Cedar Funding Vii Clo Ltd Series 18 9A Class A1 210431 Abs	0.19%	US15033EAA64
Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs	0.19%	US846031AN28
Standard Chartered Plc 140127 1.456 Cb	0.19%	US853254B229
Hayfin Kingsland Series 18 8A Class A 200431 Abs	0.19%	US42086PAC77
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.19%	US62432FAM68

Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.19%	US081925AD15
Amgen Inc 020333 5.25 Cb	0.19%	US031162DR88
Credit Suisse Group Ag 140128 0.65 Cb	0.19%	CH0517825276
Citigroup Inc 301024 0.776 Cb	0.19%	US172967MT50
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A4 150753 Abs	0.19%	US95002UAJ07
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.19%	US3140QYGY299
Austria Republic Of Government 201028 0.00 Gb	0.19%	AT0000A2VB47
Oracle Corp 250331 2.875 Cb	0.19%	US68389XCE31
Charter Communications Operating Llc 230725 4.908 Cb	0.19%	US161175AY09
Goldentree Loan Opportunities Sr 14 9A Class Ar2 291029 Abs	0.19%	US38123HAN44
Citibank Colat	0.19%	USCTCOLL
Waste Management Inc 150234 4.875 Cb	0.18%	US94106LBW81
Bbcm Mortgage Trust Series 21 C9 Class A5 150254 Abs	0.18%	US05493EAY86
Glencore Capital Finance Dac 010333 1.25 Cb	0.18%	XS2307764311
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.18%	US36179U4B51
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.18%	FR0014005NA6
Santander Uk Group Holdings Plc 150325 1.089 Cb	0.18%	US80281LAN55
Raiffeisen Bank International Ag 270128 5.75 Cb	0.18%	XS2547936984
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.18%	US92917NAJ72
Barclays Plc 021133 7.437 Cb	0.18%	US06738ECE32
Spain Kingdom Of Government 311046 2.90 Gb	0.17%	ES00000128C6
Anheuser Busch Inbev Worldwide Inc 010650 4.50 Cb	0.17%	US035240AT78
Banque Federative Du Credit Mutuel Sa 020530 4.375 Cb	0.17%	FR001400HMF8
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.17%	US3132DVLL70
Buy Aud:Sell Usd 21/11/2023	0.17%	AUDUSD23325B
Wells Fargo Commercial Mort Ser 22 C62 Cls A4 150455 Abs	0.17%	US95003MBS61
Buy Usd:Sell Sgd 16/10/2023	0.17%	USDSGD23289B
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.17%	US3140JAE186
Italy Republic Of Government 010952 2.15 Gb	0.17%	IT0005480980
National Grid Plc 160135 4.275 Cb	0.17%	XS2576067081
Finland Republic Of Government 150932 1.50 Gb	0.17%	FI4000523238
Bank5 Series 23 5Yr3 Class A3 150956 Abs	0.16%	US06211EAF88
Expedia Group Inc 150230 3.25 Cb	0.16%	US30212PAR64
Canada Government 011248 2.75 Gb	0.16%	CA135087D358
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.16%	US42824CAW91
Citigroup Comercial Mortgage Trst Sr 23 Prm3 Cl A 120740 Abs	0.16%	US17331LAA52
Bbcms Mortgage Trust Ser 22-C17 Class As 150955 Abs	0.16%	US054976AJ48
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.16%	US23345LAA70
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.16%	US3140QQWC54
Korea Republic Of Government 100629 1.875 Gb	0.16%	KR103502G966
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.16%	US3133B6AC41
Gaci First Investment Co 140230 4.75 Gb	0.16%	XS2585987683
Ctigroup Inc 080426 3.106 Cb	0.16%	US172967MQ12
Dell Bank Internationa Dac 240624 1.625 Cb	0.15%	XS2193734733
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 7857f	0.15%	US3622ABJH66
Ir218471 Ccp Short Irs Baa Usd 280732 Pfxd 2.68 Rflt Sofra	0.15%	DU0IR2184715
Bank Of Ireland Group Plc 050626 1.875 Cb	0.15%	XS2465984289
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.15%	US3140QQWD38
Broadcom Inc 150434 3.469 Cb	0.15%	US11135FBL40
Buy Jpy:Sell Usd 22/11/2023	0.15%	JPYUSD23326B
Credit Suisse Group Ag 120129 3.869 Cb	0.15%	US225401AF50
Swedbank Ab 170227 1.3 Cb	0.15%	XS2443485565
Credit Suisse Group Ag 010329 7.75 Cb	0.15%	CH1214797172
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850 Abs	0.15%	US36254CAV28
Bank Of America Corp 270433 4.571 Cb	0.14%	US06051GKQ19
Ir222496 Ccp Short Irs Baa Usd 110553 Pfxd 2.5641 Rflt Sofra	0.14%	DU0IR2224966
Cargill Inc 111032 5.125 Cb	0.14%	US141781BZ62
Nxp Bv 150133 5.00 Cb	0.14%	US62954HBB33
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.14%	US61691YAJ01
Gnma li 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.14%	US36179UH540
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.14%	US05608RAG02
Bpce Sa 010633 5.75 Cb	0.14%	FR001400I7P8
Gnma2 Single Family 30 Yr Custom 200951 2.50 Mbs Pool 7856:	0.14%	US3622ABDR03
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.14%	XS2397252011
Bnp Paribas Sa 130127 1.323 Cb	0.14%	US09659W2N34
Credit Agricole Cib London Branch 260127 1.247 Cb	0.14%	US22535WAH07
Lseg Netherlands Bv 290930 4.231 Cb	0.14%	XS2679904685
Cargill Inc 240430 3.875 Cb	0.14%	XS2610788569
National Australia Bank Ltd New York Branch 120133 6.429 Cb	0.14%	US632525BC43
Volkswagen Leasing Gmbh 250329 4.625 Cb	0.14%	XS2694872594
Verlto Corp 180928 5.35 C	0.14%	US92338CAC73
Bank Series 22 Bnk40 Class A4 150364 Abs	0.13%	US06541LBG05

Credit Agricole Sa 200431 3.875 Cb	0.13%	FR001400HCR4
Caixabank Sa 060930 4.25 Cb	0.13%	XS2676814499
Korea Republic Of Government 101229 1.375 Gb	0.13%	KR103502G9C8
Hungary 220528 6.125 Gb	0.13%	XS2574267188
Intuit Inc 150933 5.20 Cb	0.13%	US46124HAG11
Deutsche Bank Ag 050930 5.00 Cb	0.13%	DE000A30VT06
Volvo Treasury Ab 170924 0.125 Cb	0.13%	XS2230884657
Tennet Holding Bv 281034 4.50 Cb	0.13%	XS25495433499
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.13%	US29002GAB77
Futures Margin-JPY	0.13%	FUTMJPY
Spain Kingdom Of Government 300766 3.45 Gb	0.13%	ES00000128E2
Jpmorgan Chase Bank Na 150635 Step Coupon	0.13%	XS1450877243
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.13%	US36267VAH69
Permanent Tsb Group 250428 6.625 Cb	0.13%	XS2611221032
Norinchukin Bank 220926 1.284 Cb	0.13%	US656029AG08
Abbvie Inc 211124 2.6 Cb	0.13%	US00287YBZ16
Ge Healthcare Technologies Inc 221132 5.905 Cb	0.12%	US36267VAK98
Mexico United Mexican States Government 090235 6.35 Gb	0.12%	US91087BAV27
Deutsche Bank Ag 240632 4.00 Cb	0.12%	DE000DL19WN3
Societe Generale Sa 141226 1.488 Cb	0.12%	US83368RAZ55
Danske Bank A S 010428 4.298 Cb	0.12%	US23636ABC45
Occidental Petroleum Corp 150727 8.50 Cb	0.12%	US674599DZ54
Volksbank Wien Ag 230326 0.875 Cb	0.12%	AT000B122080
Glencore Funding Llc 120329 4.875 Cb	0.12%	US378272AV04
Irish Government 181032 0.35 Gb	0.12%	IE00BMD03L28
Dp World Crescent Ltd 180729 3.875 Cb	0.12%	XS2026710553
Buy Usd:Sell Ils 27/11/2023	0.12%	USDILS23331B
Bbcms Mortgage Trust Series 23 C21 Class As 150956 Abs	0.12%	US05553WAH25
Portugal Republic Of Government 150629 1.95 Gb	0.12%	PTOTEXOEO024
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.12%	US3132DWCZ41
BNP Paribas Sa 090125 3.375 Cb	0.12%	US09659W2D51
Banco Santander Sa 230228 3.80 Cb	0.12%	US05964HAF29
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.12%	US3140QMHX52
Warnermedia Holdings Inc 150332 4.279 Cb	0.12%	US55903VBC63
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Ab	0.11%	US95003CAJ99
E On International Finance Bv 070632 6.375 Cb	0.11%	XS0148579666
Oracle Corp 060233 4.90 Cb	0.11%	US68389XCP87
Us Bancorp 120629 5.775 Cb	0.11%	US91159HJM34
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.11%	US35564KT851
Ck Hutchison International 23 Ltd 210428 4.75 Cb	0.11%	USG21819AA80
Indonesia Republic Of Government 150432 6.375 Gb	0.11%	IDG000018706
T-Mobile Usa Inc 150430 3.875 Cb	0.11%	US87264ABF12
Air Lease Corp 010325 3.25 Cb	0.11%	US00912XBA19
Credit Suisse Group Ag 240627 1.00 Cb	0.11%	CH0483180946
General Motors Financial Company Inc 100626 1.50 Cb	0.11%	US37045XDK90
Oracle Corp 060223 5.55 Cb	0.11%	US68389XCQ60
Westpac Banking Corp 040230 2.894 Cb	0.11%	US961214EM13
Caixabank Sa 230233 6.25 Cb	0.11%	XS2558978883
Bank Of America Corp 040233 2.972 Cb	0.11%	US06051GKK49
Electricite De France Sa 210928 4.50 Cb	0.11%	US268317AU88
Gnma Ii 30 Year Single Family 201051 2.50 Mbs Pool 785660	0.10%	US36222ABE995
Banco De Sabadell Sa 070229 5.25 Cb	0.10%	XS2583203950
Bank Series 17 Bnk6 Class A4 150760 Abs	0.10%	US060352AE10
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.10%	US22945EAU55
Amgen Inc 020328 5.15 Cb	0.10%	US031162DP23
Bpce Sa 061026 1.652 Cb	0.10%	US05583JAH59
General Motors Financial Company Inc 090427 5.00 Cb	0.10%	US37045XDW39
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.10%	US80281LAM72
Sartorius Finance Bv 140929 4.375 Cb	0.10%	XS2676395077
Sartorius Finance Bv 140932 4.5 Cb	0.10%	XS2676395317
Slg Office Trust Sr 21 Ova Class A 150741 Abs	0.10%	US78449RAA32
Caixabank Sa 170524 1.125 Cb	0.10%	XS1614722806
Cbre Services Inc 150834 5.95 Cb	0.10%	US12505BAG59
T-Mobile Usa Inc 150427 3.75 Cb	0.10%	US87264ABD63
General Motors Financial Company Inc 060429 4.30 Cb	0.10%	US37045XDV55
Ally Financial Inc 151127 7.10 Cb	0.10%	US02005NBR08
Saudi International Bond 180733 4.875 Gb	0.10%	XS2577135127
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.10%	US785592AJ58
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.10%	XS2159975700
Bx Commercial Mortgage Trust Ser 23Vlt2 Class A 150640 Abs	0.10%	US123918AA25
Electricite De France Sa 180731 5.875 Cb	0.10%	XS0132424614
Mckesson Corp 150733 5.10 Cb	0.10%	US581557BU82

Sumitomo Mitsui Financial Group Inc 130733 5.776 Cb	0.10%	US86562MDD92
Hsbc Holdings110325 3.803 Cb	0.10%	US404280B211
France Republic Of Government 250545 3.25 Gb	0.10%	FR0011461037
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.09%	US88581EAH45
Aib Group Plc 040428 2.250 Cb	0.09%	XS2464405229
BNP Paribas Sa 090125 3.375 Cb	0.09%	US09659X2D34
Thames Water Utilities Finance Plc 170131 1.00 Cb	0.09%	XS2576550672
Bacardi Ltd 150528 4.70 Cb	0.09%	US067316AF68
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.09%	US22550L2C42
Total Se 040630 2.00 Cb	0.09%	XS2224632971
Bank Of America Corp 250434 5.288 Cb	0.09%	US06051GLH01
Oracle Corp 091132 6.25 Cb	0.09%	US68389XCJ28
Gnma Ii 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.09%	US36179UGE64
Natwest Group Plc 281131 2.105 Cb	0.09%	XS2346516250
Societe Generale Sa 300631 1.125 Cb	0.09%	FR0014002QE8
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.09%	US3140XDRN88
T Mobile Usa Inc 150231 2.55 Cb	0.09%	US87264ACB98
Citigroup Inc 240728 3.668 Cb	0.09%	US172967LP48
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.09%	US92332LAF67
Morgan Stanley 160936 2.484 Cb	0.09%	US61747YEF88
Thailand Kingdom Of Government 171235 1.585 Gb	0.09%	TH062303FC01
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.09%	USY4899GFA68
Australia And New Zealand Banking Group Ltd 030233 5.101 Cb	0.09%	XS2577127967
Barclays Bank Plc 020425 3.375 Cb	0.09%	XS2150054026
Gnma Ii 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.09%	US3622ABE995
Barclays Plc 241127 2.279 Cb	0.09%	US06738EBU82
Logicor Financing Sarl 170130 1.625 Cb	0.09%	XS2431318802
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.08%	US46653PAC14
Singapore Republic Of Govt 010933 3.375 Gb	0.08%	SG3261987691
Assa Abloy Ab 130930 3.875 Cb	0.08%	XS2678226114
Highland Holdings Sarl 121123 0.00 Cb	0.08%	XS2406913884
Imcd Nv 180928 4.875 Cb	0.08%	XS2677668357
Sse Plc 050931 4.00 Cb	0.08%	XS2675685700
Pension Insurance Corp Plc 070531 4.625 Cb	0.08%	XS2170092600
Air Lease Corp 150126 2.875 Cb	0.08%	US00914AAJ16
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.08%	XS2028899727
Intel Corp 100233 5.20 Cb	0.08%	US458140CG35
Logicor Financing Sarl 150724 0.75 Cb	0.08%	XS2027364244
Lcm Ltd Series 39A Class A1 161034 Abs	0.08%	US50204NAA63
Commonwealth Bank Of Australia 120934 3.61 Cb	0.08%	US202712BK06
Broadcom Inc 151135 3.137 Cb	0.08%	US11135FBP53
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.08%	US35564MAH88
Singapore Republic Of Government 010528 2.625 Gb	0.08%	SG31B7000002
Gnma Ii 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma593	0.08%	US36179USU78
Ubs Group Funding Switzerland Ag 310124 7.00 Cb	0.08%	US90352JAF03
Realty Income Corp 011125 4.625 Cb	0.08%	US756109BE34
Syngenta Finance Nv 240425 4.892 Cb	0.08%	US87164KAG94
Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo	0.08%	DU0IR2225591
Huntington Bancshares Inc 210829 6.208 Cb	0.08%	US446150BC73
Citigroup Inc 240124 2.75 Cb	0.08%	XS1940150623
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.08%	GB00BM8Z2V59
Rothsay Life Plc 160533 7.734 Cb	0.08%	XS2621758635
Macquarie Bank Ltd 030336 3.052 Cb	0.08%	US556079AD36
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.08%	US35564KPU78
Caixabank Sa 251033 6.875 Cb	0.08%	XS2579488201
Pfizer Investment Enterprises Pte Ltd 190533 4.75 Cb	0.08%	US716973AE24
Scania Cv Ab 061023 0.50 Cb	0.08%	XS2236283383
Morgan Stanley 190138 5.948 Cb	0.08%	US61747YFB65
Israel State Of Government 300432 1.3 Gb	0.08%	IL0011806606
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma571:	0.08%	US36179UKZ48
Credit Agricole Sa London Branch 160626 1.907 Cb	0.08%	US22535WAG24
ANZ NZ Ltd 220730 2.95 CB	0.07%	US052528AL09
Qatar Petroleum 120741 3.125 Gb	0.07%	XS2359548935
Pinewood Finco Plc 300925 3.25 Cb	0.07%	XS2052466815
At And T Inc 150645 4.35 Cb	0.07%	US00206RBK77
Logicor Financing Sarl 150727 1.625 Cb	0.07%	XS2027364327
Freddie Mac Stacr Se 23 Hqa2 Cl M1b 250643 Abs	0.07%	US35564K2G38
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.07%	US86563VBH15
Amgen Inc 010333 4.20 Cb	0.07%	US031162DJ62
Marriott International Inc 151027 5.00 Cb	0.07%	US571903BJ14
Freddie Mac Series 5148 Class Ai 251051 Abs	0.07%	US3137H2UD48
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.07%	US69343FAA57

Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.07%	XS1709535097
L3harris Technologies Inc 310733 5.40 Cb	0.07%	US502431AQ20
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.07%	US89178WBB37
Ontario Province Of 020641 4.65 Gb	0.07%	CA683234B984
Jde Peets Nv 160125 0.244 Cb	0.07%	XS2408491947
Volkswagen Financial Services Nv 050726 1.125 Cb	0.07%	XS2360602929
Volkswagen International Finance Nv 060928 7.50 Cb	0.07%	XS2675884576
At And T Inc 011233 2.55 Cb	0.07%	US00206RMM15
Steel Dynamics Inc 151027 1.65 Cb	0.07%	US858119BN92
Bppe Holdings Sarl 150224 2.00 Cb	0.07%	XS1951927315
Charter Communications Operating Llc 010350 4.80 Cb	0.07%	US161175BT05
Barclays Plc 080830 4.918 Cb	0.07%	XS2662538425
Sartorius Finance Bv 140935 4.875 Cb	0.07%	XS2676395408
Societe Generale Sa 061230 4.25 Cb	0.07%	FR001400EHG3
A2a Spa 030234 4.375 Cb	0.07%	XS2583205906
Jpmorgan Chase And Co 130531 2.956 Cb	0.07%	US46647PBP09
Philippines Republic Of The Government 290932 3.556 Gb	0.07%	US718286CR66
Thailand Kingdom Of Government 200631 3.65 Gb	0.07%	TH0623A3B608
Dell International Llc 150626 6.02 Cb	0.07%	US24703TAD81
Ir223785 Ccp Short Ois Baa Jpy 030828 Pfxd 0.5 Rflt Tonar	0.07%	DU0IR2237851
Republic Of Indonesia 110133 4.85 Gb	0.07%	US455780DR40
Gnma Ii 30 Year Single Family 200951 2.50 Mbs Pool 785668	0.06%	US3622ABFH03
Panama Republic Of Government 310136 6.875 Gb	0.06%	US698299BW36
Outstanding Settlement Receipts - EUR	0.06%	OSRECEUR
Sasol Financing Usa Llc 270324 5.875 Cb	0.06%	US80386WAA36
Fidelity National Information Services Inc 031225 0.625 Cb	0.06%	XS2085608326
Enel Spa 080627 1.375 Cb	0.06%	XS2312744217
Banco Santander Sa 270624 2.706 Cb	0.06%	US05971KAD19
Shinhan Bank 120428 4.50 Cb	0.06%	US82460EAV20
Standard Chartered Plc 230325 1.214 Cb	0.06%	US853254CB42
Caixabank Sa 181126 0.375 Cb	0.06%	XS2258971071
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.06%	US08163VAC19
Banco Santander Sa 080833 6.921 Cb	0.06%	US05964HAV78
Dp World Crescent Ltd 260928 4.848 Cb	0.06%	XS1883963990
Nnn Reit Inc 5.60 151033 Cb	0.06%	US637417AS53
Aviva Plc 141136 6.125 Cb	0.06%	XS0138717441
Ireland Government 181030 0.20 Gb	0.06%	IE00BKFC899
Westpac Banking Corp 151135 2.668 Cb	0.06%	US961214EP44
Enel Spa 160431 6.625 Cb	0.06%	XS2576550243
Orix Corp 010628 4.477 Cb	0.06%	XS2583644146
Electricite De France Sa 150327 2.875 Cb	0.06%	FR0013534351
Jpy Boa Ccp	0.06%	JPYBACCP
Ing Groep Nv 280328 4.017 Cb	0.06%	US456837BB82
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.06%	GB00BBJNQY21
Enel Finance America Llc 120741 2.875 Cb	0.06%	US29280HAB87
Electricite De France Sa 020634 6.125 Cb	0.06%	FR0010763177
Wintershall Dea Finance Bv 250928 1.332 Cb	0.06%	XS2054210252
Prosus Nv 080251 3.832 Cb	0.06%	USN7163RAQ67
Sumitomo Mitsui Financial Group Inc 160729 3.04 Cb	0.06%	US86562MBP41
Gnma2 Single Family 30 Yr Custom 201251 2.50 Mbs Pool 78579	0.06%	US3622ABKB77
Marriott International Inc 150429 4.90 Cb	0.06%	US571903BL69
Banco Santander Sa 280530 3.49 Cb	0.05%	US05971KAF66
Gnma2 Single Family 30 Yr Custom 200651 2.50 Mbs Pool 78556	0.05%	US3622ABCB69
Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs	0.05%	US20753AAA25
Mexico United Mexican States Government 201136 10.00 Gb	0.05%	MX0MGO0000B2
Us Ult 10Yr 2312 F	0.05%	DU00UXY23124
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.05%	XS2300185613
Qatar Petroleum 120731 2.25 Gb	0.05%	XS2357494322
General Motors Financial Company Inc 050128 3.85 Cb	0.05%	US37045XCG97
Autostrade Per L Italia Spa 240131 4.75 Cb	0.05%	XS2579897633
African Export Import Bank 170531 3.798 Gb	0.05%	XS2343007170
Teollisu Uden Voima Oyj 010630 4.75 Cb	0.05%	XS2625194225
Aviation Capital Group Llc 300126 1.95 Cb	0.05%	US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.05%	US55608JAR95
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.05%	US20754RAB24
Zurich Finance Ireland Dac 190451 3.00 Cb	0.05%	XS2283177561
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.05%	XS2249741245
Mexico City Airport Trust 310747 5.50 Cb	0.05%	USP6629MAD40
Mexico City Airport Trust 310747 5.50 Cb	0.05%	US59284MAD65
Broadcom Inc 150537 4.926 Cb	0.05%	US11135FBV22
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.05%	US3140XCXH63
Aib Group Plc 191129 1.875 Cb	0.05%	XS2080767010

Deutsche Bank Ag 180129 6.72 Cb	0.05%	US251526CS67
Banco Santander Sa 031230 2.749 Cb	0.05%	US05971KAG40
Dowdupont Inc 151125 4.493 Cb	0.05%	US26078JAC45
Medtronic Global Holdings Sca 020725 0.25 Cb	0.05%	XS2020670779
Aib Group Plc 300531 2.875 Cb	0.05%	XS2230399441
Wells Fargo Co 301030 2.879 Cb	0.05%	US95000U2G70
Dollar Tree Inc 150525 4.00 Cb	0.05%	US256746AG33
T Mobile Usa Inc 150425 3.50 Cb	0.05%	US87264ABB08
Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb	0.05%	US035240AQ30
Galaxy Pipeline Assets 300940 Sf	0.05%	XS2300197030
Deutsche Telekom International Finance 150630 8.75 Cb	0.05%	US25156PAC77
Romania Government 250232 6.70 Gb	0.05%	RO07A2H5YIN8
Cigna Corp 151028 4.375 Cb	0.05%	US125523AH38
Enbridge Inc 080333 5.70 Cb	0.05%	US29250NBR52
Starbucks Corp 150233 4.80 Cb	0.05%	US855244BF54
Romania Government 150648 5.125 Gb	0.05%	XS1837994794
Jpmorgan Chase And Co 220432 2.58 Cb	0.05%	US46647PCC86
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma57	0.05%	US36179UML34
Bank Of America Corp 220432 2.687 Cb	0.04%	US06051GJT76
Jpmorgan Chase & Co 250733 4.912 Cb	0.04%	US46647PDH64
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.04%	US20754AAB98
British Columbia Province Of 180642 4.30 Cb	0.04%	CA1107098Y17
Sempra Energy 010228 3.40 Cb	0.04%	US816851BG34
At And T Inc 150230 4.30 Cb	0.04%	US002066RGQ92
Thailand Kingdom Of Government 170643 3.45 Gb	0.04%	TH0623A3N603
T-Mobile Usa Inc 150332 2.70 Cb	0.04%	US87264ACQ67
Quebec Province Of 011243 4.25 Gb	0.04%	CA74814ZEK53
Bristol Myers Squibb Co 260729 3.40 Cb	0.04%	US110122CP17
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.04%	US251526CE71
International Flavors And Fragrances Inc 011025 1.23 Cb	0.04%	US459506AN18
Citigroup Inc 310331 4.412 Cb	0.04%	US172967MP39
Blackstone Property Partners Europe Holdings 201028 2.65 Cb	0.04%	XS2398746227
Oracle Corp 091152 6.9 Cb	0.04%	US68389XCK90
Mexico United Mexican States Government 240561 3.771 Gb	0.04%	US91087BAN01
France Republic Of Government 250566 1.75 Gb	0.04%	FR0013154028
Aercap Ireland Capital Dac 291028 3.00 Cb	0.04%	US00774MAW55
Cs006278 Ccp Sell Cds Eur 201228 Ice Cd Clnxsm 5% Baa	0.04%	DU0CS0062781
Ir224066 Ccp Short Irs Baa Aud 201225 Pfxd 4 Rflt 1Bbsw	0.04%	DU0IR2240665
Gnma li 30 Year Single Family 200152 2.50 Mbs Pool 785842	0.04%	US3622ABLX88
Morgan Stanley 210434 5.25 Cb	0.04%	US61747YFE05
Spain Kingdom Of Government 311030 1.25 Gb	0.04%	ES0000012G34
Israel State Of Government 310327 2.00 Gb	0.04%	IL0011393449
Spirit Realty Lp 150328 2.10 Cb	0.04%	US84861TAH14
Truist Financial Corp 080627 6.047 Cb	0.04%	US89788MAN20
Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.04%	US3622ABD336
Cvs Health Corp 250338 4.78 Cb	0.04%	US126650CY46
Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.04%	US3140L5BW58
Connecticut Avenue Securities Se 23 R05 Cl 1M2 250643 Abs	0.04%	US207942AB90
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.04%	US552754AC79
At T Inc 150546 4.75 Cb	0.04%	US002066RCQ39
Federal National Mortgage Assoc Sr 23 R06 Cl 1M2 250743 Abs	0.04%	US20754EAB11
T Mobile Usa Inc 010228 4.75 Cb	0.04%	US87264AAV70
Unitedhealth Group Inc 150253 5.875 Cb	0.04%	US91324PES74
Duquesne Light Holdings Inc 011030 2.532 Cb	0.04%	US266233AH80
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma57	0.04%	US36179UKY72
Enel Spa 241181 3.35 Cb	0.04%	XS1713463559
Blackstone Property Partners Europe Holdi 040528 1.00 Cb	0.04%	XS2338355014
Thames Water Utilities Caymen Finance Ltd 190625 4.00 Cb	0.04%	XS1078777114
Bank Of Ireland Group Plc 010333 6.75 Cb	0.04%	XS2561182622
Volkswagen Financial Services Nv 130427 3.25 Cb	0.04%	XS2468855593
Warnermedia Holdings Inc 150329 4.054 Cb	0.04%	US55903VBB80
Belgium Kingdom Of Government 220657 2.25 Gb	0.04%	BE0000343526
Macquarie Group Ltd 281128 3.763 Cb	0.04%	US55608JAK43
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.04%	XS2051670300
Hca Inc 150329 3.375 Cb	0.04%	US404119CJ66
Volkswagen International Finance Nv 060932 7.875 Cb	0.03%	XS2675884733
Banque Federative Du Credit Mutuel Sa 130329 4.125 Cb	0.03%	FR001400GG20
Bnp Paribas Sa 230229 3.875 Cb	0.03%	FR001400G3A1
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.03%	US20754DAB38
Indonesia Republic Of Government 150231 6.50 Gb	0.03%	IDG000015207
Aib Group Plc 230729 4.625 Cb	0.03%	XS2578472339
Spain Kingdom Of Government 300743 3.45 Gb	0.03%	ES0000012K95

Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma553l	0.03%	US36179UEB44
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.03%	XS2403381069
Bank Of America Corp 290431 2.592 Cb	0.03%	US06051GJB68
Vodafone Group Plc 110925 1.875 Cb	0.03%	XS1109802568
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.03%	US05401AAF84
Wintershall Dea Finance Bv 250925 0.84 Cb	0.03%	XS2054209833
Bpce Sa 260427 1.75 Cb	0.03%	FR0014009YD9
Energy Transfer Operating Lp 150429 5.25 Cb	0.03%	US29278NAG88
Becton Dickinson And Co 130825 0.034 Cb	0.03%	XS2375836553
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.03%	US3137FVA932
General Motors Financial Company Inc 260226 0.85 Cb	0.03%	XS2125145867
Anheuser Busch Companies Llc 010246 4.90 Cb	0.03%	US03522AAJ97
Hyundai Capital America 260630 5.70 Cb	0.03%	US44891ACJ43
Ir222161 Ccp Short Irs Baa Eur 220428 Pfxd 2.852 Rflt 3Eubo	0.03%	DU0IR2221616
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.03%	US20754DAA54
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.03%	US38382KVB89
Ingersoll Rand Inc 140833 5.70 Cb	0.03%	US45687VAB27
Isle Of Man 140951 1.625 Cb	0.03%	XS2384582263
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.03%	US3132DNRD74
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.03%	US86765BAU35
National Retail Properties Inc 150624 3.90 Cb	0.03%	US637417AG16
Caixabank Sa 210128 0.625 Cb	0.03%	XS2434702424
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.03%	US64033BAA08
Malaysia Government 050734 3.828 Gb	0.03%	MYBMS1900047
Romania Republic Of Government 270227 3.00 Gb	0.03%	XS2434895988
Freddie Mac Stacr Series 22 Dna3 Class M1a 250442 Abs	0.03%	US35564KUW79
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.03%	US3136BBWT55
Oracle Corp 250351 3.95 Cb	0.03%	US68389XCA19
Ing Groep Nv 161132 1.00 Cb	0.03%	XS2407529309
Ir224082 Ccp Short Ois Baa Jpy 201228 Rflt Tonar Pfxd 0.5	0.03%	DU0IR2240822
Veolia Environnement Sa 200470 2.50 Cb	0.03%	FR00140007L3
Ir224028 Ccp Short Irs Baa Eur 201253 Pfxd 2.5 Rflt 6Eubo	0.03%	DU0IR2240285
Bnp Paribas Sa 310833 0.875 Cb	0.03%	FR00140057U9
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.03%	US38382BBF94
Cvs Health Corp 150824 2.625 Cb	0.03%	US126650DE72
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Ab	0.03%	US08162PAG63
Thailand Kingdom Of Government 171228 2.875 Gb	0.03%	TH0623038C04
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.03%	US36179UPC08
Romania Government 140251 4.00 Gb	0.02%	XS2201851685
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.02%	US12659FAA30
Austria Republic Of Government 20092117 2.10 Gb	0.02%	AT0000A1XML2
American Express Co 300724 2.50 Cb	0.02%	US025816CG27
Freddie Mac Series 5020 Class Ih 250850 Abs	0.02%	US3137FWXZ80
Cx002944 Ccp Sell Cds USD 200625 Cdx.Na.Ig34 1 Csfb	0.02%	DU0CX0029442
W P Carey Inc 010424 4.60 Cb	0.02%	US92936UAA79
Cx003113 Ccp Long Sell Cds Usd 200628 Rfxd1pfltticecdcdxig540	0.02%	DU0CX0061130
Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.02%	US35564KHE29
Ir224229 Ccp Short Ois Baa Cad 201233 Pfxd 3.25 Rflt 1Cdor	0.02%	DU0IR2242299
Indonesia Republic Of Government 150737 6.375 Gb	0.02%	IDG000019803
Chf Boa Ccp	0.02%	CHFBAACP
Wp Carey Inc 010225 4.00 Cb	0.02%	US92936UAC36
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.02%	US92538GAA04
Autonation Inc 010828 1.95 Cb	0.02%	US05329WAR34
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.02%	US36179T7M16
Romania Government 280150 3.375 Gb	0.02%	XS2109813142
Boa Cad Ccp	0.02%	CADBACCP
Romania Government 280132 2.00 Gb	0.02%	XS2109812508
Devon Energy Corp 151225 5.85 Cb	0.02%	US25179MAV54
Deutsche Bank Coll	0.02%	USDBCOLL
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.02%	US785592AM87
Capital One Financial Corp 301024 3.30 Cb	0.02%	US14040HBT14
General Motors Financial Company Inc 170129 5.65 Cb	0.02%	US37045XCS36
Ameren Corp 150924 2.50 Cb	0.02%	US023608AH58
L3harris Technologies Inc 310753 5.60 Cb	0.02%	US502431AR03
Ir224226 Ccp Short Ois Baa Cad 201228 Pfxd 3.25 Rflt 1Cdor	0.01%	DU0IR2242265
Income Due - Cad	0.01%	INCUDCAD
Nok Boa Ccp	0.01%	NOBOACCP
International Flavors And Fragrances Inc 151027 1.832 Cb	0.01%	US459506AP65
Austria Republic Of Government 300620 0.85 Gb	0.01%	AT0000A2HLC4
Carrier Global Corp 150227 2.493 Cb	0.01%	US14448CAP95
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.01%	US3140XJCJ02
Income Due - USD	0.01%	INCUDUSD

Bank 2019 Bnk19 Ser 19-Bn19 Class D 150861 Abs	0.01%	US06540WAJ27
American Homes 4 Rent Lp 150731 2.375 Cb	0.01%	US02666TAC18
Gbp Boa Ccp	0.01%	GBPBACCP
Ir224109 Ccp Short Irs Baa Sek 201233 Rflt 3Msek Pfxd 3.25	0.01%	DU0IR2241093
Connecticut Avenue Securities Ser 20 R01 Clas 1M2 250140 Abs	0.01%	US20754CAB54
Ir224103 Ccp Long Irs Baa Sek 201225 Rfxd 4 Pflt 3Msek	0.01%	DU0IR2241036
Ir224072 Ccp Short Irs Baa Aud 201228 Rflt 6Bbsw Pfxd 4.25	0.01%	DU0IR2240723
Ops05950a Swption Usd 021123 Put Strike 5.15 Jpm	0.01%	DUOPS05950A0
Ops06033a Swption Usd 11223 Put Strike 5.15 Ms	0.01%	DUOPS06033A4
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.01%	US36179UH623
Dell International Llc 150730 6.20 Cb	0.01%	US24703TAH95
Ops05968a Swption Usd 031123 Put Strike 5.2 Jpm	0.01%	DUOPS05968A2
Ir224045 Ccp Long Ois Baa Gbp 201228 Rfxd 4.75 Pflt Sonio	0.01%	DU0IR2240459
Ir224042 Ccp Long Ois Baa Gbp 201225 Rfxd 5.25 Pflt Sonia	0.01%	DU0IR2240426
Ir224185 Ccp Short Irs Baa Zar 201225 Pfxd 7.75 Rflt 3Zali	0.01%	DU0IR2241853
Ir223786 Ccp Short Ois Baa Jpy 030833 Rflt Tonar Pfxd 1.25	0.01%	DU0IR2237869
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.01%	US3136ABDT75
Rbc Collateral A/C	0.01%	USRCCOLL
Ir224121 Ccp Short Irs Baa Nok 201233 Rflt 6Nibo Pfxd 4	0.01%	DU0IR2241218
Ir224241 Ccp Short Irs Baa Usd 201228 Pfxd 4 Rflt Sofra	0.01%	DU0IR2242414
Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5 Rflt Sofra	0.01%	DU0IR2221046
Ir223782 Ccp Long Ois Baa Jpy 020826 Rfxd 0.5 Pflt Tonar	0.01%	DU0IR2237828
Ir221604 Ccp Long Irs Baa Brl 040127 Rfxd 13.03 Pflt Bzdio	0.01%	DU0IR2216046
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.01%	US38381AXB78
Euro Btp 2312 Fut	0.01%	DE000C7PB9W9
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.01%	US3128M9UC41
Outstanding Settlement Receipts - ZAR	0.01%	OSRECCZAR
Income Due - BRL	0.01%	INCDUBRL
Outstanding Settlement Receipts - JPY	0.00%	OSRECCJPY
Ginnie Mae Remic Trust Ser 19 110 Cls Ps 200949 Abs	0.00%	US38381YWG50
Pln Boa Ccp	0.00%	PLNBACCP
Pln Bnp Paribas A/C	0.00%	PLNBPNP
Ice 3Mth 2409 Fut	0.00%	GB00H6DYTP20
Us 5Yr Note 2312 Fut	0.00%	DU00USV23120
Ir224047 Ccp Short Ois Baa Gbp 201232 Pfxd 4.25 Rflt Sonia	0.00%	DU0IR2240475
Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00%	US36179UPB25
Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs	0.00%	US949831AA92
Us 2Yr Note 2312 Fut	0.00%	DU00US223124
Ir218982 Ccp Short Irs Baa Brl 020124 Pfxd 12.795 Rflt Bzdio	0.00%	DU0IR2189821
Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827	0.00%	US36179RD891
Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs	0.00%	US38379MVJ07
Usd Citi Tbcc	0.00%	USCITTBC
Hkd Bnp Paribas A/C	0.00%	HKDBNPP
Ir224049 Ccp Short Ois Baa Gbp 201235 Pfxd 4.25 Rflt Sonia	0.00%	DU0IR2240491
Ir224022 Ccp Short Irs Baa Eur 201230 Pfxd 3.25 Rflt 6Eubo	0.00%	DU0IR2240228
Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Ab	0.00%	US38376MCG06
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552	0.00%	US3132L5TH62
Income Due - EUR	0.00%	INCDUEUR
Ir224026 Ccp Short Irs Baa Eur 201238 Pfxd 3 Rflt 6Eubo	0.00%	DU0IR2240269
Ir224024 Ccp Short Irs Baa Gbp 201233 Pfxd 3.25 Rflt 6Eubo	0.00%	DU0IR2240244
Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs	0.00%	US38381BZG21
Ir224168 Ccp Short Irs Baa Brl 040127 Pfxd10.2861 Rflt Bzdio	0.00%	DU0IR2241689
NZD BNP Paribas A/C	0.00%	NZDBNPP
Ir221745 Ccp Long Irs Baa Brl 020125 Rfxd12.06375 Pflt Bzdio	0.00%	DU0IR2217457
Ir224044 Ccp Long Ois Baa Gbp 201227 Rfxd 4.75 Pflt Sonia	0.00%	DU0IR2240442
Ir224020 Ccp Short Irs Baa Eur 201227 Pfxd 3.25 Rflt 6Eubo	0.00%	DU0IR2240202
Federal National Mort Ass Series 2012 111 Class B 251042 Abs	0.00%	US3136A9EA25
Ir224256 Ccp Short Irs Baa Mxn 071233 Pfxd 8.75 Rflt 1Mxni	0.00%	DU0IR2242562
Fnma 30 Year Conventional 010153 6.00 Mbs Pool No Ra8418	0.00%	US3133KQK708
Ir224281 Ccp Short Irs Baa Eur 180325 Pfxd 3.72 Rflt 3Eubo	0.00%	DU0IR2242810
Income Due - GBP	0.00%	INCDUGBP
Ir219391 Ccp Long Irs Baa Brl 020124 Rfxd 13.95 Pflt Bzdio	0.00%	DU0IR2193914
Ir224159 Ccp Long Irs Baa Pln 201225 Rfxd 4.5 Pflt 6Wibo	0.00%	DU0IR2241598
Ops06032a Swption Usd 011223 Put Strike 5.65 Ms	0.00%	DUOPS06032A6
Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Ab	0.00%	US38376MCC91
CZK BNP Paribas A/C	0.00%	CZKBNPP
Cs006297 Sell Cds Usd 201228 Ice Cd Indon 1% Baa	0.00%	DU0CS0062971
EUR BNP Paribas A/C	0.00%	EURBNPP
Dell International Llc 011029 5.30 Cb	0.00%	US24703TAG13
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roadamco 1% Csf	0.00%	DU0CS0059134
Ops05951a Swption Usd 021123 Put Strike 5.65 Jpm	0.00%	DUOPS05951A8
Ops05966a Swption Usd 031123 Put Strike 5.7 Jpm	0.00%	DUOPS05966A6

DKK BNP Paribas A/C	0.00%	DKKBNPP
Cs006273 Ccp Buy Cds Eur 200628 Ice Cd Nxtln 1 % Baa	0.00%	DU0CS0062732
Ops05438a Swption Eur 011223 Call Strike 1.977 Citi	0.00%	DUOPS05438A6
GBP BNP Paribas A/C	0.00%	GBPNBPP
Baa Hkd Ccp	0.00%	HKBOACCP
CAD BNP Paribas A/C	0.00%	CADBNPP
Ils Bnp Paribas A/C	0.00%	ILSBNPP
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7558	0.00%	US3133KPMF26
ZARBNP Paribas A/C	0.00%	ZARBNPP
Income Due - Mxn	0.00%	INCDUMXN
Ops06025a Swption Eur 290923 Put Strike 3.056 Citi	0.00%	DUOPS06025A0
Ir218384 Ccp Short Irs Baa Eur 060752 Pfxd 1.560 Rflt 6Eubo	0.00%	DU0IR2183840
Ir216690 Ccp Short Irs Csfb Mxn 031231 Rflt 1Mxni Pfxd 7.15	0.00%	DU0IR2166902
Ir218383 Ccp Long Irs Baa Eur 040737 Rfxd 2.855 Pflt 6Eubo	0.00%	DU0IR2183832
Effect Exposure JPY	0.00%	JPYEFFE
Cs006216 Ccp Short Buy Cds Eur 201227 Ice Cd Cmzb 1.00 Baa	0.00%	CBDC27VP
Federal National Mortgage Association 151043 0.0 Tba	0.00%	US01F0226A83
Ops06026a Swption Eur 290923 Call Strike 3.056 Citi	0.00%	DUOPS06026A8
United States Treasury 150843 4.375 Gb	0.00%	US912810TU25
United States Treasury 300928 4.50 Gb	0.00%	US91282CJA09
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	0.00%	CBDC27MP
Ir224048 Ccp Short Ois Baa Gbp 201233 Pfxd 4.25 Rflt Sonia	0.00%	DU0IR2240483
Ir224051 Ccp Long Ois Baa Gbp 201243 Rfxd 4 Pflt Sonia	0.00%	DU0IR2240517
Effect Exposure AUD	0.00%	AUDEFFE
Ir224046 Ccp Long Ois Baa Gbp 201230 Rfxd 4.5 Pflt Sonia	0.00%	DU0IR2240467
United States Treasury 300930 4.625 Gb	0.00%	US91282CHZ77
SEK BNP Paribas A/C	0.00%	SEKBNPP
Ir219029 Ccp Long Irs Baa Brl 020125 Rfxd 11.488 Pflt Bzdio	0.00%	DU0IR2190290
Rub Bnp Paribas A/C	0.00%	RUBBNPP
Ir219536 Ccp Long Irs Baa Brl 020125 Rfxd 12.713 Pflt Bzdio	0.00%	DU0IR2195364
Ir224043 Ccp Short Ois Baa Gbp 201226 Pfxd 5 Rflt Sonia	0.00%	DU0IR2240434
Ginnie Mae Remic Trust Ser 20 55 Clas Pi 200450 Abs	0.00%	US38382EPY76
Ir224041 Ccp Long Ois Baa Gbp 201224 Rfxd 5.75 Pflt Sonia	0.00%	DU0IR2240418
Idr Bnp Paribas A/C	0.00%	IDRBNPP
Ir216593 Ccp Long Irs Csfb Cad 151231 Rfxd 2 Pflt 3Cdor	0.00%	DU0IR2165938
Effect Exposure Cad	0.00%	CADEFFE
Effect Exposure EUR	0.00%	EUREFFE
Ops06018a Swption Usd 280923 Put Strike 3.9325 Deutag	0.00%	DUOPS06018A5
Cs006203 Ccp Sell Cds Eur 201227 Icecdstla 5% Baa	0.00%	DU0CS0062039
Effect Exposure GBP	0.00%	GBPEFFE
Ir223810 Ccp Short Irs Baa Usd 080828 Pfxd 3.42 Rflt Sofra	0.00%	DU0IR2238107
MXN BNP Paribas A/C	0.00%	MXNBNPP
NOK BNP Paribas A/C	0.00%	NOKBNPP
KRW BNP Paribas A/C	0.00%	KRWBNPP
Outstanding Settlement Receipts - CAD	0.00%	USDEFFE
Ir218559 Ccp Short Irs Baa Usd 110852 Pfxd 2.17 Rflt Sofra	0.00%	DU0IR2185597
Ir218553 Ccp Long Irs Baa Usd 110837 Rfxd 2.72 Pflt Sofra	0.00%	DU0IR2185530
JPY BNP Paribas A/C	0.00%	JPYBNPP
CHF BNP Paribas A/C	0.00%	CHFBNPP
SGD BNP Paribas A/C	0.00%	SGDBNPP
Ron Bnp Paribas A/C	0.00%	RONBNPP
Ops05439a Swption Eur 011223 Call Strike 1.484 Citi	0.00%	DUOPS05439A4
Ir223834 Ccp Long Irs Baa Krw 201225 Rfxd 3.75 Pflt 3Ksda	0.00%	DU0IR2238347
Us 10Yr Note 2312 F	0.00%	DU00USX23126
Ir216871 Ccp Long Irs Csfb Brl 040127 Rfxd 11.23 Pflt Bzdio	0.00%	DU0IR2168718
Ir223072 Ccp Long Irs Baa Brl 020126 Rfxd 10.850 Pflt Bzdio	0.00%	DU0IR2230724
Ops06036a Swption Usd 101023 Call Strike 3.966 Citi	0.00%	DUOPS06036A7
Ir224106 Ccp Long Irs Baa Sek 201228 Rfxd 3.5 Pflt 3Msek	0.00%	DU0IR2241069
Ops06043a Swption Eur 111023 Call Strike 3.179 Jpm	0.00%	DUOPS06043A3
Ops06059a Swption Usd 161023 Call Strike 3.982 Citi	0.00%	DUOPS06059A9
Ops05554a Swption Jpy 050124 Call Strike 0.40 Jpm	0.00%	DUOPS05554A0
Ir217655 Ccp Long Irs Baa Brl 020125 Rfxd 12.06 Pflt Bzdio	0.00%	DU0IR2176554
Outstanding Settlement Receipts - CHF	0.00%	OSRECCHF
Ops06069a Swption Eur 181023 Call Strike 3.214 Jpm	0.00%	DUOPS06069A8
Ir224021 Ccp Long Irs Baa Eur 201228 Rfxd 3.25 Pflt 6Eubo	0.00%	DU0IR2240210
Ir224050 Ccp Long Ois Baa Gbp 201238 Rfxd 4.25 Pflt Sonia	0.00%	DU0IR2240509
Ir224187 Ccp Long Irs Baa Pln 201233 Rfxd 4.75 Pflt 6Wibo	0.00%	DU0IR2241879
Cs006274 Cc Buy Cds Eur 200628 Ice Cd Basgr 1% Baa	0.00%	DU0CS0062740
Ir224188 Ccp Long Irs Baa Pln 201228 Rfxd 4.25 Pflt 6Wibo	0.00%	DU0IR2241887
Outstanding Settlement Receipts - GDP	0.00%	OSRECGBP
Ir224191 Ccp Long Irs Baa Zar 201233 Rfxd 9.25 Pflt 3Zali	0.00%	DU0IR2241911
Cs006308 Ccp Sell Cds Usd 201228 Ice Cd Us91087bac46 1%Baa	0.00%	DU0CS0063086

Euro Short Btp 2312	0.00%	DE000C7PB9X7
Ir224009 Ccp Long Irs Baa Usd 201228 Rfxd 3.75 Pflt Sofra	0.00%	DU0IR2240095
Ops06077a Swption Usd 231023 Call Strike 4.17 Citi	0.00%	DUOPS06077A1
Ir219087 Ccp Short Irs Baa Brl 020125 Pfxd 13.30 Rflt Bzdio	0.00%	DU0IR2190878
Ops06082a Swption Eur 251023 Call Strike 3.336 Citi	0.00%	DUOPS06082A1
Ir224097 Ccp Long Ois Baa Chf 201233 Rfxd 1.75 Pflt Saron	0.00%	DU0IR2240970
Baa Sgd Ccp	0.00%	SGDMLCCP
Ir224085 Ccp Short Ois Baa Jpy 201233 Rflt Tonar Pfxd 1	0.00%	DU0IR2240855
Ir224075 Ccp Long Irs Baa Aud 201233 Rfxd 4.5 Pflt 6Bbsw	0.00%	DU0IR2240756
Ops05967a Swption Usd 031123 Put Strike 5.45 Jpm	0.00%	DUOPS05967A4
Us Ultra Bond 2312 F	0.00%	DU00USU23122
Zar Boa Ccp	-0.01%	ZABOACCP
Boa Nzd Ccp	-0.01%	NZBOACCP
Ir215887 Ccp Short Irs Csfbrl 040127 Rflt Bzdio Pfxd 8.495	-0.01%	DU0IR2158875
Ops05952a Swption Usd 021123 Put Strike 5.4 Jpm	-0.01%	DUOPS05952A6
Ops06092a Swption Eur 301023 Call Strike 3.354 Citi	-0.01%	DUOPS06092A0
Ops06093a Swption Eur 301023 Put Strike 3.354 Citi	-0.01%	DUOPS06093A8
Ops06087a Swption Usd 301023 Put Strike 4.295 Jpm	-0.01%	DUOPS06087A0
Long Gilt 2312 Fut	-0.01%	GB00KHKV5079
Ops06083a Swption Eur 251023 Put Strike 3.336 Citi	-0.01%	DUOPS06083A9
Ops06031a Swption Usd 011223 Put Strike 5.4 Ms	-0.01%	DUOPS06031A8
Ops06086a Swption Usd 301023 Call Strike 4.295 Jpm	-0.01%	DUOPS06086A2
Ir223969 Ccp Long Irs Baa Krw 201228 Rfxd 3.5 Pflt 3Ksda	-0.01%	DU0IR2239691
Ir216975 Ccp Short Irs Csfbrl 020124 Pfxd11.814 Rflt Bzdio	-0.01%	DU0IR2169757
Ir223964 Ccp Long Irs Baa Cny 201225 Rfxd 2 Pflt Cnrr7	-0.01%	DU0IR2239642
Ops06076a Swption Usd 231023 Put Strike 4.17 Citi	-0.01%	DUOPS06076A3
Ir223784 Ccp Long Ois Baa Jpy 020833 Rfxd 1.25 Pflt Tonar	-0.01%	DU0IR2237844
Ir224030 Ccp Short Irs Baa Eur 201225 Pfxd 3.5 Rflt Estron	-0.01%	DU0IR2240301
Ops06057a Swption Eur 140324 Call Strike 3.72 Citi	-0.01%	DUOPS06057A3
Ir224052 Ccp Long Ois Baa Gbp 201253 Rfxd 4 Pflt Sonia	-0.01%	DU0IR2240525
Ops06070a Swption Eur 181023 Put Strike 3.214 Jpm	-0.01%	DUOPS06070A6
Ops06064a Swption Eur 140324 Call Strike 3.744 Citi	-0.01%	DUOPS06064A9
Mxn Boa Ccp	-0.01%	MXNBACCP
Aud 10Yr 2312 Bond F	-0.01%	DU000XT23126
Ir224205 Ccp Long Irs Baa Eur 191028 Rfxd 3 Pflt Estro	-0.01%	DU0IR2242059
Ops06044a Swption Eur 111023 Put Strike 3.179 Jpm	-0.01%	DUOPS06044A1
Sek Boa Ccp	-0.01%	SEBOACCP
Ops06063a Swption Eur 140324 Put Strike 3.744 Citi	-0.01%	DUOPS06063A1
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	-0.01%	DU0IR2188583
Outstanding Settlement Payments - GBP	-0.01%	OSPAYGBP
Ops06058a Swption Eur 140324 Put Strike 3.72 Citi	-0.02%	DUOPS06058A1
Ir224133 Ccp Long Irs Baa Nzd 201233 Rfxd 4.75 Pflt 3Zbsw	-0.02%	DU0IR2241333
Ops06037a Swption Usd 101023 Put Strike 3.966 Citi	-0.02%	DUOPS06037A5
Ops06060a Swption Usd 161023 Put Strike 3.982 Citi	-0.02%	DUOPS06060A7
Eur Buxl 30Yr 2312 F	-0.02%	DE000C7PB918
Ir223787 Ccp Long Ois Baa Jpy 030838 Rfxd 1.5 Pflt Tonar	-0.02%	DU0IR2237877
Aus 3Yr 2312 Bond Fu	-0.02%	DU000YT23124
Eur Bund 2312 Fut	-0.02%	DE000C7PB9Y5
Ir223966 Ccp Long Irs Baa Krw 201233 Rfxd 3.5 Pflt 3Ksda	-0.03%	DU0IR2239667
Ir222158 Ccp Long Irs Baa Eur 220428 Rfxd 2.673 Pflt Estro	-0.03%	DU0IR2221582
Outstanding Settlement Payments - EUR	-0.03%	OSPAYEUR
Eur Oat 2312 Fut	-0.03%	DE000C7PB934
Us 30Y Bond 2312 Fut	-0.04%	DU00USB23122
Boa Aud Ccp	-0.05%	AUDBACCP
Can 10Yr Bnd 2312 Fu	-0.05%	DU00CGX23129
Ir222558 Ccp Long Irs Baa Eur 150535 Rfxd 3.0 Pflt 6Eubo	-0.06%	DU0IR2225583
Management Fees	-0.06%	MGMNND
Ir223959 Ccp Long Irs Baa Usd 310730 Rfxd3.984141 Pflt Sofra	-0.06%	DU0IR2239592
Ir224012 Ccp Long Irs Baa Usd 201233 Rfxd 3.5 Pflt Sofra	-0.06%	DU0IR2240129
Ir224223 Ccp Long Ois Baa Cad 201225 Rfxd 3.75 Pflt 1Cdor	-0.08%	DU0IR2242232
Ir223895 Ccp Long Irs Baa Cny 201228 Rfxd 2.25 Pflt Cnrr7	-0.10%	DU0IR2238958
Sell IIs:Buy Usd 27/11/2023	-0.12%	ILSUSD233315
Sell Usd:Buy Jpy 22/11/2023	-0.15%	USDJPY233265
Ir222495 Ccp Long Irs Baa Usd 100538 Rfxd 3.3912 Pflt Sofra	-0.15%	DU0IR2224958
Futures Margin - AUD	-0.16%	FUTMAUD
Sell Sgd:Buy Usd 16/10/2023	-0.16%	SGDUSD232895
Sell Usd:Buy Aud 21/11/2023	-0.17%	USDAUD233255
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	-0.18%	DU0IR2185464
Boa Eur Ccp	-0.20%	EURBACCP
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	-0.21%	DU0IR2185472
Sell Thb:Buy Usd 20/12/2023	-0.22%	THBUSD233545
Jp Morgan Colat	-0.24%	USJPCOLL

Futures Margin-Cad	-0.27% FUTMCAD
Sell Myr:Buy Usd 14/12/2023	-0.27% MYRUSD23348S
Sell Cad:Buy Usd 20/11/2023	-0.29% CADUSD23324S
Sell Chf:Buy Usd 04/12/2023	-0.29% CHFUSD23338S
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91 Pflt Sofra	-0.30% DU0IR2184723
Futures Margin-GBP	-0.31% FUTMGBP
Sell Idr:Buy Usd 13/12/2023	-0.33% IDRUSD23347S
Futures Margin-EURo	-0.35% FUTMEUR
Sell Krw:Buy Usd 13/12/2023	-0.40% KRWUSD23347S
Ubs Collateral A/C	-0.47% USUBCOLL
Outstanding Settlement Receipts - EUR	-0.51% USMSCOLL
State Street	-0.77% USSSCOLL
Sell Nzd:Buy Usd 12/12/2023	-1.14% NZDUSD23346S
Sell Usd:Buy Gbp 30/10/2023	-1.19% USDGBP23303S
Sell Usd:Buy Eur 06/12/2023	-2.07% USDEUR23340S
Sell Gbp:Buy Usd 30/10/2023	-3.59% GBPUSD23303S
Sell Jpy:Buy Usd 04/12/2023	-6.75% JPYUSD23338S
Sell Jpy:Buy Usd 16/10/2023	-8.11% JPYUSD23289S
Sell Jpy:Buy Usd 22/11/2023	-12.71% JPYUSD23326S
Sell Eur:Buy Usd 06/12/2023	-17.70% EURUSD23340S
Outstanding Settlement Payments - USD	-25.17% OSPAYUSD
Sell Usd:Buy Nzd 12/12/2023	-99.07% USDNZD23346S