

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS
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Offer name	Nikko AM NZ Investment Scheme Offer	Offer number	OFR10608
Fund name	Nikko AM Growth Fund	Fund number	FND9379
Period disclosure applies [dd/mm/yyyy]	30/09/2023		

Asset name	% of fund net assets	Security Code
Buy Nzd:Sell Usd 11/10/2023	16.57%	NZDUSD23284B
Buy Nzd:Sell Usd 12/12/2023	6.15%	NZDUSD23346B
JPM Multi Manager Alternatives X Acc NZD Hedged	5.05%	LU1746265377
Infratil Limited	3.35%	NZIFTE0003S3
Spark New Zealand Ltd	3.15%	NZTELE0001S4
Fisher & Paykel Healthcare	2.96%	NZFAP0001S2
Microsoft Corp	2.85%	US5949181045
Contact Energy Limited	2.79%	NZCENE0001S6
Buy Nzd:Sell Eur 11/10/2023	2.42%	NZDEUR23284B
Buy Nzd:Sell Gbp 11/10/2023	2.00%	NZDGBP23284B
Nvidia Corp	1.55%	US67066G1040
Auckland International Airport Ltd	1.47%	NZAI0002S6
Accenture Plc	1.46%	IE00B4BNMY34
Mainfreight Limited	1.45%	NZMFTE0001S9
NEXTDEC Ltd	1.36%	AU000000NXT8
Westpac 11am Call Account	1.33%	NZDNOMS
Samsonite Intl Sa Usd0.01	1.30%	LU0633102719
Haleon Plc	1.29%	GB00BMX86B70
Worley Limited	1.24%	AU000000WOR2
Kbr Inc	1.21%	US48242W1062
Synopsys Inc	1.21%	US8716071076
Schlumberger Ltd	1.20%	AN8068571086
Summerset Group Holdings Ltd	1.20%	NZSUME0001S0
Compass Group Ord GBP0 1105	1.17%	GB00BD6K4575
Netflix Inc	1.16%	US64110L1061
Bk Mandiri	1.12%	ID1000095003
Linde Plc	1.11%	IE000S9YS762
Encompass Health Corp Com USD	1.09%	US29261A1007
Buy Usd:Sell Eur 06/12/2023	1.09%	USDEUR23340B
Aristocrat Leisure Ltd	1.05%	AU000000ALL7
NZ Government 2.75% 15/04/2037	1.04%	NZGOVDT437C0
Taiwan Semicon Manufacturing Co Ltd	1.03%	TW0002330008
Buy Nzd:Sell Jpy 11/10/2023	1.03%	NZDJPY23284B
HDFC Bank Ltd	1.03%	US40415F1012
Danaher Corp	1.01%	US2358511028
The A2 Milk Company Limited	1.01%	NZATME0002S8
Hoya Corporation Jpy	1.00%	JP3837800006
Coca Cola Co USD	0.99%	US1912161007
Rentokil Initial Plc	0.95%	GB00B082RF11
Intercontinental Exchange Inc	0.94%	US45866F1049
Buy Usd:Sell Nzd 11/10/2023	0.93%	USDNZD23284B
Booking Hldgs Inc Com Usd0.008	0.93%	US09857L1089
Abbott Labs	0.91%	US0028241000
Schneider Electric SE	0.90%	FR0000121972
Sony Corp Y50	0.89%	JP3435000009
Anthem Inc	0.86%	US0367521038
Meridian Energy Ltd NPV	0.86%	NZMELE0002S7
Amphenol Corp Cl A	0.84%	US0320951017
Nestle Sa	0.82%	CH0038863350
Amadeus It Hldgs	0.82%	ES0109067019
Dbs Group Holdings Ltd	0.81%	SG1L01001701
Ryman Healthcare Ltd	0.80%	NZRYME0001S4
Bio Techne Corp Com USD0.01	0.80%	US09073M1045
Buy Usd:Sell Jpy 22/11/2023	0.79%	USDJPY23326B
EBOS Group Limited	0.79%	NZEBOE0001S6
Allkem Limited Ordinary Fully Paid	0.78%	AU0000193666
Ingenia Communities Group	0.77%	AU000000INA9
Transunion	0.76%	US89400J1079
Ryan Specialty Holdings Ord Shs Class A	0.76%	US78351F1075
Progressive Corp	0.75%	US7433151039
Outstanding Settlement Receipts - USD	0.73%	OSRECUSD
SkyCity Entertainment Group Limited	0.72%	NZSKCE0001S2
Palomar Holdings Inc	0.71%	US69753M1053

Championx Corp	0.71%	US15872M1045
NZD BNP Paribas A/C	0.69%	NZDBNPP
Hexagon Ab	0.68%	SE0015961909
Oreilly Auto New Com	0.68%	US67103H1077
Waypoint REIT Fully Paid Ord Units Stapled Securities	0.65%	AU0000088064
Tenet Healthcare Com Usd 0.05 Post Rev Split	0.60%	US88033G4073
NZ Government 150534 4.25 Gb	0.56%	NZGOVDT534C4
Fletcher Building Ltd	0.55%	NZFBUE0001S0
Koninklijke Philips Nv	0.54%	NL0000009538
Buy Usd:Sell Jpy 16/10/2023	0.53%	USDJPY23289B
Mercury NZ Limited	0.50%	NZMRPE0001S2
Japan Government 161023 0.00 Gb	0.49%	JP1741691P75
Chorus Limited	0.49%	NZCNUE0001S2
NZ Govt Inflation Index Bond 20/09/25	0.46%	NZIBDT002C2
Tesla Motors Inc	0.46%	US88160R1014
Ramsay Health Care	0.44%	AU000000RHC8
Roku Inc	0.44%	US77543R1023
Masimo Corp	0.43%	US5747951003
Zoom Video Communications Inc	0.43%	US98980L1017
Housing NZ 1.534% 10/09/2035	0.42%	NZHNZD0935L6
Buy Usd:Sell Jpy 04/12/2023	0.42%	USDJPY23338B
Japan Government 041223 0.00 Gb	0.41%	JP1741791P90
Buy Eur:Sell Nzd 11/10/2023	0.38%	EURNZD23284B
Sky Network Television Ltd	0.36%	NZSKTE0001S6
Coinbase Global Inc	0.36%	US19260Q1076
Burford Capital Ltord Npv Di	0.29%	GG00BMGYLN96
Westpac New Zealand Ltd 160932 6.19 Cb	0.26%	NZWNZD01T2L9
ASB Bank Ltd 040526 1.646 Cb	0.26%	NZABBDG005C5
Housing NZ 3.42% 18/10/2028	0.25%	NZHNZD0628L7
Uipath Inc	0.25%	US90364P1057
Square Inc. Class A	0.24%	US8522341036
Westpac New Zealand Ltd 140234 6.73 Cb	0.24%	NZWNZD02T2L8
Draftkings Inc	0.24%	US26142V1052
USD BNP Paribas A/C	0.23%	USDBNPP
Buy Usd:Sell Gbp 30/10/2023	0.23%	USDGBP23303B
Bank Of New Zealand 010928 0.00 Cb	0.23%	NZBNZD0403C4
Kiwibank Ltd 191027 5.737 Gb	0.22%	NZKIWD1027L2
New Zealand Tax Trading Co 240524 Rcd	0.22%	DU0ND24524A8
NZLGFA 3% 15/05/2035	0.22%	NZLGFD019C9
Fonterra Co-Operative 5.08% 19/06/2025	0.22%	NZFCGDT310C3
Housing NZ 2.183% 24/04/2030	0.21%	NZHNZD0230L2
Insurance Australia Group Ltd 150628 5.32 Cb	0.21%	NZIAGDT004C1
Twilio Inc. Class A	0.21%	US90138F1021
Channel Infrastructure NZ Limited	0.20%	NZNZRE0001S9
Chorus Ltd 4.35% 06/12/2028	0.20%	NZCNUDT003C6
Unity Software Inc	0.19%	US91332U1016
Buy Nzd:Sell Aud 22/11/2023	0.19%	NZDAUD23326B
Roblox Corp	0.19%	US7710491033
Kiwibank Ltd 120533 6.40 Cb	0.17%	NZKIWD01T2L3
TR Group 4.533% 07/03/2024	0.16%	NZTRGD0324L9
Crispr Therapeutics Ag	0.16%	CH0334081137
Shopify Inc	0.16%	CA82509L1076
Kommunalbanken AS 1.25% 02/07/2030	0.16%	NZKBNDT012C0
NZ Government 150541 1.75 GB	0.16%	NZGOVDT541C9
Arvida Group Ltd	0.16%	NZARVE0001S5
Intellia Therapeutics Inc	0.15%	US45826J1051
France Republic Of Government 111023 0.00 Gb	0.15%	FR0127921213
Government National Mort Assoc 151046 0.00 Tba	0.15%	US21H0506A54
BNP Paribas Nominees	0.15%	AUDCUST
Westpac NZ 1.439% 02/24/26	0.15%	NZWNZD0226L9
Kiwi 2.635% 05/10/2026	0.15%	NZKIWD1026L4
Powerco Ltd 070330 6.397 Cb	0.14%	NZPWCDT011C5
Transpower NZ 1.735% 04/09/2025	0.14%	NZTRPD0070L9
Air New Zealand Ltd Sydney Branch 250529 6.50 Cb	0.14%	AU3CB0289213
Exact Sciences Corporation	0.14%	US30063P1057
Federal National Mortgage Association 151043 0.00 Tba	0.14%	US01F0406A02
Income Due - NZD	0.14%	INCDUNZD
New Zealand Tax Trading Co 260324 Rcd	0.14%	DU0ND24326A8
Serko Ltd	0.14%	NZSKOE0001S7
Teladoc Health Inc	0.14%	US87918A1051
Ginkgo Bioworks Holdings Inc	0.14%	US37611X1000
Bank Of New Zealand Cash at Call	0.14%	NZDBNZ11

Federal National Mortgage Association 151043 0.00 Tba	0.13%	US01F0526A56
ICBC NZ 2.61% 27/06/2024	0.13%	NZICBDT009C3
Japan Government 200630 0.10 Gb	0.13%	JP1103591L73
China Construction Bank 2.393% 22/11/2024	0.13%	NZCCBDT012C3
Robinhood Markets Inc	0.13%	US7707001027
TR Group Ltd 051026 3.532 Cb	0.12%	NZTRGD1026L9
Buy Eur:Sell Usd 06/12/2023	0.12%	EURUSD23340B
Palantir Technologies Inc	0.12%	US69608A1088
China Construction Bank Nz Ltd 090226 Frn	0.12%	NZCCBDT014C9
ANZ Bank New Zealand 170931 2.999 Cb	0.12%	NZANBDT024C7
Japan Government 010125 0.005 Gb	0.12%	JP1024441P12
KFW 190528 1.75 Gb	0.11%	NZKFZDT004C9
Westpac New Zealand Ltd 160227 3.696 Cb	0.11%	NZWNZD0227L7
Veracyte Inc	0.11%	US92337F1075
Japan Government 200931 0.10 Gb	0.11%	JP1103641MA8
Teradyne Inc	0.11%	US8807701029
Japan Government 010724 0.005 Gb	0.11%	JP1024381N73
Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347	0.10%	36179XHY5
Investore Property Ltd	0.10%	NZIPLE0001S3
Future Margins-USD	0.10%	FUTMUSD
Charter Hall Group	0.10%	AU000000CHC0
NZ Local Govt Funding Agency 150437 2.00 GB	0.10%	NZLGFDT016C5
Pagerduty Inc	0.09%	US69553P1003
Asian Development Bank 190521 2.125 Gb	0.09%	NZADBDT013C2
GMT Bond Issuer Ltd 201227 3.656 Cb	0.09%	NZGMBDT008C5
Facebook Inc Com Usd Cl A	0.09%	US30303M1027
Trysail Clo Ltd Series 21 1A Class A1 200732 Abs	0.09%	US89855AAC09
Pacific Biosciences Of Calif	0.09%	US69404D1081
Japan Government 200624 0.10 Gb	0.09%	JP1051401K75
Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs	0.09%	US89642DAA63
10X Genomics Inc	0.09%	US88025U1097
NZ Government Bond 3% 20/04/2029	0.09%	NZGOVDT429C7
Buy Gbp:Sell Nzd 11/10/2023	0.09%	GBPNZD23284B
Auckland Council 280950 2.95 Cb	0.09%	NZAKCDT520C6
Nzlgfa 4.5% 15/05/2030	0.09%	NZLGFDT020C7
Resimac Versailles Trust Se 22-1 Cl A1 160654 Frm	0.08%	NZRVGA1035R9
Restaurant Brands NZ Ltd	0.08%	NZRBDE0001S1
Wellington International Airport Ltd 240931 3.32 Cb	0.08%	NZWIAD0080L3
MTF NZ Nfix1bid + 85 15/06/2029 - A	0.08%	NZPANTFAT019
NZ Local Govt Funding Agency 3.50% 14/04/2033	0.08%	NZLGFDT009C0
Southland Building Society 070329 6.14 Cb	0.08%	NZSBBDT370C8
NZ Local Govt Funding Agency 150531 2.25 Cb	0.08%	NZLGFDT017C3
Italy Republic Of Government 010826 0.00 Gb	0.08%	IT0005454241
NZGB 0.5% 15/05/2026	0.08%	NZGOVDT526C0
Japan Government 010924 0.005 Gb	0.08%	JP1024401N95
Twist Bioscience Corp	0.07%	US90184D1000
European Investment Bank 160628 1.875 Gb	0.07%	NZEIBDT006C7
Resimac Versailles Trust Se 23 1 Cl A 161254 Frm	0.07%	NZRVGB1001R9
Federal National Mortgage Association 151046 0.00 Tba	0.07%	US01F0426A65
Buy Gbp:Sell Usd 30/10/2023	0.07%	GBPUSD23303B
Toyota Finance New Zealand Ltd 061227 5.75 Cb	0.07%	NZTFSDT821C6
Buy Usd:Sell Nzd 12/12/2023	0.07%	USDNZD23346B
Spotify Technology Sa	0.07%	LU1778762911
Kiwibank Ltd 2.155% 20/09/2024	0.07%	NZKIWD0924L1
BNZ 1.884% 08/06/2026	0.07%	NZBNZDT397C8
France Republic Of Government 081123 0.00 Gb	0.07%	FR0127921239
Gmt Bond Issuer Ltd 140427 4.74 Cb	0.07%	NZGMBDT009C3
Anz Bank New Zealand Ltd 160228 5.22 Cb	0.07%	NZANBDT025C4
Southland Building Society 180327 4.32 Cb	0.07%	NZSBBDT297C3
Kiwibank Ltd 111230 2.36 Cb	0.06%	NZKIWD1230L2
Pinterest Inc	0.06%	US72352L1061
Federal National Mortgage Association 141050 2.00 Tba	0.06%	US01F0206A20
Dunedin City Treasury 271128 3.22 Cb	0.06%	NZDCTDT211C0
Fnma 30Yr Conventional 151046 0.0 Tba	0.06%	US01F0606A83
Motor Trade Finances Ltd Se 023 Cl A 160930 Frm	0.06%	NZOPATFAT017
Federal National Mortgage Association 151043 0.0 Tba	0.06%	US01F0506A92
Christchurch City Holdings Ltd 060428 5.043 Cb	0.06%	NZCCHDT901C1
Japan Government 200942 1.10 Gb	0.05%	JP1201821NA5
Boa Usd Ccp	0.05%	USDBACCP
Dunedin City Treasury 3.98% 15/04/2026	0.05%	NZDCTDT109C6
Housing NZ 051026 2.247 GB	0.05%	NZHNZD0001L7
Auckland International Airport Ltd 090528 5.67 Cb	0.05%	NZAIAD0250L8

Kiwi Property Group Ltd 190728 2.85 Cb	0.05%	NZKPGD0050L3
Dunedin City Treasury 161126 0.676 Cb	0.05%	NZDCTDT191C4
Transpower New Zealand 300630 5.233 Cb	0.05%	AU3CB0300655
Archer Aviation Inc	0.05%	US03945R1023
New Zealand Tax Trading Co 240624 Rcd	0.05%	DU0ND24624A6
Dunedin City Treasury 3.79% 16/10/2024	0.05%	NZDCTDT135C1
Rabobank New Zealand Ltd 120924 Rcd	0.05%	NZF05DT328C2
Dunedin City Treasury 180428 1.93 Cb	0.05%	NZDCTDT199C7
Christchurch City Holdings Ltd 051126 3.01 Cb	0.05%	NZCCHDT895C5
Schrodinger Inc/United States	0.05%	US80810D1037
Radius Residential Care Ltd	0.04%	NZRADE000554
Dunedin City Treasury 2.9% 15/03/2026	0.04%	NZDCTDT160C9
Liberty Finance 250226 6.90 Cb	0.04%	DU0LIB0226B2
Japan Government 200952 1.40 Gb	0.04%	JP1300761NA3
Port Of Tauranga 290925 1.02 Cb	0.04%	NZPOTD0925L1
UDC Endeavour Auto Abs Trust Ser 22 1 Class A 201229 Frm	0.04%	NZUDCDB001R0
Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs	0.04%	US12529QAC33
ASB Bank Ltd 210627 5.524 Cb	0.04%	NZABBDT044C9
New Zealand Government 150531 1.50 Gb	0.04%	NZGOVDT531C0
Avanti Master Trust Ser 22 1 Class A2 150754 Frm	0.04%	NZAVGA1002R5
Port Of Tauranga Ltd 241128 3.552 Cb	0.04%	NZPOTD1128L1
Transpower New Zealand 080426 1.52 Gb	0.04%	NZTRPD0080L8
Wellington International Airport 4% 01/04/2030	0.04%	NZWIAD0060L5
Federal National Mortgage Association 151043 0.00 Tba	0.03%	US01F0326A74
Bank Of Newzealand 070627 4.985 Cb	0.03%	NZBNZDT401C8
Dunedin City Treasury 3.61% 17/07/2025	0.03%	NZDCTDT148C4
Fonterra Co-Operative 4.15% 14/11/2025	0.03%	NZFCGDG005C4
Prime Medicine Inc	0.03%	US74168J1016
Toyota 2.71% 23/04/2024	0.03%	NZTFSDT719C2
Beam Therapeutics Inc	0.03%	US07373V1052
Japan Government 200362 1.00 Gb	0.03%	JP1400151N57
Jamestown Clo Ltd Series 18 6Ra Class A1 250430 Abs	0.03%	US47047LAA70
Kiwi Property Group Ltd 270929 6.24 Cb	0.03%	NZKPGD0060L2
Bank Of China New Zealand Limited 150526 Frn	0.03%	NZBOCDT004C6
Gnma Ii 30 Year Single Family 151050 2.00 Mbs Pool Number	0.03%	US21H0206A81
Asian Development Bank 1.5% 06/08/2026	0.03%	NZADBDT014C0
Wellington International Airport 140826 2.50 Cb	0.03%	NZWIAD0070L4
Powerco Ltd 4.67% 15/11/2024	0.03%	NZPWCDT009C9
Toyota Finance 1.73% 06/09/2024	0.03%	NZTFSDT727C5
Diameter Credit Funding I R Sr 21 1A Class A1a 150736 Abs	0.03%	US25255DAA81
Invesco Clo Ltd Series 21 2A Class A 150734 Abs	0.03%	US46149MAA45
Genesis Energy Ltd 140328 4.17 Gb	0.03%	NZGNEDG006C0
Fnma 30 Year Conventional 010352 2.00 Mbs Pool Bv4122	0.03%	US3140MHSL47
Ir218545 Ccp Short Irs Baa Eur 100842 Pfxd 1.4515 Rflt 6Eubo	0.03%	DU0IR2185456
Dexia Credit Local Sa 210725 1.25 Cb	0.03%	XS2434417494
Verve Therapeutics Inc	0.03%	US92539P1012
Resimac Prime Trust Ser 21 1P Cl A2 160353 Frm	0.03%	NZRVTD1029R9
International Bank For Reconstruction And Dev 101230 1.25 Cb	0.03%	NZIBDDT017C5
Venture Cdo Ltd Ser 14 18A Cls Ar 151029 Abs	0.03%	US92329FAP27
Kiwi Property Group Ltd 121125 4.06 CB	0.03%	NZKPGD0040L4
Intuit Inc.	0.03%	US4612021034
Italy Republic Of Government 010338 3.25 Gb	0.03%	IT0005496770
Auckland Intl. Airport 3.97% 02/11/2023	0.03%	NZAIADT210L1
Buy Usd:Sell Krw 13/12/2023	0.03%	USDKRW23347B
Italy Republic Of Government 010426 0.00 Gb	0.02%	IT0005437147
Mf1 2023 Fl12 Ltd Series 23 Fl12 Class A 191038 Abs	0.02%	US59319MAA18
Spain Kingdom Of Government 311032 2.55 Gb	0.02%	ES0000012K61
Kiwi Property Group Ltd 4.33% 19/12/2024	0.02%	NZKPGD0030L5
Chorus Ltd 021230 2.51 Cb	0.02%	NZCNUDT005C1
Halsey Point Clo Ltd Series 23 7A Class A 200736 Abs	0.02%	US40638LAA70
Cerus Corp	0.02%	US1570851014
Materialise Nv-Adr	0.02%	US57667T1007
Italy Republic Of Government 010431 0.90 Gb	0.02%	IT0005422891
Morgan Stanley 200429 5.164 Cb	0.02%	US61747YFD22
Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541	0.02%	US3133KPLW67
Dunedin City Treasury 2.09% 15/11/2026	0.02%	NZDCTDT173C2
Venture Cdo Ltd Series 20 39A Class A1 150433 Abs	0.02%	US92332TAB89
Pikes Peak Clo Series 23 12A Class A 200436 Abs	0.02%	US72133LAA08
Bank Of America Corp 250429 5.202 Cb	0.02%	US06051GLG28
Buy Usd:Sell Idr 13/12/2023	0.02%	USDIDR23347B
Buy Usd:Sell Nzd 02/10/2023	0.02%	USDNZD23275B
Benefit Street Perten Clo Lt Series 23-30A Class A 250436 Abs	0.02%	US08186KAA25

Hyundai Capital America 170926 1.65 Cb	0.02%	US44891ABZ93
Auckland City Council 3.338% 27/07/2026	0.02%	NZAKCDT410C0
GMT Bond Issuer Ltd 310524 4.54 CB	0.02%	NZGMBDT004C4
Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs	0.02%	US05522RDF29
Moderna Inc	0.02%	US60770K1079
Transpower NZ 2.73% 14/03/2024	0.02%	NZTRPD0060L0
Income Due - USD	0.02%	INCDUUSD
Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440	0.02%	US3140XJZE67
Buy Usd:Sell Chf 04/12/2023	0.02%	USDCHF23338B
Dell International Llc 010233 5.75 Cb	0.02%	US24703DBL47
2U Inc.	0.02%	US90214J1016
FhImc 30 Year Conventional 010453 5.50 Mbs Pool Cb6080	0.02%	US3140QRXJ71
Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693	0.02%	US3140QQGB55
Spain Kingdom Of Government 300428 1.40 Gb	0.02%	ES0000012B39
Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087	0.02%	US3140QQUM54
Bmo Mortgage Trust Series 23 5C1 Class A3 150856 Abs	0.02%	US055986AC73
Cash_Usd	0.02%	
Indonesia Republic Of Government 110128 3.50 Gb	0.02%	US455780CD62
Agence Francaise De Developpement Epic 180625 1.25 Gb	0.02%	FR0014007VI8
Park Blue Clo 2023 Iii Ltd Series 23 3A Class A1 200436 Abs	0.02%	US70019AAA79
Psa Banque France Sa 220125 0.00 Cb	0.02%	FR0014001JP1
Buy Usd:Sell Cad 20/11/2023	0.02%	USDCAD23324B
Asb Bank Limited 161126 5.928 Cb	0.02%	NZABBDG006C3
Gnma 30 Year Sgile Family 200952 4.50 Mbs Pool Ma8268	0.02%	US36179XFH44
Fnma 30 Year Conventional 010752 5.00 Mbs Pool No Fs2433	0.02%	US3140XHV389
Government National Mortgage Association 2 151043 0.0 Tba	0.02%	US21H0326A37
Fnma 30 Year Conventional 010852 5.00 Mbs Pool No Cb4307	0.02%	US3140QPYD37
Buy Usd:Sell Myr 14/12/2023	0.02%	USDMYR23348B
Switzerland Confederation Of Govt 080428 4.00 Gb	0.02%	CH0008680370
Wallonie State Of 140138 2.875 Lb	0.02%	BE0002877588
Banks Series 23 5Yr2 Class A3 150628 Abs	0.02%	US06211CAG06
Outstanding Settlement Receipts - NZD	0.02%	OSRECNZD
Bank Of Nova Scotia 171225 1.25 Cb	0.02%	XS2404577681
Indonesia Republic Of Government 150125 4.125 Gb	0.02%	USY20721BG36
Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs	0.02%	US29001YAA10
Federal National Mortgage Association 151043 0.00 Tba	0.02%	US01F0306A11
Oak Hill Credit Series 23 15A Class A 200435 Abs	0.02%	US67116TAG13
Unitedhealth Group Inc 150129 4.25 Cb	0.02%	US91324PEU21
Fnma Fncl 011150 2.50 Mbs Pool No Fs4481	0.02%	US3140XK6T25
37 Capital Clo 1 Ltd Series 21 1A Class A 151034 Abs	0.02%	US88430TAA97
Fnma Fncl 010151 2.50 Mbs Pool No Fm5525	0.02%	US3140X9D770
Heartland Bank 3.55% 12/04/2024	0.02%	NZHBLD0020L2
Gnma Ii 30 Year Single Family 200152 2.50 Mbs Pool 785831	0.02%	US3622ABLL41
Gnma Ii 30 Year Single Family 201051 2.50 Mbs Pool 785659	0.02%	US3622ABE813
American Money Management Sr 12 11A Cla1r2 300431 Abs	0.02%	US00176AAX37
Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971	0.02%	US3140X6JR36
United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb	0.02%	GB00B8429V04
Malaysia Government 150433 3.844 Gb	0.02%	MYBMX1300040
Ubs Ag London Branch 181223 0.625 Cb	0.01%	XS2326546277
Arbor Realty Collateralised Ser 22 Fl1 Class A 150137 Abs	0.01%	US03880XAA46
Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gt	0.01%	US71567RAF38
Invitae Corp	0.01%	US46185L1035
Rr Ltd Series 23 26 Class A1 150438 Abs	0.01%	US74989MAA99
Fnma 30 Year Conventional 010252 2.00 Mbs Pool No Qd6646	0.01%	US3133B4L373
Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma654	0.01%	US36179VHS25
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Ra6973	0.01%	US3133KNXA61
Canada (Govt Of) 010641 4.0 Gb	0.01%	CA135087YQ12
Amgen Inc 020330 5.25 Cb	0.01%	US031162DQ06
Apidos Clo Series 15 23A Class Ar 150433 Abs	0.01%	US03765YAU82
Buy Usd:Sell Thb 20/12/2023	0.01%	USDTHB23354B
Oak Hill Credit Partners Sr 19 3A Class Ar 020735 Abs	0.01%	US67112RAS31
Lowes Companies Inc 010733 5.15 Cb	0.01%	US548661EQ61
Unitedhealth Group Inc 150223 5.35 Cb	0.01%	US91324PER91
Bmo Mortgage Trust Series 23 C5 Class A5 150656 Abs	0.01%	US055988AD13
Gmf Floorplan Owner Revolving Trust Se 23 1 Cl A1 150628 Abs	0.01%	US361886CR36
Kref Ltd Series 21 Fl2 Class A 150239 Abs	0.01%	US48275RAA59
Enterprise Products Operating Llc 150225 3.75 Cb	0.01%	US29379VBE20
Recursion Pharmaceuticals Inc	0.01%	US75629V1044
Credit Suisse Group Ag 110925 2.593 Cb	0.01%	US225401AM02
Navient Student Loan Trust Series 17 2A Class A 271266 Abs	0.01%	US63939RAA23
Ir218473 Ccp Short Irs Baa Usd 280747 Rflit Sofra Pfxd 2.08	0.01%	DU0IR2184731
Mercadolibre Inc	0.01%	US58733R1023

Ubs Group Ag 031126 0.25 Cb	0.01%	CH1142231682
T Mobile Usa Inc 150133 5.20 Cb	0.01%	US87264ACV52
Auckland City Council 4.176% 24/03/2025	0.01%	NZAKCDT363C1
Bank Ser 23 Bnk45 Clas Asb 150256 Abs	0.01%	US06541BBC19
American Medical Systems Europe Bv 080325 0.75 Cb	0.01%	XS2454766473
Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032	0.01%	US3140QDV275
NZ Government Bond 2% 15/05/2032	0.01%	NZGOVDT532C8
Abn Amro Bank Nv 160627 1.542 Cb	0.01%	US00084DAU46
Transpower NZ 5.893% 03/15/2028	0.01%	NZTRPD0328L1
Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805	0.01%	US3140QMAF10
Fhlmc 30 Year Conventional 010352 2.00 Mbs Pool Qd8010	0.01%	US3133B53T71
Cifc Funding Ltd Series 18 2A Class A1 210431 Abs	0.01%	US17180WAA36
Cedar Funding Vii Clo Ltd Series 18 9A Class A1 210431 Abs	0.01%	US15033EAA64
Income Due - AUD	0.01%	INCDUAUD
Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs	0.01%	US846031AN28
Standard Chartered Plc 140127 1.456 Cb	0.01%	US853254BZ29
Hayfin Kingsland Series 18 8A Class A 200431 Abs	0.01%	US42086PAC77
Mountain View Clo Series 16 1A Class Ar 140433 Abs	0.01%	US62432FAM68
Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs	0.01%	US081925AD15
Amgen Inc 020333 5.25 Cb	0.01%	US031162DR88
Credit Suisse Group Ag 140128 0.65 Cb	0.01%	CH0517825276
Citigroup Inc 301024 0.776 Cb	0.01%	US172967MT50
Wells Fargo Commercial Mtge Tr Ser 20 C58 Cl A4 150753 Abs	0.01%	US95002UAJ07
Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216	0.01%	US3140GYG299
Austria Republic Of Government 201028 0.00 Gb	0.01%	AT0000A2VB47
Oracle Corp 250331 2.875 Cb	0.01%	US68389XCE31
Charter Communications Operating Llc 230725 4.908 Cb	0.01%	US161175AY09
Goldentree Loan Opportunities Sr 14 9A Class Ar2 291029 Abs	0.01%	US38123HAN44
Citibank Colat	0.01%	USCTCOLL
Waste Management Inc 150234 4.875 Cb	0.01%	US94106LBW81
Bbcm Mortgage Trust Series 21 C9 Class A5 150254 Abs	0.01%	US05493EAY86
Glencore Capital Finance Dac 010333 1.25 Cb	0.01%	XS2307764311
Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218	0.01%	US36179U4B51
Agence Francaise De Developpement Epic 290931 0.125 Gb	0.01%	FR0014005NA6
Santander Uk Group Holdings Plc 150325 1.089 Cb	0.01%	US80281LAN55
Raiffeisen Bank International Ag 270128 5.75 Cb	0.01%	XS2547936984
Auckland International Airport Ltd 171128 5.29 Cb	0.01%	NZAIAD0260L7
Voya Clo Ltd Series 19 1A Class Ar 150431 Abs	0.01%	US92917NAJ72
Barclays Plc 021133 7.437 Cb	0.01%	US06738ECE32
Spain Kingdom Of Government 311046 2.90 Gb	0.01%	ES00000128C6
Anheuser Busch Inbev Worldwide Inc 010650 4.50 Cb	0.01%	US035240AT78
Banque Federative Du Credit Mutuel Sa 020530 4.375 Cb	0.01%	FR001400HMF8
Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531	0.01%	US3132DVLL70
Buy Aud:Sell Usd 21/11/2023	0.01%	AUDUSD23325B
Wells Fargo Commercial Mort Ser 22 C62 Cls A4 150455 Abs	0.01%	US95003MBS61
Buy Usd:Sell Sgd 16/10/2023	0.01%	USDSGD23289B
Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538	0.01%	US3140JAE186
Italy Republic Of Government 010952 2.15 Gb	0.01%	IT0005480980
National Grid Plc 160135 4.275 Cb	0.01%	XS2576067081
Finland Republic Of Government 150932 1.50 Gb	0.01%	FI4000523238
Bank5 Series 23 5Yr3 Class A3 150956 Abs	0.01%	US06211EAF88
Expedia Group Inc 150230 3.25 Cb	0.01%	US30212PAR64
Canada Government 011248 2.75 Gb	0.01%	CA135087D358
Hewlett Packard Enterprise Co 151025 4.90 Cb	0.01%	US42824CAW91
Citigroup Comercial Mortgage Trst Sr 23 Prm3 Cl A 120740 Abs	0.01%	US17331LAA52
Bbcms Mortgage Trust Ser 22-C17 Class As 150955 Abs	0.01%	US054976AJ48
Kommunalbanken AS 4% 20/08/2025	0.01%	NZKBNDT009C6
Dolp Trust Se 21 Nyc Cl A 100541 Abs	0.01%	US23345LAA70
Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142	0.01%	US3140QQWC54
Korea Republic Of Government 100629 1.875 Gb	0.01%	KR103502G966
Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103	0.01%	US3133B6AC41
Gaci First Investment Co 140230 4.75 Gb	0.01%	XS2585987683
Citigroup Inc 080426 3.106 Cb	0.01%	US172967MQ12
Dell Bank Internationa Dac 240624 1.625 Cb	0.01%	XS2193734733
Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool 7857t	0.01%	US3622ABJH66
Ir218471 Ccp Short Irs Baa Usd 280732 Pfxd 2.68 Rflt Sofra	0.01%	DU0IR2184715
Bank Of Ireland Group Plc 050626 1.875 Cb	0.01%	XS2465984289
Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143	0.01%	US3140QQWD38
Broadcom Inc 150434 3.469 Cb	0.01%	US11135FBL40
Buy Jpy:Sell Usd 22/11/2023	0.01%	JPYUSD23326B
Credit Suisse Group Ag 120129 3.869 Cb	0.01%	US225401AF50
Swedbank Ab 170227 1.3 Cb	0.01%	XS2443485565

Credit Suisse Group Ag 010329 7.75 Cb	0.01%	CH1214797172
Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850 Abs	0.01%	US36254CAV28
Bank Of America Corp 270433 4.571 Cb	0.01%	US06051GKQ19
Ir222496 Ccp Short Irs Baa Usd 110553 Pfxd 2.5641 Rflt Sofra	0.01%	DU0IR2224966
Cargill Inc 111032 5.125 Cb	0.01%	US141781B262
Nxp Bv 150133 5.00 Cb	0.01%	US62954HBB33
Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs	0.01%	US61691YAJ01
Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652	0.01%	US36179UH540
Bx Commercial Mortgage Tr Series 21 Aria Class C 151036 Abs	0.01%	US05608RAG02
Bpce Sa 010633 5.75 Cb	0.01%	FR001400I7P8
Gnma2 Single Family 30 Yr Custom 200951 2.50 Mbs Pool 7856:	0.01%	US3622ABDR03
Heimstaden Bostad Treasury Bv 131031 1.625 Cb	0.01%	XS2397252011
Bnp Paribas Sa 130127 1.323 Cb	0.01%	US09659W2N34
Credit Agricole Cib London Branch 260127 1.247 Cb	0.01%	US22535VAH07
Lseg Netherlands Bv 290930 4.231 Cb	0.01%	XS2679904685
Cargill Inc 240430 3.875 Cb	0.01%	XS2610788569
National Australia Bank Ltd New York Branch 120133 6.429 Cb	0.01%	US632525BC43
Volkswagen Leasing Gmbh 250329 4.625 Cb	0.01%	XS2694872594
Verlto Corp 180928 5.35 C	0.01%	US92338CAC73
Bank Series 22 Bnk40 Class A4 150364 Abs	0.01%	US06541LBG05
Credit Agricole Sa 200431 3.875 Cb	0.01%	FR001400HCR4
Caixabank Sa 060930 4.25 Cb	0.01%	XS2676814499
Korea Republic Of Government 101229 1.375 Gb	0.01%	KR103502G9C8
Hungary 220528 6.125 Gb	0.01%	XS2574267188
Intuit Inc 150933 5.20 Cb	0.01%	US46124HAG11
Deutsche Bank Ag 050930 5.00 Cb	0.01%	DE000A30VT06
Volvo Treasury Ab 170924 0.125 Cb	0.01%	XS2230884657
Tennet Holding Bv 281034 4.50 Cb	0.01%	XS2549543499
Elmwood Clo Iv Ltd Series 20 1A Class A 150433 Abs	0.01%	US29002GAB77
Futures Margin-JPY	0.01%	FUTMJPY
Spain Kingdom Of Government 300766 3.45 Gb	0.01%	ES00000128E2
Jpmorgan Chase Bank Na 150635 Step Coupon	0.01%	XS1450877243
Ge Healthcare Technologies Inc 150330 5.857 Cb	0.01%	US36267VAH69
Permanent Tsb Group 250428 6.625 Cb	0.01%	XS2611221032
Norinchukin Bank 220926 1.284 Cb	0.01%	US656029AG08
Abbvie Inc 211124 2.6 Cb	0.01%	US00287YB216
Ge Healthcare Technologies Inc 221132 5.905 Cb	0.01%	US36267VAK98
Mexico United Mexican States Government 090235 6.35 Gb	0.01%	US91087BAV27
Deutsche Bank Ag 240632 4.00 Cb	0.01%	DE000DL19WN3
Societe Generale Sa 141226 1.488 Cb	0.01%	US83368RAZ55
Danske Bank A S 010428 4.298 Cb	0.01%	US23636ABC45
Occidental Petroleum Corp 150727 8.50 Cb	0.01%	US674599DZ54
Volksbank Wien Ag 230326 0.875 Cb	0.01%	AT000B122080
Glencore Funding Llc 120329 4.875 Cb	0.01%	US378272AV04
Irish Government 181032 0.35 Gb	0.01%	IE00BMD03L28
Dp World Crescent Ltd 180729 3.875 Cb	0.01%	XS2026710553
Buy Usd:Sell IIs 27/11/2023	0.01%	USDILS23331B
Bbcms Mortgage Trust Series 23 C21 Class As 150956 Abs	0.01%	US05553WAH25
Portugal Republic Of Government 150629 1.95 Gb	0.01%	PTOTEXO0024
Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188	0.01%	US3132DWCZ41
BNP Paribas Sa 090125 3.375 Cb	0.01%	US09659W2D51
Banco Santander Sa 230228 3.80 Cb	0.01%	US05964HAF29
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045	0.01%	US3140QMHX52
Warnermedia Holdings Inc 150332 4.279 Cb	0.01%	US55903VBC63
Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454 Ab	0.01%	US95003CAI99
Auckland City Council 100725 2.013 GB	0.01%	NZAKCDT484C5
E On International Finance Bv 070632 6.375 Cb	0.01%	XS0148579666
Income Due - GBP	0.01%	INCDUGBP
Oracle Corp 060233 4.90 Cb	0.01%	US68389XCP87
Us Bancorp 120629 5.775 Cb	0.01%	US91159HJM34
Freddie Mac Structured Ser 22 Hqa1 Class M1b 250342 Abs	0.01%	US35564KTBS1
Ck Hutchison International 23 Ltd 210428 4.75 Cb	0.01%	USG21819AA80
Indonesia Republic Of Government 150432 6.375 Gb	0.01%	IDG000018706
T-Mobile Usa Inc 150430 3.875 Cb	0.01%	US87264ABF12
Air Lease Corp 010325 3.25 Cb	0.01%	US00912XBA19
Credit Suisse Group Ag 240627 1.00 Cb	0.01%	CH0483180946
General Motors Financial Company Inc 100626 1.50 Cb	0.01%	US37045XDK90
Oracle Corp 060223 5.55 Cb	0.01%	US68389XCQ60
Westpac Banking Corp 040230 2.894 Cb	0.01%	US961214EM13
Caixabank Sa 230233 6.25 Cb	0.01%	XS2558978883
Bank Of America Corp 040233 2.972 Cb	0.01%	US06051GKK49
Electricite De France Sa 210928 4.50 Cb	0.01%	US268317AU88

Gnma li 30 Year Single Family 201051 2.50 Mbs Pool 785660	0.01%	US3622ABE995
Banco De Sabadell Sa 070229 5.25 Cb	0.01%	XS2583203950
Bank Series 17 Bnk6 Class A4 150760 Abs	0.01%	US060352AE10
Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs	0.01%	US22945EAU55
Amgen Inc 020328 5.15 Cb	0.01%	US031162DP23
Bpce Sa 061026 1.652 Cb	0.01%	US05583JAH59
General Motors Financial Company Inc 090427 5.00 Cb	0.01%	US37045XDW39
Santander Uk Group Holdings Plc 210826 1.532 Cb	0.01%	US80281LAM72
Sartorius Finance Bv 140929 4.375 Cb	0.01%	XS2676395077
Sartorius Finance Bv 140932 4.5 Cb	0.01%	XS2676395317
Slg Office Trust Sr 21 Ova Class A 150741 Abs	0.01%	US78449RAA32
Caixabank Sa 170524 1.125 Cb	0.01%	XS1614722806
Cbre Services Inc 150834 5.95 Cb	0.01%	US12505BAG59
T-Mobile Usa Inc 150427 3.75 Cb	0.01%	US87264ABD63
General Motors Financial Company Inc 060429 4.30 Cb	0.01%	US37045XDV55
Ally Financial Inc 151127 7.10 Cb	0.01%	US02005NBR08
Saudi International Bond 180733 4.875 Gb	0.01%	XS2577135127
Sabine Pass Liquefaction Llc 150524 5.75 Cb	0.01%	US785592AJ58
SAUDI Arabia Kingdom Of Government 221030 3.25 Gb	0.01%	XS2159975700
Bx Commercial Mortgage Trust Ser 23Vlt2 Class A 150640 Abs	0.01%	US123918AA25
Electricite De France Sa 180731 5.875 Cb	0.01%	XS0132424614
Mckesson Corp 150733 5.10 Cb	0.01%	US581557BU82
Sumitomo Mitsui Financial Group Inc 130733 5.776 Cb	0.01%	US86562MDD92
Hsbc Holdings110325 3.803 Cb	0.01%	US404280BZ11
France Republic Of Government 250545 3.25 Gb	0.01%	FR0011461037
3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs	0.01%	US88581EAH45
Aib Group Plc 040428 2.250 Cb	0.01%	XS2464405229
BNP Paribas Sa 090125 3.375 Cb	0.01%	US09659X2D34
Thames Water Utilities Finance Plc 170131 1.00 Cb	0.01%	XS2576550672
Bacardi Ltd 150528 4.70 Cb	0.01%	US067316AF68
Credit Suisse Ag New York Branch 090425 2.95 Cb	0.01%	US22550L2C42
Christchurch International Airport Ltd 240524 4.13 CB	0.01%	NZCHCDT004C4
Total Se 040630 2.00 Cb	0.01%	XS2224632971
Bank Of America Corp 250434 5.288 Cb	0.01%	US06051GLH01
Oracle Corp 091132 6.25 Cb	0.01%	US68389XCJ28
Gnma li 30 Year Single Family 201148 5.00 Mbs Pool Ma5597	0.01%	US36179UGE64
Natwest Group Plc 281131 2.105 Cb	0.01%	XS2346516250
Societe Generale Sa 300631 1.125 Cb	0.01%	FR0014002QE8
Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492	0.01%	US3140XDRN88
T Mobile Usa Inc 150231 2.55 Cb	0.01%	US87264ACB98
Citigroup Inc 240728 3.668 Cb	0.01%	US172967LP48
Venture Cdo Ltd Series 19 36A Class D 200432 Abs	0.01%	US92332LAF67
Morgan Stanley 160936 2.484 Cb	0.01%	US61747YEF88
Thailand Kingdom Of Government 171235 1.585 Gb	0.01%	TH062303FC01
Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb	0.01%	USY4899GFA68
Australia And New Zealand Banking Group Ltd 030233 5.101 Cb	0.01%	XS2577127967
Barclays Bank Plc 020425 3.375 Cb	0.01%	XS2150054026
Gnma li 30 Year Single Family 201251 2.50 Mbs Pool 785788	0.01%	US3622ABE995
Barclays Plc 241127 2.279 Cb	0.01%	US06738EBU82
Logicor Financing Sarl 170130 1.625 Cb	0.01%	XS2431318802
Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs	0.01%	US46653PAC14
Singapore Republic Of Govt 010933 3.375 Gb	0.01%	SG3261987691
Assa Abloy Ab 130930 3.875 Cb	0.01%	XS2678226114
Highland Holdings Sarl 121123 0.00 Cb	0.01%	XS2406913884
Imcd Nv 180928 4.875 Cb	0.01%	XS2677668357
Sse Plc 050931 4.00 Cb	0.01%	XS2675685700
Pension Insurance Corp Plc 070531 4.625 Cb	0.01%	XS2170092600
Air Lease Corp 150126 2.875 Cb	0.01%	US00914AAJ16
Mitsubishi Ufj Financial Group Inc 290724 0.339 Cb	0.01%	XS2028899727
Intel Corp 100233 5.20 Cb	0.01%	US458140CG35
Logicor Financing Sarl 150724 0.75 Cb	0.01%	XS2027364244
Lcm Ltd Series 39A Class A1 161034 Abs	0.00%	US50204NAA63
Commonwealth Bank Of Australia 120934 3.61 Cb	0.00%	US202712BK06
Broadcom Inc 151135 3.137 Cb	0.00%	US11135FBP53
Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs	0.00%	US35564MAH88
Singapore Republic Of Government 010528 2.625 Gb	0.00%	SG31B7000002
Gnma li 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma593	0.00%	US36179USU78
Ubs Group Funding Switzerland Ag 310124 7.00 Cb	0.00%	US90352JAF03
Realty Income Corp 011125 4.625 Cb	0.00%	US756109BE34
Syngenta Finance Nv 240425 4.892 Cb	0.00%	US87164KAG94
Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo	0.00%	DU0IR2225591
Huntington Bancshares Inc 210829 6.208 Cb	0.00%	US446150BC73

Citigroup Inc 240124 2.75 Cb	0.00%	XS1940150623
United Kingdom Of Great Britain And Northern 310753 1.50 Gb	0.00%	GB00BM8Z2V59
Rothsay Life Plc 160533 7.734 Cb	0.00%	XS2621758635
Macquarie Bank Ltd 030336 3.052 Cb	0.00%	US556079AD36
Freddie Mac Stacr Series 22 Dna1 Class M1a 250142 Abs	0.00%	US35564KPU78
Caixabank Sa 251033 6.875 Cb	0.00%	XS2579488201
Pfizer Investment Enterprises Pte Ltd 190533 4.75 Cb	0.00%	US716973AE24
Scania Cv Ab 061023 0.50 Cb	0.00%	XS2236283383
Income Due - TWD	0.00%	INCDUTWD
Morgan Stanley 190138 5.948 Cb	0.00%	US61747YFB65
Israel State Of Government 300432 1.3 Gb	0.00%	IL0011806606
Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma571	0.00%	US36179UKZ48
Credit Agricole Sa London Branch 160626 1.907 Cb	0.00%	US22535WAG24
ANZ NZ Ltd 220730 2.95 Cb	0.00%	US052528AL09
Qatar Petroleum 120741 3.125 Gb	0.00%	XS2359548935
Pinewood Finco Plc 300925 3.25 Cb	0.00%	XS2052466815
At And T Inc 150645 4.35 Cb	0.00%	US00206RBK77
Logicor Financing Sarl 150727 1.625 Cb	0.00%	XS2027364327
Freddie Mac Stacr Se 23 Hqa2 Cl M1b 250643 Abs	0.00%	US35564K2G38
Auckland Intl. Airport 3.51% 10/10/2024	0.00%	NZAIAD0230L0
Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb	0.00%	US86563VBH15
Amgen Inc 010333 4.20 Cb	0.00%	US031162DJ62
Marriott International Inc 151027 5.00 Cb	0.00%	US571903BJ14
Freddie Mac Series 5148 Class Ai 251051 Abs	0.00%	US3137H2UD48
Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs	0.00%	US69343FAA57
Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund	0.00%	XS1709535097
L3harris Technologies Inc 310733 5.40 Cb	0.00%	US502431AQ20
Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs	0.00%	US89178WBB37
Ontario Province Of 020641 4.65 Gb	0.00%	CA683234B984
Jde Peets Nv 160125 0.244 Cb	0.00%	XS2408491947
Volkswagen Financial Services Nv 050726 1.125 Cb	0.00%	XS2360602929
Volkswagen International Finance Nv 060928 7.50 Cb	0.00%	XS2675884576
At And T Inc 011233 2.55 Cb	0.00%	US00206RMM15
Steel Dynamics Inc 151027 1.65 Cb	0.00%	US858119BN92
Bppe Holdings Sarl 150224 2.00 Cb	0.00%	XS1951927315
Charter Communications Operating Llc 010350 4.80 Cb	0.00%	US161175BT05
Barclays Plc 080830 4.918 Cb	0.00%	XS2662538425
Sartorius Finance Bv 140935 4.875 Cb	0.00%	XS2676395408
Societe Generale Sa 061230 4.25 Cb	0.00%	FR001400EHG3
A2a Spa 030234 4.375 Cb	0.00%	XS2583205906
Jpmorgan Chase And Co 130531 2.956 Cb	0.00%	US46647PBPO9
Philippines Republic Of The Government 290932 3.556 Gb	0.00%	US718286CR66
Thailand Kingdom Of Government 200631 3.65 Gb	0.00%	TH0623A3B608
Dell International Llc 150626 6.02 Cb	0.00%	US24703TAD81
Ir223785 Ccp Short Ois Baa Jpy 030828 Pfxd 0.5 Rflt Tonar	0.00%	DU0IR2237851
Republic Of Indonesia 110133 4.85 Gb	0.00%	US455780DR40
Gnma Ii 30 Year Single Family 200951 2.50 Mbs Pool 785668	0.00%	US3622ABFH03
Panama Republic Of Government 310136 6.875 Gb	0.00%	US698299BW36
Outstanding Settlement Receipts - EUR	0.00%	OSRECEUR
Sasol Financing Usa Llc 270324 5.875 Cb	0.00%	US80386WAA36
Fidelity National Information Services Inc 031225 0.625 Cb	0.00%	XS2085608326
Enel Spa 080627 1.375 Cb	0.00%	XS2312744217
Banco Santander Sa 270624 2.706 Cb	0.00%	US05971KAD19
Shinhan Bank 120428 4.50 Cb	0.00%	US82460EAV20
Standard Chartered Plc 230325 1.214 Cb	0.00%	US853254CB42
Caixabank Sa 181126 0.375 Cb	0.00%	XS2258971071
Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs	0.00%	US08163VAC19
Banco Santander Sa 080833 6.921 Cb	0.00%	US05964HAV78
Dp World Crescent Ltd 260928 4.848 Cb	0.00%	XS1883963990
Nnn Reit Inc 5.60 151033 Cb	0.00%	US637417AS53
Aviva Plc 141136 6.125 Cb	0.00%	XS0138717441
Ireland Government 181030 0.20 Gb	0.00%	IE00BKFC899
Westpac Banking Corp 151135 2.668 Cb	0.00%	US961214EP44
Enel Spa 160431 6.625 Cb	0.00%	XS2576550243
Orix Corp 010628 4.477 Cb	0.00%	XS2583644146
Electricite De France Sa 150327 2.875 Cb	0.00%	FR0013534351
Jpy Boa Ccp	0.00%	JPYBACCP
Ing Groep Nv 280328 4.017 Cb	0.00%	US456837BB82
United Kingdom Of Great Britain And Northern 220768 3.50 Gb	0.00%	GB00BBJNQY21
Enel Finance America Llc 120741 2.875 Cb	0.00%	US29280HAB87
Electricite De France Sa 020634 6.125 Cb	0.00%	FR0010763177
Wintershall Dea Finance Bv 250928 1.332 Cb	0.00%	XS2054210252

Prosus Nv 080251 3.832 Cb	0.00%	USN7163RAQ67
Sumitomo Mitsui Financial Group Inc 160729 3.04 Cb	0.00%	US86562MBP41
Gnma2 Single Family 30 Yr Custom 201251 2.50 Mbs Pool 7857	0.00%	US3622ABKB77
Marriott International Inc 150429 4.90 Cb	0.00%	US571903BL69
Banco Santander Sa 280530 3.49 Cb	0.00%	US05971KAF66
Gnma2 Single Family 30 Yr Custom 200651 2.50 Mbs Pool 7855	0.00%	US3622ABC69
Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs	0.00%	US20753AAA25
Mexico United Mexican States Government 201136 10.00 Gb	0.00%	MX0MGO0000B2
Us Ult 10Yr 2312 F	0.00%	DU00UJY23124
Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb	0.00%	XS2300185613
Qatar Petroleum 120731 2.25 Gb	0.00%	XS2357494322
General Motors Financial Company Inc 050128 3.85 Cb	0.00%	US37045XCG97
Autostrade Per L Italia Spa 240131 4.75 Cb	0.00%	XS2579897633
African Export Import Bank 170531 3.798 Gb	0.00%	XS2343007170
Teollisu Uden Voima Oyj 010630 4.75 Cb	0.00%	XS2625194225
Aviation Capital Group Llc 300126 1.95 Cb	0.00%	US05369AAK79
Macquarie Group Ltd 120127 1.34 Cb	0.00%	US55608JAR95
Fannie Mae Series 21 R01 Class 1M2 251041 Abs	0.00%	US20754RAB24
Zurich Finance Ireland Dac 190451 3.00 Cb	0.00%	XS2283177561
Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb	0.00%	XS2249741245
Mexico City Airport Trust 310747 5.50 Cb	0.00%	USP6629MAD40
Mexico City Airport Trust 310747 5.50 Cb	0.00%	US59284MAD65
Broadcom Inc 150537 4.926 Cb	0.00%	US11135FBV22
Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779	0.00%	US3140XCXH63
Aib Group Plc 191129 1.875 Cb	0.00%	XS2080767010
Deutsche Bank Ag 180129 6.72 Cb	0.00%	US251526CS67
Banco Santander Sa 031230 2.749 Cb	0.00%	US05971KAG40
Dowdupont Inc 151125 4.493 Cb	0.00%	US26078JAC45
Medtronic Global Holdings Sca 020725 0.25 Cb	0.00%	XS2020670779
Aib Group Plc 300531 2.875 Cb	0.00%	XS2230399441
Wells Fargo Co 301030 2.879 Cb	0.00%	US95000U2G70
Dollar Tree Inc 150525 4.00 Cb	0.00%	US256746AG33
T Mobile Usa Inc 150425 3.50 Cb	0.00%	US87264ABB08
Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb	0.00%	US035240AQ30
Galaxy Pipeline Assets 300940 Sf	0.00%	XS2300197030
Deutsche Telekom International Finance 150630 8.75 Cb	0.00%	US25156PAC77
Romania Government 250232 6.70 Gb	0.00%	RO07A2H5YIN8
Cigna Corp 151028 4.375 Cb	0.00%	US125523AH38
Enbridge Inc 080333 5.70 Cb	0.00%	US29250NBR52
Starbucks Corp 150233 4.80 Cb	0.00%	US855244BF54
Romania Government 150648 5.125 Gb	0.00%	XS1837994794
Jpmorgan Chase And Co 220432 2.58 Cb	0.00%	US46647PCC86
Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma57	0.00%	US36179UML34
Bank Of America Corp 220432 2.687 Cb	0.00%	US06051GJT76
Jpmorgan Chase & Co 250733 4.912 Cb	0.00%	US46647PDH64
Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs	0.00%	US20754AAB98
British Columbia Province Of 180642 4.30 Cb	0.00%	CA1107098Y17
Sempra Energy 010228 3.40 Cb	0.00%	US816851BG34
At And T Inc 150230 4.30 Cb	0.00%	US00206RGQ92
Thailand Kingdom Of Government 170643 3.45 Gb	0.00%	TH0623A3N603
T-Mobile Usa Inc 150332 2.70 Cb	0.00%	US87264ACQ67
Quebec Province Of 011243 4.25 Gb	0.00%	CA74814ZEK53
Bristol Myers Squibb Co 260729 3.40 Cb	0.00%	US110122CP17
Deutsche Bank Ag New York Branch 241126 2.129 Cb	0.00%	US251526CE71
International Flavors And Fragrances Inc 011025 1.23 Cb	0.00%	US459506AN18
Citigroup Inc 310331 4.412 Cb	0.00%	US172967MP39
Blackstone Property Partners Europe Holdings 201028 2.65 Cb	0.00%	XS2398746227
Oracle Corp 091152 6.9 Cb	0.00%	US68389XCK90
Mexico United Mexican States Government 240561 3.771 Gb	0.00%	US91087BAN01
France Republic Of Government 250566 1.75 Gb	0.00%	FR0013154028
Aercap Ireland Capital Dac 291028 3.00 Cb	0.00%	US00774MAW55
Cs006278 Ccp Sell Cds Eur 201228 Ice Cd Clnxsm 5% Baa	0.00%	DU0CS0062781
Ir224066 Ccp Short Irs Baa Aud 201225 Pfxd 4 Rflt 1Bbsw	0.00%	DU0IR2240665
Gnma li 30 Year Single Family 200152 2.50 Mbs Pool 785842	0.00%	US3622ABLX88
Morgan Stanley 210434 5.25 Cb	0.00%	US61747YFE05
Spain Kingdom Of Government 311030 1.25 Gb	0.00%	ES0000012G34
Israel State Of Government 310327 2.00 Gb	0.00%	IL0011393449
Spirit Realty Lp 150328 2.10 Cb	0.00%	US84861TAH14
Income Due - JPY	0.00%	INCDUJJPY
Truist Financial Corp 080627 6.047 Cb	0.00%	US89788MAN20
Gnma li 30 Year Single Family 200951 2.50 Mbs Pool 785622	0.00%	US3622ABD336
Cvs Health Corp 250338 4.78 Cb	0.00%	US126650CY46

Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352	0.00%	US3140L5BW58
Connecticut Avenue Securities Se 23 R05 Cl 1M2 250643 Abs	0.00%	US207942AB90
Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs	0.00%	US552754AC79
At T Inc 150546 4.75 Cb	0.00%	US00206RCQ39
Federal National Mortgage Assoc Sr 23 R06 Cl 1M2 250743 Abs	0.00%	US20754EAB11
T Mobile Usa Inc 010228 4.75 Cb	0.00%	US87264AAV70
Unitedhealth Group Inc 150253 5.875 Cb	0.00%	US91324PES74
Duquesne Light Holdings Inc 011030 2.532 Cb	0.00%	US266233AH80
Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma57	0.00%	US36179UKY72
Enel Spa 241181 3.35 Cb	0.00%	XS1713463559
Blackstone Property Partners Europe Holdi 040528 1.00 Cb	0.00%	XS2338355014
Thames Water Utilities Caymen Finance Ltd 190625 4.00 Cb	0.00%	XS1078777114
Bank Of Ireland Group Plc 010333 6.75 Cb	0.00%	XS2561182622
Volkswagen Financial Services Nv 130427 3.25 Cb	0.00%	XS2468855593
Warnermedia Holdings Inc 150329 4.054 Cb	0.00%	US55903VBB80
Belgium Kingdom Of Government 220657 2.25 Gb	0.00%	BE0000343526
Macquarie Group Ltd 281128 3.763 Cb	0.00%	US55608JAK43
Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb	0.00%	XS2051670300
Hca Inc 150329 3.375 Cb	0.00%	US404119CJ66
Volkswagen International Finance Nv 060932 7.875 Cb	0.00%	XS2675884733
Banque Federative Du Credit Mutuel Sa 130329 4.125 Cb	0.00%	FR001400GGZ0
Bnp Paribas Sa 230229 3.875 Cb	0.00%	FR001400G3A1
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs	0.00%	US20754DAB38
Indonesia Republic Of Government 150231 6.50 Gb	0.00%	IDG000015207
Aib Group Plc 230729 4.625 Cb	0.00%	XS2578472339
Spain Kingdom Of Government 300743 3.45 Gb	0.00%	ES0000012K95
Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma553l	0.00%	US36179UEB44
Tesco Corporate Treasury Services Plc 021128 1.875 Cb	0.00%	XS2403381069
Bank Of America Corp 290431 2.592 Cb	0.00%	US06051GJB68
Vodafone Group Plc 110925 1.875 Cb	0.00%	XS1109802568
Avolon Holdings Funding Ltd 010724 3.95 Cb	0.00%	US05401AAF84
Wintershall Dea Finance Bv 250925 0.84 Cb	0.00%	XS2054209833
Bpce Sa 260427 1.75 Cb	0.00%	FR0014009YD9
Energy Transfer Operating Lp 150429 5.25 Cb	0.00%	US29278NAG88
Becton Dickinson And Co 130825 0.034 Cb	0.00%	XS2375836553
Freddie Mac Se 4998 Cl Gi 250850 Abs	0.00%	US3137FVA932
General Motors Financial Company Inc 260226 0.85 Cb	0.00%	XS2125145867
Anheuser Busch Companies Llc 010246 4.90 Cb	0.00%	US03522AAJ97
Hyundai Capital America 260630 5.70 Cb	0.00%	US44891ACI43
Ir222161 Ccp Short Irs Baa Eur 220428 Pfxd 2.852 Rflt 3Eubo	0.00%	DU0IR2221616
Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs	0.00%	US20754DAA54
Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs	0.00%	US38382KVX89
Ingersoll Rand Inc 140833 5.70 Cb	0.00%	US45687VAB27
Isle Of Man 140951 1.625 Cb	0.00%	XS2384582263
Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384	0.00%	US3132DNRD74
Sunoco Logistics Partners Operations Lp 011027 4.00 Cb	0.00%	US86765BAU35
National Retail Properties Inc 150624 3.90 Cb	0.00%	US637417AG16
Caixabank Sa 210128 0.625 Cb	0.00%	XS2434702424
Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs	0.00%	US64033BAA08
Malaysia Government 050734 3.828 Gb	0.00%	MYBMS1900047
Romania Republic Of Government 270227 3.00 Gb	0.00%	XS2434895988
Freddie Mac Stacr Series 22 Dna3 Class M1a 250442 Abs	0.00%	US35564KUW79
Fannie Mae Series 20 62 Class Gi 250648 Abs	0.00%	US3136BBWT55
Oracle Corp 250351 3.95 Cb	0.00%	US68389XCA19
Ing Groep Nv 161132 1.00 Cb	0.00%	XS2407529309
Ir224082 Ccp Short Ois Baa Jpy 201228 Rflt Tonar Pfxd 0.5	0.00%	DU0IR2240822
Veolia Environnement Sa 200470 2.50 Cb	0.00%	FR00140007L3
Ir224028 Ccp Short Irs Baa Eur 201253 Pfxd 2.5 Rflt 6Eubo	0.00%	DU0IR2240285
Bnp Paribas Sa 310833 0.875 Cb	0.00%	FR00140057U9
Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs	0.00%	US38382BBF94
Cvs Health Corp 150824 2.625 Cb	0.00%	US126650DE72
Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Ab	0.00%	US08162PAG63
Thailand Kingdom Of Government 171228 2.875 Gb	0.00%	TH0623038C04
Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819	0.00%	US36179UPC08
Romania Government 140251 4.00 Gb	0.00%	XS2201851685
Credit Suisse Mortgage Trust Se 21 Nqm8 Cl A1 251066 Abs	0.00%	US12659FAA30
Austria Republic Of Government 20092117 2.10 Gb	0.00%	AT0000A1XML2
American Express Co 300724 2.50 Cb	0.00%	US025816CG27
Freddie Mac Series 5020 Class Ih 250850 Abs	0.00%	US3137FWXZ80
Cx002944 Ccp Sell Cds USD 200625 Cdx.Na.Ig34 1 Csfb	0.00%	DU0CX0029442
W P Carey Inc 010424 4.60 Cb	0.00%	US92936UAA79
Cx003113 Ccp Long Sell Cds Usd 200628 Rfxd1pflitcedcdxig540	0.00%	DU0CX0061130

Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs	0.00%	US35564KHE29
Ir224229 Ccp Short Ois Baa Cad 201233 Pfxd 3.25 Rflt 1Cdor	0.00%	DU0IR2242299
Indonesia Republic Of Government 150737 6.375 Gb	0.00%	IDG000019803
Chf Boa Ccp	0.00%	CHFBACCP
Wp Carey Inc 010225 4.00 Cb	0.00%	US92936UAC36
Versus Securitization Trust Ser 21 8 Class A1 251166 Abs	0.00%	US92538GAA04
Autonation Inc 010828 1.95 Cb	0.00%	US05329WAR34
Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400	0.00%	US36179T7M16
Romania Government 280150 3.375 Gb	0.00%	XS2109813142
Boa Cad Ccp	0.00%	CADBACCP
Romania Government 280132 2.00 Gb	0.00%	XS2109812508
Auckland City Council 5.806% 25/03/2024	0.00%	NZAKCDT324C3
Devon Energy Corp 151225 5.85 Cb	0.00%	US25179MAV54
Deutsche Bank Coll	0.00%	USDBCOLL
Sabine Pass Liquefaction Llc 010325 5.625 Cb	0.00%	US785592AM87
Capital One Financial Corp 301024 3.30 Cb	0.00%	US14040HBT14
General Motors Financial Company Inc 170129 5.65 Cb	0.00%	US37045XCS36
Ameren Corp 150924 2.50 Cb	0.00%	US023608AH58
L3harris Technologies Inc 310753 5.60 Cb	0.00%	US502431AR03
Ir224226 Ccp Short Ois Baa Cad 201228 Pfxd 3.25 Rflt 1Cdor	0.00%	DU0IR2242265
Income Due - Cad	0.00%	INCDUCAD
Cash_Jpy	0.00%	
Nok Boa Ccp	0.00%	NOBOACCP
International Flavors And Fragrances Inc 151027 1.832 Cb	0.00%	US459506AP65
Austria Republic Of Government 300620 0.85 Gb	0.00%	AT0000A2HLC4
Carrier Global Corp 150227 2.493 Cb	0.00%	US14448CAP95
Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772	0.00%	US3140XJC102
Housing NZ Ltd 3.36% 12/06/2025	0.00%	NZHNZD0625L3
Bank 2019 Bnk19 Ser 19-Bn19 Class D 150861 Abs	0.00%	US06540WAJ27
American Homes 4 Rent Lp 150731 2.375 Cb	0.00%	US02666TAC18
Gbp Boa Ccp	0.00%	GBPBACCP
Cash_Sgd	0.00%	
3D Systems Corp	0.00%	US88554D2053
Ir224109 Ccp Short Irs Baa Sek 201233 Rflt 3Msek Pfxd 3.25	0.00%	DU0IR2241093
Connecticut Avenue Securities Ser 20 R01 Clas 1M2 250140 Abs	0.00%	US20754CAB54
Ir224103 Ccp Long Irs Baa Sek 201225 Rfxd 4 Pflt 3Msek	0.00%	DU0IR2241036
Ir224072 Ccp Short Irs Baa Aud 201228 Rflt 6Bbsw Pfxd 4.25	0.00%	DU0IR2240723
Ops05950a Swption Usd 021123 Put Strike 5.15 Jpm	0.00%	DUOPS05950A0
Ops06033a Swption Usd 11223 Put Strike 5.15 Ms	0.00%	DUOPS06033A4
Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653	0.00%	US36179UH623
Dell International Llc 150730 6.20 Cb	0.00%	US24703TAH95
Ops05968a Swption Usd 031123 Put Strike 5.2 Jpm	0.00%	DUOPS05968A2
Ir224045 Ccp Long Ois Baa Gbp 201228 Rfxd 4.75 Pflt Sonio	0.00%	DU0IR2240459
Cash_Hkd	0.00%	
Ir224042 Ccp Long Ois Baa Gbp 201225 Rfxd 5.25 Pflt Sonia	0.00%	DU0IR2240426
Ir224185 Ccp Short Irs Baa Zar 201225 Pfxd 7.75 Rflt 3Zali	0.00%	DU0IR2241853
Ir223786 Ccp Short Ois Baa Jpy 030833 Rflt Tonar Pfxd 1.25	0.00%	DU0IR2237869
Federal National Mort Ass Series 2012 153 Class B 250742 Abs	0.00%	US3136ABDT75
Rbc Collateral A/C	0.00%	USRCCOLL
Ir224121 Ccp Short Irs Baa Nok 201233 Rflt 6Nibo Pfxd 4	0.00%	DU0IR2241218
Ir224241 Ccp Short Irs Baa Usd 201228 Pfxd 4 Rflt Sofra	0.00%	DU0IR2242414
Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5 Rflt Sofra	0.00%	DU0IR2221046
Ir223782 Ccp Long Ois Baa Jpy 020826 Rfxd 0.5 Pflt Tonar	0.00%	DU0IR2237828
Ir221604 Ccp Long Irs Baa Brl 040127 Rfxd 13.03 Pflt Bzdio	0.00%	DU0IR2216046
Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs	0.00%	US38381AXB78
Euro Btp 2312 Fut	0.00%	DE000C7PB9W9
Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479	0.00%	US3128M9UC41
Outstanding Settlement Receipts - ZAR	0.00%	OSRE CZAR
Income Due - BRL	0.00%	INCDUBRL
Outstanding Settlement Receipts - JPY	0.00%	OSRE CJPY
Ginnie Mae Remic Trust Ser 19 110 Cls Ps 200949 Abs	0.00%	US38381YWG50
Cash_Chf	0.00%	
Cash_Gbp	0.00%	
Pln Boa Ccp	0.00%	PLNBACCP
Pln Bnp Paribas A/C	0.00%	PLNB NPP
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 Ii 30 Year Single Family 200349 4.5 Mbs Pool Ma5818	0.00%	US36179UPB25
Cash_Aud	0.00%	
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
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
EUR BNP Paribas A/C	0.00%	EURBNPP
Fnma 30 Year Conventional 010153 6.00 Mbs Pool No Ra8418	0.00%	US3133KQK708
Cash_Eur	0.00%	
Ir224281 Ccp Short Irs Baa Eur 180325 Pfxd 3.72 Rflt 3Eubo	0.00%	DU0IR2242810
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
Cash_Nzd	0.00%	
Dell International Llc 011029 5.30 Cb	0.00%	US24703TAG13
Cs005913 Ccp Sell Cds EUR 200624 Unibail-Roadamco 1% Csf	0.00%	DU0CS0059134
SEK BNP Paribas A/C	0.00%	SEKBNPP
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
Baa Hkd Ccp	0.00%	HKBOACP
NZD Takeon Cash at Call	0.00%	NZDTON11
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
TWD BNP Paribas A/C	0.00%	TWDBNPP
Cs006216 Ccp Short Buy Cds Eur 201227 Ice Cd Cmzb 1.00 Baa	0.00%	CBDC27VP
Ir218553 Ccp Long Irs Baa Usd 110837 Rfxd 2.72 Pflt Sofra	0.00%	DU0IR2185530
Federal National Mortgage Association 151043 0.0 Tba	0.00%	US01F0226A83
Ir218559 Ccp Short Irs Baa Usd 110852 Pfxd 2.17 Rflt Sofra	0.00%	DU0IR2185597
Ir224041 Ccp Long Ois Baa Gbp 201224 Rfxd 5.75 Pflt Sonia	0.00%	DU0IR2240418
Ops06026a Swption Eur 290923 Call Strike 3.056 Citi	0.00%	DUOPS06026A8
Ir219029 Ccp Long Irs Baa Brl 020125 Rfxd 11.488 Pflt Bzdio	0.00%	DU0IR2190290
Ir218383 Ccp Long Irs Baa Eur 040737 Rfxd 2.855 Pflt 6Eubo	0.00%	DU0IR2183832
Ir224048 Ccp Short Ois Baa Gbp 201233 Pfxd 4.25 Rflt Sonia	0.00%	DU0IR2240483
Ir219536 Ccp Long Irs Baa Brl 020125 Rfxd 12.713 Pflt Bzdio	0.00%	DU0IR2195364
Ir218384 Ccp Short Irs Baa Eur 060752 Pfxd 1.560 Rflt 6Eubo	0.00%	DU0IR2183840
Ir216593 Ccp Long Irs Csfb Cad 151231 Rfxd 2 Pflt 3Cdor	0.00%	DU0IR2165938
Ir224051 Ccp Long Ois Baa Gbp 201243 Rfxd 4 Pflt Sonia	0.00%	DU0IR2240517
Ops06025a Swption Eur 290923 Put Strike 3.056 Citi	0.00%	DUOPS06025A0
Ir223810 Ccp Short Irs Baa Usd 080828 Pfxd 3.42 Rflt Sofra	0.00%	DU0IR2238107
Income Due - Mxn	0.00%	INCDUMXN
Idr Bnp Paribas A/C	0.00%	IDRBNPP
Effect Exposure Cad	0.00%	CADEFFE
Effect Exposure JPY	0.00%	JPYEFFE
Ginnie Mae Remic Trust Ser 20 55 Clas Pi 200450 Abs	0.00%	US38382EPY76
Effect Exposure EUR	0.00%	EUREFFE
Cs006203 Ccp Sell Cds Eur 201227 Icedstla 5% Baa	0.00%	DU0CS0062039
Effect Exposure GBP	0.00%	GBPEFFE
Cs006149 Ccp Buy Cds Eur 201227 Ice Cd Bmw 1% Baa	0.00%	CBDC27MP
NOK BNP Paribas A/C	0.00%	NOKBNPP
MXN BNP Paribas A/C	0.00%	MXNBNPP
Ir216690 Ccp Short Irs Csfb Mxn 031231 Rflt 1Mxni Pfxd 7.15	0.00%	DU0IR2166902

Rub Bnp Paribas A/C	0.00% RUBBNPP
Effect Exposure AUD	0.00% AUDEFFE
KRW BNP Paribas A/C	0.00% KRWBNPP
United States Treasury 150843 4.375 Gb	0.00% US912810TU25
United States Treasury 300928 4.50 Gb	0.00% US91282CJA09
United States Treasury 300930 4.625 Gb	0.00% US91282CHZ77
Ops06018a Swption Usd 280923 Put Strike 3.9325 Deutag	0.00% DUOPS06018A5
Ir224046 Ccp Long Ois Baa Gbp 201230 Rfxd 4.5 Pflt Sonia	0.00% DU0IR2240467
Ir224043 Ccp Short Ois Baa Gbp 201226 Pfxd 5 Rflt Sonia	0.00% DU0IR2240434
Selector HR Technology Ltd	0.00% DU000SEHNZD6
Outstanding Settlement Receipts - CAD	0.00% USDEFFE
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
JPY BNP Paribas A/C	0.00% JPYBNPP
CHF BNP Paribas A/C	0.00% CHFBNPP
Ir223834 Ccp Long Irs Baa Krw 201225 Rfxd 3.75 Pflt 3Ksda	0.00% DU0IR2238347
Us 10Yr Note 2312 F	0.00% DU000USX23126
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
GBP BNP Paribas A/C	0.00% GBPNBNPP
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% SGDMMLCCP
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% DU000USU23122
Zar Boa Ccp	0.00% ZABOACCP
Boa Nzd Ccp	0.00% NZBOACCP
Ir215887 Ccp Short Irs Csfb Brl 040127 Rflt Bzdio Pfxd 8.495	0.00% DU0IR2158875
Ops05952a Swption Usd 021123 Put Strike 5.4 Jpm	0.00% DUOPS05952A6
Ops06093a Swption Eur 301023 Put Strike 3.354 Citi	0.00% DUOPS06093A8
Ops06092a Swption Eur 301023 Call Strike 3.354 Citi	0.00% DUOPS06092A0
Ops06087a Swption Usd 301023 Put Strike 4.295 Jpm	0.00% DUOPS06087A0
Long Gilt 2312 Fut	0.00% GB00KHKV5079
Ops06083a Swption Eur 251023 Put Strike 3.336 Citi	0.00% DUOPS06083A9
Ops06031a Swption Usd 011223 Put Strike 5.4 Ms	0.00% DUOPS06031A8
Ops06086a Swption Usd 301023 Call Strike 4.295 Jpm	0.00% DUOPS06086A2
Ir223969 Ccp Long Irs Baa Krw 201228 Rfxd 3.5 Pflt 3Ksda	0.00% DU0IR2239691
Ir216975 Ccp Short Irs Csfb Brl 020124 Pfxd11.814 Rflt Bzdio	0.00% DU0IR2169757
Ir223964 Ccp Long Irs Baa Cny 201225 Rfxd 2 Pflt Cnrr7	0.00% DU0IR2239642
Ops06076a Swption Usd 231023 Put Strike 4.17 Citi	0.00% DUOPS06076A3
Ir223784 Ccp Long Ois Baa Jpy 020833 Rfxd 1.25 Pflt Tonar	0.00% DU0IR2237844
Ir224030 Ccp Short Irs Baa Eur 201225 Pfxd 3.5 Rflt Estron	0.00% DU0IR2240301
Ops06057a Swption Eur 140324 Call Strike 3.72 Citi	0.00% DUOPS06057A3
Ir224052 Ccp Long Ois Baa Gbp 201253 Rfxd 4 Pflt Sonia	0.00% DU0IR2240525
Ops06070a Swption Eur 181023 Put Strike 3.214 Jpm	0.00% DUOPS06070A6
Ops06064a Swption Eur 140324 Call Strike 3.744 Citi	0.00% DUOPS06064A9
Mxn Boa Ccp	0.00% MXNBACCP
Aud 10Yr 2312 Bond F	0.00% DU000XT23126
Ir224205 Ccp Long Irs Baa Eur 191028 Rfxd 3 Pflt Estro	0.00% DU0IR2242059

Ops06044a Swption Eur 111023 Put Strike 3.179 Jpm	0.00%	DUOPS06044A1
Sek Boa Ccp	0.00%	SEBOACCP
Ops06063a Swption Eur 140324 Put Strike 3.744 Citi	0.00%	DUOPS06063A1
Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio	0.00%	DU0IR2188583
Outstanding Settlement Payments - GBP	0.00%	OSPAYGBP
Ops06058a Swption Eur 140324 Put Strike 3.72 Citi	0.00%	DUOPS06058A1
Ir224133 Ccp Long Irs Baa Nzd 201233 Rfxd 4.75 Pflt 3Zbsw	0.00%	DU0IR2241333
Ops06037a Swption Usd 101023 Put Strike 3.966 Citi	0.00%	DUOPS06037A5
Ops06060a Swption Usd 161023 Put Strike 3.982 Citi	0.00%	DUOPS06060A7
Eur Buxl 30Yr 2312 F	0.00%	DE000C7PB918
Ir223787 Ccp Long Ois Baa Jpy 030838 Rfxd 1.5 Pflt Tonar	0.00%	DU0IR2237877
Aus 3Yr 2312 Bond Fu	0.00%	DU000YT23124
Eur Bund 2312 Fut	0.00%	DE000C7PB9Y5
Ir223966 Ccp Long Irs Baa Krw 201233 Rfxd 3.5 Pflt 3Ksda	0.00%	DU0IR2239667
NZD Unsettled Trans	0.00%	NZDSETT
Ir222158 Ccp Long Irs Baa Eur 220428 Rfxd 2.673 Pflt Estro	0.00%	DU0IR2221582
Outstanding Settlement Payments - EUR	0.00%	OSPAYEUR
Eur Oat 2312 Fut	0.00%	DE000C7PB934
Us 30Y Bond 2312 Fut	0.00%	DU00USB23122
Boa Aud Ccp	0.00%	AUDBACCP
Can 10Yr Bnd 2312 Fu	0.00%	DU00CGX23129
Ir222558 Ccp Long Irs Baa Eur 150535 Rfxd 3.0 Pflt 6Eubo	0.00%	DU0IR2225583
Ir223959 Ccp Long Irs Baa Usd 310730 Rfxd3.984141 Pflt Sofra	0.00%	DU0IR2239592
Ir224012 Ccp Long Irs Baa Usd 201233 Rfxd 3.5 Pflt Sofra	0.00%	DU0IR2240129
Ir224223 Ccp Long Ois Baa Cad 201225 Rfxd 3.75 Pflt 1Cdor	0.00%	DU0IR2242232
Ir223895 Ccp Long Irs Baa Cny 201228 Rfxd 2.25 Pflt Cnrr7	-0.01%	DU0IR2238958
Sell Ils:Buy Usd 27/11/2023	-0.01%	ILSUSD233315
Sell Usd:Buy Jpy 22/11/2023	-0.01%	USDJPY233265
Ir222495 Ccp Long Irs Baa Usd 100538 Rfxd 3.3912 Pflt Sofra	-0.01%	DU0IR2224958
Futures Margin - AUD	-0.01%	FUTMAUD
Sell Sgd:Buy Usd 16/10/2023	-0.01%	SGDUSD23289S
Sell Usd:Buy Aud 21/11/2023	-0.01%	USDAUD23325S
Ir218546 Ccp Long Irs Baa Eur 090837 Rfxd 2.152 Pflt 6Eubo	-0.01%	DU0IR2185464
Boa Eur Ccp	-0.01%	EURBACCP
Ir218547 Ccp Long Irs Baa Eur 110847 Rfxd 1.051 Pflt 6Eubo	-0.01%	DU0IR2185472
Sell Thb:Buy Usd 20/12/2023	-0.01%	THBUSD23354S
Jp Morgan Colat	-0.01%	USJPCOLL
Futures Margin-Cad	-0.02%	FUTMCAD
Sell Myr:Buy Usd 14/12/2023	-0.02%	MYRUSD23348S
Sell Cad:Buy Usd 20/11/2023	-0.02%	CADUSD23324S
Sell Chf:Buy Usd 04/12/2023	-0.02%	CHFUSD23338S
Ir218472 Ccp Long Irs Baa Usd 280737 Rfxd 2.91 Pflt Sofra	-0.02%	DU0IR2184723
Futures Margin-GBP	-0.02%	FUTMGBP
Sell Idr:Buy Usd 13/12/2023	-0.02%	IDRUSD23347S
Sell Nzd:Buy Usd 02/10/2023	-0.02%	NZDUSD23275S
Futures Margin-EURo	-0.02%	FUTMEUR
Sell Krw:Buy Usd 13/12/2023	-0.02%	KRWUSD23347S
Ubs Collateral A/C	-0.03%	USUBCOLL
Outstanding Settlement Receipts - EUR	-0.03%	USMSCOLL
State Street	-0.05%	USSSCOLL
Sell Nzd:Buy Usd 12/12/2023	-0.07%	NZDUSD23346S
Outstanding Settlement Payments - NZD	-0.07%	OSPAYNZD
Sell Usd:Buy Gbp 30/10/2023	-0.07%	USDGBP23303S
Management Fees	-0.09%	MGMNZD
Sell Nzd:Buy Gbp 11/10/2023	-0.09%	NZDGBP23284S
Sell Usd:Buy Eur 06/12/2023	-0.13%	USDEUR23340S
Sell Aud:Buy Nzd 22/11/2023	-0.19%	AUDNZD23326S
Sell Gbp:Buy Usd 30/10/2023	-0.22%	GBPUSD23303S
Sell Nzd:Buy Eur 11/10/2023	-0.39%	NZDEUR23284S
Sell Jpy:Buy Usd 04/12/2023	-0.41%	JPYUSD23338S
Sell Jpy:Buy Usd 16/10/2023	-0.50%	JPYUSD23289S
Sell Jpy:Buy Usd 22/11/2023	-0.78%	JPYUSD23326S
Sell Nzd:Buy Usd 11/10/2023	-0.94%	NZDUSD23284S
Sell Jpy:Buy Nzd 11/10/2023	-0.99%	JPYNZD23284S
Sell Eur:Buy Usd 06/12/2023	-1.08%	EURUSD23340S
Outstanding Settlement Payments - USD	-1.56%	OSPAYUSD
Sell Gbp:Buy Nzd 11/10/2023	-1.89%	GBPNZD23284S
Sell Eur:Buy Nzd 11/10/2023	-2.31%	EURNZD23284S
Sell Usd:Buy Nzd 12/12/2023	-6.05%	USDNZD23346S
Sell Usd:Buy Nzd 11/10/2023	-16.34%	USDNZD23284S