

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Harbour Investment Funds	1	Offer number	OFR10909
Fund name	Harbour Active Growth Fund		Fund number	FND16569
Period disclosure applies [dd/mm/yyyy]	31/03/2025			
Asset name	% of fund net assets		Security code	
First Sentier Responsible Listed Infrastructure Fund		6.87%		
Baillie Gifford Worldwide Discovery Fund		4.41%	IE00BK63G481	
ANZ NZD Cash		3.71%		
JP Morgan AUD Cash		2.26%		
Revolution Private Debt Fund (NZD) PIE		1.92%		
GD1 Fund 3 L.P.		1.54%		
Icehouse IVX Investment		1.50%		
Infratil Limited		1.49%	NZIFTE0003S3	
NZ Government Stock 15/05/2035 4.5%		1.47%	NZGOVDT535C1	
Mainfreight Limited		1.35%	NZMFTE0001S9	
Summerset Group Ltd		1.33%	NZSUME0001S0	
The A2 Milk Company Limited		1.10%	NZATME0002S8	
NZ Government Stock 15/04/2037 2.75%		1.05%	NZGOVDT437C0	
NZ Government Stock 15/05/2036 4.25%		1.01%	NZGOVDT536C9	
Ryman Healthcare Limited		1.00%	NZRYME0001S4	
Macquarie Margin Cash		1.00%		
EBOS Group Limited Ordinary Shares		0.98%	NZEBOE0001S6	
Auckland International Airport Limited		0.98%	NZAIAE0002S6	
Microsoft		0.97%	US5949181045	
Apple		0.93%	US0378331005	
NZ Government Stock 15/05/2031 1.50%		0.92%	NZGOVDT531C0	
Contact Energy Limited		0.89%	NZCENE0001S6	
Vista Group International Limited		0.88%	NZVGLE0003S1	
Goodman Group		0.84%	AU000000GMG2	
Precinct Prop NZ Ltd & Prec Prop Inv Lt		0.81%	NZAPTE0001S3	
Macquarie Group Limited		0.74%	AU000000MQG1	
Meta Platforms		0.73%	US30303M1027	
Scales NZ		0.73%	NZSCL0002S8	
NVIDIA		0.73%	US67066G1040	
Mastercard		0.70%	US57636Q1040	
Goodman Property Trust		0.66%	NZCPTE0001S9	
BHP Group Limited		0.65%	AU000000BHP4	
NZ Government Stock 15/04/2027 4.50%		0.65%	NZGOVDT427C1	
Serko Limited		0.64%	NZSKOE0001S7	
Xero Limited		0.63%	NZXROE0001S2	
NZ Government Stock 15/05/2034 4.25%		0.61%	NZGOVDT534C4	
Ameriprise Financial		0.60%	US03076C1062	
NZ Government Stock 15/05/2041 1.75%		0.59%	NZGOVDT541C9	
Telix Pharmaceuticals Limited		0.58%	AU000000TLX2	
NZ Government Stock 15/04/2025 2.75%		0.56%	NZGOVDT425C5	
Amazon.com		0.56%	US0231351067	
Kiwi Property Group Limited		0.55%	NZKPGE0001S9	
NZ Government Stock 15/05/2032 2.00%		0.54%	NZGOVDT532C8	
Yum Brands		0.53%	US9884981013	
NZ Government Stock 15/05/2054 5.00%		0.53%	NZGOVDT554C2	
CSL Limited		0.51%	AU000000CSL8	
Gentrack Group Limited		0.51%	NZGTKE0002S9	
NZGS Index Linked Bond 20/09/2030 3.00%		0.49%	NZIBDT003C0	
Monster Beverage		0.48%	US61174X1090	
Costco Wholesale		0.45%	US22160K1051	
NZ Government Stock 14/04/2033 3.50%		0.45%	NZGOVDT433C9	
Resmed Inc		0.44%	AU000000RMD6	
Eli Lilly & Co		0.43%	US5324571083	
Meridian Energy Limited		0.43%	NZMELE0002S7	
Paychex		0.43%	US7043261079	
Fastenal		0.42%	US3119001044	
Vital Healthcare Property Trust		0.42%	NZCHPE0001S4	
Freightways Group Limited		0.38%	NZFREE0001S0	
PACCAR		0.38%	US6937181088	
Bank Central Asia Tbk Pt		0.37%	ID1000109507	

Copart	0.37%	US2172041061
Chemed Corp	0.35%	US16359R1032
Taiwan Semiconductor	0.34%	US8740391003
Argosy Property Limited	0.34%	NZARGE0010S7
Property for Industry	0.34%	NZPFIE0001S5
Zoetis	0.33%	US98978V1035
NZ Government Stock 20/04/2029 3.00%	0.33%	NZGOVDT429C7
QUALCOMM	0.33%	US7475251036
Amadeus IT Group SA	0.32%	ES0109067019
Icehouse IV Sustainable Technology Fund	0.32%	
Lam Research	0.31%	US5128073062
Constellation Software	0.31%	CA21037X1006
Medpace Holdings	0.31%	US58506Q1094
Mettler-Toledo	0.31%	US5926881054
SAP SE	0.30%	DE0007164600
LPL Financial Holdings	0.29%	US50212V1008
Industria De Diseno	0.29%	ES0148396007
Mercury NZ Limited	0.29%	NZMRPE0001S2
Games Workshop Group	0.28%	GB0003718474
Sartorius Stedim Biotech	0.28%	FR0013154002
Gentex	0.28%	US3719011096
Domino's Pizza	0.27%	US25754A2015
Alphabet	0.27%	US02079K1079
Rightmove	0.27%	GB00BGDT3G23
Spark New Zealand Limited	0.26%	NZTELE0001S4
Ulta Beauty	0.26%	US90384S3031
Fonterra Cooperative Grp 08/11/29 4.60%	0.26%	NZFCGDG006C2
Hoya	0.26%	JP3837800006
NZ Government Stock 15/05/2030 4.50%	0.25%	NZGOVDT530C2
Channel Infrastructure NZ Limited	0.25%	NZNZRE0001S9
Fisher & Paykel Healthcare Corp Ltd	0.25%	NZFAPE0001S2
Stride Property Ltd & Stride Inv Mgmt	0.24%	NZSPGE0001S2
Life360 Inc	0.24%	AU0000045098
Grupo Financiero Banorte SAB de CV	0.24%	MXP370711014
Novo Nordisk A/S	0.22%	DK0062498333
Mercadolibre	0.22%	US58733R1023
Icehouse Growth Fund II Fund	0.22%	
Bank Of America	0.21%	US0605051046
BE Semiconductor	0.20%	NL0012866412
Nu Holdings	0.20%	KYG6683N1034
Adobe	0.19%	US00724F1012
NZ Government Stock 15/05/2026 0.50%	0.19%	NZGOVDT526C0
Arista Networks	0.19%	US0404132054
KMD Brands Limited	0.19%	NZKMDE0001S3
NZ Government Stock 15/05/2028 0.25%	0.18%	NZGOVDT528C6
Axis Bank Ltd GDR	0.18%	US05462W1099
ANZ Bank NZ Limited 20/02/2030 4.63%	0.18%	NZANBDT026C2
Nextera Energy	0.18%	US65339F1012
Chorus Limited	0.18%	NZCNUE0001S2
Port of Tauranga	0.18%	NZPOTE0003S0
Pacific Edge Limited	0.17%	NZPEBE0002S1
Rabobank NZ Limited 05/04/2029 5.31%	0.17%	NZRABDT023C5
Tencent Holdings	0.17%	KYG875721634
eMemory Technology	0.17%	TW0003529004
Netflix	0.17%	US64110L1061
Linde PLC	0.17%	IE00059YS762
Toyota Finance NZ Ltd 30/09/31 4.844%	0.17%	NZTFSDT892C7
Rabobank NZ Limited 08/12/2026 FRN	0.16%	NZRABDT021C9
Roper Technologies	0.16%	US7766961061
ASB Bank Limited 18/10/2027 FRN	0.16%	NZABBDT045C6
Intuit	0.16%	US4612021034
Hubbell Inc	0.16%	US4435106079
Aroa Biosurgery Limited	0.15%	NZARXE0001S1
Constellation Energy Corp	0.15%	US21037T1097
Deckers Outdoor	0.15%	US2435371073

Westpac NZ Ltd 02/34 6.73% Call 02/29	0.15% NZWNZD02T2L8
Vector Limited	0.15% NZVCTE0001S7
Charles Schwab	0.15% US8085131055
BDO Unibank	0.14% PHY077751022
Danaher Corp	0.14% US2358511028
NZ Rural Land Company Limited	0.14% NZNZLE0001S2
Bank of New Zealand 19/11/2029 4.889%	0.14% NZBNZDT406C7
Stryker Corp	0.14% US8636671013
Sumber Alfaria Trijaya	0.13% ID1000128705
Deere & Co	0.13% US2441991054
Siemens AG	0.13% DE0007236101
Asia Commercial Bank	0.13% VN000000ACB8
HMC Capital Limited	0.13% AU0000058943
Steel Dynamics	0.13% US8581191009
Westpac NZ Limited 24/09/2029 4.337%	0.13% NZWNZD0929L8
CSX Corp	0.12% US1264081035
HomeCo Daily Needs REIT	0.12% AU0000113136
Tesla	0.12% US88160R1014
Government Index Link Bd 20/09/35 2.50%	0.12% NZIIBDT004C8
International Fin Corp 13/12/29 4.875%	0.12% NZIFCDT015C6
Accenture PLC	0.12% IE00B4BNMY34
Military Commercial Joint	0.11% VN000000MBB5
Intuitive Surgical	0.11% US46120E6023
Sea Ltd - ADR	0.11% US81141R1005
Telstra Group Limited 06/09/2030 4.75%	0.11% AU3CB0313203
Fiserv	0.11% US3377381088
Ayala Corp	0.11% PHY0486V1154
Metlife Inc	0.11% US59156R1086
Shopify	0.11% CA82509L1076
Apollo Global Management	0.10% US03769M1062
Scentre Group	0.10% AU000000SCG8
Kiwibank Limited 11/12/2029 4.746%	0.10% NZKIWD1229L4
MUGF Bank Limited 24/11/2026 FRN	0.10% NZMUFDT004C2
SM Investments Corp	0.10% PHY806761029
Bank Mandiri Persero Tbk	0.10% ID1000095003
Colgate-Palmolive Co	0.10% US1941621039
Toyota Finance NZ Ltd 23/04/29 5.697%	0.10% NZTFSDT873C7
Telstra Group Limited 06/03/2034 5.65%	0.10% AU3CB0307387
Investore Property Limited	0.10% NZIPLE0001S3
Amphenol Corp	0.10% US0320951017
FPT Corporation	0.10% VN000000FPT1
ING Groep N.V.	0.10% US4568371037
Rio Tinto Limited	0.10% AU000000RIO1
Cigna Group	0.10% US1255231003
Citigroup Inc	0.10% US1729674242
Home Depot Inc	0.09% US4370761029
Adyen NV	0.09% NL0012969182
JP Morgan USD Cash	0.09%
Auckland Council 17/05/2029 4.85%	0.09% AU3CB0309706
Auckland Intl Airport 04/12/2031 5.452%	0.09% AU3CB0310183
Keysight Technologies	0.09% US49338L1035
NZGS Index Linked Bond 20/09/2025 2.00%	0.09% NZIIBDT002C2
Sky Network Television Limited	0.09% NZSKTE0001S6
Chubb	0.09% CH0044328745
Waste Connections Inc	0.09% CA94106B1013
ServiceNow	0.09% US81762P1021
Bank of New Zealand 01/09/2028 5.872%	0.09% NZBNZDT403C4
Al Rajhi Bank	0.09% SA0007879113
Sherwin-Williams Co	0.09% US8243481061
Judo Capital Holdings Limited	0.09% AU0000182271
Carvana Co	0.09% US1468691027
Skellerup Ltd	0.09% NZSKXE0001S8
Allstate Corp	0.09% US0200021014
Schneider Electric SE	0.08% FR0000121972
Astrazeneca PLC ADR	0.08% US0463531089

Fifth Third Bancorp	0.08%	US3167731005
Ares Management Corp	0.08%	US03990B1017
APA Group	0.08%	AU000000APA1
Old Dominion Freight Line	0.08%	US6795801009
Q Card 2021-4 Cls A 08/30 Call 08/25	0.08%	NZFPFD1043R6
Huntington Bancshares	0.08%	US4461501045
Synopsys	0.08%	US8716071076
Keyence Corp	0.08%	JP3236200006
Welltower	0.08%	US95040Q1040
Powerco Limited 07/03/2030 6.397%	0.08%	NZPWCDT011C5
Procter & Gamble	0.08%	US7427181091
Inretail Peru Corp	0.08%	PAL1801171A1
JP Morgan NZD Cash	0.08%	
Broadcom	0.08%	US11135F1012
ASB Bank Limited 16/03/2027 4.50%	0.08%	XS2597991988
Transurban Group	0.08%	AU000000TCL6
Kiwibank Limited 02/04/2027 FRN	0.08%	AU3FN0086211
Bank For Foreign Trade JSC	0.08%	VN000000VCB4
Natera	0.08%	US6323071042
Hubspot Inc	0.07%	US4435731009
Marsh & McLennan Cos Inc	0.07%	US5717481023
Telstra Group Limited	0.07%	AU000000TLS2
Kkr & Co Inc	0.07%	US48251W1045
Unilever PLC ADR	0.07%	US9047677045
Christchurch Intl Airprt 15/04/31 5.44%	0.07%	NZCHCDT006C9
Chugai Pharmaceutical Co	0.07%	JP3519400000
Ero Copper Corp	0.07%	CA2960061091
Charter Hall Group	0.07%	AU000000CHCO
Unitedhealth Group	0.07%	US91324P1021
Oceania Healthcare Limited	0.07%	NZOCAE0002S0
Trip.Com Group Ltd ADR	0.06%	US89677Q1076
Cisarua Mountain Dairy Pt	0.06%	ID1000164700
FP Ignition Trust 2024-1 Class A 07/31	0.06%	NZFP11001R7
Tradeweb Markets	0.06%	US8926721064
Alibaba Group Holding	0.06%	KYG017191142
Prudential PLC	0.06%	GB0007099541
SK Hynix	0.06%	KR7000660001
Auckland Council 17/06/2039 5.745%	0.06%	NZAKCDT614C7
Coupang Inc	0.06%	US22266T1097
Hannover Rueck SE	0.06%	DE0008402215
Arena REIT	0.06%	AU000000ARF6
Atlas Arteria	0.06%	AU0000013559
Experian PLC	0.06%	GB00B19NLV48
Sonova Holding AG	0.06%	CH0012549785
Grupo Mexico SAB De CV	0.06%	MXP370841019
Hdfc Bank Ltd ADR	0.06%	US40415F1012
China Resources Mixc	0.06%	KYG2122G1064
Spie SA	0.06%	FR0012757854
Auckland Intl Airport 16/11/2033 6.482%	0.06%	AU3CB0304350
Hongfa Technology Co	0.06%	CNE000000JK6
Region Group	0.06%	AU0000253502
Bank of New Zealand 23/11/2026 FRN	0.05%	NZBNZDT404C2
Renesas Electronics Corp	0.05%	JP3164720009
Phu Nhuan Jewelry JSC	0.05%	VN000000PNJ6
Summerset Group Holdings 21/09/27 2.30%	0.05%	NZSUMD0030L6
salesforce.com	0.05%	US79466L3024
Advanced Micro Devices	0.05%	US0079031078
Precinct Property NZ Ltd 28/05/27 2.85%	0.05%	NZPCTDT003C7
Deutsche Telekom AG	0.05%	DE0005557508
Coles Group Limited	0.05%	AU0000030678
Auckland Council 27/09/2028 5.734%	0.05%	NZAKCDT595C8
Calbee	0.05%	JP3220580009
NZ Local Gov Fund Agency 20/04/29 1.50%	0.05%	NZLGFDT012C4
Roche Holding AG	0.05%	CH0012032048
NZ Local Gov Fund Agency 14/04/33 3.50%	0.05%	NZLGFDT009C0

AIA Group	0.05%	HK0000069689
Metlifecare Limited 30/09/2026 3.00%	0.05%	NZMETDT001C2
Property for Industry Ltd 13/09/30 5.43	0.05%	NZPFIDT030C0
Coca-Cola	0.05%	US1912161007
ANZ Perpetual Preference Shares	0.05%	NZANBEP002C6
Manawa Energy Limited	0.05%	NZTPXE0001S5
RELX PLC	0.05%	GB00B2B0DG97
Eurofins Scientific SE	0.05%	FR0014000MR3
Argosy Property Limited 27/10/27 2.20%	0.05%	NZARGDT003C2
Infineon Technologies AG	0.05%	DE0006231004
Roblox Corp	0.05%	US7710491033
Rakuten Bank	0.05%	JP3967220009
Pdd Holdings Inc ADR	0.05%	US7223041028
Grupo Financiero Galicia	0.05%	US3999091008
Summerset Group Holdings 08/03/30 6.43%	0.05%	NZSUMD00050L4
Asml Holding NV NY	0.05%	USN070592100
Partners Group Holding AG	0.04%	CH0024608827
Xiaomi Corp	0.04%	KYG9830T1067
Rockwell Automation	0.04%	US7739031091
Recruit Holdings Co	0.04%	JP3970300004
ANZ Bank NZ Limited Preference Shares	0.04%	NZANBDP001C9
Westpac NZ Ltd 09/32 6.19% Reset 09/27	0.04%	NZWNZD01T2L9
GPT Group 24/08/2026 3.657%	0.04%	AU3CB0239366
Resimac Versailles Tst 2023-1 A 12/54	0.04%	NZRVGB1001R9
Transpower NZ Limited 04/09/25 1.735%	0.04%	NZTRPD0070L9
Ingenia Communities Group	0.04%	AU0000000INA9
ANZ Banking Group Limited	0.04%	AU0000000ANZ3
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	0.04%	NZANBDT024C7
Reliance	0.04%	US7595091023
London Stock Exchange	0.04%	GB00B0SWJX34
Transpower NZ Limited 29/11/2028 4.977%	0.04%	AU3CB0294528
Westpac NZ Limited 06/07/2026 FRN	0.04%	NZWNZD0726L8
National Storage REIT	0.04%	AU0000000NSR2
NZ Government Stock 15/05/2051 2.75%	0.04%	NZGOVDT551C8
Westpac Banking Corporation	0.04%	AU0000000WBC1
Alnylam Pharmaceuticals	0.04%	US02043Q1076
Martin Marietta Materials	0.04%	US5732841060
BYD Company	0.04%	CNE100000296
ASB Bank Limited 15/06/2026 5.346%	0.04%	US00216NAG43
UDC Endeavour Tst 2022-1 Class A 12/35	0.04%	NZUDCC1001R8
Kiwibank Limited 05/10/2026 2.635%	0.04%	NZKIWD1026L4
Vertex Pharmaceuticals	0.04%	US92532F1003
GPT Group	0.04%	AU0000000GPT8
Prada Spa	0.03%	IT0003874101
Heartland Group Holdings Limited	0.03%	NZHGHE0007S9
SBS Bank 07/03/2029 6.14%	0.03%	NZSBBDT370C8
Community Finance Housing 07/28 5.701%	0.03%	NZCFLD0728P3
Block	0.03%	US8522341036
Asian Development Bank 10/02/28 1.125%	0.03%	NZADBDT012C4
Vulcan Steel Limited	0.03%	AU0000181984
Reliance Industries Ltd	0.03%	US7594701077
Dexus	0.03%	AU0000000DXS1
Valero Energy Corp	0.03%	US91913Y1001
Macquarie Bank Ltd 02/35 FRN Call 02/30	0.03%	AU3FN0090262
Precinct Property NZ Ltd 09/05/28 5.25%	0.03%	NZPCTDT004C5
Westpac NZ Limited 24/02/2026 1.4396%	0.03%	NZWNZD0226L9
Powerco Limited 06/08/2030 2.36%	0.03%	NZPWCDT010C7
Chipotle Mexican Grill	0.03%	US1696561059
TR Group Limited 11/10/2028 7.202%	0.03%	NZTRGD1028L5
Mayora Indah Tbk Pt	0.03%	ID1000060007
Marriott International	0.03%	US5719032022
Argenx SE ADR	0.03%	US04016X1019
Hoa Phat Group JSC	0.03%	VN0000000HPG4
New Zealand Exchange Limited	0.03%	NZNZXE0001S7
Credicorp	0.03%	BMG2519Y1084

Nordic Investment Bank 02/09/25 3.875%	0.03% NZNIBDT009C0
Digico Infrastructure REIT	0.03% AU0000367088
Mercury 17/11/2028 2.918%	0.03% AU3CB0284677
Investore Property Ltd 25/02/2027 4.00%	0.03% NZIPLDT003C9
GE Vernova	0.03% US36828A1016
Entegris	0.03% US29362U1043
Tourism Holdings Ltd	0.03% NZHELE0001S9
Sanford Ltd Ords	0.03% NZSANE0001S0
Suncorp Group Ltd	0.03% AU000000SUN6
Pinterest Inc - Class A	0.03% US72352L1061
Manawa Energy Limited 29/07/2026 3.35%	0.03% NZTPWDT180C9
Transpower NZ Limited 30/06/30 5.233%	0.03% AU3CB0300655
MTF Opala Trust 2023 Class A 16/09/2030	0.03% NZOPATFAT017
Asset Plus Limited	0.03% NZNAPE0007S3
Kiwi Property Group Ltd 19/06/30 5.35%	0.03% NZKPGD0070L1
ASB Bank Limited 16/11/2026 5.928%	0.03% NZABBDG006C3
Transpower NZ Ltd 08/04/2026 1.52%	0.03% NZTRPD0080L8
McKesson Corp	0.02% US58155Q1031
Q Card 2023-2 Cls A 08/30 Call 08/25	0.02% NZFPFD1049R3
International Container Terminal Services	0.02% PHY411571011
NZ Local Gov Fund Agency 15/05/30 4.50%	0.02% NZLGFDT020C7
Contemporary Amperex Technology	0.02% CNE100003662
Westpac NZ Limited 16/02/2027 3.696%	0.02% NZWNZD0227L7
National Australia Bank 18/11/30 FRN	0.02% AU3FN0057402
Workday Inc	0.02% US98138H1014
Targa Resources Corp	0.02% US87612G1013
Samsara	0.02% US79589L1061
Samsung Electronics Co	0.02% KR7005930003
Crowdstrike Holdings	0.02% US22788C1053
Fonterra Cooperative Grp 19/06/25 5.08%	0.02% NZFCGDT310C3
Bank of New Zealand 07/06/2027 4.985%	0.02% NZBNZDT401C8
Chorus Limited 18/09/2030 5.974%	0.02% AU3CB0302578
Lifestyle Communities Limited	0.02% AU000000LIC9
Qualitas Limited	0.02% AU0000195265
HUB24 Limited	0.02% AU000000HUB4
Nippon Sanso Holdings	0.02% JP3711600001
West Fraser Timber Co	0.02% CA9528451052
Summerset Group Holdings 09/03/29 6.59%	0.02% NZSUMD0040L5
Winton Land Limited	0.02% NZWINE0003S1
Ke Holdings Inc ADR	0.02% US4824971042
Auckland Council 28/09/2050 2.95%	0.02% NZAKCDT520C6
Q Card 2024-2 Cls A 08/31 Call 08/26	0.02% NZFPFD1062R6
Auckland Intl Airport 02/11/2029 6.22%	0.02% NZAIAD0270L6
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.02% NZGMBDT009C3
Elevance Health Inc	0.02% US0367521038
Healthco Healthcare and Wellness REIT	0.02% AU0000169302
Q Card 2023-1 Class B 15/04/2030	0.02% NZFPFD1045R1
Q Card 2024-1 Cls A 04/30 Call 04/25	0.02% NZFPFD1056R8
TR Group Limited 05/10/2026 3.532%	0.02% NZTRGD1026L9
Zalando SE	0.02% DE000ZAL1111
Kiwi Property Group Ltd 12/11/25 4.06%	0.02% NZKPGD0040L4
Naspers	0.01% ZAE000325783
NZ Local Gov Fund Agency 15/04/37 2.00%	0.01% NZLGFDT016C5
Wellington Intl Airport 04/09/30 6.02%	0.01% NZWIAD0100L9
Toyota Finance NZ Ltd 06/12/27 5.75%	0.01% NZTFSDT821C6
Property for Industry Ltd 01/10/25 4.25	0.01% NZPFIDT020C1
GMT Bond Issuer Ltd 20/12/2027 3.656%	0.01% NZGMBDT008C5
Chorus Limited 02/12/2030 2.51%	0.01% NZCNUDT005C1
Ryman Healthcare Limited 18/12/26 2.55%	0.01% NZRYMD0010L2
Kiwibank Limited 19/10/2027 5.737%	0.01% NZKIWD1027L2
Napier Port Holdings Limited	0.01% NZNPHE0005S2
Meridian Energy Ltd 27/06/2025 4.21%	0.01% NZMELDT042C4
Kiwibank Ltd 12/05/33 6.40% Reset 05/28	0.01% NZKIWD01T2L3
Vector Limited 06/10/2026 1.575%	0.01% NZVCTDT011C2
Global Data Centre Group	0.01% AU0000137879

ASB Bank Limited 21/06/2027 5.524%	0.01% NZABBDT044C9
Avanti NZ 23-1 12/31 Cls A Call 12/27	0.01% NZAVGB1001R5
Christchurch Intl Airprt 19/05/28 5.18%	0.01% NZCHCDT005C1
Manawa Energy Limited 08/09/2027 5.36%	0.01% NZMNWDT190C7
ASM International NV	0.01% NL0000334118
JP Morgan VND Cash	0.01%
Meridian Energy Ltd 21/03/2030 5.40%	0.01% NZMELDT105C9
Argosy Property Limited 29/10/26 2.90%	0.01% NZARGDT002C4
Chorus Limited 12/28 6.38%	0.01% NZCNUDT003C6
JP Morgan GBP Cash	0.01%
Bank Rakyat Indonesia	0.01% ID1000118201
Q Card 2024-1 Cls B 08/30 Call 08/25	0.01% NZFPFD1057R6
Tower Limited	0.01% NZTWRE0011S2
GMT Bond Issuer Ltd 04/09/2030 2.559%	0.01% NZGMBDT006C9
Tokyo Seimitsu	0.01% JP3580200008
Housing New Zealand Ltd 10/09/35 1.534%	0.01% NZHNZD0935L6
Transpower NZ Limited RCD 26/08/25	0.01% NZTRPDP238L7
Mercury NZ Limited 19/06/2028 5.64%	0.01% NZMICYDG006C1
Bank of New Zealand 25/05/2028 5.536%	0.01% NZBNZDT402C6
Resimac Versailles Tst 2023-1 AB 12/54	0.01% NZRVGB1002R7
Insurance Aust Gp 06/38 5.32% Call 6/28	0.01% NZIAGDT004C1
Port of Tauranga 29/09/2025 1.02%	0.01% NZPOTD0925L1
Christchurch City Hldgs 06/04/28 5.043%	0.01% NZCCHDT901C1
Meridian Energy Ltd 20/09/2028 5.91%	0.01% NZMELDT096C0
Avanti RMBS 2021-1 02/53 Class A1	0.01% NZAVAD1020R4
Spark Finance Limited 18/03/2030 2.60%	0.01% AU3CB0266708
Kiwibank Ltd 12/30 2.36% Rest 12/25	0.01% NZKIWD1230L2
Auckland Intl Airport 17/11/2026 3.29%	0.01% NZAIAD0240L9
Bank of New Zealand 08/06/2026 1.884%	0.01% NZBNZDT397C8
Aspen Group	0.01% AU000000APZ8
Khang Dien House Trading & Investment	0.01% VN000000KDH2
Fonterra Cooperative Grp 14/11/25 4.15%	0.01% NZFCGDG005C4
Transpower NZ Limited 08/09/26 2.047%	0.01% NZTRPD0090L7
Waypoint REIT	0.01% AU0000088064
ANZ Bank NZ Limited 16/02/2028 5.22%	0.01% NZANBDT025C4
Regis Healthcare Limited	0.01% AU000000REG6
Qualitas Real Estate Income Fund	0.01% AU0000027310
Centuria Industrial REIT	0.01% AU000000CIP0
Christchurch City Hldgs 05/11/26 3.01%	0.01% NZCCHDT895C5
Napier Port Holdings 23/03/2028 5.52%	0.01% NZNPHD0010L9
Spark Finance Limited 05/06/2026 1.90%	0.01% AU3CB0272466
Auckland Council 04/10/2027 FRN	0.01% NZAKCDT620C4
Wesfarmers Limited 23/06/28 1.941%	0.01% AU3CB0281046
Contact Energy Limited 06/04/2029 5.62%	0.01% NZCEND0080L7
Rabobank NZ Limited 05/04/2027 FRN	0.01% NZRABDT022C7
Eclipx Group Limited Class A 15/09/2031	0.00% NZFPIH1020R9
Avanti RMBS 2022-1 07/54 Class A1	0.00% NZAVGA1001R7
Genesis Energy Limited 14/03/2028 4.17%	0.00% NZGNEDG006C0
Cedar Woods Prop Ltd	0.00% AU000000CWP1
Clarity Pharmaceuticals Limited	0.00% AU0000165375
Resimac Prime Trust 2022-1 Cl A1 06/54	0.00% NZRVGA1035R9
Dunedin City Treasury RCD 07/04/2025	0.00% NZDCTDT304C3
Eclipx Group Limited Class B 15/09/2031	0.00% NZFPIH1021R7
Christchurch Intl Airprt 05/04/27 5.53%	0.00% NZCIADT003C7
Stockland	0.00% AU000000SGP0
Spark Finance Limited 07/09/2026 3.94%	0.00% NZSPFD0570L5
Rabobank NZ Limited 16/03/2026 FRN	0.00% NZRABDT020C1
AVJennings Limited	0.00% AU000000AVJ0
Dunedin City Treasury 15/04/2026 3.98%	0.00% NZDCTDT109C6
Bank of China (NZ) Ltd 15/05/2026 FRN	0.00% NZBOCDT004C6
NZGT Tributum Limited RCD 28/05/2025	0.00% NZTMND1109R7
Rural Funds Group	0.00% AU000000RFF5
NZGT Tributum Limited RCD 27/06/2025	0.00% NZTMND1110R5
Mercury NZ Limited 11/09/2027 1.56%	0.00% NZMICYDG003C8
Dunedin City Treasury 17/07/2025 3.61%	0.00% NZDCTDT148C4

Wgtn Air 01/04/30 5.63%	0.00%	NZWIAD0060L5
Kiwi Property Group Ltd 27/08/29 6.24%	0.00%	NZKPGD0060L2
US Masters Residential Property Fund	0.00%	AU000000URF4
Avanti RMBS 2020-1 04/52 Class A1	0.00%	NZAVAD1013R9
Alterity Therapeutics Limited	0.00%	AU0000043945
Auckland Intl Airport 09/05/2028 5.67%	0.00%	NZAIAD0250L8
Toyota Finance New Zealand 23/05/25 FRN	0.00%	NZTFSDT803C4
Housing New Zealand Ltd 15/10/27 4.422%	0.00%	NZHNZD0008L2
Wellington Intl Airport 14/08/26 2.50%	0.00%	NZWIAD0070L4
Wgtn Intl Airport 9/31 3.32% Reset 9/26	0.00%	NZWIAD0080L3
China Construction Bank NZ 09/02/22 FRN	0.00%	NZCCBDT014C9
Oceania Healthcare Ltd 13/09/28 3.30%	0.00%	NZOCADT002C1
Rabobank RCD 01/07/2025	0.00%	NZF05DT370C4
Avanti RMBS 2020-1 04/52 Class B	0.00%	NZAVAD1015R4
Mirvac Group	0.00%	AU000000MGR9
International Fin Corp 19/12/28 4.875%	0.00%	NZIFCDT016C4
Vector Limited 27/05/2025 3.45%	0.00%	NZVCTDT090C6
Toyota Finance New Zealand 11/09/26 FRN	0.00%	NZTFSDT845C5
Coast Entertainment Limited	0.00%	AU0000314254
Investore Property Ltd 31/08/27 2.40	0.00%	NZIPLDT002C1
Kiwi Property Group Ltd 19/07/28 2.85%	0.00%	NZKPGD0050L3
GMT Bond Issuer Ltd 04/09/2028 2.262%	0.00%	NZGMBDT007C7
SBS Bank 18/03/2027 4.32%	0.00%	NZSBBDT297C3
Christchurch City Hldgs 15/10/27 FRN	0.00%	NZCCHDT907C8
Genesis Energy Limited 03/04/2025 5.00%	0.00%	NZGNEDT007C3
Auckland Intl Airport 17/11/2028 5.29%	0.00%	NZAIAD0260L7
Arvida Group Limited 22/02/2028 2.87%	0.00%	NZARVDT001C7
JP Morgan CHF Cash	0.00%	
JP Morgan JPY Cash	0.00%	
Dunedin City Treasury 15/11/2026 2.09%	0.00%	NZDCTDT173C2
Dunedin City Treasury 16/11/2026 0.676%	0.00%	NZDCTDT191C4
Avanti RMBS 2020-1 04/52 Class A2	0.00%	NZAVAD1014R7
Summerset Group Holdings 24/09/25 4.20%	0.00%	NZSUMD0020L7
JP Morgan PHP Cash	0.00%	
Charter Hall Social Infrastructure REIT	0.00%	AU0000030645
Toyota Finance New Zealand 18/05/26 FRN	0.00%	NZTFSDT835C6
China Construction Bank NZ 02/11/26 FRN	0.00%	NZCCBDT015C6
Rollins	0.00%	US7757111049
Kenvue Inc	0.00%	US49177J1025
JP Morgan EUR Cash	0.00%	
Fedex Corp	0.00%	US31428X1063
HF Sinclair	0.00%	US4039491000
Electronic Arts	0.00%	US2855121099
Lam Research	0.00%	US5128071082
Ilex Corp	0.00%	US45167R1041
JP Morgan CAD Cash	0.00%	
National Bank Of Canada	0.00%	CA6330671034
Thermo Fisher Scientific	0.00%	US8835561023
JP Morgan CNY Cash	0.00%	
JP Morgan HKD Cash	0.00%	
Miscellaneous securities	0.00%	
Opthea Limited	0.00%	AU000000OPT2
Opthea Limited Option 30/06/2026	0.00%	AU0000338162
UBCO Limited	0.00%	
10 Year USD Treasury Note 18/06/2025	-0.01%	TYM5 Comdty
The Warehouse	-0.01%	NZWHSE0001S6
Vicinity Centres	-0.02%	AU000000VCX7
Magellan Financial Group Limited	-0.03%	AU000000MFG4
Sonic Healthcare Ltd	-0.07%	AU000000SHL7
Westpac Banking Group Limited	-0.08%	AU000000WBC1
ASX Limited	-0.08%	AU000000ASX7
BUY NZD:SELL USD 07/04/2025	7.15%	
BUY USD:SELL NZD 07/04/2025	7.08%	
BUY NZD:SELL USD 14/05/2025	6.40%	
BUY NZD:SELL USD 07/05/2025	6.25%	

BUY NZD:SELL AUD 13/06/2025	3.64%
ANZ IRS 01/12/2025 Receivable Leg	0.66%
BUY EUR:SELL NZD 07/04/2025	0.59%
BUY NZD:SELL EUR 07/04/2025	0.58%
BUY NZD:SELL AUD 16/04/2025	0.57%
BUY NZD:SELL EUR 07/05/2025	0.54%
BUY AUD:SELL NZD 13/06/2025	0.52%
ANZ IRS 11/07/2025 Receivable Leg	0.50%
WBC IRS 21/2/2028 Receivable Leg	0.47%
WBC IRS 21/08/2034 Receivable Leg	0.41%
ANZ IRS 11/02/2027 Receivable Leg	0.39%
WBC IRS 21/02/2028 Receivable Leg	0.39%
BNZ IRS 16/04/2027 Receivable Leg	0.34%
ANZ IRS 01/08/2026 Receivable Leg	0.34%
WBC IRS 14/02/2028 Receivable Leg	0.33%
BUY NZD:SELL HKD 07/05/2025	0.30%
BUY NZD:SELL HKD 07/04/2025	0.30%
BUY HKD:SELL NZD 07/04/2025	0.30%
WBC IRS 12/11/2029 Receivable Leg	0.25%
BUY NZD:SELL JPY 07/04/2025	0.22%
BUY JPY:SELL NZD 07/04/2025	0.22%
BUY NZD:SELL JPY 07/05/2025	0.22%
BNZ IRS 02/05/2025 Receivable Leg	0.17%
BNZ IRS 11/10/2029 Receivable Leg	0.13%
BUY STG:SELL NZD 07/04/2025	0.13%
BUY NZD:SELL STG 07/04/2025	0.13%
BUY NZD:SELL STG 07/05/2025	0.12%
WBC IRS 07/06/2039 Receivable Leg	0.11%
WBC CCS 06/03/2034 Receivable Leg	0.11%
BUY CHF:SELL NZD 07/04/2025	0.10%
BUY NZD:SELL CHF 07/04/2025	0.10%
WBC CCS 04/12/2031 Receivable Leg	0.09%
ANZ IRS 18/09/2040 Receivable Leg	0.09%
WBC IRS 19/08/2027 Receivable Leg	0.09%
BUY NZD:SELL CHF 07/05/2025	0.09%
WBC IRS 12/01/2039 Receivable Leg	0.08%
ANZ IRS 29/07/2039 Receivable Leg	0.08%
BUY NZD:SELL CAD 07/04/2025	0.07%
BUY CAD:SELL NZD 07/04/2025	0.07%
CBA CCS 16/03/2027 Receivable Leg	0.07%
WBC CCS 16/11/2033 Receivable Leg	0.06%
Jarden Margin Account NZD	0.05%
ANZ IRS 27/05/2025 Receivable Leg	0.05%
BUY NZD:SELL CAD 07/05/2025	0.05%
BNZ IRS 26/01/2028 Receivable Leg	0.05%
WBC IRS 25/03/2026 Receivable Leg	0.04%
CBA CCS 15/06/2026 Receivable Leg	0.03%
WBC CCS 17/11/2028 Receivable Leg	0.03%
CBA IRS 07/02/2028 Receivable Leg	0.02%
ANZ IRS 17/12/2026 Receivable Leg	0.02%
WBC IRS 03/12/2026 Receivable Leg	0.01%
CBA Swap Margin Account NZD	0.01%
ASB Bank Deposit A/C 20/8/2025	0.01%
Wpac Bank Deposit AC 4/8/2025	0.01%
BUY ZAR:SELL NZD 07/04/2025	0.01%
BUY NZD:SELL ZAR 07/04/2025	0.01%
BUY NZD:SELL ZAR 07/05/2025	0.01%
Kiwibank Deposit A/C 1/5/2025	0.01%
ASB Bank Deposit A/C 16/9/2025	0.00%
WBC Swap Margin Account NZD	0.00%
BUY NZD:SELL AUD 07/04/2025	0.00%
BUY AUD:SELL NZD 07/04/2025	0.00%
Bank of China NZD Call Account	0.00%
WBC OIS 21/08/2025 Receivable Leg	0.00%
Jarden Margin Account AUD	0.00%

BUY NZD:SELL AUD 07/05/2025	0.00%
SELL AUD:BUY NZD 07/05/2025	0.00%
FX Spot	0.00%
WBC OIS 21/08/2025 Payable Leg	0.00%
SELL AUD:BUY NZD 07/04/2025	0.00%
SELL NZD:BUY AUD 07/04/2025	0.00%
SELL ZAR:BUY NZD 07/05/2025	-0.01%
SELL ZAR:BUY NZD 07/04/2025	-0.01%
SELL NZD:BUY ZAR 07/04/2025	-0.01%
Jarden Margin Account USD	-0.01%
WBC IRS 03/12/2026 Payable Leg	-0.01%
BNZ Swap Margin Account NZD	-0.02%
CBA IRS 07/02/2028 Payable Leg	-0.02%
ANZ IRS 17/12/2026 Payable Leg	-0.02%
Application - Payables	-0.02%
ANZ Swap Margin Account NZD	-0.03%
WBC CCS 17/11/2028 Payable Leg	-0.03%
CBA CCS 15/06/2026 Payable Leg	-0.04%
WBC IRS 25/03/2026 Payable Leg	-0.04%
BNZ IRS 26/01/2028 Payable Leg	-0.05%
SELL CAD:BUY NZD 07/05/2025	-0.05%
ANZ IRS 27/05/2025 Payable Leg	-0.05%
ANZ IRS 18/09/2040 Payable Leg	-0.06%
WBC CCS 16/11/2033 Payable Leg	-0.06%
SELL NZD:BUY CAD 07/04/2025	-0.07%
SELL CAD:BUY NZD 07/04/2025	-0.07%
CBA CCS 16/03/2027 Payable Leg	-0.08%
ANZ IRS 29/07/2039 Payable Leg	-0.08%
WBC IRS 12/01/2039 Payable Leg	-0.08%
SELL CHF:BUY NZD 07/05/2025	-0.09%
WBC IRS 19/08/2027 Payable Leg	-0.09%
SELL CHF:BUY NZD 07/04/2025	-0.10%
SELL NZD:BUY CHF 07/04/2025	-0.10%
WBC CCS 04/12/2031 Payable Leg	-0.10%
WBC CCS 06/03/2034 Payable Leg	-0.11%
SELL STG:BUY NZD 07/05/2025	-0.12%
WBC IRS 07/06/2039 Payable Leg	-0.12%
SELL NZD:BUY STG 07/04/2025	-0.13%
SELL STG:BUY NZD 07/04/2025	-0.13%
BNZ IRS 11/10/2029 Payable Leg	-0.13%
BNZ IRS 02/05/2025 Payable Leg	-0.16%
SELL JPY:BUY NZD 07/05/2025	-0.22%
SELL JPY:BUY NZD 07/04/2025	-0.22%
SELL NZD:BUY JPY 07/04/2025	-0.22%
WBC IRS 12/11/2029 Payable Leg	-0.25%
SELL HKD:BUY NZD 07/04/2025	-0.30%
SELL NZD:BUY HKD 07/04/2025	-0.30%
SELL HKD:BUY NZD 07/05/2025	-0.30%
WBC IRS 14/02/2028 Payable Leg	-0.33%
ANZ IRS 01/08/2026 Payable Leg	-0.33%
BNZ IRS 16/04/2027 Payable Leg	-0.33%
WBC IRS 21/02/2028 Payable Leg	-0.39%
ANZ IRS 11/02/2027 Payable Leg	-0.39%
WBC IRS 21/08/2034 Payable Leg	-0.40%
WBC IRS 21/2/2028 Payable Leg	-0.47%
ANZ IRS 11/07/2025 Payable Leg	-0.49%
SELL NZD:BUY AUD 13/06/2025	-0.51%
SELL EUR:BUY NZD 07/05/2025	-0.54%
SELL AUD:BUY NZD 16/04/2025	-0.56%
SELL EUR:BUY NZD 07/04/2025	-0.59%
SELL NZD:BUY EUR 07/04/2025	-0.59%
ANZ IRS 01/12/2025 Payable Leg	-0.67%
SELL AUD:BUY NZD 13/06/2025	-3.63%
SELL USD:BUY NZD 07/05/2025	-6.25%
SELL USD:BUY NZD 14/05/2025	-6.40%

SELL NZD:BUY USD 07/04/2025	-7.08%
SELL USD:BUY NZD 07/04/2025	-7.08%
UMBS MORTPASS 6% 07/54	0.62% X14F677
TBA UMBS SINGLE FAMILY 5%	0.34% X4DB7A6
FRENCH 2.75% 02/30	0.23% BP9N5W1
GNMA II 3.5% 11/54	0.17% XB6B729
UMBS MORTPASS 6.5% 12/53	0.16% W49C177
JAPAN BILL ZERO 06/25	0.13% BSCBDS5
KINGDOM OF 3.55% 10/33	0.13% BQWRWS2
UNITED STATES 4.5% 11/54	0.12% BRK14H6
NEDERLANDSE 2.5% 09/27	0.12% X584259
UNITED 4.625% 02/55	0.12% BRXZ4T7
TBA GNMA2 SINGLE 3.5%	0.11% BMVLXC8
NORDEA KREDIT 1% 04/26	0.11% BN4N005
UMBS MORTPASS 6.5% 08/53	0.09% VE4E9EA
JAPAN BOND 2.3% 12/54	0.09% BTHVR63
PROVINCE OF 3.65% 06/33	0.09% BMCR7H8
CANADA BOND 4% 03/29	0.08% BPP4M94
PROVINCE OF 3.6% 09/33	0.08% BMWB167
US DOLLAR	0.08% USD
JAPAN BOND FIXED 2% 12/44	0.08% BTWPJ42
GNMA II 3.5% 03/55	0.08% O0D0C41
UNITED 1.875% 02/41	0.07% BN303J7
KINGDOM OF 3.15% 04/35	0.07% BSB7R29
UNITED STATES 0.5% 01/28	0.07% BFWMB38
FHLMC REMICS FLT 03/50	0.07% XDBCF33
TBA GNMA2 SINGLE 3%	0.07% B8HK9Z6
KINGDOM OF SPAIN 0% 01/28	0.06% BLC85Q9
GNMA II 3.5% 01/55	0.06% XE06C54
FHLMC REMICS FLT 02/55	0.06% XDBB8B6
TBA UMBS SINGLE FAMILY 4%	0.05% B53VXJ4
UMBS MORTPASS 6.5% 08/53	0.05% VE56B0E
KINGDOM OF 2.4% 05/28	0.05% BTFK999
UMBS MORTPASS 2.5% 01/52	0.05% S378E90
JAPAN BOND 0.1% 01/26	0.05% BMZ8S19
FHLMC REMICS FLT 02/55	0.05% XDBBBA9
CANADIAN 4.495% 12/27	0.04% XB2FED5
ELSTREE FUNDING FLT 01/65	0.04% XEC75A7
REPUBLIC OF 8.875% 02/35	0.04% BYY9RY3
GACI FIRST 5.25% 01/30	0.04% XD5B758
UMBS MORTPASS 6% 12/53	0.04% W49BF94
UNITED 2.875% 04/25	0.04% BFXTNS7
FEDERATION 3.519% 04/28	0.04% BMWJJN4
CANADA BOND 3.25% 12/33	0.04% BLBLL49
UNITED 0.375% 07/25	0.04% BYST006
UBS 2.583% 09/27	0.04% X6293B6
HSBC HOLDINGS VAR 09/32	0.04% X5CA9A2
TORONTO-DOMI 2.776% 09/27	0.04% X52FC27
KINGDOM OF 2.5% 11/29	0.04% BS4DCB5
REPUBLIC OF 3.25% 06/54	0.04% BRJNZH0
UMBS MORTPASS 6% 09/53	0.04% VFB2FC3
CROSS 2024-H6 VAR 09/69	0.04% X632DDE
KINGDOM OF 2.7% 01/30	0.04% BLGTZG8
POUND STERLING	0.04% GBP
TREASURY CORP 2.25% 09/33	0.04% BKVDQP4
SCULPTOR FLT 10/34	0.04% 6G9589B
JAPAN BOND 0.1% 03/28	0.03% BG5NBY6
WELLS FARGO & VAR 04/34	0.03% BJRN16
UMBS MORTPASS 6.5% 08/53	0.03% W011148
DBS BANK FLT 05/27	0.03% WEE66E8
REPURCHASE 4.41% 04/25	0.03% ZS2X480
UNITED 3.375% 11/48	0.03% BGRW851
UNITED 1.125% 01/33	0.03% BQFMC06
WINCHESTER 1 FLT 10/56	0.03% BN2XCH8
JAPAN BOND 1.5% 09/43	0.03% BLC89W3

BAIN CAPITAL FLT 10/34
FRENCH 2.75% 10/27
MAYBANK 3.439% 06/27
WELLS FARGO & VAR 07/32
ASB BANK LTD 2.971% 03/30
DEUTSCHE BANK VAR 09/35
JAPAN BOND 2.2% 03/64
FRENCH 0.75% 02/28
YEN
STANDARD 3.324% 05/27
UBS 3.146% 06/31
JPMORGAN CHASE VAR 01/36
37 CAPITAL CLO FLT 07/34
ALBACORE EURO FLT 07/35
UMBS MORTPASS 6% 08/53
PROVINCE OF 4.45% 09/34
BANK OF 3.3004% 07/29
NORTHWOODS FLT 06/31
ABU DHABI 4.375% 10/31
DANSKE BANK A/S FLT 06/27
ATLANTIC AVENUE FLT 01/35
UMBS MORTPASS 5% 02/53
UNITED 4.125% 02/27
PNC FINANCIAL VAR 01/31
EURO
PROVINCE OF 4.15% 06/34
TOWD POINT FLT 04/51
MORGAN STANLEY FLT 01/29
GNMA II MORTPASS 3% 01/52
CO-OPERATIVE FLT 06/27
UMBS MORTPASS 6.5% 07/53
STRATTON FLT 06/49
ARBOUR CLO VII FLT 12/38
JAPAN BOND 2.2% 06/54
UMBS MORTPASS 6.5% 11/53
NATIONAL 2.845% 03/32
ARBOUR CLO IV FLT 04/34
MORGAN STANLEY VAR 01/36
HAYFIN EMERALD FLT 07/38
UNITED 2.875% 05/52
UMBS MORTPASS 6% 08/53
JAPAN BOND 1.8% 03/54
KINGDOM OF 5.125% 01/28
BAYER US 6.5% 11/33
JAPAN BOND 0.5% 03/49
REPUBLIC OF 8% 01/30
UMBS MORTPASS 5% 02/53
UMBS MORTPASS 5% 08/52
NEW YORK N Y 4.375% 05/37
JPMORGAN CHASE VAR 01/31
IHG FINANCE 3.625% 09/31
MORGAN STANLEY FLT 07/28
FAIR OAKS LOAN FLT 01/35
ATLAS SENIOR FLT 01/35
TORONTO-DOMI 3.191% 02/29
RMAC NO 3 PLC 3 FLT 02/47
CANADIAN 2.625% 10/29
REPUBLIC OF 7.3% 08/33
AMERICAN MEDICAL 3% 03/31
UBS GROUP AG VAR 08/33
FRENCH 0.75% 05/52
TBA UMBS SINGLE FAMILY 5%
T-MOBILE USA 4.2% 10/29
UNITED STATES 1.75% 01/28
BANK OF AMERICA VAR 01/36

0.03% XACE1C4
0.03% B7PZQR7
0.03% X06A429
0.03% X2A1F33
0.03% O0D045A
0.03% X587457
0.03% BRJQFJ1
0.03% BNNJPW1
0.03% JPY
0.03% X022A3A
0.03% BNSP1S2
0.03% XD0C607
0.03% X352D61
0.03% X2A21E9
0.03% W078C26
0.03% BNDT123
0.03% X022996
0.03% X5CC742
0.02% X6DAF22
0.02% X06A3E9
0.02% X93F987
0.02% V12A383
0.02% BTJX0Q8
0.02% XD5A84A
0.02% EUR
0.02% W935E85
0.02% XC91807
0.02% XD0C542
0.02% 9G7615B
0.02% X122BC4
0.02% VC51CB1
0.02% X07F841
0.02% X92B456
0.02% BMCG6G7
0.02% W320F79
0.02% XF3D322
0.02% 3G1451B
0.02% XD09885
0.02% X099020
0.02% BPSLLZ1
0.02% VE4F711
0.02% BQD16D6
0.02% XC76591
0.02% BLFDKN3
0.02% BH4G422
0.02% BH6XNR9
0.02% UE5C485
0.02% SFAF578
0.02% X5C8A5E
0.02% XD0C627
0.02% BRZX5V8
0.02% X2C4B86
0.02% X62957E
0.02% XFDD712
0.02% WB7BAB9
0.02% W215DBA
0.02% X6C53C7
0.02% BQ0MKN0
0.02% XF0DB26
0.02% BNBVCQ2
0.02% BK6L1W5
0.02% X3C34FA
0.02% X6C471A
0.02% B2PB3T1
0.02% XD1F15E

TBA GNMA2 SINGLE 3%
BANK OF AMERICA VAR 04/34
KINGDOM OF 4.75% 01/28
MADISON PARK FLT 01/32
UMBS MORTPASS 6% 09/54
HALEON UK 2.875% 09/28
UNITED 0.125% 07/31
HENLEY CLO VII FLT 04/34
PROVINCE OF 4.15% 06/34
ROMANIA BOND 5.125% 09/31
ORDE SERIES FLT 06/56
REPUBLIC OF 5.4% 08/34
TORONTO-DOMI 4.814% 07/27
CITIGROUP VAR 06/54
KOREA 2.7331% 07/28
STANDARD 2.595% 10/28
IRIDIUM CAPITAL FLT 03/27
KINGDOM OF 5.375% 01/31
QUEENSLAND 4.5% 08/35
WESTPAC 3.131% 04/31
CBRE SERVICES ZERO 04/25
GS VAR 09/52
FORD MOTOR 5.125% 11/26
LCM 35 LTD 35A FLT 10/34
NEW SOUTH 1.75% 03/34
HENLEY CLO VII FLT 04/34
UMBS MORTPASS 5% 02/53
BPCE SA VAR 02/36
TRINITAS CLO VI FLT 01/34
FORD MOTOR 5.8% 03/27
JAPAN BOND 0.1% 03/29
REPUBLIC OF 6.95% 08/31
STANDARD VAR 07/27
FHLMC REMICS FLT 02/55
ROYAL BANK 4.851% 12/26
FEDERAL 2.3% 02/33
UNITED STATES 2.25% 08/49
GOLDMAN SACHS VAR 04/32
37 CAPITAL CLO FLT 04/35
HAYFIN EMERALD FLT 01/37
UNITED STATES OF 4% 02/34
ATHENE GLOBAL FLT 02/27
GNMA II MORTPASS 3% 04/52
DEUTSCHE BANK VAR 02/31
STANDARD VAR 07/34
SILVER ROCK CLO FLT 01/35
NYO COMMERCIAL FLT 11/38
SUMITOMO 5.52% 01/28
BNP PARIBAS SA VAR 05/30
ROYAL BANK OF 0.01% 10/28
BELFIUS BANK 2.875% 02/31
KOREA 4.875% 08/27
GACI FIRST 5% 01/29
GOLDMAN SACHS VAR 07/35
AFG 2025-1NC FLT 07/56
DEUTSCHE BANK VAR 11/30
MADISON PARK FLT 10/34
ATLAS FUNDING FLT 09/61
KINGDOM OF 4.875% 07/33
SR-BOLIGKRED 3.125% 02/32
MORGAN STANLEY VAR 05/28
UMBS MORTPASS 4.5% 08/52
SEAPOINT PARK FLT 05/32
SOUND POINT CLO FLT 07/32
UMBS MORTPASS 6% 03/54

0.02% BJXBMK6
0.02% V85FD3E
0.02% BQFKWX3
0.02% 3G2904B
0.02% X5275D0
0.02% X5DFC7E
0.02% BNW0365
0.02% X3C37F9
0.02% W8D40A9
0.02% BP4YZL8
0.02% XF5CB8E
0.02% 0G7718B
0.02% X26D76A
0.02% X0F5818
0.02% X6C3D51
0.02% X6D9A8E
0.02% XFC41A0
0.02% XC76694
0.02% BQS97Q5
0.02% WDB9EEE
0.02% O156FB8
0.02% 1H4654B
0.02% X567FD9
0.02% XFC5E80
0.02% BMH82T3
0.02% X3C4329
0.02% UE5C48E
0.02% BTRV161
0.02% X099004
0.02% W8309E2
0.02% 8F8823B
0.02% B3XZ347
0.01% BPXZLZ8
0.01% XDBBC4A
0.01% W698CD8
0.01% BQFM6Q0
0.01% BK9DLC8
0.01% BMCPVP8
0.01% XD093C1
0.01% W5C5898
0.01% BS2G1B9
0.01% O06E823
0.01% BMXP0F0
0.01% BTZGX40
0.01% BPXZLW5
0.01% XF3E7A6
0.01% 8G3122B
0.01% BNM9CZ4
0.01% WA3F270
0.01% BP486D9
0.01% W9BEE5A
0.01% WA33360
0.01% W948752
0.01% X2A1D18
0.01% XEC741A
0.01% BN0T0W9
0.01% XE119C3
0.01% X03FA58
0.01% BQFLC81
0.01% WA3B357
0.01% X060110
0.01% SF399A9
0.01% 0F6893B
0.01% 6G9513B
0.01% X5F1C61

RAK CAPITAL 5% 03/35
QNB FINANCE 4.875% 01/29
LLOYDS BANKING VAR 06/30
BARCLAYS PLC VAR 08/30
BNP PARIBAS SA VAR 01/33
TBA UMBS SINGLE FAMILY 5%
MAN EURO CLO FLT 10/36
GREENSAIF 6.129% 02/38
CAISSE DE 2.75% 09/30
AUBURN 15 PLC FLT 07/45
AVIS BUDGET 1.66% 02/28
QUEENSLAND 2% 08/33
SANTANDER UK VAR 01/29
TREASURY CORP 4.25% 12/32
CIE DE 3% 04/32
ING BELGIUM SA 3% 02/31
RAMP SERIES FLT 09/35
YORKSHIRE 2.75% 01/30
MACQUARIE 2.778% 02/30
ATHENE 5.684% 02/26
CWABS FLT 04/47
KINGDOM OF 3.375% 03/32
UBS GROUP AG VAR 04/32
MAGYAR 4.5% 11/31
GACI FIRST 5.625% 07/34
EXTENDED STAY FLT 07/38
GCAT 2022-INV2 VAR 04/52
ONE NEW YORK FLT 01/36
ROMANIA 3.75% 02/34
SANDOZ 3.97% 04/27
SUMITOMO 0.01% 09/25
SUCI SECOND 6% 10/28
KINGDOM OF 4.875% 07/33
SANTANDER UK VAR 09/30
GOLDMAN SACHS VAR 04/30
KINGDOM OF SAUDI 5% 01/53
NOMURA HOME FLT 02/36
ROMANIA 1.75% 07/30
AVOLON TLB BORROWER 1 (U
CREDIT AGRICOLE 3% 12/30
SANTANDER UK PLC 3% 03/29
UNITED STATES OF 3% 02/48
NEW SOUTH WALES 2% 03/33
BARCLAYS PLC VAR 03/35
VIBRANT CLO XI FLT 07/32
REPUBLIC OF 2.375% 12/28
QUEENSLAND 1.75% 07/34
EXPORT 7.13% 03/29
CSMC 2020-FACT FLT 10/37
UNITED STATES OF 3% 02/49
TOWD POINT VAR 10/59
ABU DHABI 5.375% 05/29
UBS GROUP AG VAR 09/29
GACI FIRST 4.875% 02/35
OBX VAR 01/52
HSBC HOLDINGS VAR 08/28
JPMORGAN CHASE VAR 07/35
JAPAN BOND 0.7% 06/51
CAISSE DE 2.875% 03/31
CWABS INC VAR 02/35
HARLEY-DAVIDSO ZERO 04/25
REPUBLIC OF 6.9% 08/37
UBS GROUP AG VAR 01/29
VENTURE 36 CLO FLT 04/32
PENSKE TRUCK 1.7% 06/26

0.01% XFC4C49
0.01% BN7D9J4
0.01% WF8FA25
0.01% BRSFQ52
0.01% XC75BF5
0.01% B07WW02
0.01% W3F01C3
0.01% BMZR1B7
0.01% X541EF7
0.01% WF2F7BA
0.01% 8G3875B
0.01% BMXCOW8
0.01% BNNM6B6
0.01% BBG9VF9
0.01% BSLQJ50
0.01% WA0FF39
0.01% RB5AE99
0.01% BSB7LN5
0.01% XEBB4D6
0.01% WAC30EE
0.01% BK6MSN8
0.01% XF4FBE6
0.01% BP92C49
0.01% BS9FT15
0.01% XD5B783
0.01% BP7L958
0.01% RF978D8
0.01% 4G1208B
0.01% BMC3RF4
0.01% W54B9F6
0.01% BM9BW23
0.01% W406132
0.01% BQFKWP5
0.01% X565699
0.01% WE4DE83
0.01% BQD02B3
0.01% B3RQKY5
0.01% BL53JR0
0.01%
0.01% BPK6433
0.01% BMVNP9
0.01% BG0D0F5
0.01% BKT1058
0.01% BSHSL21
0.01% 7G1257B
0.01% BGGL774
0.01% BQXV0X4
0.01% WB4C706
0.01% 9F6202B
0.01% BJ7G9G2
0.01% BKDRF13
0.01% BQT32G1
0.01% BRDW8Q3
0.01% BMXD0G5
0.01% R7687E3
0.01% BP4ZF99
0.01% X2A282E
0.01% BP5D0M0
0.01% WC2FC4A
0.01% 6H0334B
0.01% XD8060A
0.01% B23SFH6
0.01% K9D48F4
0.01% 4G3094B
0.01% BNXLMR1

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HUNGARY BOND 4% 07/29	0.01% W90A375
PMT LOAN TRUST VAR 07/51	0.01% 7G9522B
TREASURY CORP OF 2% 09/35	0.01% BMF7LT5
UNITED STATES 2.5% 01/29	0.01% BYQLTV8
WELLS FARGO & VAR 12/35	0.01% XA7345E
CIM TRUST VAR 08/64	0.01% V45FFF0
BANCO 6.607% 11/28	0.01% W405E0A
COVENTRY 2.625% 10/29	0.01% X6CF2C4
SCULPTOR FLT 10/34	0.01% W69BE10
UNITED 1.25% 07/51	0.01% BLH3815
WIND RIVER FLT 10/34	0.01% XE64755
BANK OF AMERICA VAR 10/26	0.01% BPP1YB1
GACI FIRST 4.75% 02/30	0.01% BMXD0F4
ARBOR REALTY FLT 01/37	0.01% BM8FSM8
KOOKMIN BANK 0.052% 07/25	0.01% BMW12R5
HSBC HOLDINGS VAR 03/28	0.01% BDF0WL0
UMBS MORTPASS 2.5% 01/51	0.01% 1G1948B
FEDERATION 2.632% 04/31	0.01% BMD9C89
UNITED 0.125% 01/32	0.01% BPLFCC4
AMCO - ASSET 4.625% 02/27	0.01% BQB3FK4
UNITED 0.625% 10/50	0.01% BMBL1F7
GPMT 2021-FL4 FLT 12/36	0.01% 8G1911B
ARGENT FLT 07/36	0.01% BYWG9W8
WELLS FARGO & VAR 01/35	0.01% W8C7EA0
CITIGROUP INC VAR 06/35	0.01% X0B4986
TSB BANK PLC 3.319% 03/29	0.01% WB1CE17
SUMITOMO 0.01% 10/27	0.01% BLPJHH4
LCM 30 LTD 30A FLT 04/31	0.01% 4G1942B
UMBS MORTPASS 6.5% 08/53	0.01% W011151
BANK OF AMERICA VAR 01/28	0.01% BYM4WN4
REPUBLIC OF 2.625% 06/28	0.01% BZ15D43
BDS 2021-FL10 FLT 12/36	0.01% 8G6275B
UNITED 1.375% 11/40	0.01% BNG0BM3
HUNGARY BOND 4.5% 06/34	0.01% XC7FA75
PLENTI PL-GREEN FLT 04/36	0.01% BT3D9B2
REPUBLIC OF 7.6% 08/39	0.01% BRT7420
PRET 2021-RN3 STEP 09/51	0.01% 7G3248B
MERRILL LYNCH VAR 10/47	0.01% 6H0338B
UBS GROUP AG VAR 11/33	0.01% BKS9D87
DANSKE BANK A/S VAR 03/28	0.01% WA333A6
HALEON UK 4.625% 09/33	0.01% X5DFDB9
GACI FIRST 5.25% 01/34	0.01% W94C5F8
AVIATION 4.125% 08/25	0.01% BG211B0
LEHMAN XS TRUST FLT 07/37	0.01% 7C3537B
NEWGATE FUNDING FLT 12/50	0.01% B1YXNY6
BARCLAYS PLC VAR 08/29	0.01% BM8BN98
ROMANIA BOND 5.25% 03/30	0.01% XE10E4A
ING GROEP NV VAR 02/35	0.01% BR1WF19
ARBOUR CLO XI FLT 05/38	0.01% WFE71F1
MORGAN STANLEY VAR 03/35	0.01% BMWQ0M1
CANADIAN DOLLAR	0.01% CAD
MORGAN STANLEY FLT 03/37	0.01% 6H0346B
CASSA 5.75% 05/26	0.01% BN6L1R1
HUNGARY BOND 6.25% 09/32	0.01% BPXYFH5
AMERICAN TOWER 3.9% 05/30	0.01% X030801
UBS GROUP AG VAR 07/26	0.01% BNBVCP1
ROYAL BANK OF VAR 08/30	0.01% X2A0C20
FHLMC REMICS FLT 04/49	0.01% WFA629A
CITIGROUP INC VAR 05/32	0.01% WF50344
VERUS STEP 10/68	0.01% 8H2172B
LLOYDS BANKING VAR 05/32	0.01% WF50384
SANDSTONE PEAK FLT 10/34	0.01% X626090
REPUBLIC OF 3.875% 02/33	0.01% BMXHPM8
ARBOR 2.7563% 05/53	0.01% 6F1202B
GS VAR 04/52	0.01% 8G7172B

REPUBLIC OF 5.375% 02/35	0.01% X379D51	
UNICREDIT SPA VAR 09/26	0.01% BMG6YD6	
ROMANIA 5.25% 05/32	0.01% X0283B2	
GNMA 2024-H02 FLT 01/74	0.01% W99F8A3	
CVC CORDATUS FLT 08/33	0.01% O09E205	
AVOLON 2.528% 11/27	0.01% BP6K815	
CITIGROUP VAR 05/51	0.01% 7G5478B	
HSBC HOLDINGS VAR 05/33	0.01% BNRR082	
BANCA MONTE 0.875% 10/27	0.01% BK5GK79	
CROWN CASTLE ZERO 04/25	0.01% O155C39	
SINGAPORE DOLLAR	0.01% SGD	
JAPAN BOND 1.8% 09/44	0.01% BSZBTL7	
KSA SUKUK 5.268% 10/28	0.01% BM9WJ69	
FRENCH REPUBLIC 2% 05/48	0.01% BYXX4T0	
BPCE SA VAR 05/35	0.01% X023A60	
BRISTOL-MYERS 5.2% 02/34	0.01% WA4BA60	
JPMORGAN CHASE VAR 01/30	0.01% W8C7E81	
REPUBLIC OF 4.85% 01/29	0.01% W8B31C3	
REPUBLIC OF 4.875% 02/30	0.01% XE1C0B4	
SMB PRIVATE FLT 02/55	0.01% S54F141	
LT AUTORAHOITUS FLT 05/35	0.01% W9C0EEA	
NISSAN MOTOR 2.45% 09/28	0.01% BNKHR88	
BNP PARIBAS SA VAR 04/32	0.01% 3G4579B	
JAPAN 0.625% 09/25	0.01% BN139Y5	
REPUBLIC OF 2.375% 07/39	0.01% BK9R432	
ROMANIA BOND 5.25% 03/30	0.01% BQPFVF3	
SUMITOMO 0.409% 11/29	0.01% BKTX8V6	
BLACKROCK FLT 07/34	0.01% 5G7692B	
BARCLAYS PLC VAR 01/27	0.01% BM9S428	
HARVEST CLO XVI FLT 10/31	0.01% 2G1571B	
BANK 3.25% 03/30	0.01% O07EAA8	
MORGAN STANLEY VAR 11/29	0.01% W4E6147	
REALKREDIT 1.5% 10/53	0.01% BMXQXJ8	
UNITED 3.875% 04/29	0.01%	2407096
CVC CORDATUS FLT 09/31	0.01% 2G3953B	
UMBS MORTPASS 2% 03/52	0.01% R986C98	
CANADA SQUARE FLT 06/58	0.01% BL97042	
UBS AG/LONDON 0.25% 01/26	0.01% BN7D0H9	
SERBIA 1.65% 03/33	0.01% BNRK9M8	
NORDEA KREDIT 1.5% 10/53	0.01% BNNFG37	
OBX 2023-NQM8 STEP 09/63	0.01% W3765C6	
GNMA II 3.5% 02/55	0.01% O0D0C22	
BANCA MONTE DEI VAR 09/27	0.01% BR85210	
FIELDSTONE FLT 11/36	0.01% BD0DZ71	
HCA INC 5.75% 03/35	0.01% XEBC721	
NATWEST GROUP VAR 01/30	0.01% BF19XW3	
CHASE HOME VAR 03/63	0.01% W2CD21A	
522 FUNDING CLO FLT 10/31	0.01% BNVKRK7	
HSBC HOLDINGS VAR 06/29	0.01% BD36V02	
CBRE SERVICES 0% 04/25	0.01% O1137F0	
JONES LANG 0% 04/25	0.01% O162A30	
SP-KIINNITYSL 3.25% 05/31	0.01% WEA3E52	
UNITED 4.375% 07/54	0.01% BPSNBB3	
UMBS MORTPASS 6.5% 07/53	0.01% VEEFC74	
MARVELL 1.65% 04/26	0.01% BN49F19	
CSMC 2% 01/60	0.01% V7C95E8	
SERBIA 1% 09/28	0.01% BP6SYR7	
SANTANDER UK 3.625% 01/26	0.01% BDD1PL6	
CIFC FUNDING FLT 10/30	0.01% 4G5389B	
BANK 4% 03/32	0.01% WB90F38	
CWABS FLT 01/36	0.01% BVM1FV3	
REPUBLIC OF 3.625% 01/34	0.01% W857E65	
SOUNDVIEW HOME FLT 11/36	0.00% BZ03HR9	
AUSTRALIAN DOLLAR	0.00% AUD	
BARINGS CLO LTD FLT 01/31	0.00% BFMHT40	

ONTARIO 0.9% 05/41	0.00% BMD5R71
NEW STEP 10/63	0.00% W37115E
ROMANIA 5.625% 05/37	0.00% X0283C0
NEW SOUTH 4.75% 09/35	0.00% BQWT095
MORTIMER BTL FLT 06/53	0.00% BM9CFQ1
ROMANIA 6.625% 09/29	0.00% BMHFP39
LT AUTORAHOITUS FLT 07/33	0.00% V8E1271
STRATTON BTL FLT 01/54	0.00% BPVC0P4
TP ICAP 2.625% 11/28	0.00% BMT7L79
SOUNDVIEW HOME FLT 12/36	0.00% B7ZZJD4
ALTERNATIVE FLT 05/46	0.00% B1VVNP4
PFP 2024-11 LTD FLT 09/39	0.00% X36F804
UNITED STATES 3.5% 02/33	0.00% BQXLPX9
HARVEST CLO XX FLT 10/31	0.00% 2G6321B
CROWN POINT CLO FLT 10/31	0.00% WFAC8A2
STANDARD VAR 01/28	0.00% BMC8PW2
NOMURA 2.329% 01/27	0.00% BNSNCS3
FRENCH REPUBLIC 3% 06/49	0.00% BQHPX88
FNMA MORTPASS 3.5% 01/59	0.00% 0F4749B
POLARIS 2021-1 FLT 12/58	0.00% BNXL7S7
BANK 4.25% 03/37	0.00% O07EC04
UBS GROUP AG VAR 06/27	0.00% BJ5FX58
NEW CENTURY VAR 06/31	0.00% 6H0155B
KOREA HOUSING 0.01% 06/26	0.00% BLD3BX2
JAPAN BOND 0.7% 09/51	0.00% BNYLMM5
REPUBLIC OF 5.6% 01/35	0.00% XC91D74
ROMANIA 2.875% 04/42	0.00% BL53YN1
GRIFFITH PARK FLT 11/31	0.00% 2G7147B
REPUBLIC OF 5.375% 02/35	0.00% XE1C0BE
GACI FIRST 5.125% 02/53	0.00% BMXD0D2
ROMANIA 6.625% 09/29	0.00% BQXM015
ASHFORD FLT 04/35	0.00% 9D4453B
UMBS MORTPASS 6.5% 05/53	0.00% V9CC1B0
TBA UMBS SINGLE 6.5%	0.00% B07WW35
GNMA II MORTPASS 3% 12/52	0.00% UD81883
UMBS MORTPASS 2% 03/52	0.00% BQNKLC7
HSBC HOLDINGS VAR 09/30	0.00% X629A12
PRET 2021-RN2 STEP 07/51	0.00% 6H0340B
FREMONT HOME FLT 11/36	0.00% 1H0521B
INTESA 6.625% 06/33	0.00% VCFBCD2
HSBC HOLDINGS VAR 06/31	0.00% BMXNKF4
MF1 2021-FL6 FLT 07/36	0.00% 4G8555B
TOWD POINT VAR 04/60	0.00% 8F2930B
HENLEY CLO II FLT 01/34	0.00% WFACA10
CITIGROUP VAR 11/51	0.00% R750DA5
FAIRFAX 2.75% 03/28	0.00% BD9MPB3
TBW VAR 07/37	0.00% BYWPG02
REPUBLIC OF 4.125% 01/44	0.00% W860146
REPUBLIC OF 4.125% 01/37	0.00% XC91D58
WEST 3.129% 06/50	0.00% BMCWLF9
MERRILL LYNCH FLT 08/37	0.00% 921979B
DUTCH PROPERTY FLT 07/58	0.00% BM8R040
CARLYLE GLOBAL FLT 01/33	0.00% 3F6680B
CITIMORTGAGE FLT 02/37	0.00% 6H0311B
NEXI SPA 2.125% 04/29	0.00% BNCONN2
FRENCH 3.25% 05/45	0.00% B9MBCD0
DRYDEN 27 R FLT 04/33	0.00% 2G4368B
SOUTHERN 5.45% 03/35	0.00% BSHT5X3
BROADCOM INC ZERO 05/25	0.00% O07F754
JAPAN BOND 0.5% 09/46	0.00% BD8CPW5
UMBS MORTPASS 6.5% 08/53	0.00% W0A6E0E
KINGDOM OF 3.45% 07/66	0.00% BYZK819
GA GLOBAL 2.25% 01/27	0.00% BMVBD28
JP MORGAN FLT 10/36	0.00% 6H0309B
UMBS MORTPASS 6.5% 03/53	0.00% VA7BD3E

NEWGATE FUNDING FLT 12/50	0.00% B2NDQG7
LORCA TELECOM 5.75% 04/29	0.00% WE59092
CWABS FLT 06/47	0.00% BPY4002
BARCLAYS PLC VAR 01/33	0.00% BQPG4V3
UMBS MORTPASS 3.5% 12/54	0.00% XB198E3
UBS GROUP AG VAR 09/33	0.00% BQ6C0K1
NEW RESIDENTIAL VAR 07/59	0.00% 0F2162B
UMBS MORTPASS 2% 03/52	0.00% 0H3930B
WASHINGTON 6.5% 03/36	0.00% BD05469
CHARTER 3.85% 04/61	0.00% BMDX2F8
ALTERNATIVE FLT 02/47	0.00% 545855B
BLACKROCK FLT 10/31	0.00% 2G3914B
ROMANIA BOND 6.25% 09/34	0.00% XE10BBE
ROMANIA MEDIUM 2% 01/32	0.00% BKV96K7
MDGH GMTN RSC 5.5% 04/33	0.00% BMD5JH5
CITIGROUP FLT 06/37	0.00% B9LVDY9
KINGDOM OF 3.75% 03/37	0.00% XF4EFDE
TEXAS NAT 5.169% 04/41	0.00% BN7BQ75
COMMONWEALTH 2.5% 05/30	0.00% BZ1HM31
ROMANIA 2.125% 03/28	0.00% BMC3RG5
UNITED 0.625% 07/32	0.00% BNXG760
REPUBLIC OF 4.875% 10/33	0.00% V6AC6CA
BAYER US 4.25% 12/25	0.00% BYZMHL8
TOWD POINT VAR 01/60	0.00% 8F2952B
UMBS MORTPASS 2.5% 02/51	0.00% 1G8062B
NEWGATE FUNDING FLT 12/50	0.00% B2NDQH8
FNMA MORTPASS 3% 03/60	0.00% 0G1563B
FORD MOTOR 2.9% 02/28	0.00% BMT9FQ2
UMBS MORTPASS 2% 02/52	0.00% R6E7159
UNITED KINGDOM 1.5% 07/53	0.00% BM8Z2V5
UNITED 2.375% 11/49	0.00% BKVKB94
ROMANIA MEDIUM 5% 09/26	0.00% BMHG101
RALI SERIES FLT 03/47	0.00% B3MFPQ4
DE VOLKSBANK NV 3% 03/31	0.00% WC85101
LEHMAN XS TRUST FLT 11/35	0.00% 4A1183B
FORT CRE FLT 02/39	0.00% R81583E
ALTERNATIVE FLT 12/46	0.00% B1TR4L7
PREFERRED TERM FLT 12/36	0.00% B4M5MZ9
SMB PRIVATE 1.29% 07/53	0.00% 7F9421B
UMBS MORTPASS 6% 12/52	0.00% UC6A255
CTP NV 0.5% 06/25	0.00% BNKCJ65
CHARTER 3.95% 06/62	0.00% BN7G7N3
KKR CLO 9 LTD 9 FLT 07/30	0.00% 3G1703B
ROMANIA 5.625% 02/36	0.00% WA8FC52
DEVELOPMENT BANK 4% 08/27	0.00% X4B3B43
CBRE SERVICES ZERO 04/25	0.00% O169372
UBS GROUP AG VAR 04/31	0.00% 4F9503B
REPUBLIC OF 5.5% 04/53	0.00% BLGV865
ORGANON & CO 4.125% 04/28	0.00% BN4QJP2
UMBS MORTPASS 6% 08/54	0.00% X24F3F5
UMBS MORTPASS 2% 03/52	0.00% 0H4928B
NORDEA KREDIT 1.5% 10/53	0.00% BL6K5D8
GNMA II MORTPASS 3% 02/55	0.00% O0D0C3A
TBA GNMA2 SINGLE 3%	0.00% BMVLX95
NORWEGIAN KRONE	0.00% NOK
DEUTSCHE ALT-A FLT 09/47	0.00% 6H0335B
GOLDEN ST TOB 3% 06/46	0.00% BPG8J50
UMBS MORTPASS 6.5% 08/53	0.00% W0A6F29
ROMANIA 1.375% 12/29	0.00% BMHSTH0
VOYA CLO 2017-1 FLT 04/30	0.00% 3G8955B
CENTEX HOME FLT 01/32	0.00% 6H0312B
MFA 2020-NQM2 VAR 04/65	0.00% 9F6185B
QUEENSLAND 1.5% 08/32	0.00% BMGTRS1
COMMONWEALTH 1.75% 06/51	0.00% BMZ8B65
UNITED STATES OF 3% 08/48	0.00% BFZLQN7

ROMANIA BOND 2% 04/33	0.00% BLFFCF5	
UNITED 0.125% 10/25	0.00% BMHMCY0	
SERBIA 2.05% 09/36	0.00% BMCQCS1	
RALI SERIES 6% 06/36	0.00% 8F2951B	
UMBS MORTPASS 6.5% 04/53	0.00% V7EE90E	
CSMC VAR 07/56	0.00% 6G6486B	
UNITED MEXICAN 5% 04/51	0.00% BMYMGF2	
MORGAN STANLEY FLT 04/36	0.00% BBL4RP1	
UMBS MORTPASS 6% 05/53	0.00% V740459	
HSBC HOLDINGS VAR 03/32	0.00% BMGQP00	
AUTONOMOUS 4.22% 04/35	0.00% B081RM5	
RALI SERIES FLT 06/37	0.00% B1Y99W4	
REPUBLIC OF 4.25% 02/43	0.00% BMXD4C9	
UMBS MORTPASS 6.5% 07/53	0.00% VF0229E	
WON	0.00% KRW	
STRUCTURED FLT 01/37	0.00% B54QH74	
TBA UMBS SINGLE 6.5%	0.00% B1YZDX1	
STRUCTURED FLT 10/36	0.00% 0E2031B	
TBA UMBS SINGLE FAMILY 2%	0.00% O07E8F8	
ROMANIA 2.75% 04/41	0.00% BMCRWG2	
JP MORGAN FLT 10/35	0.00% 6H0315B	
CANADIAN 1.5% 12/44	0.00% B5N1WV9	
KINGDOM OF 1.45% 10/71	0.00% BLH1ZL8	
REPUBLIC OF 3.25% 03/53	0.00% BMXD0X2	
REPERFORMING FLT 03/35	0.00% 6H0174B	
QNB FINANCE 1.375% 01/26	0.00% BMDNHG4	
UMBS MORTPASS 2% 02/52	0.00% BQNKLD8	
UMBS MORTPASS 6.5% 06/53	0.00% VD7F4A8	
GE-WMC FLT 10/35	0.00% B8NMB0	
FRENCH 0.5% 05/72	0.00% BMDH0M3	
UNITED 4.125% 08/44	0.00% BSLSLK5	
THORNBURG FLT 06/37	0.00% 6H0336B	
UNITED 0.375% 09/27	0.00% BMT6SK8	
TBA UMBS SINGLE 4.5%	0.00% B7MHS36	
STRUCTURED FLT 10/36	0.00% B51BJB0	
UMBS MORTPASS 2.5% 02/51	0.00% 1G1997B	
DOCTORS CO AN 4.5% 01/32	0.00% BMH2BC1	
WAMU MORTGAGE FLT 10/46	0.00% B1VWHX3	
CHL MORTGAGE 6% 05/37	0.00% 6H0154B	
CRESTLINE FLT 04/30	0.00% 5G6401B	
BEAR STEARNS VAR 01/36	0.00% BD60R70	
UMBS MORTPASS 6.5% 06/53	0.00% VD7F4B1	
UMBS MORTPASS 6.5% 02/53	0.00% V2213E0	
NUEVO SOL	0.00% PEN	
AREIT 2021-CRE5 FLT 11/38	0.00% 7G4165B	
SOVEREIGN IN 1.5% 05/31	0.00% BJX69K0	
OPTION ONE FLT 01/37	0.00% 6H0333B	
WAMU MORTGAGE FLT 02/46	0.00% B104GB1	
UMBS MORTPASS 2% 03/52	0.00% R96B65E	
REPUBLIC OF 6% 08/28	0.00%	5512878
BARLEY HILL NO FLT 08/58	0.00% R87EEC3	
FHLMC REMICS FLT 06/41	0.00% 6H0152B	
TBA GNMA2 SINGLE 3%	0.00% BMVLWR6	
UMBS MORTPASS 6% 06/54	0.00% WF97EDE	
ROMANIA BOND 2.625% 12/40	0.00% BMHSTK3	
SOUND POINT CLO FLT 07/30	0.00% BPW68X9	
OPTION ONE FLT 03/37	0.00% 6D6145B	
CWABS FLT 07/37	0.00% 6H0310B	
JAPAN BOND 1.7% 09/44	0.00% BQS8364	
UNITED STATES OF 2% 08/51	0.00% BMWVP21	
MANSARD FLT 12/49	0.00% B29VWV6	
UMBS MORTPASS 6.5% 10/53	0.00% W1690E6	
UMBS MORTPASS 6.5% 02/53	0.00% UE5C492	
CHL MORTGAGE 6.5% 11/47	0.00% 6H0151B	
SMB PRIVATE FLT 07/53	0.00% 7F9400B	

BANCA MONTE 2.625% 04/25	0.00% BKLWB89
UMBS MORTPASS 6.5% 07/53	0.00% VBFE991
ROADSTER 2.375% 12/32	0.00% BYVHTV1
STRUCTURED FLT 01/36	0.00% 1E0845B
STARWOOD VAR 04/65	0.00% 8F0002B
RALI SERIES VAR 10/37	0.00% 6H0332B
TBA UMBS SINGLE FAMILY 3%	0.00% BJXBKR9
UNITED 0.625% 11/27	0.00% BLH34Q2
MFA 2020-NQM2 VAR 04/65	0.00% 9F6923B
ROMANIA 1.375% 12/29	0.00% BMYD8W6
GNMA II MORTPASS 3% 03/52	0.00% R8F7A69
GSR MORTGAGE VAR 11/35	0.00% 34160DB
UMBS MORTPASS 2% 02/52	0.00% 9G9081B
UMBS MORTPASS 3.5% 11/34	0.00% 0F7562B
UMBS MORTPASS 3% 05/51	0.00% 4G4174B
KOMMUNALBANKEN 1.9% 01/27	0.00% BMH2FM9
MORGAN STANLEY FLT 07/36	0.00% 1E5753B
SWEDISH KRONA	0.00% SEK
UMBS MORTPASS 2.5% 06/31	0.00% 6H0342B
TBA UMBS SINGLE 5.5%	0.00% B07WVZ0
MF1 MULTIFAMILY FLT 07/36	0.00% 2G7154B
TBA UMBS SINGLE 6.5%	0.00% XFFF801
AMERICAN 3.7% 04/28	0.00% BQQP7Y3
WAMU MORTGAGE VAR 09/36	0.00% 9C9985B
UMBS MORTPASS 4% 11/49	0.00% 0F3156B
CSMC VAR 10/37	0.00% 6H0344B
UMBS MORTPASS 4% 05/48	0.00% 0G8061B
CZECH KORUNA	0.00% CZK
UMBS MORTPASS 6.5% 08/53	0.00% W0A6CAE
SWISS FRANC	0.00% CHF
TBA GNMA2 SINGLE 2.5%	0.00% BMVLWM1
TBA GNMA2 SINGLE 6.5%	0.00% XF91FC1
PRET 2025-RPL2 STEP 08/64	0.00% O16A526
ROMANIA NEW LEU	0.00% RON
OCP CLO 2014-7 FLT 07/29	0.00% 9F0768B
CHASE MORTGAGE VAR 07/37	0.00% BF382Q5
TBA UMBS SINGLE 5.5%	0.00% B1VXM42
REPUBLIC OF 3.25% 06/33	0.00% BMDX065
TERWIN MORTGAGE FLT 11/33	0.00% 3D6971B
TBA UMBS SINGLE FAMILY 4%	0.00% B3QZH75
JYSKE REALKREDIT 1% 10/50	0.00% BKLH463
NEW ZEALAND DOLLAR	0.00% NZD
GNMA 2017-121 PE 3% 07/46	0.00% 6F3453B
NYKREDIT 1% 10/53	0.00% BMGNWV1
GNMA 2017-133 EC 3% 05/47	0.00% 6F3492B
RUSSIAN RUBLE	0.00% RUB
NEW TURKISH LIRA	0.00% TRY
FORINT	0.00% HUF
REPUBLIC OF 4% 12/31	0.00% B5VNLQ5
HARBOUR NO 2 FLT 10/54	0.00% O0B00C3
BAHT	0.00% THB
ZLOTY	0.00% PLN
MEXICAN PESO	0.00% MXN
REPUBLIC OF 1.375% 12/29	0.00% BKLBP6
REPUBLIC OF 1.5% 12/30	0.00% BMH1742
DANISH KRONE	0.00% DKK
TBA UMBS SINGLE FAMILY 6%	0.00% B07WW46
NEW ISRAELI SHEQEL	0.00% ILS
TBA UMBS SINGLE 4.5%	0.00% BJXBL32
HONG KONG DOLLAR	0.00% HKD
TBA UMBS SINGLE 2.5%	0.00% BMF76B2
YUAN RENMINBI	0.00% CNY
RAND	0.00% ZAR
RESIMAC PREMIER FLT 02/52	0.00% 9F1639B
NORDEA KREDIT 1% 10/50	0.00% BKDSHH6

NORDEA KREDIT 1.5% 10/53	0.00% BLH3978	
REALKREDIT 1% 10/53	0.00% BL63VK6	
NYKREDIT 1% 10/50	0.00% BKLH4J6	
NYKREDIT 1% 10/50	0.00% BK9CXB8	
REALKREDIT 1% 10/50	0.00% BKDSHL0	
JYSKE REALKREDIT 1% 10/50	0.00% BKF2KC2	
UNITS	0.00% UNITS - 00000	
LUMEN TECHNOLOGIES INC	0.00%	828030
TBA UMBS SINGLE 5.5%	0.00% B07WVZ0	
CURZON FLT 07/49	0.00% O0B00F3	
TBA UMBS SINGLE FAMILY 5%	0.00% B07WW02	
TBA UMBS SINGLE FAMILY 4%	0.00% B65Z6K3	
TBA UMBS SINGLE 6.5%	0.00% B07WW35	
TBA UMBS SINGLE FAMILY 4%	0.00% B65Z6K3	
TBA UMBS SINGLE FAMILY 6%	0.00% B1W4PT0	
TBA UMBS SINGLE FAMILY 2%	0.00% BMF70H6	
TBA GNMA2 SINGLE 3.5%	0.00% BMVLWS7	
TBA UMBS SINGLE FAMILY 3%	0.00% XEBB432	
TBA UMBS SINGLE FAMILY 2%	0.00% XFA22C1	
TBA UMBS SINGLE FAMILY 2%	0.00% XFA22C1	
TBA UMBS SINGLE FAMILY 5%	0.00% B00P3J4	
TBA GNMA2 SINGLE 3%	0.00% BMVLX95	
REPURCHASE VAR 12/49	0.00% ZS2WDVV	
REPURCHASE VAR 12/49	0.00% ZS2WDWD	
TBA UMBS SINGLE FAMILY 2%	0.00% XF3D835	
REPURCHASE VAR 12/49	0.00% ZS2PSP5	
REPURCHASE VAR 12/49	0.00% ZS2PSQR	
REPUBLIC OF VAR 12/49	0.00% ZS2VSJW	
TBA UMBS SINGLE FAMILY 6%	0.00% B07WW46	
TBA UMBS SINGLE 4.5%	0.00% B7MHS36	
BNP PARIBAS SA 4.3% 05/25	-0.01% ZS2WB4V	
REPURCHASE 3.75% 05/25	-0.01% ZS2W9ZG	
DANSKE BANK 4.29% 05/25	-0.01% ZS2WB1J	
TBA GNMA2 SINGLE 3%	-0.02% BJXBMK6	
REPURCHASE 4.25% 05/25	-0.02% ZS2WY43	
DEUTSCHE BANK 4.27% 05/25	-0.03% ZS2WB09	
TBA UMBS SINGLE FAMILY 4%	-0.05% B53VXJ4	
TBA GNMA2 SINGLE 3%	-0.07% B8HK9Z6	
REPURCHASE 4.43% 04/25	-0.07% ZS2TLD2	
TBA GNMA2 SINGLE 3.5%	-0.11% BMVLXC8	
TBA UMBS SINGLE FAMILY 5%	-0.36% X3C34FA	
CURRENCY CONTRACT - AUD	0.03% CCTAUD_00143197	
CURRENCY CONTRACT - AUD	0.01% CCTAUD_00143200	
CURRENCY CONTRACT - AUD	0.27% CCTAUD_00201900	
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00003654	
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00003663	
CURRENCY CONTRACT - USD	-0.21% CCTUSD_00191002	
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00193447	
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00194477	
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00196319	
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197565	
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200814	
CURRENCY CONTRACT - USD	-0.27% CCTUSD_00201903	
AUST 10Y BOND 06/16/2025	0.00% XMM5COM	
AUST 3YR BOND 06/16/2025	0.00% YMM5COM	
IRS BBR /4.25 AUD0333	0.02% 03586TVL	
IRS BBR /4.25 AUD0333	-0.02% 03586TVS	
IRS BBR /3.75 AUD0330	0.04% 05233TVL	
IRS BBR /3.75 AUD0330	-0.04% 05233TVS	
IRS BBR /4.5 AUD0335	0.06% 05484TVL	
IRS BBR /4.5 AUD0335	-0.06% 05484TVS	
IRS BBR /4.25 AUD0335	0.01% 05498TVL	
IRS BBR /4.25 AUD0335	-0.01% 05498TVS	
IRS BBR /4.5 AUD0635	0.01% 05963TVL	
IRS BBR /4.5 AUD0635	0.00% 05963TVS	

CURRENCY CONTRACT - BRL	0.01% CCTBRL_00182591
CURRENCY CONTRACT - BRL	0.01% CCTBRL_00183035
CURRENCY CONTRACT - BRL	0.08% CCTBRL_00189425
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00191242
CURRENCY CONTRACT - BRL	0.01% CCTBRL_00191697
CURRENCY CONTRACT - BRL	0.10% CCTBRL_00198939
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00199163
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00201565
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00202085
CURRENCY CONTRACT - BRL	0.00% CCTBRL_00203248
CURRENCY CONTRACT - BRL	0.10% CCTBRL_00203251
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196578
CURRENCY CONTRACT - USD	-0.10% CCTUSD_00198942
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202082
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00203254
CURRENCY CONTRACT - USD	-0.10% CCTUSD_00203526
CURRENCY CONTRACT - CAD	0.02% CCTCAD_00194778
CURRENCY CONTRACT - CAD	0.02% CCTCAD_00195081
CURRENCY CONTRACT - CAD	0.01% CCTCAD_00195598
CURRENCY CONTRACT - CAD	0.01% CCTCAD_00196316
CURRENCY CONTRACT - CAD	0.43% CCTCAD_00202038
CURRENCY CONTRACT - CAD	0.00% CCTCAD_00202447
CURRENCY CONTRACT - USD	-0.46% CCTUSD_00191173
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192308
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00192971
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00194774
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00195955
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196921
CURRENCY CONTRACT - USD	-0.43% CCTUSD_00202041
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202450
CAN 10YR BOND 06/19/2025	0.00% CNM5COM
CAN 5YR BOND 06/19/2025	0.00% XQM5COM
OIS REPO_C/3.25% CAD0653	0.00% 04160TVL
OIS REPO_C/3.25% CAD0653	0.00% 04160TVS
OIS REPO_C/3.3% CAD0633	0.00% 04614TVL
OIS REPO_C/3.3% CAD0633	-0.01% 04614TVS
OIS REPO_C/1.9% CAD1229	0.00% 04675TVL
OIS REPO_C/1.9% CAD1229	0.00% 04675TVS
OIS REPO_C/3.25% CAD0333	0.00% 04678TVL
OIS REPO_C/3.25% CAD0333	0.00% 04678TVS
OIS REPO_C/1.712% CAD1029	0.00% 04680TVL
OIS REPO_C/1.712% CAD1029	0.00% 04680TVS
OIS REPO_C/3.5% CAD0933	0.00% 04817TVL
OIS REPO_C/3.5% CAD0933	-0.01% 04817TVS
OIS REPO_C/3.5% CAD0626	0.00% 04966TVL
OIS REPO_C/3.5% CAD0626	0.00% 04966TVS
OIS REPO_C/3.897% CAD0626	0.00% 04993TVL
OIS REPO_C/3.897% CAD0626	0.00% 04993TVS
OIS REPO_C/3.925% CAD0626	0.00% 04994TVL
OIS REPO_C/3.925% CAD0626	0.00% 04994TVS
OIS REPO_C/3.7% CAD0933	0.00% 05003TVL
OIS REPO_C/3.7% CAD0933	0.00% 05003TVS
OIS REPO_C/2.85% CAD0929	0.00% 05397TVL
OIS REPO_C/2.85% CAD0929	0.00% 05397TVS
OIS REPO_C/3.18% CAD0633	0.01% 05475TVL
OIS REPO_C/3.18% CAD0633	-0.02% 05475TVS
OIS REPO_C/2.88% CAD0933	0.00% 05489TVL
OIS REPO_C/2.88% CAD0933	0.00% 05489TVS
OIS REPO_C/3.25% CAD1234	0.00% 05496TVL
OIS REPO_C/3.25% CAD1234	0.00% 05496TVS
OIS REPO_C/2.85% CAD0633	0.00% 05536TVL
OIS REPO_C/2.85% CAD0633	0.00% 05536TVS
OIS REPO_C/3% CAD0634	0.00% 05561TVL
OIS REPO_C/3% CAD0634	0.00% 05561TVS
OIS REPO_C/3% CAD0634	0.00% 05567TVL

OIS REPO_C/3% CAD0634	0.00% 05567TVS
OIS REPO_C/3% CAD0633	0.00% 05569TVL
OIS REPO_C/3% CAD0633	0.00% 05569TVS
OIS REPO_C/3% CAD0634	0.00% 05597TVL
OIS REPO_C/3% CAD0634	0.00% 05597TVS
OIS REPO_C/2.740% CAD0634	0.00% 05898TVL
OIS REPO_C/2.740% CAD0634	0.00% 05898TVS
CURRENCY CONTRACT - CHF	0.07% CCTCHF_00202441
CURRENCY CONTRACT - USD	-0.06% CCTUSD_00191835
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192974
CURRENCY CONTRACT - USD	0.00% CCTUSD_00195072
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196932
CURRENCY CONTRACT - USD	-0.07% CCTUSD_00202444
OIS SARON /0.294% CHF0227	0.00% 03549TVL
OIS SARON /0.294% CHF0227	0.00% 03549TVS
OIS SARON /0.282% CHF0227	0.00% 03550TVL
OIS SARON /0.282% CHF0227	0.00% 03550TVS
OIS SARON /0.3% CHF0227	0.00% 03551TVL
OIS SARON /0.3% CHF0227	0.00% 03551TVS
CURRENCY CONTRACT - CNY	0.05% CCTCNY_00163355
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00163707
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00178874
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00180917
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00181407
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00181811
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00182271
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00182762
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00187635
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00187653
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00188492
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00188832
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00188860
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00188934
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00189193
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00189205
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00189551
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00189575
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190008
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00190032
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190222
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00190357
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190390
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190912
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00190954
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00191797
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00192033
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00192314
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00192822
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00192986
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00192989
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00193414
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00193702
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00193942
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00193987
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00194098
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00194493
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00194508
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00194536
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00194545
CURRENCY CONTRACT - CNY	0.03% CCTCNY_00194924
CURRENCY CONTRACT - CNY	0.07% CCTCNY_00195451
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00195819
CURRENCY CONTRACT - CNY	0.02% CCTCNY_00196271
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00196347
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00197007

CURRENCY CONTRACT - CNY	0.01% CCTCNY_00197601
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00198057
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00198568
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00198760
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00199045
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00199696
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00200835
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00201543
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00201924
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00202074
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00202465
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00202703
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00202806
CURRENCY CONTRACT - CNY	0.01% CCTCNY_00202809
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00203227
CURRENCY CONTRACT - USD	-0.05% CCTUSD_00163352
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00163716
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00170793
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00171621
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00171802
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00172976
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00173343
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00173630
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00175875
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00176224
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00176524
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00176791
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00177230
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00177571
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00177903
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00178205
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00178682
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00178900
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00180014
CURRENCY CONTRACT - USD	0.00% CCTUSD_00180304
CURRENCY CONTRACT - USD	0.00% CCTUSD_00180536
CURRENCY CONTRACT - USD	0.00% CCTUSD_00183921
CURRENCY CONTRACT - USD	0.00% CCTUSD_00184422
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00184998
CURRENCY CONTRACT - USD	0.00% CCTUSD_00185556
CURRENCY CONTRACT - USD	0.00% CCTUSD_00185908
CURRENCY CONTRACT - USD	0.00% CCTUSD_00186250
CURRENCY CONTRACT - USD	0.00% CCTUSD_00187514
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00188940
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00189196
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00189554
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00190035
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00190360
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00190957
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00191589
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00192317
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00192825
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00193403
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00193417
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00193945
CURRENCY CONTRACT - USD	0.00% CCTUSD_00194424
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00194502
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196849
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200747
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00200832
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201540
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201927
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202071
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202468
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202700

CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202812
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203091
NDIRS CNRE/1.5 CNY0331	0.04% 05721TVL
NDIRS CNRE/1.5 CNY0331	-0.04% 05721TVS
NDIRS CNRE/1.5 CNY0331	0.04% 05758TVL
NDIRS CNRE/1.5 CNY0331	-0.05% 05758TVS
NDIRS CNRE/1.5 CNY0330	0.00% 05787TVL
NDIRS CNRE/1.5 CNY0330	0.00% 05787TVS
CURRENCY CONTRACT - CZK	0.00% CCTCZK_00198583
CURRENCY CONTRACT - EUR	0.00% CCTEUR_00198628
IRS PRIB/1.9125 CZK0129	0.00% 03502TVL
IRS PRIB/1.9125 CZK0129	0.00% 03502TVS
CURRENCY CONTRACT - DKK	0.01% CCTDKK_00202431
CURRENCY CONTRACT - DKK	0.00% CCTDKK_00202673
CURRENCY CONTRACT - DKK	0.00% CCTDKK_00202837
CURRENCY CONTRACT - USD	-0.11% CCTUSD_00186375
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00191622
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192017
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192797
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202434
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202670
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202840
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00190231
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00190702
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00190725
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00190732
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191212
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191215
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191221
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191239
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191876
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191879
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00191884
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00192590
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00192593
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00192596
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00193141
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00193672
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00193675
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00194134
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00194141
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00194144
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00194147
CURRENCY CONTRACT - EGP	0.00% CCTEGP_00194150
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202477
CDI ITRAXX 1 EUR0630	0.00% 05994TVL
CDI ITRAXX 1 EUR0630	0.00% 05994TVS
CDI ITRAXX 1 EUR0635	0.00% 06000TVL
CDI ITRAXX 1 EUR0635	0.00% 06000TVS
CURRENCY CONTRACT - CZK	0.00% CCTCZK_00198583
CURRENCY CONTRACT - EUR	0.02% CCTEUR_00194480
CURRENCY CONTRACT - EUR	0.06% CCTEUR_00195087
CURRENCY CONTRACT - EUR	0.03% CCTEUR_00195604
CURRENCY CONTRACT - EUR	0.02% CCTEUR_00196325
CURRENCY CONTRACT - EUR	0.01% CCTEUR_00198051
CURRENCY CONTRACT - EUR	0.00% CCTEUR_00198628
CURRENCY CONTRACT - EUR	0.01% CCTEUR_00198729
CURRENCY CONTRACT - EUR	0.01% CCTEUR_00199639
CURRENCY CONTRACT - EUR	0.01% CCTEUR_00200802
CURRENCY CONTRACT - EUR	1.98% CCTEUR_00202004
CURRENCY CONTRACT - EUR	0.02% CCTEUR_00202321
CURRENCY CONTRACT - EUR	0.16% CCTEUR_00202679
CURRENCY CONTRACT - EUR	0.01% CCTEUR_00202930
CURRENCY CONTRACT - EUR	0.03% CCTEUR_00203236
CURRENCY CONTRACT - USD	-1.92% CCTUSD_00190951

CURRENCY CONTRACT - USD	-0.11% CCTUSD_00191700
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00192172
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00192867
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00193475
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00193993
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00197580
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00200330
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00201832
CURRENCY CONTRACT - USD	-1.98% CCTUSD_00202007
CURRENCY CONTRACT - USD	-0.16% CCTUSD_00202324
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00202327
CURRENCY CONTRACT - USD	-0.17% CCTUSD_00202694
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202709
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202936
SHORT EURO-BTP 06/06/2025	0.00% BTSM5CO
EURO-SCHATZ 06/06/2025	0.00% DUM5COM
EURO-BTP 06/06/2025	-0.01% IKM5COM
EURO-OAT 06/06/2025	0.00% OATM5CO
EURO-BOBL 06/06/2025	0.00% OEM5COM
EURO-BUND 06/06/2025	0.01% RXM5COM
EURO-BUXL 30Y 06/06/2025	0.00% UBM5COM
OIS ESTR /2.027% EUR1029	0.01% 05459TVL
OIS ESTR /2.027% EUR1029	-0.01% 05459TVS
OIS ESTR /1.795% EUR1029	0.00% 05493TVL
OIS ESTR /1.795% EUR1029	0.00% 05493TVS
OIS ESTR /1.922% EUR1029	0.01% 05525TVL
OIS ESTR /1.922% EUR1029	-0.01% 05525TVS
SOP P SWP 0.004 EUR0525	0.00% 03418TVL
SOP P SWP 0.026 EUR0425	0.00% 06009TVL
SOP C SWP 0.023 EUR0425	0.00% 06010TVL
IRS EURI/0.0635 EUR1152	0.00% 03537TVL
IRS EURI/0.0635 EUR1152	0.00% 03537TVS
IRS EURI/0.054 EUR0550	0.00% 03539TVL
IRS EURI/0.054 EUR0550	0.00% 03539TVS
IRS EURI/2.25 EUR0937	0.01% 03574TVL
IRS EURI/2.25 EUR0937	-0.01% 03574TVS
IRS EURI/3 EUR0327	0.00% 03591TVL
IRS EURI/3 EUR0327	0.00% 03591TVS
IRS EURI/3 EUR0333	0.01% 03592TVL
IRS EURI/3 EUR0333	-0.01% 03592TVS
IRS EURI/3.37 EUR1028	0.00% 04261TVL
IRS EURI/3.37 EUR1028	0.00% 04261TVS
IRS EURI/2.75 EUR0939	0.01% 05019TVL
IRS EURI/2.75 EUR0939	-0.01% 05019TVS
IRS EURI/2.3425 EUR0130	0.02% 05359TVL
IRS EURI/2.3425 EUR0130	-0.02% 05359TVS
IRS EURI/2 EUR0927	0.00% 05839TVL
IRS EURI/2 EUR0927	0.00% 05839TVS
IRS EURI/2.25 EUR0935	0.14% 05840TVL
IRS EURI/2.25 EUR0935	-0.17% 05840TVS
IRS EURI/2.25 EUR0930	0.04% 05841TVL
IRS EURI/2.25 EUR0930	-0.04% 05841TVS
IRS EURI/2.25 EUR0955	0.13% 05861TVL
IRS EURI/2.25 EUR0955	-0.11% 05861TVS
IRS EURI/2.25 EUR0355	0.02% 05879TVL
IRS EURI/2.25 EUR0355	-0.02% 05879TVS
IRS EURI/2.27 EUR0355	0.01% 05897TVL
IRS EURI/2.27 EUR0355	-0.01% 05897TVS
IRS EURI/2.282 EUR0355	0.00% 05927TVL
IRS EURI/2.282 EUR0355	0.00% 05927TVS
BOP P FRTR 0.97 EUR 0525	0.00% 03528TV
FXO CZK EUR 24.75 1225 P	0.00% 05902TV
FXO CZK EUR 24.65 0326 P	0.00% 05941TV
FXO CZK EUR 24.70 1225 P	0.00% 05973TV
CURRENCY CONTRACT - GBP	0.01% CCTGBP_00192188

CURRENCY CONTRACT - GBP	0.03% CCTGBP_00193456
CURRENCY CONTRACT - GBP	0.35% CCTGBP_00202815
CURRENCY CONTRACT - GBP	0.01% CCTGBP_00202948
CURRENCY CONTRACT - USD	-0.35% CCTUSD_00191140
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00197568
CURRENCY CONTRACT - USD	-0.35% CCTUSD_00202818
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202933
LONG GILT 06/26/2025	0.00% G0M5COM
OIS SONIA /3% GBP0627	0.01% 04523TVL
OIS SONIA /3% GBP0627	-0.02% 04523TVS
OIS SONIA /4% GBP0328	0.06% 05656TVL
OIS SONIA /4% GBP0328	-0.06% 05656TVS
OIS SONIA /3.5% GBP0330	0.08% 05949TVL
OIS SONIA /3.5% GBP0330	-0.10% 05949TVS
OIS SONIA /3.75% GBP0327	0.01% 05967TVL
OIS SONIA /3.75% GBP0327	-0.01% 05967TVS
OIS SONIA /3.5% GBP0335	0.03% 05985TVL
OIS SONIA /3.5% GBP0335	-0.02% 05985TVS
OIS SONIA /3.75% GBP0355	0.01% 05989TVL
OIS SONIA /3.75% GBP0355	-0.02% 05989TVS
CURRENCY CONTRACT - HUF	0.00% CCTHUF_00196450
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00190323
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00191290
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00191366
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00191921
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00192023
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00192668
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00194951
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00195041
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00196258
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00196305
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00196838
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00200685
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00200711
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00200728
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00201373
CURRENCY CONTRACT - IDR	0.01% CCTIDR_00201776
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00202494
CURRENCY CONTRACT - IDR	0.00% CCTIDR_00202503
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197538
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199207
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00200688
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00200708
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200725
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201370
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201576
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201585
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201595
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201604
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201638
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00201779
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201912
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201918
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202010
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202110
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202117
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202410
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202413
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202420
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202423
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202426
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202497
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202500
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202506
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202509

CURRENCY CONTRACT - USD	0.00% CCTUSD_00202512
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202706
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202849
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203014
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203017
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203239
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203242
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203245
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203499
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203502
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203505
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203508
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203511
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203514
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203517
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203520
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203523
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203529
CURRENCY CONTRACT - ILS	0.00% CCTILS_00199642
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00196464
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00196964
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00197598
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00198117
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201857
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202301
CURRENCY CONTRACT - INR	0.00% CCTINR_00194653
CURRENCY CONTRACT - INR	0.00% CCTINR_00194672
CURRENCY CONTRACT - INR	0.00% CCTINR_00196547
CURRENCY CONTRACT - INR	0.00% CCTINR_00196614
CURRENCY CONTRACT - INR	0.00% CCTINR_00196655
CURRENCY CONTRACT - INR	0.00% CCTINR_00199140
CURRENCY CONTRACT - INR	0.00% CCTINR_00201598
CURRENCY CONTRACT - INR	0.00% CCTINR_00201613
CURRENCY CONTRACT - INR	0.00% CCTINR_00201619
CURRENCY CONTRACT - INR	0.00% CCTINR_00201622
CURRENCY CONTRACT - INR	0.00% CCTINR_00201635
CURRENCY CONTRACT - INR	0.00% CCTINR_00201906
CURRENCY CONTRACT - INR	0.00% CCTINR_00201915
CURRENCY CONTRACT - INR	0.00% CCTINR_00201921
CURRENCY CONTRACT - INR	0.00% CCTINR_00202486
CURRENCY CONTRACT - INR	0.00% CCTINR_00202515
CURRENCY CONTRACT - INR	0.00% CCTINR_00202524
CURRENCY CONTRACT - INR	0.00% CCTINR_00202541
CURRENCY CONTRACT - INR	0.00% CCTINR_00202782
CURRENCY CONTRACT - INR	0.00% CCTINR_00203023
CURRENCY CONTRACT - INR	0.01% CCTINR_00203233
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192323
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00198135
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00198402
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202491
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203020
NDIRS MIBO/6 INR0930	0.00% 05979TVL
NDIRS MIBO/6 INR0930	0.00% 05979TVS
CES JPY/USD 0930	0.00% 05769TVL
CES JPY/USD 1226	0.00% 05953TVL
CURRENCY CONTRACT - JPY	0.03% CCTJPY_00182698
CURRENCY CONTRACT - JPY	0.16% CCTJPY_00201998
CURRENCY CONTRACT - JPY	0.11% CCTJPY_00202063
CURRENCY CONTRACT - JPY	0.04% CCTJPY_00202312
CURRENCY CONTRACT - JPY	0.02% CCTJPY_00202471
CURRENCY CONTRACT - JPY	0.01% CCTJPY_00202682
CURRENCY CONTRACT - JPY	0.01% CCTJPY_00202821
CURRENCY CONTRACT - JPY	0.00% CCTJPY_00202962
CURRENCY CONTRACT - JPY	0.01% CCTJPY_00203230
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00088466

CURRENCY CONTRACT - USD	0.00% CCTUSD_00089469
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00090721
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00107448
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00182695
CURRENCY CONTRACT - USD	-0.09% CCTUSD_00190918
CURRENCY CONTRACT - USD	-0.07% CCTUSD_00191097
CURRENCY CONTRACT - USD	-0.15% CCTUSD_00191631
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00191792
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00191996
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192329
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192852
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192958
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00193453
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196938
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197574
CURRENCY CONTRACT - USD	-0.13% CCTUSD_00200244
CURRENCY CONTRACT - USD	-0.16% CCTUSD_00201995
CURRENCY CONTRACT - USD	-0.11% CCTUSD_00202060
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00202315
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00202474
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202676
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202697
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202824
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202967
JPN 10Y 06/13/2025	0.00% JBM5COM
OIS TONAR /0.4% JPY0639	0.00% 03706TVL
OIS TONAR /0.4% JPY0639	0.00% 03706TVS
OIS TONAR /0% JPY0331	0.00% 03937TVL
OIS TONAR /0% JPY0331	0.00% 03937TVS
OIS TONAR /0.85% JPY0933	0.00% 04540TVL
OIS TONAR /0.85% JPY0933	0.00% 04540TVS
OIS TONAR /1% JPY0934	0.02% 04955TVL
OIS TONAR /1% JPY0934	-0.02% 04955TVS
OIS TONAR /1% JPY0644	0.02% 05181TVL
OIS TONAR /1% JPY0644	-0.03% 05181TVS
OIS TONAR /1.5% JPY0954	0.01% 05269TVL
OIS TONAR /1.5% JPY0954	-0.01% 05269TVS
OIS TONAR /0.6% JPY1229	0.00% 05348TVL
OIS TONAR /0.6% JPY1229	0.00% 05348TVS
OIS TONAR /1% JPY1234	0.00% 05349TVL
OIS TONAR /1% JPY1234	0.00% 05349TVS
OIS TONAR /0.75% JPY0330	0.00% 05551TVL
OIS TONAR /0.75% JPY0330	-0.01% 05551TVS
OIS TONAR /0.75% JPY0327	0.00% 05590TVL
OIS TONAR /0.75% JPY0327	0.00% 05590TVS
OIS TONAR /1% JPY0335	0.01% 05591TVL
OIS TONAR /1% JPY0335	-0.01% 05591TVS
OIS TONAR /1% JPY0332	0.02% 05626TVL
OIS TONAR /1% JPY0332	-0.02% 05626TVS
OIS TONAR /0.5% JPY0327	0.00% 05824TVL
OIS TONAR /0.5% JPY0327	0.00% 05824TVS
OIS TONAR /1.25% JPY0635	0.00% 06018TVL
OIS TONAR /1.25% JPY0635	0.00% 06018TVS
OIS TONAR /2% JPY0655	0.00% 06019TVL
OIS TONAR /2% JPY0655	0.00% 06019TVS
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00194647
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00194650
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00196626
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00199154
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00200703
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201376
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201568
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201579
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201582
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201592

CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201616
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00201909
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00202622
CURRENCY CONTRACT - KRW	0.00% CCTKRW_00202655
CURRENCY CONTRACT - USD	0.00% CCTUSD_00188923
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00189113
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00189521
CURRENCY CONTRACT - USD	0.00% CCTUSD_00189779
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00191547
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191595
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00194990
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00195445
CURRENCY CONTRACT - USD	0.00% CCTUSD_00195454
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00196261
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00196841
CURRENCY CONTRACT - USD	0.00% CCTUSD_00198706
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200700
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201379
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202625
NDIRS CD_K/2.75 KRW0335	0.01% 05572TVL
NDIRS CD_K/2.75 KRW0335	-0.01% 05572TVS
NDIRS CD_K/2.6925 KRW0127	0.01% 05583TVL
NDIRS CD_K/2.6925 KRW0127	-0.01% 05583TVS
NDIRS CD_K/2.75 KRW0327	0.00% 05602TVL
NDIRS CD_K/2.75 KRW0327	0.00% 05602TVS
NDIRS CD_K/2.5 KRW0930	0.00% 05978TVL
NDIRS CD_K/2.5 KRW0930	0.00% 05978TVS
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00195236
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00195798
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00195813
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00196649
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00196678
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00197180
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00197185
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00197323
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00197772
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00197777
CURRENCY CONTRACT - KZT	0.00% CCTKZT_00198619
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202834
CURRENCY CONTRACT - USD	-0.05% CCTUSD_00196331
NDIRS KLIB/3.75 MYR0933	0.00% 04183TVL
NDIRS KLIB/3.75 MYR0933	0.00% 04183TVS
NDIRS KLIB/3.75 MYR0934	0.00% 05203TVL
NDIRS KLIB/3.75 MYR0934	0.00% 05203TVS
NDIRS KLIB/3.75 MYR0335	0.01% 05539TVL
NDIRS KLIB/3.75 MYR0335	-0.01% 05539TVS
NDIRS KLIB/3.5 MYR0330	0.00% 05568TVL
NDIRS KLIB/3.5 MYR0330	0.00% 05568TVS
NDIRS KLIB/3.5 MYR0330	0.01% 05573TVL
NDIRS KLIB/3.5 MYR0330	-0.01% 05573TVS
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00195239
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00195242
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00195807
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00195810
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00196661
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00196664
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00196675
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00196683
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00197769
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00198215
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00198218
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00198241
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00198577
CURRENCY CONTRACT - NGN	0.00% CCTNGN_00199844
CURRENCY CONTRACT - NOK	0.00% CCTNOK_00202518

CURRENCY CONTRACT - NOK	0.00% CCTNOK_00202954
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191694
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192045
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202521
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202957
CURRENCY CONTRACT - NZD	2.84% CCTNZD_00190987
CURRENCY CONTRACT - NZD	2.81% CCTNZD_00191601
CURRENCY CONTRACT - NZD	0.91% CCTNZD_00192791
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00192846
CURRENCY CONTRACT - NZD	0.37% CCTNZD_00192861
CURRENCY CONTRACT - NZD	0.33% CCTNZD_00192946
CURRENCY CONTRACT - NZD	1.05% CCTNZD_00192968
CURRENCY CONTRACT - NZD	0.06% CCTNZD_00192983
CURRENCY CONTRACT - NZD	0.21% CCTNZD_00193444
CURRENCY CONTRACT - NZD	0.04% CCTNZD_00193981
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00198408
CURRENCY CONTRACT - NZD	0.04% CCTNZD_00199030
CURRENCY CONTRACT - NZD	2.89% CCTNZD_00202035
CURRENCY CONTRACT - NZD	1.85% CCTNZD_00202272
CURRENCY CONTRACT - NZD	0.09% CCTNZD_00202278
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00202667
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00202688
CURRENCY CONTRACT - NZD	2.56% CCTNZD_00202788
CURRENCY CONTRACT - NZD	0.90% CCTNZD_00202846
CURRENCY CONTRACT - NZD	0.01% CCTNZD_00202945
CURRENCY CONTRACT - NZD	0.03% CCTNZD_00202951
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197559
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00198723
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200292
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00200799
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201451
CURRENCY CONTRACT - USD	-2.89% CCTUSD_00202029
CURRENCY CONTRACT - USD	-1.85% CCTUSD_00202267
CURRENCY CONTRACT - USD	-2.56% CCTUSD_00202785
CURRENCY CONTRACT - USD	-0.90% CCTUSD_00202843
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202939
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00202942
CURRENCY CONTRACT - USD	-0.05% CCTUSD_00203222
IRS BBR /3.75 NZD0627	0.00% 03712TVL
IRS BBR /3.75 NZD0627	0.00% 03712TVS
IRS BBR /4.25 NZD0330	0.00% 04702TVL
IRS BBR /4.25 NZD0330	0.00% 04702TVS
IRS BBR /4.75 NZD0629	0.00% 05012TVL
IRS BBR /4.75 NZD0629	0.00% 05012TVS
CURRENCY CONTRACT - PEN	0.01% CCTPEN_00198571
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00154404
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00155554
CURRENCY CONTRACT - USD	0.00% CCTUSD_00161358
CURRENCY CONTRACT - USD	0.00% CCTUSD_00161361
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00161370
CURRENCY CONTRACT - USD	0.00% CCTUSD_00161394
CURRENCY CONTRACT - USD	0.00% CCTUSD_00161898
CURRENCY CONTRACT - USD	0.00% CCTUSD_00161904
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00162957
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00162963
CURRENCY CONTRACT - USD	0.00% CCTUSD_00181332
CURRENCY CONTRACT - USD	0.00% CCTUSD_00190027
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00198574
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00193957
CURRENCY CONTRACT - PLN	0.00% CCTPLN_00194079
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00194489
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00195035
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00195183
CURRENCY CONTRACT - PLN	0.00% CCTPLN_00195592
CURRENCY CONTRACT - PLN	0.00% CCTPLN_00195783

CURRENCY CONTRACT - PLN	0.00% CCTPLN_00196353
CURRENCY CONTRACT - PLN	0.00% CCTPLN_00197014
CURRENCY CONTRACT - PLN	0.00% CCTPLN_00198436
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00198732
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00199060
CURRENCY CONTRACT - PLN	0.01% CCTPLN_00199625
CURRENCY CONTRACT - PLN	0.00% CCTPLN_00201863
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197745
CURRENCY CONTRACT - USD	0.00% CCTUSD_00198138
CURRENCY CONTRACT - USD	0.00% CCTUSD_00198141
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199775
IRS STIB/2.4737 SEK0230	0.00% 05548TVL
IRS STIB/2.4737 SEK0230	0.00% 05548TVS
CURRENCY CONTRACT - SGD	0.02% CCTSGD_00201884
CURRENCY CONTRACT - SGD	0.01% CCTSGD_00202016
CURRENCY CONTRACT - SGD	0.01% CCTSGD_00202404
CURRENCY CONTRACT - USD	-0.03% CCTUSD_00190354
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00190930
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191637
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191706
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191999
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192831
CURRENCY CONTRACT - USD	-0.02% CCTUSD_00201887
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202023
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00202407
OIS SORA /2.75% SGD0929	0.01% 04767TVL
OIS SORA /2.75% SGD0929	-0.02% 04767TVS
OIS SORA /2.5% SGD0327	0.00% 05461TVL
OIS SORA /2.5% SGD0327	0.00% 05461TVS
CURRENCY CONTRACT - USD	-0.04% CCTUSD_00188866
CURRENCY CONTRACT - USD	0.00% CCTUSD_00188869
OIS THOR /2.75% THB0934	0.00% 05096TVL
OIS THOR /2.75% THB0934	-0.01% 05096TVS
NDIRS THOR/2 THB0330	0.01% 05577TVL
NDIRS THOR/2 THB0330	0.00% 05577TVS
CURRENCY CONTRACT - TRY	0.01% CCTTRY_00135216
CURRENCY CONTRACT - TRY	0.00% CCTTRY_00135584
CURRENCY CONTRACT - TRY	0.00% CCTTRY_00185208
CURRENCY CONTRACT - TRY	0.00% CCTTRY_00186285
CURRENCY CONTRACT - TRY	0.01% CCTTRY_00188963
CURRENCY CONTRACT - TRY	0.00% CCTTRY_00190369
CURRENCY CONTRACT - TRY	0.02% CCTTRY_00190942
CURRENCY CONTRACT - TRY	0.00% CCTTRY_00190945
CURRENCY CONTRACT - TRY	0.01% CCTTRY_00191829
CURRENCY CONTRACT - TRY	0.02% CCTTRY_00192084
CURRENCY CONTRACT - TRY	0.02% CCTTRY_00196514
CURRENCY CONTRACT - TRY	0.01% CCTTRY_00200129
CURRENCY CONTRACT - USD	0.00% CCTUSD_00188966
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00185948
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00188937
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00189199
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00189569
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00189731
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00190002
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00190228
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00190381
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00190960
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00191664
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00192048
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00193426
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00193951
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00194644
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00196341
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00198751
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00199042

CURRENCY CONTRACT - TWD	0.00% CCTTWD_00199051
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00199645
CURRENCY CONTRACT - TWD	0.01% CCTTWD_00200069
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00200286
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00200817
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00200829
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00200909
CURRENCY CONTRACT - TWD	0.00% CCTTWD_00201848
CURRENCY CONTRACT - USD	0.00% CCTUSD_00172606
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00172925
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00173458
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00173736
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00175887
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00176230
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00176544
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00176800
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00177064
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00177552
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00177591
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00177639
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00177909
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00178350
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00178689
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00179068
CURRENCY CONTRACT - USD	0.00% CCTUSD_00179274
CURRENCY CONTRACT - USD	0.00% CCTUSD_00188723
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00188943
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00189202
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00189572
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00189734
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00190372
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00190963
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191604
CURRENCY CONTRACT - USD	0.00% CCTUSD_00191607
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00191667
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00192051
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192087
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192840
CURRENCY CONTRACT - USD	0.00% CCTUSD_00192952
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00193429
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00193948
CURRENCY CONTRACT - USD	0.00% CCTUSD_00194499
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00194600
CURRENCY CONTRACT - USD	0.00% CCTUSD_00195090
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196544
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196572
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196617
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196620
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196955
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00198754
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199048
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199218
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00199648
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00200072
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200283
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200820
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200906
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201845
CDS ITALY 1 USD0625	0.00% 03693TVL
CDS ITALY 1 USD0625	0.00% 03693TVS
CDS ITALY 1 USD0625	0.00% 03694TVL
CDS ITALY 1 USD0625	0.00% 03694TVS
CDS PHILIP 1 USD0625	0.00% 04862TVL
CDS PHILIP 1 USD0625	0.00% 04862TVS
CDS INDON 1 USD0625	0.00% 04863TVL

CDS INDON 1	USD0625	0.00%	04863TVS
CDS PHILIP 1	USD0625	0.00%	04906TVL
CDS PHILIP 1	USD0625	0.00%	04906TVS
CDS PHILIP 1	USD0625	0.00%	04909TVL
CDS PHILIP 1	USD0625	0.00%	04909TVS
CDI CDX.NA 1	USD1234	0.00%	05317TVL
CDI CDX.NA 1	USD1234	0.00%	05317TVS
CDI CDX.NA 1	USD1229	0.00%	05321TVL
CDI CDX.NA 1	USD1229	0.05%	05321TVS
CDS INDON 1	USD1225	0.00%	05325TVL
CDS INDON 1	USD1225	0.00%	05325TVS
CDS KOREA 1	USD1229	0.00%	05341TVL
CDS KOREA 1	USD1229	0.00%	05341TVS
CDS KOREA 1	USD1229	0.00%	05342TVL
CDS KOREA 1	USD1229	0.00%	05342TVS
CDS PHILIP 1	USD1225	0.00%	05456TVL
CDS PHILIP 1	USD1225	0.00%	05456TVS
CDS SAUDI 1	USD0625	0.00%	05506TVL
CDS SAUDI 1	USD0625	0.00%	05506TVS
CDS INDON 1	USD1225	0.00%	05541TVL
CDS INDON 1	USD1225	0.00%	05541TVS
CDI CDX.NA 1	USD0635	0.00%	05990TVL
CDI CDX.NA 1	USD0635	0.00%	05990TVS
CDI CDX.NA 1	USD0630	0.00%	06008TVL
CDI CDX.NA 1	USD0630	0.01%	06008TVS
CES JPY/USD 0930		0.00%	05769TVS
CES JPY/USD 1226		0.00%	05953TVS
CURRENCY CONTRACT - AUD		-0.03%	CCTAUD_00143197
CURRENCY CONTRACT - AUD		-0.01%	CCTAUD_00143200
CURRENCY CONTRACT - AUD		-0.27%	CCTAUD_00201900
CURRENCY CONTRACT - BRL		-0.01%	CCTBRL_00182591
CURRENCY CONTRACT - BRL		-0.01%	CCTBRL_00183035
CURRENCY CONTRACT - BRL		-0.08%	CCTBRL_00189425
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00191242
CURRENCY CONTRACT - BRL		-0.01%	CCTBRL_00191697
CURRENCY CONTRACT - BRL		-0.10%	CCTBRL_00198939
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00199163
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00201565
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00202085
CURRENCY CONTRACT - BRL		0.00%	CCTBRL_00203248
CURRENCY CONTRACT - BRL		-0.10%	CCTBRL_00203251
CURRENCY CONTRACT - CAD		-0.02%	CCTCAD_00194778
CURRENCY CONTRACT - CAD		-0.02%	CCTCAD_00195081
CURRENCY CONTRACT - CAD		-0.01%	CCTCAD_00195598
CURRENCY CONTRACT - CAD		-0.01%	CCTCAD_00196316
CURRENCY CONTRACT - CAD		-0.44%	CCTCAD_00202038
CURRENCY CONTRACT - CAD		0.00%	CCTCAD_00202447
CURRENCY CONTRACT - CHF		-0.07%	CCTCHF_00202441
CURRENCY CONTRACT - CNY		-0.05%	CCTCNY_00163355
CURRENCY CONTRACT - CNY		-0.01%	CCTCNY_00163707
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00178874
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00180917
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00181407
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00181811
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00182271
CURRENCY CONTRACT - CNY		-0.01%	CCTCNY_00182762
CURRENCY CONTRACT - CNY		-0.01%	CCTCNY_00187635
CURRENCY CONTRACT - CNY		-0.01%	CCTCNY_00187653
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00188492
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00188832
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00188860
CURRENCY CONTRACT - CNY		-0.02%	CCTCNY_00188934
CURRENCY CONTRACT - CNY		-0.02%	CCTCNY_00189193
CURRENCY CONTRACT - CNY		0.00%	CCTCNY_00189205
CURRENCY CONTRACT - CNY		-0.02%	CCTCNY_00189551

CURRENCY CONTRACT - CNY	0.00% CCTCNY_00189575
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190008
CURRENCY CONTRACT - CNY	-0.02% CCTCNY_00190032
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190222
CURRENCY CONTRACT - CNY	-0.02% CCTCNY_00190357
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190390
CURRENCY CONTRACT - CNY	0.00% CCTCNY_00190912
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CURRENCY CONTRACT - USD	0.02% CCTUSD_00193447
CURRENCY CONTRACT - USD	0.01% CCTUSD_00193453
CURRENCY CONTRACT - USD	0.01% CCTUSD_00193475
CURRENCY CONTRACT - USD	0.02% CCTUSD_00193945
CURRENCY CONTRACT - USD	0.01% CCTUSD_00193948
CURRENCY CONTRACT - USD	0.02% CCTUSD_00193993

CURRENCY CONTRACT - USD	0.00% CCTUSD_00194424
CURRENCY CONTRACT - USD	0.02% CCTUSD_00194477
CURRENCY CONTRACT - USD	0.00% CCTUSD_00194499
CURRENCY CONTRACT - USD	0.01% CCTUSD_00194502
CURRENCY CONTRACT - USD	0.01% CCTUSD_00194600
CURRENCY CONTRACT - USD	0.02% CCTUSD_00194774
CURRENCY CONTRACT - USD	0.01% CCTUSD_00194990
CURRENCY CONTRACT - USD	0.00% CCTUSD_00195072
CURRENCY CONTRACT - USD	0.00% CCTUSD_00195090
CURRENCY CONTRACT - USD	0.01% CCTUSD_00195445
CURRENCY CONTRACT - USD	0.00% CCTUSD_00195454
CURRENCY CONTRACT - USD	0.01% CCTUSD_00195955
CURRENCY CONTRACT - USD	0.01% CCTUSD_00196261
CURRENCY CONTRACT - USD	0.01% CCTUSD_00196319
CURRENCY CONTRACT - USD	0.05% CCTUSD_00196331
CURRENCY CONTRACT - USD	0.01% CCTUSD_00196444
CURRENCY CONTRACT - USD	0.01% CCTUSD_00196464
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196544
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196572
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196578
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196617
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196620
CURRENCY CONTRACT - USD	0.01% CCTUSD_00196841
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196849
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196921
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196932
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196938
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196955
CURRENCY CONTRACT - USD	0.01% CCTUSD_00196964
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196991
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197538
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197559
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197565
CURRENCY CONTRACT - USD	0.04% CCTUSD_00197568
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197574
CURRENCY CONTRACT - USD	0.03% CCTUSD_00197580
CURRENCY CONTRACT - USD	0.01% CCTUSD_00197598
CURRENCY CONTRACT - USD	0.00% CCTUSD_00197745
CURRENCY CONTRACT - USD	0.01% CCTUSD_00198117
CURRENCY CONTRACT - USD	0.01% CCTUSD_00198135
CURRENCY CONTRACT - USD	0.00% CCTUSD_00198138
CURRENCY CONTRACT - USD	0.00% CCTUSD_00198141
CURRENCY CONTRACT - USD	0.01% CCTUSD_00198402
CURRENCY CONTRACT - USD	0.01% CCTUSD_00198574
CURRENCY CONTRACT - USD	0.00% CCTUSD_00198706
CURRENCY CONTRACT - USD	0.02% CCTUSD_00198723
CURRENCY CONTRACT - USD	0.01% CCTUSD_00198754
CURRENCY CONTRACT - USD	0.10% CCTUSD_00198942
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199048
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199207
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199218
CURRENCY CONTRACT - USD	0.01% CCTUSD_00199648
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199654
CURRENCY CONTRACT - USD	0.00% CCTUSD_00199775
CURRENCY CONTRACT - USD	0.01% CCTUSD_00200072
CURRENCY CONTRACT - USD	0.13% CCTUSD_00200244
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200283
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200292
CURRENCY CONTRACT - USD	0.01% CCTUSD_00200330
CURRENCY CONTRACT - USD	0.01% CCTUSD_00200688
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200700
CURRENCY CONTRACT - USD	0.01% CCTUSD_00200708
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200725
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200747
CURRENCY CONTRACT - USD	0.01% CCTUSD_00200799

CURRENCY CONTRACT - USD	0.00% CCTUSD_00200814
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200820
CURRENCY CONTRACT - USD	0.01% CCTUSD_00200832
CURRENCY CONTRACT - USD	0.00% CCTUSD_00200906
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201370
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201379
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201451
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201540
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201576
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201585
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201595
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201604
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201638
CURRENCY CONTRACT - USD	0.01% CCTUSD_00201779
CURRENCY CONTRACT - USD	0.02% CCTUSD_00201832
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201845
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201857
CURRENCY CONTRACT - USD	0.02% CCTUSD_00201887
CURRENCY CONTRACT - USD	0.27% CCTUSD_00201903
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201912
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201918
CURRENCY CONTRACT - USD	0.00% CCTUSD_00201927
CURRENCY CONTRACT - USD	0.16% CCTUSD_00201995
CURRENCY CONTRACT - USD	1.98% CCTUSD_00202007
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202010
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202023
CURRENCY CONTRACT - USD	2.93% CCTUSD_00202029
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202032
CURRENCY CONTRACT - USD	0.44% CCTUSD_00202041
CURRENCY CONTRACT - USD	0.11% CCTUSD_00202060
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202071
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202082
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202110
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202117
CURRENCY CONTRACT - USD	1.88% CCTUSD_00202267
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202288
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202301
CURRENCY CONTRACT - USD	0.03% CCTUSD_00202315
CURRENCY CONTRACT - USD	0.16% CCTUSD_00202324
CURRENCY CONTRACT - USD	0.02% CCTUSD_00202327
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202407
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202410
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202413
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202420
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202423
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202426
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202434
CURRENCY CONTRACT - USD	0.07% CCTUSD_00202444
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202450
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202468
CURRENCY CONTRACT - USD	0.02% CCTUSD_00202474
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202477
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202491
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202497
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202500
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202506
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202509
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202512
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202521
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202625
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202670
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202676
CURRENCY CONTRACT - USD	0.16% CCTUSD_00202694
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202697
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202700

CURRENCY CONTRACT - USD	0.00% CCTUSD_00202706
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202709
CURRENCY CONTRACT - USD	2.59% CCTUSD_00202785
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202812
CURRENCY CONTRACT - USD	0.35% CCTUSD_00202818
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202824
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202834
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202840
CURRENCY CONTRACT - USD	0.91% CCTUSD_00202843
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202849
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202933
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202936
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202939
CURRENCY CONTRACT - USD	0.03% CCTUSD_00202942
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202957
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202967
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203014
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203017
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203020
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203091
CURRENCY CONTRACT - USD	0.05% CCTUSD_00203222
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203239
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203242
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203245
CURRENCY CONTRACT - USD	0.01% CCTUSD_00203254
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203499
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203502
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203505
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203508
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203511
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203514
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203517
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203520
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203523
CURRENCY CONTRACT - USD	0.10% CCTUSD_00203526
CURRENCY CONTRACT - USD	0.00% CCTUSD_00203529
US 5YR NOTE 06/30/2025	0.01% FVM5COM
3 MONTH SOFR 06/17/2025	0.00% SFRH5CO
3 MONTH SOFR 06/16/2026	0.00% SFRH6CO
3 MONTH SOFR 09/16/2025	0.00% SFRM5CO
3 MONTH SOFR 09/15/2026	0.00% SFRM6CO
3 MONTH SOFR 12/16/2025	0.00% SFRU5CO
3 MONTH SOFR 03/17/2026	0.00% SFRZ5CO
US 2YR NOTE 06/30/2025	0.00% TUM5COM
US 10YR NOTE 06/18/2025	0.00% TYM5COM
US 10YR ULTRA 06/18/2025	0.01% UXYM5CO
US ULTRA BOND 06/18/2025	0.00% WNM5COM
OIS SOFR /1% USD1226	0.01% 03526TVL
OIS SOFR /1% USD1226	0.00% 03526TVS
OIS SOFR /1.75% USD0627	0.01% 03556TVL
OIS SOFR /1.75% USD0627	0.00% 03556TVS
OIS SOFR /3.75% USD0625	0.01% 03594TVL
OIS SOFR /3.75% USD0625	-0.01% 03594TVS
OIS SOFR /2.964% USD1126	0.02% 03659TVL
OIS SOFR /2.964% USD1126	-0.01% 03659TVS
OIS SOFR /4.25% USD1225	0.00% 03965TVL
OIS SOFR /4.25% USD1225	0.00% 03965TVS
OIS SOFR /3.662% USD0528	0.00% 04568TVL
OIS SOFR /3.662% USD0528	0.00% 04568TVS
OIS SOFR /3.691% USD0528	0.00% 04569TVL
OIS SOFR /3.691% USD0528	0.00% 04569TVS
OIS SOFR /4% USD0626	0.00% 04985TVL
OIS SOFR /4% USD0626	0.00% 04985TVS
OIS SOFR /3.75% USD1226	0.02% 05041TVL
OIS SOFR /3.75% USD1226	-0.02% 05041TVS

OIS SOFR /3.28% USD0926	0.17% 05266TVL
OIS SOFR /3.28% USD0926	-0.14% 05266TVS
OIS SOFR /3.861% USD0229	0.01% 05415TVL
OIS SOFR /3.861% USD0229	-0.01% 05415TVS
OIS SOFR /3.850% USD0229	0.01% 05417TVL
OIS SOFR /3.850% USD0229	0.01% 05417TVS
OIS SOFR /3.905% USD0826	0.01% 05426TVL
OIS SOFR /3.905% USD0826	0.01% 05426TVS
OIS SOFR /3.905% USD0826	0.01% 05446TVL
OIS SOFR /3.905% USD0826	0.01% 05446TVS
OIS SOFR /3.94% USD0826	0.01% 05462TVL
OIS SOFR /3.94% USD0826	0.01% 05462TVS
OIS SOFR /3% USD0327	0.06% 05517TVL
OIS SOFR /3% USD0327	-0.05% 05517TVS
OIS SOFR /3.954% USD1154	0.01% 05705TVL
OIS SOFR /3.954% USD1154	-0.01% 05705TVS
OIS SOFR /3.958% USD1154	0.02% 05712TVL
OIS SOFR /3.958% USD1154	-0.02% 05712TVS
OIS SOFR /3.964% USD1154	0.01% 05732TVL
OIS SOFR /3.964% USD1154	-0.01% 05732TVS
OIS SOFR /3.959% USD1154	0.01% 05733TVL
OIS SOFR /3.959% USD1154	-0.01% 05733TVS
OIS SOFR /3.995% USD1154	0.04% 05742TVL
OIS SOFR /3.995% USD1154	-0.04% 05742TVS
OIS SOFR /4.115% USD1154	0.03% 05752TVL
OIS SOFR /4.115% USD1154	-0.03% 05752TVS
OIS SOFR /4.129% USD1154	0.01% 05756TVL
OIS SOFR /4.129% USD1154	-0.01% 05756TVS
OIS SOFR /3.25% USD0355	0.02% 05759TVL
OIS SOFR /3.25% USD0355	-0.01% 05759TVS
OIS SOFR /3.25% USD0335	0.13% 05774TVL
OIS SOFR /3.25% USD0335	-0.11% 05774TVS
OIS SOFR /3% USD0330	0.08% 05775TVL
OIS SOFR /3% USD0330	-0.07% 05775TVS
OIS SOFR /3.814% USD1134	0.01% 05788TVL
OIS SOFR /3.814% USD1134	-0.01% 05788TVS
OIS SOFR /3.806% USD0255	0.01% 05799TVL
OIS SOFR /3.806% USD0255	-0.01% 05799TVS
OIS SOFR /3.843% USD1134	0.02% 05800TVL
OIS SOFR /3.843% USD1134	-0.02% 05800TVS
OIS SOFR /3.843% USD1134	0.01% 05801TVL
OIS SOFR /3.843% USD1134	-0.01% 05801TVS
OIS SOFR /3.803% USD0255	0.02% 05806TVL
OIS SOFR /3.803% USD0255	-0.02% 05806TVS
OIS SOFR /4.1% USD0327	0.02% 05825TVL
OIS SOFR /4.1% USD0327	-0.02% 05825TVS
OIS SOFR /3.772% USD0355	0.02% 05826TVL
OIS SOFR /3.772% USD0355	-0.01% 05826TVS
OIS SOFR /3.907% USD0335	0.01% 05827TVL
OIS SOFR /3.907% USD0335	-0.01% 05827TVS
OIS SOFR /3.734% USD0829	0.01% 05828TVL
OIS SOFR /3.734% USD0829	-0.01% 05828TVS
OIS SOFR /3.765% USD0255	0.02% 05829TVL
OIS SOFR /3.765% USD0255	-0.02% 05829TVS
OIS SOFR /3.661% USD0829	0.01% 05856TVL
OIS SOFR /3.661% USD0829	-0.01% 05856TVS
OIS SOFR /3.592% USD0829	0.01% 05857TVL
OIS SOFR /3.592% USD0829	-0.01% 05857TVS
OIS SOFR /3.666% USD1134	0.01% 05858TVL
OIS SOFR /3.666% USD1134	-0.01% 05858TVS
OIS SOFR /3.661% USD0829	0.01% 05860TVL
OIS SOFR /3.661% USD0829	-0.01% 05860TVS
OIS SOFR /4.1% USD0829	0.05% 05866TVL
OIS SOFR /4.1% USD0829	-0.06% 05866TVS
OIS SOFR /4.15% USD1134	0.12% 05895TVL

OIS SOFR /4.15% USD1134	-0.13% 05895TVS
OIS SOFR /3.782% USD1153	0.01% 05925TVL
OIS SOFR /3.782% USD1153	-0.01% 05925TVS
OIS SOFR /3.781% USD1153	0.01% 05932TVL
OIS SOFR /3.781% USD1153	0.01% 05932TVS
OIS SOFR /3.771% USD0255	0.01% 05934TVL
OIS SOFR /3.771% USD0255	0.01% 05934TVS
OIS SOFR /3.790% USD1153	0.01% 05942TVL
OIS SOFR /3.790% USD1153	-0.01% 05942TVS
OIS SOFR /3.860% USD0255	0.00% 05950TVL
OIS SOFR /3.860% USD0255	0.00% 05950TVS
OIS SOFR /3.886% USD1153	0.01% 05951TVL
OIS SOFR /3.886% USD1153	-0.01% 05951TVS
OIS SOFR /3.913% USD1153	0.01% 05969TVL
OIS SOFR /3.913% USD1153	-0.01% 05969TVS
OIS SOFR /3.25% USD0635	0.03% 05999TVL
OIS SOFR /3.25% USD0635	-0.02% 05999TVS
OIS SOFR /3.25% USD0655	0.00% 06016TVL
OIS SOFR /3.25% USD0655	0.00% 06016TVS
SOP P SWP 0.042 USD0625	0.00% 05082TVL
SOP C SWP 0.039 USD0625	0.00% 05084TVL
SOP C SWP 0.040 USD0925	0.00% 05102TVL
SOP P SWP 0.043 USD0925	0.00% 05104TVL
SOP C SWP 0.039 USD0625	0.00% 05110TVL
SOP P SWP 0.042 USD0625	0.01% 05111TVL
SOP P SWP 0.043 USD0925	0.01% 05113TVL
SOP C SWP 0.040 USD0925	0.01% 05115TVL
SOP C SWP 0.045 USD0825	0.01% 05427TVL
SOP C SWP 0.044 USD0525	0.00% 05443TVL
SOP C SWP 0.045 USD0825	0.00% 05449TVL
SOP C SWP 0.047 USD0825	0.01% 05465TVL
SOP C SWP 0.047 USD0825	0.00% 05466TVL
SOP C SWP 0.035 USD0425	0.00% 05921TVL
SOP P SWP 0.039 USD0425	0.01% 05922TVL
SOP P SWP 0.040 USD0425	0.01% 05976TVL
SOP C SWP 0.036 USD0425	0.00% 05977TVL
FXO CNH USD 7.50 0525 C	0.00% 05588TV
FXO CNH USD 7.50 0525 C	0.01% 05593TV
FXO CAD USD 1.385 0925 P	0.01% 05870TV
FXO CAD USD 1.32 0925 P	0.00% 05871TV
FXO CAD USD 1.385 0925 P	0.00% 05880TV
CURRENCY CONTRACT - USD	-0.01% CCTUSD_00196444
CURRENCY CONTRACT - USD	0.00% CCTUSD_00196991
CURRENCY CONTRACT - USD	0.01% CCTUSD_00199654
CURRENCY CONTRACT - USD	0.01% CCTUSD_00202032
CURRENCY CONTRACT - USD	0.00% CCTUSD_00202288