

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	JMI WEALTH KIWISAVER SCHEME	1	Offer number	OFR13005
Fund name	CONSERVATIVE FUND		Fund number	FND21585
Period disclosure applies [dd/mm/yyyy]	31/03/2025			
Asset name	% of fund net assets		Security code	
NIKKO AM GLOBAL BOND FUND		11.86%	DU0NAMGLBDF3	
NIKKO AM NZ BOND FUND		9.13%	DU0NIKKOANB4	
NZD CASH ACCOUNT (ANZ BANK)		6.72%		
MILFORD TRANS TASMAN BOND FUND		4.41%	DU000MTTBPT4	
CAPITAL GROUP NEW PERSPECTIVE FUND LUX		4.04%	LU2033398285	
MORTGAGE PASSTHROUGH TBA		3.80%	US01F0200000	
SALT SUSTAINABLE GLOBAL LISTED INFRASTRUCTURE FUND		3.31%	DU0SALTSGLI3	
NEW ZEALAND GOVERNMENT 4.50% 15/05/2030		2.29%	NZGOVDT530C2	
SCHRODER SUSTAINABLE GLOBAL CORE PIE FUND HEDGED		2.10%	DU0SSGCPIEH2	
ISHARES MSCI EM IMI SCREENED UCITS ETF		1.96%	IE00BFNM3P36	
CASH AT BANK		1.54%		
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030		1.41%	NZLGFD020C7	
HOUSING NEW ZEALAND LTD 4.422% 15/10/2027		1.13%	NZHNZD0008L2	
NZMS FIRST MORTGAGE SECURITIES LIMITED		1.09%		
PRECINCT PROPERTIES NEW 5.42% 24/10/2029		0.94%	NZPCNDT005C8	
FR SD8397 6.50% 1/01/2054		0.92%	US3132DWKJ17	
ASB BANK LIMITED 1.646% 4/05/2026		0.79%	NZABBDG005C5	
MERCURY NZ LTD 2.16% 29/09/2026		0.77%	NZMCYDG004C6	
RABOBANK NEDERLAND/NZ 4.50% 8/12/2026		0.74%	NZRABDT021C9	
FISHER & PAYKEL HEALTHCARE CORP LTD		0.69%	NZFAPE0001S2	
PROPERTY FOR INDUSTRY LT 5.43% 13/09/2030		0.68%	NZPFIDT030C0	
PRECINCT PROPERTIES GROUP		0.66%	NZAPTE0001S3	
TRANSPower NEW ZEALAND 1.52% 8/04/2026		0.66%	NZTRPD0080L8	
BANK OF NEW ZEALAND 4.889% 19/11/2029		0.63%	NZBNZDT406C7	
FONTERRA COOPERATIVE GRP 4.60% 8/11/2029		0.63%	NZFCGDG006C2	
BCHINA TERM DEPOSIT 4.65% 21/03/2025 19/09/2025		0.61%		
GMT BOND ISSUER LTD 5.012% 8/10/2029		0.61%	NZGMBDT010C1	
RABOBANK NEDERLAND/NZ 4.265% 5/04/2027		0.58%	NZRABDT022C7	
FR SD8454 6.00% 1/08/2054		0.57%	US3132DWMB62	
CONTACT ENERGY LTD		0.52%	NZCENE0001S6	
KIWI PROPERTY GROUP LTD		0.49%	NZKPGE0001S9	
TR GROUP LTD 7.202% 11/10/2028		0.47%	NZTRGD1028L5	
KIWIBANK LTD 4.746% 11/12/2029		0.46%	NZKIWD1229L4	
MERCURY NZ LTD 1.56% 14/09/2027		0.46%	NZMCYDG003C8	
TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029		0.43%	NZTFSDT873C7	
TOYOTA FIN NEW ZEALAND 4.286% 30/09/2027		0.43%	NZTFSDT891C9	
BHP GROUP LTD		0.42%	AU000000BHP4	
GOODMAN PROPERTY TRUST		0.42%	NZCPTE0001S9	
MERIDIAN ENERGY LTD		0.41%	NZMELE0002S7	
FRANCE (GOVT OF) 2.75% 25/02/2030		0.39%	FR001400PM68	
BRAMBLES LTD		0.39%	AU000000BXB1	
SUMMERSET GROUP HOLDINGS LTD		0.39%	NZSUME0001S0	
SPARK NEW ZEALAND LTD		0.39%	NZTELE0001S4	
TRANSPower NEW ZEALAND 1.735% 4/09/2025		0.38%	NZTRPD0070L9	
TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031		0.38%	NZTFSDT892C7	
AUCKLAND INTL AIRPORT 5.45% 15/11/2030		0.37%	NZAIAD0280L5	
AUCKLAND INTERNATIONAL AIRPORT LTD		0.37%	NZAIAE0002S6	
ANZ GROUP HOLDINGS LTD		0.37%	AU000000ANZ3	
US TREASURY N/B 4.50% 15/11/2054		0.36%	US912810UE63	
INFRATIL LTD		0.36%	NZIFTE0003S3	
CSL LTD		0.36%	AU000000CSL8	
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037		0.35%	NZLGFD016C5	
FREIGHTWAYS GROUP LTD		0.33%	NZFREE0001S0	
ANZ BANK NEW ZEALAND LTD 2.999% 17/09/2031		0.33%	NZANBDT024C7	
TRANSPower NEW ZEALAND 2.047% 8/09/2026		0.33%	NZTRPD0090L7	
REALKREDIT DANMARK 5.00% 1/10/2053		0.32%	DK0004624038	
GMT BOND ISSUER LTD 3.656% 20/12/2027		0.32%	NZGMBDT008C5	
CHORUS LTD		0.32%	NZCNUE0001S2	

WESTPAC NEW ZEALAND LTD 6.19% 16/09/2032
GENESIS ENERGY LTD 4.17% 14/03/2028
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026
ARGOSY PROPERTY LTD
VITAL HEALTHCARE PROPERTY TRUST
WELLINGTON INTL AIRPORT 3.32% 24/09/2031
DEBTORS
PROPERTY FOR INDUSTRY LTD
G2 MA7937 3.00% 20/03/2052
MERIDIAN ENERGY LIMITED 5.91% 20/09/2028
BANK OF NEW ZEALAND 1.884% 8/06/2026
TELSTRA GROUP LTD
HOUSING NEW ZEALAND LTD 2.247% 5/10/2026
NATIONAL AUSTRALIA BANK LTD
EBOS GROUP LTD
FR SD8402 6.00% 1/02/2054
GMT BOND ISSUER LTD 4.74% 14/04/2027
US TREASURY N/B 4.125% 15/08/2044
PORT OF TAURANGA LTD
POWERCO LIMITED 2.36% 6/08/2030
US TREASURY N/B 1.875% 15/02/2041
G2 MB0022 3.50% 20/11/2054
ARGOSY PROPERTY LTD 2.20% 27/10/2027
GPT GROUP/THE
NVIDIA CORP
MICROSOFT CORP
NORTHERN STAR RESOURCES LTD
A2 MILK CO LTD/THE
BONOS Y OBLIG DEL ESTADO 3.55% 31/10/2033
STOCKLAND
PORT OF TAURANGA LTD 3.552% 24/11/2028
XERO LTD
BONOS Y OBLIG DEL ESTADO 3.15% 30/04/2035
MACQUARIE GROUP LTD
US TREASURY N/B 4.625% 15/02/2055
MAINFREIGHT LTD
MERCURY NZ LTD
GENESIS ENERGY LTD
STRIDE PROPERTY GROUP
CLEANAWAY WASTE MANAGEMENT LTD
SEEK LTD
US TREASURY N/B 1.375% 15/11/2040
SUNCORP GROUP LTD
APPLE INC
FN BY0737 5.00% 1/05/2053
ONTARIO (PROVINCE OF) 3.65% 2/06/2033
META PLATFORMS INC
WESTPAC BANKING CORP
TOYOTA FIN NEW ZEALAND 4.495% 11/09/2026
TOYOTA FIN NEW ZEALAND 4.635% 18/05/2026
TSY INFL IX N/B 1.625% 15/10/2027
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030
CMTY FIN HOUSING 11 TRST 5.701% 27/07/2028
AMAZON.COM INC
INTL BK RECON & DEVELOP 5.00% 22/06/2026
AUCKLAND INTL AIRPORT 4.18% 11/10/2025
US TREASURY N/B 3.375% 15/11/2048
RAMSAY HEALTH CARE LTD
COMMONWEALTH BANK OF AUSTRALIA
RESMED INC
ALPHABET INC
RIO TINTO LTD
PROVINCE OF QUEBEC 3.60% 1/09/2033
JAPAN GOVT CPI LINKED 0.10% 10/03/2028

0.32% NZWNZD01T2L9
0.31% NZGNEDG006C0
0.31% NZCCHDT895C5
0.29% NZARGE0010S7
0.28% NZCHPE0001S4
0.28% NZWIAD0080L3
0.27%
0.26% NZPFIE0001S5
0.26% US36179WZA97
0.26% NZMELDT096C0
0.24% NZBNZDT397C8
0.24% AU000000TLS2
0.24% NZHNZD0001L7
0.24% AU000000NAB4
0.23% NZEBOE0001S6
0.23% US3132DWKP76
0.23% NZGMBDT009C3
0.23% US912810UD80
0.22% NZPOTE0003S0
0.22% NZPWCDT010C7
0.21% US912810SW99
0.21% US3618N5AY58
0.20% NZARGDT003C2
0.20% AU000000GPT8
0.20% US67066G1040
0.20% US5949181045
0.19% AU000000NST8
0.19% NZATME0002S8
0.19% ES0000012L78
0.18% AU000000SGP0
0.18% NZPOTD1128L1
0.18% NZXROE0001S2
0.17% ES0000012O67
0.17% AU000000MQG1
0.17% US912810UG12
0.16% NZMFTE0001S9
0.16% NZMRPE0001S2
0.15% NZGNEE0001S7
0.15% NZSPGE0001S2
0.15% AU000000CWY3
0.15% AU000000SEK6
0.15% US912810ST60
0.14% AU000000SUN6
0.14% US0378331005
0.14% US3140NGZB99
0.14% CA68333ZAY30
0.14% US30303M1027
0.14% AU000000WBC1
0.14% NZTFSDT845C5
0.14% NZTFSDT835C6
0.13% US91282CFR79
0.13% NZLGFD018C1
0.13% NZIDBDT010C0
0.13% NZCFLD0728P3
0.13% US0231351067
0.13% NZIBDDT022C5
0.12% NZAIAD1025L3
0.12% US912810SE91
0.12% AU000000RHC8
0.12% AU000000CBA7
0.12% AU000000RMD6
0.12% US02079K3059
0.12% AU000000RIO1
0.12% CA74814ZFS70
0.12% JP1120231J51

SKY NETWORK TELEVISION LTD	0.12% NZSKTE0001S6
KIWI PROPERTY GR 2.85% 19/07/2028	0.12% NZKPGD0050L3
TSY INFL IX N/B 0.50% 15/01/2028	0.11% US9128283R96
G2 MB0201 3.50% 20/02/2055	0.11% US3618N5GK90
TELIX PHARMACEUTICALS LTD	0.11% AU000000TLX2
MALAYSIA GOVERNMENT 3.519% 20/04/2028	0.11% MYBMI2300024
AMCOR PLC	0.10% AU000000AMC4
FN MA4876 6.00% 1/12/2052	0.10% US31418EM236
HEARTLAND GROUP HOLDINGS LTD	0.10% NZHGHE0007S9
TSY INFL IX N/B 0.125% 15/07/2031	0.10% US91282CCM10
JAPAN (5 YEAR ISSUE) 0.40% 20/06/2029	0.10% JP10517111Q82
BNP USD COLL ACCT	0.10%
CHANNEL INFRASTRUCTURE NZ LTD	0.10% NZNZRE0001S9
NET CURRENT ASSETS	0.10%
JAPAN (30 YEAR ISSUE) 2.30% 20/12/2054	0.10% JP1300851R17
BONOS Y OBLIG DEL ESTADO 0.00% 31/01/2028	0.09% ES0000012I08
SPARK FINANCE LTD 5.21% 18/09/2029	0.09% NZSPFD0590L3
FHR 5513 MF 5.28% 25/11/2054	0.09% US3137HKEX87
SIMS LTD	0.09% AU000000SGM7
FHR 5511 FB 5.74% 25/03/2055	0.09% US3137HKKK92
ROCHE HOLDING AG	0.09% CH0012032048
STATE OF ISRAEL 5.00% 30/10/2026	0.09% XS2711443932
AUB GROUP LTD	0.08% AU000000AUB9
SINGAPORE GOVERNMENT 3.25% 1/06/2054	0.08% SGXPK17B11U8
G2 MA9961 3.50% 20/10/2054	0.08% US36180AB691
BONOS Y OBLIG DEL ESTADO 2.40% 31/05/2028	0.08% ES0000012O59
ALS LTD	0.08% AU000000ALQ6
JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043	0.08% JP1201861PA6
ORICA LTD	0.08% AU000000ORI1
DBS BANK LTD LONDON 5.03% 14/05/2027	0.08% XS2813128555
INVESTORE PROPERTY LTD	0.08% NZIPLE0001S3
USD BNP PARIBAS	0.08%
US TREASURY N/B 2.875% 15/05/2052	0.08% US912810TG31
REPUBLIC OF SOUTH AFRICA 8.875% 28/02/2035	0.08% ZAG000125972
TOWER LTD	0.08% NZTWRE0011S2
SWPCOMWQ7 CCP SELL CDX USD 201229 CDX.NA.IG.43 1%	0.08% DUSWPCOMWQ7
MS	
TRANSURBAN GROUP	0.07% AU000000TCL6
TPMF 2024-GR7X A1 5.314% 20/04/2051	0.07% XS2950571062
KIMBERLY-CLARK CORP	0.07% US4943681035
AMSI 2005-R5 M5 5.41% 25/07/2035	0.07% US03072SE687
JPMORGAN CHASE & CO	0.07% US46625H1005
FONTERRA CO-OPERATIVE GROUP LTD	0.07% NZFSFE0001S5
AMERICAN EXPRESS CO	0.07% US0258161092
MEDIBANK PVT LTD	0.07% AU000000MPL3
FLETCHER BUILDING LTD	0.07% NZFBUE0001S0
FR SD8463 6.00% 1/09/2054	0.07% US3132DWML45
QUALCOMM INC	0.07% US7475251036
RMAC 3 A 5.679% 15/02/2047	0.07% XS2666572693
CIGNA GROUP/THE	0.07% US1255231003
HEIDELBERG MATERIALS AG	0.07% DE0006047004
CARBON FUND	0.07% NZCO2E0005S7
MAYBANK SINGAPORE LTD 3.439% 7/06/2027	0.07% XS2831200154
NZX LTD	0.07% NZNZXE0001S7
FUTURE MARGINS-USD	0.07%
SONIC HEALTHCARE LTD	0.07% AU000000SHL7
GOODMAN GROUP	0.07% AU000000GMG2
SWAP MATURING 26/09/2028 (CBAN90)	0.07%
RYMAN HEALTHCARE LTD	0.07% NZRYME0001S4
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT	0.07% DUSWU01H5P9
SOFRA	
CIE DE SAINT-GOBAIN SA	0.07% FR0000125007
BOOKING HOLDINGS INC	0.07% US09857L1089
SUMITOMO MITSUI BANKING 2.737% 18/02/2030	0.07% XS2984119896
UNITED KINGDOM GILT 0.625% 22/10/2050	0.06% GB00BMBL1F74

SUMITOMO MITSUI BANKING	0.01%	10/09/2025	0.06%	XS2225211650
CHASE 2024-RPL3 A1A	3.25%	25/09/2064	0.06%	US161917AB58
THAILAND GOVERNMENT BOND	2.50%	17/11/2029	0.06%	TH0623039B04
JAPAN (30 YEAR ISSUE)	0.70%	20/06/2051	0.06%	JP1300711M79
CHASE 2024-RPL2 A1A	3.25%	25/08/2064	0.06%	US161930AB85
AMERIPRISE FINANCIAL INC			0.06%	US03076C1062
SCALES CORP LTD			0.06%	NZSCLE00002S8
WELLS FARGO & CO			0.06%	US9497461015
LCDA 2023-ELL A2	5.048%	1/12/2034	0.06%	US54627RAS94
TPMT 2019-4 A1	2.90%	25/10/2059	0.06%	US89178BAA26
UBS GROUP AG	4.55%	17/04/2026	0.06%	US902613BB36
METCASH LTD			0.06%	AU000000MTS0
BONOS DE TESORERIA	7.30%	12/08/2033	0.06%	PEP01000C5I0
AVOLON HOLDINGS FNDG LTD	2.528%	18/11/2027	0.06%	US05401AAR23
RELIANCE WORLDWIDE CORP LTD			0.06%	AU000000RWC7
ONTARIO TEACHERS' FINANC	1.85%	3/05/2032	0.06%	XS2475513953
WOOLWORTHS GROUP LTD			0.06%	AU000000WOW2
JAMES HARDIE INDUSTRIES PLC			0.06%	AU000000JHX1
NORTHERN TRUST CORP			0.06%	US6658591044
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			0.06%	US9297401088
STWD 2021-LIH A	5.292%	15/11/2036	0.06%	US78486EAA64
NYO 2021-1290 A	5.529%	15/11/2038	0.06%	US62955HAA59
JAPAN (2 YEAR ISSUE)	0.10%	1/01/2026	0.06%	JP1024561Q15
SREIT 2021-IND A	5.133%	15/10/2038	0.06%	US78473JAA07
VERISK ANALYTICS INC			0.06%	US92345Y1064
FR SD8384	6.00%	1/12/2053	0.06%	US3132DWJ531
HSBC HOLDINGS PLC	5.29%	16/09/2032	0.06%	XS2898731471
CO-OPERATIVE BANK PLC	5.012%	21/06/2027	0.06%	XS2838925902
GACI FIRST INVESTMENT	4.875%	14/02/2035	0.06%	XS2585988061
TESCO PLC			0.06%	GB00BLGZ9862
NHEL 2006-1 A2D	4.975%	25/05/2036	0.06%	US669884AE80
FLETCHER BUILDING IND L	4.75%	15/03/2027	0.06%	NZFBIDA021C6
KOREA HOUSING FINANCE CO	4.475%	6/04/2026	0.06%	AU3CB0298396
PETROLEO BRASILEIRO SA			0.06%	US71654V4086
MFRA 2023-NQM2 A1	4.40%	25/03/2068	0.06%	US55285WAA71
SPOTIFY TECHNOLOGY SA			0.06%	LU1778762911
G2 MB0088	3.50%	20/12/2054	0.06%	US3618NSC239
FN CB7220	5.50%	1/09/2053	0.05%	US3140QTAW95
CHINA CONSTRUCTION BANK CORP			0.05%	CNE1000002H1
TSY INFL IX N/B	1.125%	15/01/2033	0.05%	US91282CGK18
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD			0.05%	US8740391003
AUSTRALIAN ETHICAL INVESTMENT LTD			0.05%	AU000000AEF4
INGENIA COMMUNITIES GROUP			0.05%	AU000000INA9
INTESA SANPAOLO SPA	8.248%	21/11/2033	0.05%	US46115HBV87
JAPAN (30 YEAR ISSUE)	0.80%	20/03/2046	0.05%	JP1300501G30
MIRVAC GROUP			0.05%	AU000000MGR9
ABBVIE INC			0.05%	US00287Y1091
VERTEX PHARMACEUTICALS INC			0.05%	US92532F1003
BANK OF QUEENSLAND LTD	3.30%	30/07/2029	0.05%	XS2828820352
JAPAN (40 YEAR ISSUE)	2.20%	20/03/2064	0.05%	JP1400171Q50
FRANCE (GOVT OF)	2.75%	25/10/2027	0.05%	FR0011317783
TORONTO-DOMINION BANK	3.191%	16/02/2029	0.05%	XS2782117464
MEDIATEK INC			0.05%	TW0002454006
COLGATE-PALMOLIVE CO			0.05%	US1941621039
ENI SPA			0.05%	IT0003132476
AGENCE FRANCAISE DEVELOP	1.125%	2/03/2037	0.05%	FR0014008SA9
BANK OF AMERICA CORP	1.949%	27/10/2026	0.05%	XS2462324232
TECHNOLOGY ONE LTD			0.05%	AU000000TNE8
JAPAN (20 YEAR ISSUE)	2.00%	20/12/2044	0.05%	JP1201911R15
NSTR 2007-A M1	4.84%	25/03/2037	0.05%	US63860HAE99
KOOKMIN BANK	0.052%	15/07/2025	0.05%	XS2199348231
TWIN 2021-1 A	5.332%	12/03/2055	0.05%	XS2305355310
HARTFORD INSURANCE GROUP INC/THE			0.05%	US4165151048
BANCA MONTE DEI PASCHI S	0.875%	8/10/2026	0.05%	IT0005386922
DBS GROUP HOLDINGS LTD			0.05%	SG1L01001701

MORGAN STANLEY 5.656% 18/04/2030	0.05% US61747YFQ35
ORDE 2025-1 A1L 5.228% 11/06/2056	0.05% AU3FN0094884
UBS GROUP AG 9.016% 15/11/2033	0.05% US225401BB38
ANHUI CONCH CEMENT CO LTD	0.05% CNE1000001W2
ABN AMRO BANK NV 6.575% 13/10/2026	0.05% US00084DBC39
FRANCE (GOVT OF) 0.75% 25/02/2028	0.05% FR001400AIN5
VERUS 2023-5 A1 6.476% 25/06/2068	0.05% US924934AA00
SAUDI INTERNATIONAL BOND 5.375% 13/01/2031	0.05% US80413TBK43
HUNGARY 6.25% 22/09/2032	0.05% XS2574267261
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.05% US74977RDT86
VERUS 2023-4 A1 5.811% 25/05/2068	0.05% US92539TAA16
DEXUS	0.05% AU000000DXS1
TORONTO-DOMINION BANK 5.298% 30/01/2032	0.05% US89115A3G59
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.05% US53944YAX13
COMPUTERSHARE LTD	0.05% AU000000CPU5
NATWEST GROUP PLC 5.516% 30/09/2028	0.05% US639057AF59
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.05% US404280DG12
MORGAN STANLEY BANK NA 5.334% 14/07/2028	0.05% US61690U8D59
SUMITOMO MITSUI TR BK LT 0.01% 15/10/2027	0.05% XS2240511076
WP CAREY INC	0.05% US92936U1097
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.05% US404280BT50
WBHT 2019-WBM A 5.667% 15/12/2033	0.05% US93065PAA93
QUEENSLAND TREASURY CORP 4.50% 22/08/2035	0.05% AU3CB0296580
STATE OF ISRAEL 5.625% 19/02/2035	0.05% US46514Y8B63
GACI FIRST INVESTMENT 4.75% 14/02/2030	0.05% XS2585987683
MITSUBISHI UFJ FIN GRP 1.412% 17/07/2025	0.04% US606822BS23
ASCENDAS REIT 0.75% 23/06/2028	0.04% XS2349343090
ONTARIO (PROVINCE OF) 4.15% 2/06/2034	0.04% CA68333ZBC01
BRITISH COLUMBIA PROV OF 4.15% 18/06/2034	0.04% CA110709AK82
TOYOTA TSUSHO CORP	0.04% JP3635000007
SANTANDER UK GROUP HLDGS 7.482% 29/08/2029	0.04% XS2673526401
FN CA8607 2.50% 1/01/2051	0.04% US3140QGR581
SYNCHRONY FINANCIAL	0.04% US87165B1035
TURNERS AUTOMOTIVE GROUP LTD	0.04% NZVNL0001S1
CHALLENGER LTD	0.04% AU000000CGF5
DBGS 2019-1735 A 3.843% 10/04/2037	0.04% US23307EAA91
OBX 2023-NQM1 A1 6.12% 25/11/2062	0.04% US670855AA38
US TREASURY N/B 0.625% 30/11/2027	0.04% US91282CAY75
GSAMP 2006-HE3 A2D 4.935% 25/05/2046	0.04% US36244KAE55
DOLLARAMA INC	0.04% CA25675T1075
MCKESSON CORP	0.04% US58155Q1031
CSF 2021-1 A 5.432% 17/06/2058	0.04% XS2306577342
BX 2021-21M A 5.163% 15/10/2036	0.04% US05609CAA53
CMLTI 2006-WFH4 M2 4.87% 25/11/2036	0.04% US17309SAF74
SWU02AB68 CCP SHORT IRS MS USD 160926 PFXD 3.28 RFLT	0.04% DUSWU02AB68
SOFRA	
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	0.04% FR001400AJ45
INTEGRAL DIAGNOSTICS LTD	0.04% AU000000IDX2
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.04% XS2358287824
NZD BNP PARIBAS	0.04%
TREASURY CORP VICTORIA 2.25% 15/09/2033	0.04% AU3SG0002504
MORGAN STANLEY JPY	0.04%
SOMPO HOLDINGS INC	0.04% JP3165000005
JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054	0.04% JP1300831Q70
REPUBLIC OF SOUTH AFRICA 8.00% 31/01/2030	0.04% ZAG000106998
QUEENSLAND TREASURY CORP 1.50% 20/08/2032	0.04% AU3SG0002439
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.04% US345397D831
HON HAI PRECISION INDUSTRY CO LTD	0.04% TW0002317005
SANOFI SA	0.04% FR0000120578
COUSINS PROPERTIES INC	0.04% US2227955026
ARISTOCRAT LEISURE LTD	0.04% AU000000ALL7
BYD CO LTD	0.04% CNE100000296
VEEVA SYSTEMS INC	0.04% US9224751084
SANDOZ FINANCE B.V. 4.22% 17/04/2030	0.04% XS2715940891
RAYMOND JAMES FINANCIAL INC	0.04% US7547301090

SKELLERUP HOLDINGS LTD	0.04% NZSKXE0001S8
WOLTERS KLUWER NV	0.04% NL0000395903
JAPAN (30 YEAR ISSUE) 0.50% 20/03/2049	0.04% JP1300621K47
CSF 2021-2 A 5.262% 17/06/2058	0.04% XS2355523296
KDDI CORP	0.04% JP3496400007
COREBRIDGE FINANCIAL INC	0.04% US21871X1090
UBS GROUP AG 4.125% 9/06/2033	0.03% CH1305916897
BARCLAYS PLC 4.347% 8/05/2035	0.03% XS2815894154
UNITED KINGDOM GILT 1.25% 31/07/2051	0.03% GB00BLH38158
LAM RESEARCH CORP	0.03% US5128073062
CITIGROUP INC 3.75% 14/05/2032	0.03% XS2577826386
MASCO CORP	0.03% US5745991068
WESTPAC BANKING CORP 3.131% 15/04/2031	0.03% XS2802726476
PROVINCE OF QUEBEC 4.45% 1/09/2034	0.03% CA74814ZFT53
HIGHWOODS PROPERTIES INC	0.03% US4312841087
YORKSHIRE BUILDING SOC 3.00% 16/04/2031	0.03% XS2802587258
SANTOS LTD	0.03% AU000000STO6
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.03% XS2745344601
MORGAN STANLEY GBP	0.03%
UBS SWITZERLAND AG 3.304% 5/03/2029	0.03% CH1331113469
ANZ NZD MARGIN ACCOUNT	0.03%
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.03% XS2768185030
COMMONWEALTH BANK AUST 2.907% 11/11/2030	0.03% XS2897315474
STANDARD CHARTERED SG LT 2.595% 2/10/2028	0.03% XS2909746740
ING BELGIUM SA 3.00% 15/02/2031	0.03% BE0390110733
CANADIAN IMPERIAL BANK 2.625% 1/10/2029	0.03% XS2909743648
TORONTO-DOMINION BANK 2.906% 16/02/2027	0.03% XS2782117118
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.03% XS1909057645
TSY INFL IX N/B 3.875% 15/04/2029	0.03% US912810FH69
NATIONAL AUSTRALIA BANK 2.845% 3/03/2032	0.03% XS3013013241
SAUDI INTERNATIONAL BOND 3.375% 5/03/2032	0.03% XS3015245957
BAYER US FINANCE LLC 6.50% 21/11/2033	0.03% US07274EAL74
HUNGARY 4.50% 16/06/2034	0.03% XS2971936948
BPCE SA 3.875% 26/02/2036	0.03% FR001400XLI1
SANTANDER UK GROUP HLDGS 6.534% 10/01/2029	0.03% US80281LAT26
ACE 2005-HE5 M4 5.335% 25/08/2035	0.03% US004421RH88
APPLIED MATERIALS INC	0.03% US0382221051
ABU DHABI DEVELOPMENT HO 5.375% 8/05/2029	0.03% US00402D2A25
KSA SUKUK LTD 5.268% 25/10/2028	0.03% XS2548889406
MORGAN STANLEY EUR	0.03%
SUMITOMO MITSUI FINL GRP 5.52% 13/01/2028	0.03% US86562MCR97
VERUS 2023-INV1 A1 5.999% 25/02/2068	0.03% US92539FAA12
FRANCE (GOVT OF) 0.75% 25/05/2052	0.03% FR0013480613
BNP PARIBAS 5.786% 13/01/2033	0.03% US09659W3A04
GACI FIRST INVESTMENT 5.625% 29/07/2034	0.03% XS2987801433
LWMC 2021-FL1 A 5.229% 15/05/2051	0.03% XS2336172452
NATWEST GROUP PLC 5.778% 1/03/2035	0.03% US639057AN83
GOLDMAN SACHS GROUP INC 5.536% 28/01/2036	0.03% US38141GC449
BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034	0.03% US110122EH72
GACI FIRST INVESTMENT 5.25% 29/01/2030	0.03% XS2987801359
TSY INFL IX N/B 0.625% 15/07/2032	0.03% US91282CEZ05
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.03% US04685A3S83
UNITEDHEALTH GROUP INC 5.15% 15/07/2034	0.03% US91324PFJ66
SAUDI INTERNATIONAL BOND 4.75% 18/01/2028	0.03% XS2577134401
REPUBLIC OF CHILE 4.85% 22/01/2029	0.03% US168863EB04
RAK CAPITAL 5.00% 12/03/2035	0.03% XS3016636683
SWU02D619 CCP SHORT IRS MS USD 190335 PFXD 3.25 RFLT	0.03% DUSWU02D619
SOFRA	
QNB FINANCE LTD 4.875% 30/01/2029	0.03% XS2756976218
GACI FIRST INVESTMENT 5.00% 29/01/2029	0.03% XS2755904526
WELLS FARGO & COMPANY 5.211% 3/12/2035	0.03% US95000U3N13
LSEG US FIN CORP 5.297% 28/03/2034	0.03% US50222CAB63
GACI FIRST INVESTMENT 5.25% 29/01/2034	0.03% XS2755904799
GOLDMAN SACHS GROUP INC 5.33% 23/07/2035	0.03% US38141GB375
DEVELOPMENT BK OF JAPAN 4.00% 28/08/2027	0.03% US25159MBP14

CGI INC	0.03% CA12532H1047
NEC CORP	0.03% JP3733000008
PG&E CORP	0.03% US69331C1080
RIO TINTO PLC	0.03% GB0007188757
SUMITOMO MITSUI BANKING 0.409% 7/11/2029	0.03% XS2066652897
SWU02FN64 CCP SHORT IRS MS EUR 170955 RFLT 6EUBO	0.03% DUSWU02FN64
PFXD 2.25	
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.03% US345397A860
US TREASURY N/B 2.25% 15/08/2049	0.03% US912810SJ88
CENOVUS ENERGY INC	0.03% CA15135U1093
FN MA4413 2.00% 1/09/2051	0.03% US31418D3X83
ABN AMRO BANK NV	0.03% NL0011540547
AMSI 2005-R11 M3 5.185% 25/01/2036	0.03% US03072SV368
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	0.03% GRS260333000
ARAMARK	0.03% US03852U1060
TESLA INC	0.03% US88160R1014
GNR 2016-H11 F 5.223% 20/05/2066	0.03% US38375UXM79
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.03% US65535HAS85
CENTURIA INDUSTRIAL REIT	0.03% AU000000CIP0
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.03% AU0000013740
FINNING INTERNATIONAL INC	0.03% CA3180714048
IHI CORP	0.03% JP3134800006
GACI FIRST INVESTMENT 5.125% 14/02/2053	0.03% XS2585988145
SANDOZ FINANCE B.V. 3.97% 17/04/2027	0.03% XS2715297672
BUILDERS FIRSTSOURCE INC	0.03% US12008R1077
BONOS DE TESORERIA 7.60% 12/08/2039	0.03% PEP01000C5J8
MORGAN STANLEY CAD	0.03%
SMB 2022-B A1B 5.799% 16/02/2055	0.03% US83206NAB38
US 5YR NOTE 2506 FUT	0.03% DU00USV25067
TOMMI 4 A 3.058% 18/07/2033	0.03% XS2607339236
ENTERGY CORP	0.03% US29364G1031
NATWEST GROUP PLC	0.03% GB00BM8PJY71
VANGUARD ESG US STOCK ETF	0.03% US9219107334
GBP BNP PARIBAS	0.03%
EXPORT DEVELOPMNT CANADA 7.13% 11/03/2029	0.03% XS2779802078
ROMANIA 2.00% 14/04/2033	0.03% XS2331735253
EDISON INTERNATIONAL	0.02% US2810201077
IBERDROLA SA	0.02% ES0144580Y14
SANKYU INC	0.02% JP3326000001
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR	0.02% DUSWU01E105
PFXD 0.4	
DEXUS CONVENIENCE RETAIL REIT	0.02% AU0000179061
G2 MA9600 3.00% 20/04/2054	0.02% US36179YUZ59
MOHAWK INDUSTRIES INC	0.02% US6081901042
FISERV INC	0.02% US3377381088
JOHNSON & JOHNSON	0.02% US4781601046
FRANCE (GOVT OF) 2.00% 25/05/2048	0.02% FR0013257524
E.ON SE	0.02% DE000ENAG999
SERVICENOW INC	0.02% US81762P1021
UNIVERSAL HEALTH SERVICES INC	0.02% US9139031002
NESTLE SA	0.02% CH0038863350
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.02% DU3175SQ6536
TE CONNECTIVITY PLC	0.02% IE000IVNQZ81
QUEENSLAND TREASURY CORP 2.00% 22/08/2033	0.02% AU3CB0284172
FN BV3101 2.00% 1/03/2052	0.02% US3140MGNT45
PETROCHINA CO LTD	0.02% CNE1000003W8
ORGANON & CO	0.02% US68622V1061
INFOSYS LTD	0.02% US4567881085
AERCAP IRELAND CAP/GLOBA 2.45% 29/10/2026	0.02% US00774MAV72
AUCKLAND COUNCIL 5.734% 27/09/2028	0.02% NZAKCDT595C8
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.02% US36143L2G95
QUEENSLAND TREASURY CORP 1.75% 20/07/2034	0.02% AU0000079402
AERCAP IRELAND CAP/GLOBA 3.00% 29/10/2028	0.02% US00774MAW55
SWU02DC46 CCP SHORT IRS MS USD 190327 PFXD 3 RFLT	0.02% DUSWU02DC46
SOFRA	

CSMC 2017-CHOP A 5.194% 15/07/2032	0.02% US12651QAA76
FR RA6652 2.50% 1/01/2052	0.02% US3133KNL927
KB FINANCIAL GROUP INC	0.02% KR7105560007
PLRS 2021-1 A 5.254% 23/12/2058	0.02% XS2363111399
METLIFE INC	0.02% US59156R1086
EATON CORP PLC	0.02% IE00B8KQN827
VF CORP	0.02% US9182041080
ITALY GOV'T INT BOND 6.00% 4/08/2028	0.02% XS0089572316
PEPSICO INC	0.02% US7134481081
BARCLAYS PLC	0.02% GB0031348658
ELAT 2007-1 A1 5.535% 25/05/2037	0.02% US288542AA12
PFIZER INC	0.02% US7170811035
NMRR 2018-1R 3A1 5.335% 25/03/2037	0.02% US65541JAC18
NRZT 2020-RPL1 A1 2.75% 25/11/2059	0.02% US64828XAA19
CHARTER COMM OPT LLC/CAP 3.90% 1/06/2052	0.02% US161175CA05
TRANE TECHNOLOGIES PLC	0.02% IE00BK9ZQ967
VALE SA	0.02% BRVALEACNORO
STATE OF ISRAEL 3.80% 13/05/2060	0.02% XS2167193015
SWU02DC95 CCP SHORT IRS MS USD 190330 PFXD 3 RFLT	0.02% DUSWU02DC95
SOFRA	
TELEFONAKTIEBOLAGET LM ERICSSON	0.02% SE0000108656
BARCLAYS USD MARGIN	0.02%
BARCLAYS PLC 5.851% 21/03/2035	0.02% XS2790094523
NRZT 2019-RPL3 A1 2.75% 25/07/2059	0.02% US64830NAA90
SUNCOR ENERGY INC	0.02% CA8672241079
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA	0.02% DUSWU01JJ13
PFXD2.96478	
TREASURY CORP VICTORIA 4.25% 20/12/2032	0.02% AU3SG0001175
CHECK POINT SOFTWARE TECHNOLOGIES LTD	0.02% IL0010824113
BANCA MONTE DEI PASCHI S 6.75% 5/09/2027	0.02% XS2676882900
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.02% XS2409096349
NETFLIX INC	0.02% US64110L1061
AKER BP ASA	0.02% NO0010345853
DPF 2021-1 A 3.291% 28/07/2058	0.02% XS2294367672
TYLER TECHNOLOGIES INC	0.02% US9022521051
ROMANIA 6.375% 18/09/2033	0.02% XS2689948078
FN BK8661 4.00% 1/07/2048	0.02% US3140HNTT96
REPUBLIC OF POLAND 3.875% 14/02/2033	0.02% XS2586944659
BIOGEN INC	0.02% US09062X1037
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO	0.02% DUSWU016KP6
PFXD 0.0635	
BONOS Y OBLIG DEL ESTADO 2.50% 31/05/2027	0.02% ES0000012M77
UNITED MEXICAN STATES 4.49% 25/05/2032	0.02% XS2754067242
TSB BANK PLC 3.319% 5/03/2029	0.02% XS2774411016
HSBC HOLDINGS PLC 3.445% 25/09/2030	0.02% XS2904540775
BANK GOSPODARSTWA KRAJOW 4.00% 13/03/2032	0.02% XS2778272471
MORGAN STANLEY 2.103% 8/05/2026	0.02% XS2446386356
CREDIT AGRICOLE HOME LOA 3.00% 1/12/2030	0.02% FR001400OCT6
ROMANIA 5.25% 10/03/2030	0.02% XS2999533271
ING GROEP NV 4.00% 12/02/2035	0.02% XS2764264789
SANTANDER UK PLC 3.00% 12/03/2029	0.02% XS2786381207
ROMANIA 5.25% 30/05/2032	0.02% XS2829209720
SALESFORCE INC	0.02% US79466L3024
VODAFONE INTERNAT FINANC 3.375% 1/08/2033	0.02% XS2872349613
LGATE 2008-W1X A1 5.201% 1/01/2061	0.02% XS0353588386
MORGAN STANLEY 3.955% 21/03/2035	0.02% XS2790333889
DE VOLKSBANK NV 3.00% 26/03/2031	0.02% XS2791994309
BANK OF AMERICA CORP 3.387% 22/09/2026	0.02% XS2387929834
YORKSHIRE BUILDING SOC 2.75% 28/01/2030	0.02% XS2986729015
BANK GOSPODARSTWA KRAJOW 3.25% 18/03/2030	0.02% XS3026019334
REPUBLIC OF POLAND 4.25% 14/02/2043	0.02% XS2586944147
BELFIUS BANK SA/NV 2.875% 12/02/2031	0.02% BE0390105683
CTP NV 0.50% 21/06/2025	0.02% XS2356029541
CAISSE REFINANCE L'HABIT 2.875% 25/03/2031	0.02% FR001400OUR2
MALAYSIA GOVERNMENT 2.632% 15/04/2031	0.02% MYBMO2000028

FG G08747 3.00% 1/02/2047	0.02% US3128MIZM58
CMLTI 2007-SHL1 A 4.835% 25/11/2046	0.02% US17312WAA45
FAIRFAX FINL HLDGS LTD 2.75% 29/03/2028	0.02% XS1794675931
REPUBLIC OF INDONESIA 4.125% 15/01/2037	0.02% XS2970332552
AMANO CORP	0.02% JP3124400007
KOREA HOUSING FINANCE CO 0.01% 29/06/2026	0.02% XS2355599353
ORGANON & CO/ORG 2.875% 30/04/2028	0.02% XS2332250708
ROMANIA 5.625% 30/05/2037	0.02% XS2829810923
NEXI SPA 2.125% 30/04/2029	0.02% XS2332590475
TNG23 2023-1 A2 5.169% 1/04/2041	0.02% US88258MAB19
WELLS FARGO & COMPANY 5.389% 24/04/2034	0.02% US95000U3D31
ROMANIA 2.125% 7/03/2028	0.02% XS2434895558
GNR 2016-H14 FA 5.223% 20/06/2066	0.02% US38376RVV58
US TREASURY N/B 4.375% 15/05/2034	0.02% US91282CKQ32
WELLS FARGO & COMPANY 5.198% 23/01/2030	0.02% US95000U3J01
UNITEDHEALTH GROUP INC 4.80% 15/01/2030	0.02% US91324PFG28
EQUITABLE HOLDINGS INC	0.02% US29452E1010
AMPHENOL CORP	0.02% US0320951017
WELLS FARGO & COMPANY 3.908% 25/04/2026	0.02% US95000U2X04
REPUBLIC OF POLAND 4.875% 12/02/2030	0.02% US857524AF94
POPULAR INC	0.02% PR7331747001
AVI LTD	0.02% ZAE000049433
CANADIAN GOVERNMENT RRB 1.50% 1/12/2044	0.02% CA135087ZH04
TRANSURBAN FINANCE CO 4.125% 2/02/2026	0.02% US89400PAE34
ISHARES ESG AWARE MSCI EAFE ETF	0.02% US46435G5163
SAMSUNG ELECTRONICS CO LTD	0.01% KR7005931001
US TREASURY N/B 4.00% 15/02/2034	0.01% US91282CJZ59
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.01% US21871XAF69
GOLDEN ST TOBACCO-A1 2.158% 1/06/2026	0.01% US38122NC593
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.01% US573874AC88
REPUBLIC OF POLAND 5.50% 4/04/2053	0.01% US731011AW25
BROADCOM INC	0.01% US11135F1012
FRANCE (GOVT OF) 3.00% 25/06/2049	0.01% FR001400NEF3
SCHNEIDER ELECTRIC SE	0.01% FR0000121972
TREASURY CORP VICTORIA 2.00% 17/09/2035	0.01% AU3SG0002579
ROMANIA 3.75% 7/02/2034	0.01% XS2434895806
O'REILLY AUTOMOTIVE INC	0.01% US67103H1077
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.01% US46647PCC86
KIRIN HOLDINGS CO LTD	0.01% JP3258000003
G2 MA7988 3.00% 20/04/2052	0.01% US36179W2V97
SWPCONEXO CCP SELL CDX USD 200630 CDX IG 44 1% MS	0.01% DUSWPCONEXO
HOWMET AEROSPACE INC	0.01% US4432011082
JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054	0.01% JP1300821Q49
REPUBLIC OF SERBIA 1.65% 3/03/2033	0.01% XS2308620793
FN BF0463 3.00% 1/03/2060	0.01% US3140FXQR67
GODADDY INC	0.01% US3802371076
ROMANIA 1.375% 2/12/2029	0.01% XS2262211076
CSFB 2004-CF2 2M1 5.785% 25/05/2044	0.01% US22541SE209
JPMCC 2019-FL12 A 5.817% 15/12/2031	0.01% US46651QAA58
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.01% AU0000097495
BROADCOM INC 3.187% 15/11/2036	0.01% US11135FBQ37
TECHNIPFMC PLC	0.01% GB00BDSFG982
ATLISSIAN CORP	0.01% US0494681010
CSX CORP	0.01% US1264081035
PIEDMONT OFFICE REALTY TRUST INC	0.01% US7201902068
REPUBLIC OF SERBIA 2.05% 23/09/2036	0.01% XS2388562139
ERSTE GROUP BANK AG	0.01% AT0000652011
NITTO DENKO CORP	0.01% JP3684000007
GENERAL ELECTRIC CO	0.01% US3696043013
GENERAL MILLS INC	0.01% US3703341046
US TREASURY N/B 3.00% 15/02/2048	0.01% US912810SA79
PHILLIPS 66	0.01% US7185461040
NORDEA KREDIT REALKREDIT 1.50% 1/10/2053	0.01% DK0002050368
ONTARIO TEACHERS' FINANC 0.90% 20/05/2041	0.01% XS2344384842

FN AZ7355 3.50% 1/11/2045	0.01% US3140E0E507
VIKING HOLDINGS LTD	0.01% BMG93A5A1010
SOJITZ CORP	0.01% JP3663900003
DB INSURANCE CO LTD	0.01% KR7005830005
INTERNATIONAL PAPER CO	0.01% US4601461035
ROMANIA 2.875% 13/04/2042	0.01% XS2364200514
CHARTER COMM OPT LLC/CAP 3.50% 1/03/2042	0.01% US161175CE27
FN FM9147 3.50% 1/05/2051	0.01% US3140XDEV42
IG GROUP HOLDINGS PLC	0.01% GB00B06QFB75
TENCENT HOLDINGS LTD	0.01% KYG875721634
FR QD5748 2.00% 1/02/2052	0.01% US3133B3L540
KINGSOFT CORP LTD	0.01% KYG5264Y1089
WOORI FINANCIAL GROUP INC	0.01% KR7316140003
TJX COS INC/THE	0.01% US8725401090
RMACS 2006-NS4X A3A 4.771% 12/06/2044	0.01% XS0277409446
SWU0103A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT	0.01% DUSWU0103A9
SOFRA	
UBS GROUP AG	0.01% CH0244767585
FR RA5502 3.00% 1/06/2051	0.01% US3133KMDF95
CHARTER COMM OPT LLC/CAP 3.95% 30/06/2062	0.01% US161175CG74
JPY BNP PARIBAS	0.01%
FN BN8219 3.50% 1/06/2049	0.01% US3140JRDZ17
EUR BNP PARIBAS	0.01%
RON BNP PARIBAS	0.01%
UNITED KINGDOM GILT 1.50% 31/07/2053	0.01% GB00BM8Z2V59
FN BR1297 2.50% 1/02/2051	0.01% US3140KYNP56
MORGAN STANLEY AUD	0.01%
NOMAD FOODS LTD	0.01% VGG6564A1057
WAMU 2007-OA3 2A1A 5.395% 25/04/2047	0.01% US93364AAC62
SLM STUDENT LOAN TR 03-7 3.051% 15/12/2033	0.01% XS0172692914
REPUBLIC OF PERU 3.23% 28/07/2121	0.01% US715638DR09
BARC SGD CCP	0.01%
FN BV3083 2.00% 1/02/2052	0.01% US3140MGM995
FORTESCUE LTD	0.01% AU000000FMG4
PINNACLE INVESTMENT MANAGEMENT GROUP LTD	0.01% AU000000PNI7
EUR BUND 2506 FUT	0.01% DE000F1B2NG7
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO	0.01% DUSWU017449
PFXD 0.054	
NEW S WALES TREASURY CRP 2.00% 8/03/2033	0.01% AU3SG0002082
US ULT 10YR 2506 F	0.01% DU00UXY25061
ISHARES ESG AWARE MSCI EM ETF	0.01% US46434G8630
SVHE 2005-OPT3 M1 5.14% 25/11/2035	0.01% US83611MGU62
NEW S WALES TREASURY CRP 1.75% 20/03/2034	0.01% AU3SG0002553
ALBA 2005-1 A3 4.79% 25/11/2042	0.01% XS0235712006
AUD BNP PARIBAS	0.01%
SWU02AHD7 CCP SHORT OIS MS JPY 190327 RFLT TONAR	0.01% DUSWU02AHD7
PFXD 0.5	
TPMT 2019-HY2 A1 5.435% 25/05/2058	0.01% US89177HAA05
NOKIA OYJ	0.01% FI0009000681
UNITED KINGDOM GILT 1.75% 22/01/2049	0.01% GB00BFWFPP71
SWU025GQ0 CCP LONG OIS MS CAD 190626 RFXD3.8975	0.01% DUSWU025GQ0
PFLT 1CDOR	
ROMANIA 2.75% 14/04/2041	0.01% XS2330514899
US 10YR NOTE 2506 F	0.01% DU00USX25063
SWU02DCP9 CCP SHORT IRS MS USD 190355 PFXD 3.25 RFLT	0.01% DUSWU02DCP9
SOFRA	
FN FS1507 3.00% 1/02/2052	0.00% US3140XGU987
FRANCE (GOVT OF) 0.50% 25/05/2072	0.00% FR0014001NN8
ESAIL 2007-3X A3A 5.551% 13/06/2045	0.00% XS0308666493
FN AZ2940 3.50% 1/09/2045	0.00% US3138YUHS38
SGD BNP PARIBAS	0.00%
SWU028YN1 CCP SHORT OIS MS GBP 190355 PFXD 3.75 RFLT	0.00% DUSWU028YN1
SONIA	
BONOS DE TESORERIA 6.15% 12/08/2032	0.00% PEP01000C5E9
3 MONTH SOFR 2606 F	0.00% DU00SFR26064

SWU025HD8 CCP LONG OIS MS CAD 190626 RFXD 3.925 PFLT 1CDOR	0.00% DUSWU025HD8
SWU02FWW7 CCP SHORT IRS MS EUR 120355 RFLT 6EUBO PFXD 2.213	0.00% DUSWU02FWW7
PCHLT 2005-1 M4 5.785% 25/01/2035	0.00% US71085PBN24
EURO BOBL 2506 FUT	0.00% DE000F1B2NH5
CWL 2007-12 1A1 5.175% 25/08/2047	0.00% US126697AA90
317U6EGA7 SWPTION USD 250925 PUT STRIKE 4.005 BARC	0.00% DU317U6EGA77
US 2YR NOTE 2506 FUT	0.00% DU00US225061
MXN BNP PARIBAS	0.00%
BCAP 2011-RR5 12A1 4.452% 26/03/2037	0.00% US05534AAN19
FN BX6634 6.00% 1/01/2053	0.00% US3140NBLQ28
CAD BNP PARIBAS	0.00%
FHR 4579 FD 4.817% 15/01/2038	0.00% US3137BPPH69
SWU022IC6 CCP SHORT OIS MS JPY 180954 PFXD 1.5 RFLT TONAR	0.00% DUSWU022IC6
SWU02D2D7 CCP LONG IRS MS AUD 190335 RFXD 4.5 PFLT 6BBSW	0.00% DUSWU02D2D7
SWU02FMX6 CCP SHORT IRS MS EUR 170927 PFXD 2 RFLT 6EUBO	0.00% DUSWU02FMX6
3 MONTH SOFR 2512 F	0.00% DU00SFR25124
SBERBANK (SB CAP SA) 5.25% 23/05/2023	0.00% XS0935311240
NZDUSD MATURING 16/04/2025 (MFS)	0.00%
ZAR BNP PARIBAS	0.00%
SWU01Y4Y4 CCP LONG IRS MS EUR 091028 RFXD 3.37 PFLT 6EUBO	0.00% DUSWU01Y4Y4
3 MONTH SOFR 2603 F	0.00% DU00SFR26031
FN FM1843 3.50% 1/11/2034	0.00% US3140X5BM48
NHEL 2005-4 M1 5.095% 25/01/2036	0.00% US66987WDE49
MHL 2005-4 A1 4.995% 25/10/2035	0.00% US61913PAZ53
GECMS 1997-HE4 A6 7.17% 25/12/2028	0.00% US36157NFL38
WAMU 2005-AR6 2A1A 4.895% 25/04/2045	0.00% US92922FJ251
SWU024HO7 CCP LONG IRS MS EUR 240429 RFXD 2.86 PFLT 6EUBO	0.00% DUSWU024HO7
SWU02G0N0 CCP SHORT IRS MS USD 180635 PFXD 3.25 RFLT SOFRA	0.00% DUSWU02G0N0
WAMU 2006-AR10 2A1 4.355% 25/09/2036	0.00% US93363EAF25
FUTURES MARGIN-EURO	0.00%
SWU02ES96 CCP LONG OIS MS GBP 170328 RFXD 4 PFLT SONIA	0.00% DUSWU02ES96
FUTURES MARGIN-GBP	0.00%
10 YR JGB TSE 2506 F	0.00% DU00JTX25064
FR ZT1702 4.00% 1/01/2049	0.00% US3132AD3K27
REPUBLIC OF PERU 6.90% 12/08/2037	0.00% US715638AV48
CHF BNP PARIBAS	0.00%
AUDNZD MATURING 14/04/2025 (BZL NZ)	0.00%
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00% DK0009403644
REALKREDIT DANMARK 1.50% 1/10/2053	0.00% DK0004619467
SWU02FPT2 CCP SHORT IRS MS USD 150255 PFXD 3.76527 RFLT	0.00% DUSWU02FPT2
SOFR	
ANZ COLL FOR USD	0.00%
SWU025HY2 CCP LONG IRS MS NZD 190629 RFXD 4.75 PLFT 3ZBSW	0.00% DUSWU025HY2
SWU024668 CCP LONG IRS MS EUR 160429 RFXD 2.77 PFLT 6EUBO	0.00% DUSWU024668
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BBSW	0.00% DUSWU01LGV5
MORGAN STANLEY CZK	0.00%
USDJPY MATURING 17/04/2025 (MFS)	0.00%
CAN 10YR BND 2506 FU	0.00% DU00CGX25066
SWU02AE24 CCP LONG IRS BARC THB 190330 RFXD 2 PFLT THB3M	0.00% DUSWU02AE24
ARS BNP PARIBAS	0.00%
EURUSD MATURING 17/04/2025 (MFS)	0.00%

SEK BNP PARIBAS	0.00%
SWU02FZD6 CCP SHORT IRS MS EUR 120355 PFXD 2.27 RFLT	0.00% DUSWU02FZD6
6EUBO	
USDKRW MATURING 24/04/2025 (MFS)	0.00%
CZK BNP PARIBAS	0.00%
317U6E2A2 SWPTION USD 230625 PUT STRIKE 3.93 BOA	0.00% DU317U6E2A22
CAN 5YR BND 2506 FU	0.00% DU00CGB25062
SWU02G182 CCP SHORT IRS MS EUR 120355 PFXD 2.282 RFLT	0.00% DUSWU02G182
6EUBO	
FN BK9241 4.00% 1/08/2048	0.00% US3140HPHT72
AUDNZD MATURING 14/05/2025 (BZL NZ)	0.00%
BOC CALL ACCOUNT	0.00%
NOK BNP PARIBAS	0.00%
SWU020NQ3 CCP SHORT IRS MS USD 310528 PFXD3.69116	0.00% DUSWU020NQ3
RFLT SOFRA	
SWU028ZY6 CCP SHORT IRS MS USD 190834 PFXD 3.586 RFLT	0.00% DUSWU028ZY6
SOFRA	
MORGAN STANLEY SEK	0.00%
31750QEX3 OC USD/CAD 050925 PUT STRIKE 1.385 MS	0.00% DU31750QEX36
SWU02ED50 CCP LONG IRS BARC KRW 190335 RFXD 2.75	0.00% DUSWU02ED50
PFLT 3KSDA	
SWU02G0K6 CCP SHORT IRS MS USD 180630 PFXD 3.25 RFLT	0.00% DUSWU02G0K6
SOFRA	
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.00% DK0009397739
SWU020VL5 CCP SHORT IRS MS USD 200249 PFXD 3.7 RFLT	0.00% DUSWU020VL5
SOFRA	
317U6EYA7 SWPTION USD 250925 PUT STRIKE 4.005 GS	0.00% DU317U6EYA75
TMTS 2003-6HE A1 5.375% 25/11/2033	0.00% US881561CE22
GNR 2017-121 PE 3.00% 20/07/2046	0.00% US38380TV370
SWU028MD6 CCP SHORT IRS MS USD 060834 PFXD 3.795	0.00% DUSWU028MD6
RFLT SOFRA	
USD ETO MARGIN	0.00%
SWU028ZZ3 CCP SHORT IRS MS USD 190834 PFXD 3.595 RFLT	0.00% DUSWU028ZZ3
SOFRA	
USDTWD MATURING 22/04/2025 (MFS)	0.00%
SWU020NY6 CCP SHORT IRS MS USD 310528 PFXD3.66213	0.00% DUSWU020NY6
RFLT SOFRA	
317U6F0A1 SWPTION USD 250625 PUT STRIKE 3.96 GS	0.00% DU317U6F0A13
SWU02G6K0 CCP LONG IRS MS AUD 180635 RFXD 4.5 PFLT	0.00% DUSWU02G6K0
6BBSW	
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT	0.00% DUSWU01GBE9
SARON	
SWU02A854 CCP SHORT IRS MS USD 280834 RFLT SOFRA	0.00% DUSWU02A854
PFXD 3.643	
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825	0.00% DUSWU01GAD2
PFLT SARON	
AUDUSD MATURING 17/04/2025 (MFS)	0.00%
SWU02FON6 CCP SHORT IRS MS USD 150255 PFXD 3.80611	0.00% DUSWU02FON6
RFLTSOFRA	
SWPCONEF9 CCP BUY CDX EUR 200635 ITRAXX EUROPE S43	0.00% DUSWPCONEF9
V1% MS	
GBPUSD MATURING 17/04/2025 (MFS)	0.00%
SWU02G224 CCP SHORT IRS MS USD 151153 PFXD 3.78133	0.00% DUSWU02G224
RFLT SOFR	
SWU02G1V1 CCP SHORT IRS MS USD 151153 PFXD 3.78222	0.00% DUSWU02G1V1
RFLT SOFR	
FNR 2006-48 TF 4.854% 25/06/2036	0.00% US31395NLE57
SWU02G2S7 CCP SHORT IRS MS USD 151153 PFXD3.790642	0.00% DUSWU02G2S7
RFLTSOFRA	
31750QF20 OC USD/CAD 050925 PUT STRIKE 1.385 BAA	0.00% DU31750QF203
FHR 4579 SD 2.131% 15/01/2038	0.00% US3137BPS836
NZD PREPAYMENT	0.00%
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT	0.00% DUSWU01G5H9
SARON	

SWU027C31 CCP SHORT IRS MS USD 240625 PFXD 4.75 RFLT SOFRA	0.00% DUSWU027C31
31750QI27 OC EUR/CZK 161225 PUT STRIKE 24.7 MS MS CHF CCP	0.00% DU31750QI27 0.00%
USDHKD MATURING 17/04/2025 (MFS)	0.00%
USDCHF MATURING 17/04/2025 (MFS)	0.00%
31750QFP9 OC EUR/CZK 091225 PUT STRIKE 24.75 MS	0.00% DU31750QFP92
31750QG94 OC EUR/CZK 110326 PUT STRIKE 24.65 BAA	0.00% DU31750QG946
317U7LXA1 SWPTION USD 130825 PUT STRIKE 4.57 BNP DKK BNP PARIBAS	0.00% DU317U7LXA19 0.00%
EURUSD MATURING 22/04/2025 (MFS)	0.00%
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00% DUSWPC0JG41
 SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	 0.00% DUSWPC0JFV2
SWU02ED76 IRS GS MYR 190330 RFXD 3.5 PFLT 3KLIB	0.00% DUSWU02ED76
AUDUSD MATURING 16/04/2025 (MFS)	0.00%
USDSGD MATURING 17/04/2025 (MFS)	0.00%
USDCAD MATURING 17/04/2025 (MFS)	0.00%
31750Q1W9 OC USD/CNH 130525 CALL STRIKE 7.5 HSBC	0.00% DU31750Q1W99
SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARC	0.00% DUSWPC0JFW0
USDJPY MATURING 22/04/2025 (MFS)	0.00%
USDNOK MATURING 16/04/2025 (MFS)	0.00%
TRY BNP PARIBAS	0.00%
PLN BNP PARIBAS	0.00%
RUB BNP PARIBAS	0.00%
THB BNP PARIBAS	0.00%
HKD BNP PARIBAS	0.00%
317U7M2A3 SWPTION USD 130525 PUT STRIKE 4.42 GS	0.00% DU317U7M2A31
USDZAR MATURING 17/04/2025 (MFS)	0.00%
USDCHF MATURING 22/04/2025 (MFS)	0.00%
AUD CASH ACCOUNT (BNP PARIBAS)	0.00%
SWU02CMZ8 IRS BNP MYR 190330 RFXD 3.5 PFLT 3KLIB	0.00% DUSWU02CMZ8
ILS BNP PARIBAS	0.00%
31750Q273 OC USD/CNH 150525 CALL STRIKE 7.5 BNP	0.00% DU31750Q2730
USDSGD MATURING 22/04/2025 (MFS)	0.00%
317U7MBA3 SWPTION USD 130525 PUT STRIKE 4.48 JPM	0.00% DU317U7MBA30
 GBPUSD MATURING 22/04/2025 (MFS)	 0.00%
AUDUSD MATURING 22/04/2025 (MFS)	0.00%
USDHKD MATURING 22/04/2025 (MFS)	0.00%
317U7MCA2 SWPTION USD 130825 PUT STRIKE 4.57 JPM	0.00% DU317U7MCA21
 USDSEK MATURING 22/04/2025 (MFS)	 0.00%
CNY BNP PARIBAS	0.00%
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00% DK0009527616
NORDEA KREDIT REALKREDIT 1.00% 1/10/2050	0.00% DK0002044718
MS SGD CCP	0.00%
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00% DK0009524431
NYKREDIT REALKREDIT AS 2.00% 1/10/2050	0.00% DK0009513582
NORDEA KREDIT REALKREDIT 1.50% 1/10/2050	0.00% DK0002040567
NYKREDIT REALKREDIT AS 1.50% 1/10/2050	0.00% DK0009513152
NYKREDIT REALKREDIT AS 1.50% 1/10/2037	0.00% DK0009504326
JYSKE REALKREDIT A/S 2.50% 1/10/2047	0.00% DK0009382707
JYSKE REALKREDIT A/S 1.50% 1/10/2037	0.00% DK0009387771
REALKREDIT DANMARK 2.50% 1/04/2036	0.00% DK0009292120
REALKREDIT DANMARK 2.50% 1/04/2047	0.00% DK0009292559
JYSKE REALKREDIT A/S 1.50% 1/10/2050	0.00% DK0009396681
NORDEA KREDIT REALKREDIT 2.50% 1/10/2047	0.00% DK0002030683
NYKREDIT REALKREDIT AS 2.50% 1/10/2047	0.00% DK0009798803
NYKREDIT REALKREDIT AS 2.50% 1/10/2036	0.00% DK0009795627
JYSKE REALKREDIT A/S 2.00% 1/10/2047	0.00% DK0009387698
MORGANS ZAR CCP	0.00%
NYKREDIT REALKREDIT AS 2.50% 1/10/2050	0.00% DK0009513665
MS NOK CC	0.00%

MORGAN STANLEY MXCCP	0.00%
MS ILS CCP	0.00%
USDSEK MATURING 16/04/2025 (MFS)	0.00%
USDCAD MATURING 22/04/2025 (MFS)	0.00%
USDHKD MATURING 16/04/2025 (MFS)	0.00%
USDZAR MATURING 16/04/2025 (MFS)	0.00%
USDSGD MATURING 16/04/2025 (MFS)	0.00%
USDCAD MATURING 16/04/2025 (MFS)	0.00%
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425	0.00% DUSWU01GDB3
PFLT SARON	
317U8PRA8 SWPTION USD 140425 PUT STRIKE 4.073 GS	0.00% DU317U8PRA87
EURO SCHATZ 2506 FU	0.00% DE000F1B2NJ1
317U8SQA3 SWPTION EUR 250425 PUT STRIKE 2.65 CITI	0.00% DU317U8SQA36
SWPCON767 BUY CDS USD 200625 CHINA AS BP BOA 1% BAA	0.00% DUSWPCON767
GBPUSD MATURING 16/04/2025 (MFS)	0.00%
SWU02G4I7 CCP SHORT IRS MS USD 150255 PFXD 3.86092	0.00% DUSWU02G4I7
RFLT SOFR	
SWU02FZT1 CCP SHORT OIS MS CAD 010634 PFXD 2.7404	0.00% DUSWU02FZT1
RFLT 1CDOR	
317U8SOA5 SWPTION USD 240425 PUT STRIKE 4.065 WELLS	0.00% DU317U8SOA53
31750QEW5 OC USD/CAD 050925 PUT STRIKE 1.32 MS	0.00% DU31750QEW52
317U8TOA3 SWPTION USD 280425 PUT STRIKE 4.063 GS	0.00% DU317U8TOA37
SWU02G6F1 CCP SHORT IRS MS USD 151153 PFXD 3.88663	0.00% DUSWU02G6F1
RFLT SOFR	
SWPCONF19 CCP BUY CDX USD 200635 CDX.NA.IG.44 1% MS	0.00% DUSWPCONF19
317U6EZA6 SWPTION USD 250625 PUT STRIKE 4.28 GS	0.00% DU317U6EZA66
USDCHF MATURING 16/04/2025 (MFS)	0.00%
SWU02G2H1 CCP SHORT OIS BARC INR 170930 RFLT MIBOR	0.00% DUSWU02G2H1
PFXD 6	
BARC THB CCP	0.00%
CCS0312J3 XCCY USD/JPY 171226 RFLT SOFRA PFLT TONA -41	0.00% DUCCS0312J35
CITI	
SWU02FMT5 CCP SHORT IRS MS USD 151134 PFXD 3.81457	0.00% DUSWU02FMT5
RFLTSOFRA	
SWU02CKT4 CCP SHORT IRS MS USD 150534 PFXD3.85961	0.00% DUSWU02CKT4
RFLT SOFRA	
SWU02FZ79 CCP SHORT IRS MS USD 120335 PFXD 3.905 RFLT	0.00% DUSWU02FZ79
SOFRA	
317U8PSA7 SWPTION USD 140425 CALL STRIKE 3.723 GS	0.00% DU317U8PSA78
SWU02CLH9 CCP SHORT IRS MS USD 150534 RFLT SOFRA	0.00% DUSWU02CLH9
PFXD3.83603	
AUS 3YR 2506 BOND FU	0.00% DU000YT25061
SWU02CL22 CCP SHORT IRS MS USD 150534 RFLT	0.00% DUSWU02CL22
SOFRAPFXD3.846818	
SWU028NV5 IRS BNP MYR 180934 PFXD 3.75 RFLT 3KLIB	0.00% DUSWU028NV5
USDSEK MATURING 17/04/2025 (MFS)	0.00%
EURUSD MATURING 16/04/2025 (MFS)	0.00%
CCS0213F1 XCCY USD/JPY 170930 RFLTSOFRA PFLTTONA-	0.00% DUCCS0213F13
0.4695 CITI	
317U8SRA2 SWPTION EUR 250425 CALL STRIKE 2.35 CITI	0.00% DU317U8SRA27
SWU02CRP5 CCP SHORT IRS MS USD 150526 PFXD 4.02 RFLT	0.00% DUSWU02CRP5
SOFRA	
USDJPY MATURING 16/04/2025 (MFS)	0.00%
317U8SPA4 SWPTION USD 240425 CALL STRIKE 3.715 WELLS	0.00% DU317U8SPA45
317U8TPA2 SWPTION USD 280425 CALL STRIKE 3.713 GS	0.00% DU317U8TPA28
317U6EXA8 SWPTION USD 250925 PUT STRIKE 4.33 GS	0.00% DU317U6EXA84
SWU02DBF2 CCP LONG IRS MS AUD 190335 RFXD 4.25 PFLT	0.00% DUSWU02DBF2
6BBSW	
SWU02E7K4 CCP SHORT OIS MS CAD 010634 PFXD 3 RFLT	0.00% DUSWU02E7K4
1CDOR	

SWU02FNN7 CCP SHORT IRS MS USD 040335 RFLT SOFRA PFXD 3.9075	0.00% DUSWU02FNN7
317U6E1A3 SWPTION USD 230625 PUT STRIKE 4.25 BOA	0.00% DU317U6E1A31
SWU02EBL7 CCP SHORT OIS MS CAD 010633 PFXD 3 RFLT 1CDOR	0.00% DUSWU02EBL7
SWU02G6U8 CCP SHORT IRS MS USD 151153 PFXD 3.91357 RFLT SOFR	0.00% DUSWU02G6U8
SWU02E1P9 CCP LONG IRS MS SEK 030230 RFXD 2.47375 PFLT 3MSEK	0.00% DUSWU02E1P9
SWU02D197 CCP LONG OIS MS JPY 190327 RFXD 0.75 PFLT TONAR	0.00% DUSWU02D197
SWPCOMWU8 CCP BUY CDX USD 201234 CDX.NA.IG.43.1% MS	0.00% DUSWPCOMWU8
SWU02CPU6 CCP SHORT IRS MS USD 150826 PFXD 3.905 RFLT SOFRA	0.00% DUSWU02CPU6
SWU02GCR8 CCP SHORT IRS MS USD 240335 PFXD 3.93 RFLT SOFRA	0.00% DUSWU02GCR8
US 30Y BOND 2506 FUT	0.00% DU00USB25069
SWPCOMMY1 BUY CDS USD 200625 PHILIPPINES AS BP GST 1% GS	0.00% DUSWPCOMMY1
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.00% DUSWU01XP80
SWPCOMM88 BUY CDS USD 200625 INDONESIA AS BP GST 1% GS	0.00% DUSWPCOMM88
SWU02G9W1 CCP LONG IRS BARC KRW 170930 RFXD 2.5 PFLT 3KSDA	0.00% DUSWU02G9W1
SWPCON775 BUY CDS USD 200925 CHINA AS BP BOA 1% BAA	0.00% DUSWPCON775
SWU02DVC7 CCP SHORT OIS MS CAD 010633 PFXD 2.85 RFLT 1CDOR	0.00% DUSWU02DVC7
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBSW	0.00% DUSWU01UQ93
LONG GILT 2506 FUT	0.00% GB00MDWGHK25
SWU027Y29 CCP SHORT IRS MS USD 170725 RFLT SOFRA PFXD 4.75	0.00% DUSWU027Y29
SWU02D5G7 CCP SHORT OIS MS CAD 010933 PFXD 2.88 RFLT 1CDOR	0.00% DUSWU02D5G7
SWU02FNZ0 CCP SHORT IRS MS USD 151134 PFXD 3.84357 RFLTSOFRA	0.00% DUSWU02FNZ0
SWPCON783 BUY CDS USD 201225 CHINA AS BP BOA 1% BAA	0.00% DUSWPCON783
SWU02F3W9 CCP SHORT IRS MS USD 151154 PFXD 3.95913 RFLTSOFRA	0.00% DUSWU02F3W9
SWU02FNI8 CCP SHORT IRS MS USD 151134 PFXD 3.84329 RFLTSOFRA	0.00% DUSWU02FNI8
SWU02F3Z2 CCP SHORT IRS MS USD 151154 PFXD3.96415 RFLT SOFRA	0.00% DUSWU02F3Z2
MORGAN STANLEY NZD	0.00%
SWU02ADY5 CCPSHORT OIS BARC SGD 190327 PFXD 2.5 RFLT SORAD	0.00% DUSWU02ADY5
SWU02EWD2 CCP SHORT IRS MS USD 151154 PFXD3.958841 RFLTSOFRA	0.00% DUSWU02EWD2
SWU02D718 CCP LONG IRS MS EUR 111029 RFXD 1.79544 PFLTESTRON	0.00% DUSWU02D718
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6PRIB	0.00% DUSWU00SF83
SWU02BRM4 CCP LONG IRS MS EUR 100130 RFXD 2.3425 PFLT 6EUBO	0.00% DUSWU02BRM4
EURO SHORT BTP 2506	0.00% DE000F1B2NE2
SWU02CL06 CCP SHORT IRS MS USD 280229 RFLT SOFRA PFXD3.85092	0.00% DUSWU02CL06
EUR OAT 2506 FUT	0.00% DE000F1B2NL7
SWPCOMMA3 BUY CDS USD 200625 PHILIPPINES AS BP GST 1% GS	0.00% DUSWPCOMMA3
SWU02D171 CCP LONG OIS MS JPY 190330 RFXD 0.75 PFLT TONAR	0.00% DUSWU02D171

AUD 10YR 2506 BOND F	0.00% DU000XT25063
SWU025KY8 CCP SHORT IRS MS USD 050634 PFXD 4.08 RLFT	0.00% DUSWU025KY8
SOFRA	
SWPC0MZ68 BUY CDS USD 201229 US50064FAM68 1% GS	0.00% DUSWPC0MZ68
SWPC0MZ76 BUY CDS USD 201229 US50064FAM68 1% MS	0.00% DUSWPC0MZ76
SWU02CKS6 CCP SHORT IRS MS USD 280229 RLFT SOFRA	0.00% DUSWU02CKS6
PFXD3.86166	
SWU02F6N6 CCP SHORT IRS MS USD 151154 PFXD 4.12982	0.00% DUSWU02F6N6
RFLTSOFRA	
SWAP MATURING 25/03/2028 (CBAN90)	0.00%
SWU02FCO7 CCP SHORT IRS MS USD 310327 RLFT SOFRA	0.00% DUSWU02FCO7
PFXD 4.1	
SWU02DU38 CCP LONG IRS MS EUR 111029 RFXD 1.92272	0.00% DUSWU02DU38
PFLT ESTRO	
317U6EFA8 SWPTION USD 250925 PUT STRIKE 4.35 BARC	0.00% DU317U6EFA86
FUTURES MARGIN-CAD	0.00%
3 MONTH SOFR 2503 F	0.00% DU00SFR25033
SWU02CNJ3 CCP LONG IRS MS EUR 111029 RFXD 2.02754	0.00% DUSWU02CNJ3
PFLT ESTRO	
US ULTRA BOND 2506 F	0.00% DU00USU25069
3 MONTH SOFR 2509 F	0.00% DU00SFR25090
SWU028YM3 CCP LONG OIS MS GBP 190335 RFXD 3.5 PFLT	0.00% DUSWU028YM3
SONIA	
SWPC0N759 BUY CDS USD 201225 INDONESIA AS BP MYC 1% MS	0.00% DUSWPC0N759
SWU020VI2 CCP SHORT OIS MS CAD 010633 RLFT 1CDOR	0.00% DUSWU020VI2
PFXD 3.3	
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT	0.00% DUSWU01JYH1
6EUBO	
SWPCDD112 BUY CDS USD 201225 MALAYSIA GOVT AS BP MYC 1% MS	0.00% DUSWPCDD112
SWU02FPL9 CCP SHORT IRS MS USD 310829 PFXD 3.73411	0.00% DUSWU02FPL9
RFLTSOFRA	
SWU02F267 LONG IRS SCB CNY 180331 RFXD 1.5 PFLT CNRR7	0.00% DUSWU02F267
3 MONTH SOFR 2506 F	0.00% DU00SFR25066
SWU021E32 CCP SHORT OIS MS CAD 150333 PFXD 3.25 RLFT	0.00% DUSWU021E32
1CDOR	
SWU025TK9 CCP LONG IRS MS USD 181226 RFXD 3.75 PFLT	0.00% DUSWU025TK9
SOFRA	
SWU02CXT0 CCP SHORT OIS MS CAD 010633 PFXD 3.18 RLFT	0.00% DUSWU02CXT0
1CDOR	
SWU022VR8 CCP SHORT OIS MS CAD 010933 PFXD 3.5 RLFT	0.00% DUSWU022VR8
1CDOR	
SWU02F3E9 IRS BNP CNY 180331 RFXD 1.5 RLFT CNRR7	0.00% DUSWU02F3E9
SWU027EE5 CCP SHORT IRS BARC THB 180934 PFXD 2.75	0.00% DUSWU027EE5
RFLT THB3M	
SWU02FMZ1 CCP LONG IRS MS EUR 170930 RFXD 2.25 PFLT	0.00% DUSWU02FMZ1
6EUBO	
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RLFT	0.00% DUSWU01V9Z2
1CDOR	
SWPCONEB8 CCP BUY CDX EUR 200630 CDX ITRAXX MAIN43	0.00% DUSWPCONEB8
1% MS	
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RLFT	0.00% DUSWU01NRY3
6EUBO	
SWU02D148 CCP LONG OIS MS JPY 190332 RFXD 1 PFLT	-0.01% DUSWU02D148
TONAR	
SWU0203Z5 CCP LONG IRS MS USD 200626 RFXD 4 PFLT	-0.01% DUSWU0203Z5
SOFRA	
FUTURES MARGIN - AUD	-0.01%
SWU022NCO CCP SHORT OIS BARC SGD 180929 RLFT SORAD	-0.01% DUSWU022NCO
PFXD 2.75	

SWU021CU4 CCP LONG OIS MS CAD 181229 RFXD 1.9 PFLT 1CDOR	-0.01%	DUSWU021CU4
FUTURES MARGIN-JPY	-0.01%	
SWU02A169 CCP LONG IRS MS AUD 190330 RFXD 3.75 PFLT 6BBSW	-0.01%	DUSWU02A169
SWU02F762 CCP SHORT IRS MS USD 151154 PFXD 4.11647 RFLTSOFRA	-0.01%	DUSWU02F762
SWU02AHF2 CCP LONG OIS MS JPY 190335 RFXD 1 PFLT TONAR	-0.01%	DUSWU02AHF2
SWU021CX8 CCP LONG OIS MS CAD 170630 RFXD 1.5 PFLT 1CDOR	-0.01%	DUSWU021CX8
SWU02FCP4 CCP SHORT IRS MS USD 310829 PFXD 4.1 RFLT SOFRA	-0.01%	DUSWU02FCP4
SWU020E18 CCP LONG OIS MS GBP 170627 RFXD 3 PFLT SONIO	-0.01%	DUSWU020E18
SWU022IB8 CCP LONG OIS MS JPY 180934 RFXD 1 PFLT TONAR	-0.01%	DUSWU022IB8
EURO BTP 2506 FUT	-0.01%	DE000F1B2NF9
SWU02F9E3 CCP SHORT IRS MS USD 151134 PFXD 4.15 RFLT SOFRA	-0.02%	DUSWU02F9E3
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.02%	DUSWU01E2C8
NZDUSD MATURING 17/04/2025 (MFS)	-0.02%	
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.02%	DU317U173X14
SWU028YL5 CCP LONG OIS MS GBP 190330 RFXD 3.5 PFLT SONIA	-0.02%	DUSWU028YL5
BARCLAYS COLLATERAL	-0.02%	
SWU021I12 CCP LONG OIS MS JPY 190644 RFXD 1 PFLT TONAR	-0.03%	DUSWU021I12
DEUTSCHE BANK COLL	-0.03%	
SWAP MATURING 23/03/2028 (WPAC40)	-0.03%	
BAYER US FINANCE LLC 090525 4.25 REPO	-0.03%	DU0RE2550914
CBA NZD MARGIN ACCOUNT	-0.03%	
SWU01ZCK2 CCP SHORT IRS MS EUR 180925 PFXD 3.53565RFLT 6EUBO	-0.03%	DUSWU01ZCK2
SWAP MATURING 20/03/2028 (NBNZ40)	-0.03%	
SWU02FN15 CCP LONG IRS MS EUR 170935 RFXD 2.25 PFLT 6EUBO	-0.04%	DUSWU02FN15
JP MORGAN COLAT	-0.04%	
MORGAN STANLEY USD	-0.05%	
CREDITORS	-0.18%	
OUTSTANDING SETTLEMENTS	-5.58%	