

Offer name Nikko AM NZ Investment Scheme Offer Offer number OFR10608

Fund name Nikko AM Growth Fund Fund number FND9379  
 Period disclosure applies [dd/mm/yyyy] 31/03/2025

| Asset name                                            | % of fund net assets | Security Code |
|-------------------------------------------------------|----------------------|---------------|
| Buy Nzd:Sell Usd 22/05/2025                           | 18.84%               | NZDUSD25142B  |
| Jpm Global Select Equity X Acc Usd                    | 15.67%               | LU0085144706  |
| Buy Nzd:Sell Usd 07/05/2025                           | 9.07%                | NZDUSD25127B  |
| Buy Nzd:Sell Eur 22/05/2025                           | 3.58%                | NZDEUR25142B  |
| NZD BNP Paribas A/C                                   | 3.55%                | NZDBNPP       |
| Buy Usd:Sell Eur 09/04/2025                           | 3.37%                | USDEUR25099B  |
| Infratil Limited                                      | 2.13%                | NZIFTE0003S3  |
| Contact Energy Limited                                | 2.06%                | NZCENE0001S6  |
| Fisher & Paykel Healthcare                            | 1.77%                | NZFAPE0001S2  |
| Microsoft Corp                                        | 1.62%                | US5949181045  |
| Amazon Com Inc                                        | 1.58%                | US0231351067  |
| Meridian Energy Ltd NPV                               | 1.45%                | NZMELE0002S7  |
| Summerset Group Holdings Ltd                          | 1.42%                | NZSUME0001S0  |
| Kiwi Property Group Limited                           | 1.36%                | NZKPGE0001S9  |
| Goodman Property Trust                                | 1.21%                | NZCPTE0001S9  |
| Spark New Zealand Ltd                                 | 1.20%                | NZTELE0001S4  |
| Nvidia Corp                                           | 1.18%                | US67066G1040  |
| Auckland International Airport Ltd                    | 1.16%                | NZAIAE0002S6  |
| Worley Limited                                        | 1.11%                | AU000000WOR2  |
| Mainfreight Limited                                   | 1.11%                | NZMFTE0001S9  |
| Ryman Healthcare Ltd                                  | 1.09%                | NZRYME0001S4  |
| Buy Eur:Sell Usd 09/04/2025                           | 1.06%                | EURUSD25099B  |
| Precinct Properties New Zealand Limited               | 1.05%                | NZAPTE0001S3  |
| Visa Inc - A                                          | 0.99%                | US92826C8394  |
| Buy Nzd:Sell Jpy 22/05/2025                           | 0.99%                | NZDJPY25142B  |
| NEXTDEC Ltd                                           | 0.97%                | AU000000NXT8  |
| Ingenia Communities Group                             | 0.90%                | AU000000INA9  |
| Waypoint REIT Fully Paid Ord Units Stapled Securities | 0.87%                | AU0000088064  |
| Unitedhealth Group Inc Com Stk Us0.01                 | 0.87%                | US91324P1021  |
| Buy Nzd:Sell Gbp 22/05/2025                           | 0.85%                | NZDGBP25142B  |
| Progressive Corp                                      | 0.84%                | US7433151039  |
| Sky Network Television Ltd                            | 0.72%                | NZSKTE0001S6  |
| Applovin Corp                                         | 0.70%                | US03831W1080  |
| Aristocrat Leisure Ltd                                | 0.68%                | AU000000ALL7  |
| Argosy Property Limited                               | 0.67%                | NZARGE0010S7  |
| USD BNP Paribas A/C                                   | 0.64%                | USDBNPP       |
| Booking Hldgs Inc Com Usd0.008                        | 0.60%                | US09857L1089  |
| The A2 Milk Company Limited                           | 0.60%                | NZATME0002S8  |
| Stride Stapled Grp Npv Units                          | 0.59%                | NZSPGE0001S2  |
| Safran Sa                                             | 0.59%                | FR0000073272  |
| Taiwan Semicon Manufacturing Co Ltd                   | 0.59%                | TW0002330008  |
| Resmed Inc                                            | 0.58%                | AU000000RMD6  |
| Buy Nzd:Sell Aud 01/05/2025                           | 0.56%                | NZDAUD25121B  |
| Vital Healthcare Property Trust                       | 0.54%                | NZCHPE0001S4  |
| Constellation Software Com                            | 0.54%                | CA21037X1006  |
| EBOS Group Limited                                    | 0.54%                | NZEBOE0001S6  |
| Property For Industry Ltd                             | 0.51%                | NZPFIE0001S5  |
| France Republic Of Government 120625 0.00 Gb          | 0.50%                | FR0128838432  |
| Alphabet Inc Cap Stk Usd0.001 Cl A                    | 0.50%                | US02079K3059  |
| Wolters Kluwer                                        | 0.49%                | NL0000395903  |
| NZ Government 150534 4.25 Gb                          | 0.48%                | NZGOVDT534C4  |
| Linde Plc                                             | 0.47%                | IE000S9YS762  |
| Taiwan Semiconduct Manufacturing Usd                  | 0.46%                | US8740391003  |
| Apple Inc                                             | 0.44%                | US0378331005  |
| 3i Group Plc                                          | 0.44%                | GB00B1YW4409  |

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|-----------------------------------------|-------|--------------|
| Hca Healthcare Inc                      | 0.43% | US40412C1018 |
| NZ Government 2.75% 15/04/2037          | 0.43% | NZGOVDT437C0 |
| SkyCity Entertainment Group Limited     | 0.41% | NZSKCE0001S2 |
| United States Treasury 150525 0.00 Gb   | 0.40% | US912797LB15 |
| NZ Government 150541 1.75 GB            | 0.39% | NZGOVDT541C9 |
| Broadcom Corp Com                       | 0.39% | US11135F1012 |
| Brown Brown Inc                         | 0.39% | US1152361010 |
| Steel Dynamics Inc                      | 0.38% | US8581191009 |
| Sea Ltd                                 | 0.37% | US81141R1005 |
| Saab Ord Shs Class B                    | 0.37% | SE0021921269 |
| Meta Platforms Inc                      | 0.37% | US30303M1027 |
| Buy Usd:Sell Jpy 19/05/2025             | 0.36% | USDJPY25139B |
| Japan Treasury Disc Bill 190525 0.00 Gb | 0.36% | JP1742871R24 |
| French Discount T-Bill 160425 0.00 Gb   | 0.35% | FR0128838390 |
| Lilly (Eli) & Co Usd                    | 0.34% | US5324571083 |
| Buy Usd:Sell Jpy 03/04/2025             | 0.34% | USDJPY25093B |
| Tyson Foods Inc Class A                 | 0.34% | US9024941034 |
| Reliance Steel & Aluminum Co            | 0.34% | US7595091023 |
| Sumitomo Mitsui Financial Group         | 0.34% | JP3890350006 |
| Channel Infrastructure NZ Limited       | 0.33% | NZNZRE0001S9 |
| Lvmh Moet Hennessy Vuitton Se           | 0.33% | FR0000121014 |
| Arthur J Gallagher Co                   | 0.33% | US3635761097 |
| Mercadolibre Inc                        | 0.31% | US58733R1023 |
| Vertex Pharmaceuticals Inc              | 0.30% | US92532F1003 |
| Kinsale Capital Gr                      | 0.30% | US49714P1084 |
| Sony Corp Y50                           | 0.30% | JP3435000009 |
| Netflix Inc                             | 0.30% | US64110L1061 |
| Mckesson Corp                           | 0.30% | US58155Q1031 |
| Treasury Bill 080525 0.00 Gb            | 0.30% | US912797NE36 |
| Upm-Kymmene Fim10                       | 0.29% | FI0009005987 |
| Investore Property Ltd                  | 0.28% | NZIPLE0001S3 |
| Mercury NZ Limited                      | 0.28% | NZMRPE0001S2 |
| Kb Financial Group Inc                  | 0.27% | KR7105560007 |
| Coca-Cola Europacific Partners          | 0.27% | GB00BDCPN049 |
| Intercontinental Exchange Inc           | 0.27% | US45866F1049 |
| Merck & Co Inc New Com                  | 0.27% | US58933Y1055 |
| New Zealand Government 150535 4.50 Gb   | 0.27% | NZGOVDT535C1 |
| Shell Plc Ord Eur0.07                   | 0.27% | GB00BP6MXD84 |
| Buy Nzd:Sell Aud 20/05/2025             | 0.26% | NZDAUD25140B |
| Gen Elec Co Com Post Rev Split          | 0.26% | US3696043013 |
| HDFC Bank Ltd                           | 0.26% | US40415F1012 |
| Chorus Limited                          | 0.26% | NZCNUE0001S2 |
| Cencora Inc Com                         | 0.26% | US03073E1055 |
| Icici Bank Spon Adr                     | 0.26% | US45104G1040 |
| Compass Group Ord GBP0 1105             | 0.25% | GB00BD6K4575 |
| Old Dominion Freight Line Inc           | 0.25% | US6795801009 |
| Housing NZ Ltd 3.36% 12/06/2025         | 0.25% | NZHNZD0625L3 |
| Intuitive Surgical Inc                  | 0.25% | US46120E6023 |
| Haleon Plc                              | 0.25% | GB00BMX86B70 |
| Astrazeneca Plc                         | 0.24% | GB0009895292 |
| Godaddy Inc                             | 0.24% | US3802371076 |
| Fletcher Building Ltd                   | 0.24% | NZFBUE0001S0 |
| Lithia Motors Inc                       | 0.24% | US5367971034 |
| Housing NZ 1.534% 10/09/2035            | 0.23% | NZHNZD0935L6 |
| Genpact Ltd                             | 0.23% | BMG3922B1072 |
| French Discount T-Bill 210525 0.00 Gb   | 0.23% | FR0128379494 |
| Novo Nordisk Ord Shs Class B            | 0.22% | DK0062498333 |
| Kerry Group Plc-A                       | 0.21% | IE0004906560 |
| Lpl Financial Holdings Inc              | 0.21% | US50212V1008 |
| Elevance Health                         | 0.21% | US0367521038 |
| Tencent Hldgs Limited                   | 0.21% | KYG875721634 |
| Nzlgfa 4.5% 15/05/2030                  | 0.20% | NZLGFDT020C7 |
| Rabo 5.31% 05/04/2029                   | 0.20% | NZRABDT023C5 |
| Dbx Group Holdings Ltd                  | 0.20% | SG1L01001701 |
| Hitachi                                 | 0.20% | JP3788600009 |

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| Siemens Energy Ag                                           | 0.20% DE000ENER6Y0 |
| Waste Connections Com Npv                                   | 0.20% CA94106B1013 |
| Oracle Corp                                                 | 0.20% US68389X1054 |
| Meituan Dianping                                            | 0.20% KYG596691041 |
| Ryan Specialty Holdings Ord Shs Class A                     | 0.20% US78351F1075 |
| Nintendo Co Ltd Jp50                                        | 0.20% JP3756600007 |
| Future Margins-USD                                          | 0.19% FUTMUSD      |
| Danaher Corp                                                | 0.19% US2358511028 |
| Rolls Royce Ord                                             | 0.19% GB00B63H8491 |
| Corteva Inc                                                 | 0.19% US22052L1044 |
| Arista Networks In Com Usd0.0001 Pst Rev Spt Temp           | 0.19% US0404132054 |
| Uber Technologies Inc                                       | 0.18% US90353T1007 |
| Dunedin City Treasury 101033 4.966 Lb                       | 0.18% NZDCTDT295C3 |
| Bio Techne Corp Com USD0.01                                 | 0.18% US09073M1045 |
| Siemens Healthineers Ag                                     | 0.18% DE000SHL1006 |
| Adyen Nv                                                    | 0.18% NL0012969182 |
| Heidelbergcement Ag                                         | 0.18% DE0006047004 |
| Federal National Mortgage Association 150446 2.50 Tba       | 0.17% US01F0226427 |
| Federal National Mortgage Assoc 150436 5                    | 0.17% US01F0526495 |
| New Zealand Government 150531 1.50 Gb                       | 0.17% NZGOVDT531C0 |
| Palomar Holdings Inc                                        | 0.17% US69753M1053 |
| Encompass Health Corp Com USD                               | 0.17% US29261A1007 |
| Thor Industries Incorporated                                | 0.17% US8851601018 |
| NZ Local Govt Funding Agency 150437 2.00 GB                 | 0.17% NZLGFDT016C5 |
| Bank Of New Zealand 191129 4.889 Cb                         | 0.17% NZBNZDT406C7 |
| Amadeus It Hldgs                                            | 0.16% ES0109067019 |
| First Citizens Bcshts - Cl A                                | 0.16% US31946M1036 |
| Ferrari Nv Com Eur 0.01                                     | 0.16% NL0011585146 |
| Auckland Council 170639 5.745 Cb                            | 0.16% NZAKCDT614C7 |
| Reinsurance Group Of America                                | 0.16% US7593516047 |
| Sanwa Holdings Corporation                                  | 0.16% JP3344400001 |
| Buy Jpy:Sell Usd 03/04/2025                                 | 0.16% JPYUSD25093B |
| Asb Bank Limited 181027 Frn                                 | 0.16% NZABBDT045C6 |
| Meg Energy Corp                                             | 0.15% CA5527041084 |
| Westpac New Zealand Ltd 160932 6.19 Cb                      | 0.15% NZWNZD01T2L9 |
| Kiwibank Ltd 191028 6.254 Gb                                | 0.15% NZKIWD1028L0 |
| NZ Government Bond 2% 15/05/2032                            | 0.15% NZGOVDT532C8 |
| Suncor Energy Inc                                           | 0.15% CA8672241079 |
| Schlumberger Ltd                                            | 0.14% AN8068571086 |
| Samsonite Intl Sa Usd0.01                                   | 0.14% LU0633102719 |
| Schneider Electric SE                                       | 0.14% FR0000121972 |
| Masimo Corp                                                 | 0.13% US5747951003 |
| Illumina Inc                                                | 0.13% US4523271090 |
| Westpac New Zealand 060726 Frn                              | 0.13% NZWNZD0726L8 |
| Christchurch City Hldgs 151031 4.95 Gb                      | 0.13% NZCCHDT908C6 |
| Housing NZ 2.183% 24/04/2030                                | 0.13% NZHNZD0230L2 |
| NZLGFA 3% 15/05/2035                                        | 0.13% NZLGFDT019C9 |
| China Construction Bank Nz Ltd 090226 Frn                   | 0.12% NZCCBDT014C9 |
| Trip Com Group Ltd                                          | 0.12% KYG9066F1019 |
| Interactive Brokers Gro-Cl                                  | 0.12% US45841N1072 |
| Curtiss-Wright Corp                                         | 0.12% US2315611010 |
| Bank Of New Zealand Cash at Call                            | 0.12% NZDBNZ11     |
| Income Due - NZD                                            | 0.12% INCDUNZD     |
| Westpac New Zealand Ltd 140234 6.73 Cb                      | 0.12% NZWNZD02T2L8 |
| Buy Usd:Sell Nzd 07/05/2025                                 | 0.12% USDNZD25127B |
| Westpac New Zealand Ltd 240929 4.34 Cb                      | 0.12% NZWNZD0929L8 |
| Buy Usd:Sell Gbp 04/06/2025                                 | 0.12% USDGBP25155B |
| Housing NZ 3.42% 18/10/2028                                 | 0.12% NZHNZD0628L7 |
| Daiichi Sankyo Company Limited                              | 0.12% JP3475350009 |
| Anz Bank New Zealand 200230 4.63 Cb                         | 0.12% NZANBDT026C2 |
| Chorus Ltd 4.35% 06/12/2028                                 | 0.12% NZCNUDT003C6 |
| Industrial And Commercial Bank Of China New 090429 5.784 Gb | 0.11% NZICBDT012C7 |
| Datadog Inc                                                 | 0.11% US23804L1035 |

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| Synopsys Inc                                              | 0.11% US8716071076 |
| KiwiBank Ltd 111229 4.746 Cb                              | 0.11% NZKIWD1229L4 |
| Christchurch International Airport 150431 5.44 Cb         | 0.11% NZCHCDT006C9 |
| BNP Paribas Nominees                                      | 0.11% AUDCUST      |
| Hoya Corporation Jpy                                      | 0.11% JP3837800006 |
| Westpac 45 Day Depo                                       | 0.11% WBCNIK45     |
| Port Of Tauranga Ltd                                      | 0.11% NZPOTE0003S0 |
| Rabobank Nederla 160326 Frn                               | 0.10% NZRABDT020C1 |
| Outstanding Settlement Receipts - EUR                     | 0.10% USMSCOLL     |
| Export Development Canada 180129 2.625 Gb                 | 0.10% XS2748850687 |
| Fnma 30Yr Conv Loan 150440 3.5 Tba                        | 0.10% US01F0326417 |
| Scales Corp Ltd                                           | 0.10% NZSCLE0002S8 |
| Puig Brands Sa Class B Ord Shs                            | 0.10% ES0105777017 |
| Outstanding Settlement Receipts - NZD                     | 0.10% OSRECNZD     |
| Federal National Mortgage Association 150442 3.00 Tba     | 0.10% US01F0306450 |
| Government National Mortgage Association 2 010454 6.0 Tba | 0.10% US21H0606481 |
| Government National Mortgage Association 200448 0.00 Tba  | 0.09% US21H0526457 |
| Mufg Bank Ltd Auckland Branch 241126 Frn                  | 0.09% NZMUFD0004C2 |
| Kfw 101028 3.125 Gb                                       | 0.09% DE000A351MT2 |
| New Zealand Tax Trading Co 280425 Rcd                     | 0.09% DU0NZ25428A5 |
| Toyota Fin New Zealand 230429 5.697 Cb                    | 0.09% NZTFSDT873C7 |
| Auckland International Airport 041231 5.452 Cb            | 0.09% AU3CB0310183 |
| Insurance Australia Group Ltd 150628 5.32 Cb              | 0.09% NZIAGDT004C1 |
| Boa Usd Ccp                                               | 0.09% USDBACCP     |
| Transpower New Zealand Limited 260825 Pnote               | 0.09% NZTRPDP238L7 |
| KiwiBank Ltd 191027 5.737 Gb                              | 0.09% NZKIWD1027L2 |
| Intesa Fdg Llc 230625 0.00 Cb                             | 0.09% US4611K0TP20 |
| Trinitas Clo Ltd Sr 21 16A Class A1 150734 Abs            | 0.09% US89642DAA63 |
| NZ Government Bond 3% 20/04/2029                          | 0.09% NZGOVDT429C7 |
| Serko Ltd                                                 | 0.08% NZSKOE0001S7 |
| Freshpet Inc                                              | 0.08% US3580391056 |
| Japan Government Of 200344 1.60 Gb                        | 0.08% JP1201881Q46 |
| KiwiBank Ltd 120533 6.40 Cb                               | 0.08% NZKIWD01T2L3 |
| Italy Republic Of Government 010826 0.00 Gb               | 0.08% IT0005454241 |
| Industrial And Commercial Bank Of China Nzd 260525 Frn    | 0.08% NZICBDT010C1 |
| Centuria Industrial REIT Paid                             | 0.08% AU000000CIP0 |
| New Zealand Government 150530 4.50 Gb                     | 0.08% NZGOVDT530C2 |
| Kamigumi Co Ltd                                           | 0.08% JP3219000001 |
| Bank Of New Zealand 280425 Rcd                            | 0.08% NZF01DT866C5 |
| European Union 041229 1.625 Cb                            | 0.08% EU000A3K7MW2 |
| Japan Government Of 070525 0.00 Gb                        | 0.08% JP1742841R21 |
| Bank Of New Zealand 010928 0.00 Cb                        | 0.08% NZBNZDT403C4 |
| Buy Usd:Sell Jpy 07/05/2025                               | 0.08% USDJPY25127B |
| Amphenol Corp Cl A                                        | 0.08% US0320951017 |
| Federal National Mortgage Association 150442 6.00 Tba     | 0.08% US01F0606420 |
| Westpac New Zealand Ltd 160227 3.696 Cb                   | 0.07% NZWNZD0227L7 |
| Outstanding Settlement Receipts - JPY                     | 0.07% OSRECJPY     |
| ANZ Bank New Zealand 170931 2.999 Cb                      | 0.07% NZANBDT024C7 |
| Italy Republic Of Govt 010332 1.65 Gb                     | 0.07% IT0005094088 |
| Ge Vernova Llc Com Usd0.01 Wi Temp                        | 0.07% US36828A1016 |
| Buy Usd:Sell Jpy 09/06/2025                               | 0.07% USDJPY25160B |
| Japan Treasury Disc Bill 090625 0.00 Gb                   | 0.07% JP1742921R32 |
| France Republic Of Government 090425 0.00 Gb              | 0.07% FR0128537216 |
| Buy Usd:Sell Aud 02/04/2025                               | 0.07% USDAUD25092B |
| Region Group Fully Paid Units Stapled Securities          | 0.07% AU0000253502 |
| Buy Aud:Sell Usd 02/04/2025                               | 0.07% AUDUSD25092B |
| Powerco Ltd 070330 6.397 Cb                               | 0.07% NZPWCDT011C5 |
| NZ Local Govt Fund Agency 140532 4.50 Gb                  | 0.07% NZLGFD021C5  |
| Rabobank New Zealand Ltd 200326 Rcd                       | 0.06% NZF05DT404C1 |

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| Goldentree Loan Management Sr 23 17A Cl A 200736 Abs         | 0.06% US38139FAC41  |
| ASB Bank Ltd 040526 1.646 Cb                                 | 0.06% NZABBDG005C5  |
| Auckland International Airport Ltd 151130 5.45 Cb            | 0.06% NZAIAD0280L5  |
| KFW 190528 1.75 Gb                                           | 0.06% NZKFZDT004C9  |
| European Union 041234 3.00 Gb                                | 0.06% EU000A3K4ES4  |
| Bank Of New Zealand 231126 Frn                               | 0.06% NZBNZDT404C2  |
| China Construction Bank Nz Ltd 021126 Frn                    | 0.06% NZCCBDT015C6  |
| Mufg Bank Ltd 260925 Rcd                                     | 0.06% NZMUFDP269L6  |
| Buy Aud:Sell Nzd 01/05/2025                                  | 0.06% AUDNZD25121B  |
| Kommunalbanken AS 1.25% 02/07/2030                           | 0.06% NZKBNDT012C0  |
| Transpower NZ 1.735% 04/09/2025                              | 0.06% NZTRPD0070L9  |
| Asb Bank Ltd 220126 4.10 Td                                  | 0.06% DU0TZ26122A7  |
| Southland Building Society 180327 4.32 Cb                    | 0.06% NZSBBDT297C3  |
| Freightways Limited                                          | 0.06% NZFREE0001S0  |
| TR Group Ltd 051026 3.532 Cb                                 | 0.06% NZTRGD1026L9  |
| Gentrack Group Ltd                                           | 0.06% NZGTKE0002S9  |
| Charter Hall Social Infrastructure Reit Units Fully Paid     | 0.06% AU0000030645  |
| Air New Zealand Ltd Sydney Branch 250529 6.50 Cb             | 0.06% AU3CB0289213  |
| Dunedin City Treasury 080727 Frn                             | 0.05% NZDCTDT287C0  |
| Buy Usd:Sell Aud 12/06/2025                                  | 0.05% USDAUD25163B  |
| Fnma 150434 4.50 Tba                                         | 0.05% US01F0426407  |
| Tr Group Ltd 111028 7.202 Cb                                 | 0.05% NZTRGD1028L5  |
| Bank Of New Zealand 250528 5.536 Cb                          | 0.05% NZBNZDT402C6  |
| NZ Government 3.5% 14/04/2033                                | 0.05% NZGOVDT433C9  |
| Bank Of China New Zealand Limited 150526 Frn                 | 0.05% NZBOCDT004C6  |
| Toyota Fin New Zealand 300931 4.84 Cb                        | 0.05% NZTFSDT892C7  |
| Government National Mortgage Association 2 150443 3.00 Tba   | 0.05% US21H0306413  |
| Toyota Finance New Zealand Ltd 230525 Frn                    | 0.05% NZTFSDT803C4  |
| Rabobank Nederla 160625 Frn                                  | 0.05% NZRABDT019C3  |
| Alnylam Pharmaceuticals Inc                                  | 0.05% US02043Q1076  |
| Goodman Group                                                | 0.05% AU0000000GMG2 |
| Asset Plus Limited                                           | 0.05% NZNAPE0007S3  |
| Halozyme Therapeut Com                                       | 0.05% US40637H1095  |
| Japan Government 200942 1.10 Gb                              | 0.05% JP1201821NA5  |
| Outstanding Settlement Receipts - USD                        | 0.05% OSRECUSD      |
| Auckland Council 280950 2.95 Cb                              | 0.05% NZAKCDT520C6  |
| Bank Of China                                                | 0.05% NZDBOC11      |
| Auckcn Nfix3fra + 53 04/10/2027                              | 0.04% NZAKCDT620C4  |
| Mars Inc 010335 5.20 Cb                                      | 0.04% US571676BA26  |
| Spain Kingdom Of Government 300739 3.90 Cb                   | 0.04% ES0000012L60  |
| Heartland Group Hlnpv                                        | 0.04% NZHGHE0007S9  |
| Sbs Bank 100430 4.98 Cb                                      | 0.04% NZSBBDT424C3  |
| Kiwibank Ltd 111230 2.36 Cb                                  | 0.04% NZKIWD1230L2  |
| Asb Bank Ltd 101025 4.87 Td                                  | 0.04% DU0TZ25010A9  |
| Japan Government 200952 1.40 Gb                              | 0.04% JP1300761NA3  |
| New Zealand Local Government Funding Agency 160425 Tbill     | 0.04% NZLGBDT380C9  |
| Toyota Finance New Zealand Ltd 061227 5.75 Cb                | 0.04% NZTFSDT821C6  |
| Toyota Fin New Zealand 300927 Frn                            | 0.04% NZTFSDT891C9  |
| Income Due - AUD                                             | 0.04% INCDAUD       |
| Dunedin City Treasury 271128 3.22 Cb                         | 0.04% NZDCTDT211C0  |
| Christchurch City Hldgs 151027 Frn                           | 0.04% NZCCHDT907C8  |
| Federal Nat Mort Asso 30Yr Conventional Loan 251052 6.50 Tba | 0.04% US01F0626485  |
| Motor Trade Finances Ltd Se N24 Cl A 150931 Frm              | 0.04% NZNAVTRAT012  |
| Cfip Clo 2021-1 Ltd Series 21 1A Class A 200135 Abs          | 0.04% US12529QAC33  |
| Pikes Peak Sr 21 9A Cl A 271034 Abs                          | 0.04% US72134AAA34  |
| Barclays Dryrock Issuance Trust Ser 23 2 Cl A 150828 Abs     | 0.04% US06742LBB80  |
| Brypk 202319A A1r 150438 Abs                                 | 0.04% US11765AAQ22  |
| GMT Bond Issuer Ltd 201227 3.656 Cb                          | 0.04% NZGMBDT008C5  |
| Kiwibank Ltd 020427 4.885 Cb                                 | 0.04% AU3CB0308112  |
| New Zealand Tax Trading Co 140425 Rcd                        | 0.04% DU0ND25414A1  |

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| Buy Usd:Sell Idr 11/06/2025                                  | 0.04% USDIDR25162B |
| Hgmt 2025Hglr A 050245 Abs                                   | 0.04% US44216XAA37 |
| Fnma 30Yr Conv Loan 150439 Tba                               | 0.04% US01F0406441 |
| Anz Bank New Zealand Ltd 160228 5.22 Cb                      | 0.03% NZANBDT025C4 |
| Auckland International Airport Ltd 021129 6.22 Cb            | 0.03% NZAIAD0270L6 |
| Rocc 2024Cntr A 131141 Abs                                   | 0.03% US74970WAA80 |
| Dunedin City Treasury 180428 1.93 Cb                         | 0.03% NZDCTDT199C7 |
| Contact Energy Ltd 211130 6.398 Cb                           | 0.03% AU3CB0303576 |
| Trtn 20251 A1au 120357 Abs                                   | 0.03% AU3FN0095535 |
| Southland Building Society 070329 6.14 Cb                    | 0.03% NZSBBDT370C8 |
| Anz Bank New Zealand Wellington 010725 5.85 Td               | 0.03% DU0TZ25701A9 |
| Fmcc Fncl 010553 4.50 Mbs Pool No Sd7563                     | 0.03% US3132DVML61 |
| Dexia Credit Local Sa 210725 1.25 Cb                         | 0.03% XS2434417494 |
| Anz Bank New Zealand Ltd 050625 4.94 Td                      | 0.03% DU0TZ25605A2 |
| Kiwibank Ltd 211125 4.45 Td                                  | 0.03% DU0TZ25N21A8 |
| Bmo 2025C11 A5 150258 Abs                                    | 0.03% US05613XAC92 |
| Kiwi Property Group Ltd 190728 2.85 Cb                       | 0.03% NZKPGD0050L3 |
| Gmt Bond Issuer Ltd 140427 4.74 Cb                           | 0.03% NZGMBDT009C3 |
| European Investment Bank 160628 1.875 Gb                     | 0.03% NZEIBDT006C7 |
| Bank Of China 260326 4.45 Td                                 | 0.03% DU0TZ26326A4 |
| Mufg Bank Ltd Auckland 250326 3.81 Td                        | 0.03% DU0TZ26325A6 |
| Kiwibank Ltd 110425 Rcd                                      | 0.03% NZKIWDP101L8 |
| Fpit 20241 A 150731 Abs                                      | 0.03% NZFP11001R7  |
| Rabobank New Zealand Ltd 010725 Rcd                          | 0.03% NZF05DT370C4 |
| Inland Revenue 190626 Rcd                                    | 0.03% DU0IR26619A5 |
| Anzwl 280525 5.05 Td                                         | 0.03% DU0TZ25528B4 |
| Irv 2025200P A 140347 Abs                                    | 0.03% US45006HAA95 |
| Dclo 20211A A1r 151037 Abs                                   | 0.03% US25255DAL47 |
| Bank Sr 2024 Bnk48 Cl A5 150934 Abs                          | 0.03% US06541GAH02 |
| Jp Morgan Chase And Co 220430 5.581 Cb                       | 0.03% US46647PEG72 |
| Inland Revenue 181215 Rcd                                    | 0.03% DU0IR25623D2 |
| Italy Republic Of Government 010338 3.25 Gb                  | 0.03% IT0005496770 |
| Fonterra Co-Operative 5.08% 19/06/2025                       | 0.03% NZFCGDT310C3 |
| Hwkpk 2023 1A Ar 200137 Abs                                  | 0.03% US417403AN28 |
| Neuberger Berman Clo Ltd Series 22 47A Class A 140435 Abs    | 0.03% US64135DAA37 |
| Olmps 20251 A1l 101056 Abs                                   | 0.03% AU3FN0095428 |
| Taupo District Council 030625 Pnote                          | 0.03% NZTDCDP154L7 |
| Barclays Commercial Mortgage Sr 24 C30 Cl A5 151157 Abs      | 0.03% US05493YAE86 |
| Italy Republic Of Government 010426 0.00 Gb                  | 0.03% IT0005437147 |
| Dunedin City Treasury 3.98% 15/04/2026                       | 0.03% NZDCTDT109C6 |
| Honda Auto Receivables Sr 23 4 Cl A3 210628 Abs              | 0.03% US438123AC59 |
| Kiwibank 130625 5.96 Td                                      | 0.03% DU0TZ25613B4 |
| Port Of Tauranga Ltd 241128 3.552 Cb                         | 0.03% NZPOTD1128L1 |
| Solventum Corp 010329 5.40 Cb                                | 0.03% US83444MAP68 |
| Barclays Commercial Mrtg Sec Ser 2018 Tall Cls A 160337 Abs  | 0.03% US05548WAA53 |
| Auckland International Airport 161133 6.482 Cb               | 0.03% AU3CB0304350 |
| Inland Revenue Deposit 300326 Rcd                            | 0.03% DU0IR26330A9 |
| Port Of Tauranga 290925 1.02 Cb                              | 0.03% NZPOTD0925L1 |
| Cx003205 Ccp Sell Cdx Usd 201229 Cdx.Na.Ig.43.V1 1% Baa      | 0.03% DU0CX0032057 |
| Udc Endeavour Auto Abs Trust Ser 24 1 Class A 200630 Frm     | 0.02% NZUDCDD001R8 |
| Westpac NZ 1.439% 02/24/26                                   | 0.02% NZWNZD0226L9 |
| Spain Kingdom Of Government 311032 2.55 Gb                   | 0.02% ES0000012K61 |
| Kiwi Property Group 190630 5.35 Cb                           | 0.02% NZKPGD0070L1 |
| Dunedin City Treasury 161126 0.676 Cb                        | 0.02% NZDCTDT191C4 |
| Ge Healthcare Technologies Inc 150330 5.857 Cb               | 0.02% US36267VAH69 |
| Brain Capital Credit Clo Ltd Series 20 1A Class A1r 180433 A | 0.02% US05684DAN30 |
| Japan Government 200362 1.00 Gb                              | 0.02% JP1400151N57 |
| NZ Local Govt Funding Agency 150531 2.25 Cb                  | 0.02% NZLGFDT017C3 |



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| Industrial And Commercial Bank Of China Ltd 230625 6.45 Td   | 0.02% DU0TZ25623C1  |
| Mirvac Group Property Trust                                  | 0.02% AU000000MGR9  |
| Gnrt 202420A A 250138 Abs                                    | 0.02% US370912AA51  |
| Mf1 2023 FI12 Ltd Series 23 FI12 Class A 191038 Abs          | 0.02% US59319MAA18  |
| Aercap Ireland Capital Dac 210727 3.65 Cb                    | 0.02% US00774MAB19  |
| Wells Fargo Commercial Mort Ser 24 C63 Cls A5 150857 Abs     | 0.02% US94990FAE16  |
| Buy Usd:Sell Cad 08/04/2025                                  | 0.02% USDCAD25098B  |
| Pipk Sr 2020 5A CI A1r 201037 Abs                            | 0.02% US72133PAL76  |
| Ocpe 202512X B1 200138 Abs                                   | 0.02% XS3002398975  |
| International Bank For Reconstruction And Dev 101230 1.25 Cb | 0.02% NZIBDDT017C5  |
| Fnr 202511 Fb 250355 Abs                                     | 0.02% US3136BUZ452  |
| Halseypoint Clo Ltd Series 23 7A Class A 200736 Abs          | 0.02% US40638LAA70  |
| Morgan Stanley 200429 5.164 Cb                               | 0.02% US61747YFD22  |
| Hca Inc 010930 3.50 Cb                                       | 0.02% US404119CA57  |
| Tpg 2024Wlsc A 151129 Abs                                    | 0.02% US872973AA03  |
| Westpac New Zealand Ltd 310326 Rcd                           | 0.02% NZF08DT961C7  |
| Rock Trust Ser 24 Cntr D 131141 Abs                          | 0.02% US74970WAG50  |
| Verus 2025Inv1 A2 250270 Abs                                 | 0.02% US924929AD46  |
| Barclays Plc 250231 Frn                                      | 0.02% US06738ECY95  |
| New Zealand Tax Trading Co 100425 Rcd                        | 0.02% DU0ND25410A9  |
| Belgium Kingdom 220635 3.10 Gb                               | 0.02% BE0000363722  |
| Industrial And Commercial Bank Of China Ltd 010825 6.05 Td   | 0.02% DU0TZ25801B5  |
| New Zealand Rural Land Co Ltd                                | 0.02% NZNZLE0001S2  |
| Bank Of America Corp 250429 5.202 Cb                         | 0.02% US06051GLG28  |
| Housing NZ 051026 2.247 GB                                   | 0.02% NZHNZD0001L7  |
| Kiwibank Ltd 200326 3.85 Td                                  | 0.02% DU0TZ26320A7  |
| Westpac New Zealand Ltd 200326 3.82 Td                       | 0.02% DU0TZ26320B5  |
| Inland Revenue Deposit 070525 Rcd                            | 0.02% DU0IR25507C9  |
| Dunedin City Treasury 290525 Pnote                           | 0.02% NZDCTDT308C4  |
| Toyota Finance New Zealand Ltd 050625 Pnote                  | 0.02% NZTFSDDT908C1 |
| Inland Revenue Deposit 230625 Rcd                            | 0.02% DU0IR25623A8  |
| Buy Usd:Sell Krw 11/06/2025                                  | 0.02% USDKRW25162B  |
| New Zealand Tax Trading Co 240625 Rcd                        | 0.02% DU0ND25624A5  |
| Kiwibank Ltd 100925 Rcd                                      | 0.02% NZKIWDP253L7  |
| Deutsche Bank Ag 050930 5.00 Cb                              | 0.02% DE000A30VT06  |
| Stacr 2024 Hqa2 M2 250844 Abs                                | 0.02% US35564NEC39  |
| Bank Series 24 Bnk 47 Class A5 150657 Abs                    | 0.02% US06540GAV05  |
| New Zealand Government 150551 2.75 Gb                        | 0.02% NZGOVDT551C8  |
| Benefit Street Ptn Clo Lt Series 23-30A Class A 250436 Abs   | 0.02% US08186KAA25  |
| Agence Francaise De Developpement Epic 180625 1.25 Gb        | 0.02% FR0014007VI8  |
| Bank5 20255Yr14 A3 150458 Abs                                | 0.02% US06604MAC29  |
| Pipk 202312A Ar 200438 Abs                                   | 0.02% US72133LAM46  |
| Dsv Finance Bv 061130 3.25 Cb                                | 0.02% XS2932834604  |
| New Zealand Tax Trading Co 080425 Rcd                        | 0.02% DU0ND25408A3  |
| Jpmmt 2025Vis1 A2 250855 Abs                                 | 0.02% US46659BAD47  |
| Bain Capital Credit Clo Ltd Ser 23 3A CI A 240736 Abs        | 0.02% US05682CAA53  |
| Spain Kingdom Of Government 300428 1.40 Gb                   | 0.02% ES0000012B39  |
| Transpower New Zealand 300630 5.233 Cb                       | 0.02% AU3CB0300655  |
| France Republic Of Government 250545 3.25 Gb                 | 0.02% FR0011461037  |
| Morgan Stanley 220728 3.591 Cb                               | 0.02% US61744YAK47  |
| Ba Credit Card Trust Series 22 A2 Class A2 170428 Abs        | 0.02% US05522RDF29  |
| Bfld 2024Univ A 151129 Abs                                   | 0.02% US08861RAA95  |
| Stacr Remic Trust Sr 2024 Hqa2 CI A1 250844 Abs              | 0.02% US35564NDY67  |
| Reg30 20244A A1 250138 Abs                                   | 0.02% US75903UAA16  |
| Fnma 30 Year Conventional 010652 4.50 Mbs Pool No Ra7541     | 0.02% US3133KPLW67  |
| Bank Of America Corp 150929 5.819 Cb                         | 0.02% US06051GLS65  |
| Sdart 20251 A3 160129 Abs                                    | 0.02% US80288DAC02  |
| Fnma 30Yr Conventional 150434 5.0 Tba                        | 0.02% US01F0506430  |

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| Wellington International Airport Ltd 240931 3.32 Cb        | 0.02% NZWIAD0080L3 |
| Corda 3X B1r3 260538 Abs                                   | 0.02% XS3015758587 |
| Dunedin City Treasury 190525 Pnote                         | 0.02% NZDCTDT307C6 |
| Bacardi Ltd 150528 4.70 Cb                                 | 0.02% US067316AF68 |
| Indonesia Republic Of Government 110128 3.50 Gb            | 0.02% US455780CD62 |
| Unicredit Spa 160729 Frn                                   | 0.02% IT0005631822 |
| Jpmmt 2024Vis1 A1 250764 Abs                               | 0.02% US465970AA90 |
| Bx 2025Roic A 150330 Abs                                   | 0.02% US05593VAA17 |
| Bank Of Nova Scotia 171225 1.25 Cb                         | 0.02% XS2404577681 |
| Toyota Finance New Zealand Ltd 180526 Frn                  | 0.02% NZTFSDT835C6 |
| Verus Securitization Trust Series 24 1 Class A1 250169 Abs | 0.02% US92540EAA10 |
| Asian Development Bank 1.5% 06/08/2026                     | 0.02% NZADBDT014C0 |
| Restaurant Brands NZ Ltd                                   | 0.02% NZRBDE0001S1 |
| Wellington International Airport 4% 01/04/2030             | 0.02% NZWIAD0060L5 |
| Air Lease Corp 010228 5.30 Cb                              | 0.02% US00914AAU60 |
| Oracle Corp 030232 5.25 Cb                                 | 0.02% US68389XCZ69 |
| Buy Usd:Sell Myr 11/06/2025                                | 0.02% USDMYR25162B |
| Pnc Financial Services 211032 Frn                          | 0.02% US693475CA12 |
| Generate Clo Ltd Sr 24 15A Cl A 200737 Abs                 | 0.02% US37147XAA19 |
| Govt National Mortgage Association 010542 0.0 Tba          | 0.02% US21H0326544 |
| Jp Morgan Colat                                            | 0.02% USJPCOLL     |
| Glm 20196A Ar2 200435 Abs                                  | 0.02% US38137WAY12 |
| Gnma Ii 30 Year Single Family 201052 4.50 Mbs Pool Ma8347  | 0.02% 36179XHY5    |
| Bank5 Ser 24 5Yr11 Cl A3 151157 Abs                        | 0.02% US06644WBD92 |
| Cifc Funding Ltd Ser 23 3A Class A 200137 Abs              | 0.02% US12598YAA64 |
| Switzerland Confederation Of Govt 080428 4.00 Gb           | 0.02% CH0008680370 |
| Broadcom Inc 150228 1.95 Cb                                | 0.02% US11135FBE07 |
| Wallonie State Of 140138 2.875 Lb                          | 0.02% BE0002877588 |
| Wells Fargo Commercial Mor Ser 24 1Chi Cl A 150735 Abs     | 0.02% US95003PAA93 |
| Banco Santander Sa 140126 4.375 Cb                         | 0.02% XS2102912966 |
| Citigroup Inc 130230 5.174 Cb                              | 0.02% US172967PF20 |
| Penta 20212X Br 150438 Abs                                 | 0.02% XS3019792582 |
| Fhr 5502 Fg 250255 Abs                                     | 0.02% US3137HJSY42 |
| Motor Trade Finances Ltd Se 023 Cl A 160930 Frm            | 0.02% NZOPATFAT017 |
| Sndpe 14X B 200439 Abs                                     | 0.02% XS2997428144 |
| Ozlm Series 17 17A Class A1r 200730 Abs                    | 0.02% US67111NAQ79 |
| Kiwi Property Group Ltd 270929 6.24 Cb                     | 0.02% NZKPGD0060L2 |
| Liberty Finance 250226 6.90 Cb                             | 0.02% DUOLIB0226B2 |
| Government National Mtge Asso 150446 0.00 Tba              | 0.02% US21H0226488 |
| Mswf Commercial Mortgage Trust Sr 23 2 Cl A2 151256 Abs    | 0.02% US55361AAR59 |
| Fnma 30 Year Conventional 011152 5.5 Mbs Pool No Cb5087    | 0.02% US3140QQUM54 |
| Buy Usd:Sell Chf 08/05/2025                                | 0.02% USDCHF25128B |
| Ford Credit Auto Owner Trust Ser 24 1 Class A 150836 Abs   | 0.02% US34533BAA89 |
| Fnma 30 Year Conventional 010952 5.50 Mbs Pool No Cb4693   | 0.02% US3140QQGB55 |
| Colt Funding Llc Sr 24 Inv1 Cl A1 251268 Abs               | 0.02% US12672RAA05 |
| M And T Bank Corp 301029 7.4130 Cb                         | 0.02% US55261FAS39 |
| Hsbc Holdings Plc 030331 Frn                               | 0.02% US404280ER67 |
| Resimac Versailles Trust Se 22-1 Cl A1 160654 Frm          | 0.02% NZRVGA1035R9 |
| Malaysia Government 150433 3.844 Gb                        | 0.02% MYBMX1300040 |
| American Tower Corp 310130 5.00 Cb                         | 0.02% US03027XCL29 |
| Babson Clo Ltd Series 24 1A Class D 200137 Abs             | 0.02% US06763VAG05 |
| Government National Mortgage Association 2 010451 2.00 Tba | 0.02% US21H0206423 |
| Hy 2025Sprl A 130140 Abs                                   | 0.02% US44855PAA66 |
| Onslow Bay Financial Llc Ser 21 Nqm4 Cl A1 251061 Abs      | 0.02% US67115DAA00 |
| Bunge Ltd Finance Corp 170929 4.20 Cb                      | 0.02% US120568BE94 |
| Msc 2018L1 As 151051 Abs                                   | 0.02% US61691QAH11 |



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| Bpce Sa 290928 6.00 Cb                                       | 0.02% FR001400CVU9 |
| Oak Hill Credit Series 23 15A Class A 200435 Abs             | 0.02% US67116TAG13 |
| Danske Bank As 021030 Frn                                    | 0.02% US23636ABJ97 |
| Fnma 30 Year Conventional 011252 6.00 Mbs Pool No Fs3440     | 0.02% US3140XJZE67 |
| Bmo Mortgage Trust Sr 24 C8 Cl A5 150956 Abs                 | 0.02% US05593HAD61 |
| Gnma 30 Year Sgle Family 200952 4.50 Mbs Pool Ma8268         | 0.02% US36179XFH44 |
| Bx Trust Series 24 Bio Class A 150241 Abs                    | 0.02% US05612AAA43 |
| Christchurch City Holdings Ltd 060428 5.043 Cb               | 0.02% NZCCHDT901C1 |
| Cim 2025I1 A2 251069 Abs                                     | 0.02% US12571DAB10 |
| Comm Mortgage Trust Series 2024 Wcl1 Class A 150734 Abs      | 0.02% US20047DAA28 |
| Elm22 20231 A Ar 170438 Abs                                  | 0.02% US29001YAJ29 |
| Fpit 20241 B 150731 Abs                                      | 0.01% NZFP11002R5  |
| Nyc 20253Bp B 150242 Abs                                     | 0.01% US67120UAC18 |
| Freddie Mac Stacr Trust Ser 24 Dna2 Class Abs 250544 Abs     | 0.01% US35564NCX93 |
| Fnma 30 Year Conventional 140451 2.00 Tba                    | 0.01% US01F0206460 |
| Resimac Versailles Trust Se 23 1 Cl A 161254 Frm             | 0.01% NZRVGB1001R9 |
| Transpower New Zealand 080426 1.52 Gb                        | 0.01% NZTRPD0080L8 |
| United Kin Of Great Britain And Nort Ire Gov 220144 3.25 Gb  | 0.01% GB00B84Z9V04 |
| Auckland International Airport Ltd 171128 5.29 Cb            | 0.01% NZAIAD0260L7 |
| Verus 2025Inv1 A1 250270 Abs                                 | 0.01% US924929AC62 |
| Broadcom Inc 150429 4.00 Cb                                  | 0.01% US11135FBR10 |
| Bank5 20245Yr10 A3 151057 Abs                                | 0.01% US06604AAF12 |
| Perusahaan Penerbit Surat Berharga Syariah Ne 290326 4.55 Gb | 0.01% US71567RAF38 |
| Inland Revenue Deposit 070525 Rcd                            | 0.01% DU0IR25507B1 |
| New Zealand Local Government Funding Agency 270525 Tbill     | 0.01% NZLGBDT386C6 |
| Fnma Fncl 011150 2.50 Mbs Pool No Fs4481                     | 0.01% US3140XK6T25 |
| Msci Inc 150231 3.875 Cb                                     | 0.01% US55354GAL41 |
| Amgen Inc 020330 5.25 Cb                                     | 0.01% US031162DQ06 |
| Buy Jpy:Sell Usd 01/04/2025                                  | 0.01% JPYUSD25091B |
| Fnma Fncl 010151 2.50 Mbs Pool No Fm5525                     | 0.01% US3140X9D770 |
| Canada (Govt Of) 010641 4.0 Gb                               | 0.01% CA135087YQ12 |
| Fannie Mae Remic Trust Ser 24 R02 Class 1M2 250244 Abs       | 0.01% US20754GAE08 |
| J M Smucker Co 151128 5.90 Cb                                | 0.01% US832696AW80 |
| Ubs Group Ag 031126 0.25 Cb                                  | 0.01% CH1142231682 |
| Citibank Credit Insurance Trust Ser 23 A1 Cl A1 081227 Abs   | 0.01% US17305EGW93 |
| Saudi Arabian Oil Co 170734 5.25 Cb                          | 0.01% XS2861550817 |
| Jpmorgan Chase Co 240131 Frn                                 | 0.01% US46647PEV40 |
| Fifth Third Bancorp 060930 Frn                               | 0.01% US316773DM97 |
| Gmf Floorplan Owner Revolving Trust Se 23 1 Cl A1 150628 Abs | 0.01% US361886CR36 |
| Wellington International Airport 040930 6.02 Cb              | 0.01% NZWIAD0100L9 |
| Synopsys Inc 010432 5.00 Cb                                  | 0.01% US871607AD97 |
| Rr Ltd Series 23 26A Class A1r 150438 Abs                    | 0.01% US74989MAN11 |
| Bank5 20255Yr13 As 150158 Abs                                | 0.01% US06650CAP86 |
| Bnp Paribas Sa 300928 1.904 Cb                               | 0.01% US09659W2M50 |
| Avolon Holdings Fndg Ltd 150128 4.95 Cb                      | 0.01% US05401AAW18 |
| Fnma 30 Year Conventional 010845 4.00 Mbs Pool No Fm2971     | 0.01% US3140X6JR36 |
| Cifc Funding Ltd Ser 23 3A Class B 200137 Abs                | 0.01% US12598YAE86 |
| Societe Generale Sa 100129 6.446 Cb                          | 0.01% US83368RBR21 |
| Christchurch City Holdings Ltd 051126 3.01 Cb                | 0.01% NZCCHDT895C5 |
| Expedia Group Inc 150230 3.25 Cb                             | 0.01% US30212PAR64 |
| Abn Amro Bank Nv 160627 1.542 Cb                             | 0.01% US00084DAU46 |
| Wellington International Airport 140826 2.50 Cb              | 0.01% NZWIAD0070L4 |
| Hca Inc 010431 5.45 Cb                                       | 0.01% US404119CT49 |
| Ford Motor Co 170527 5.85 Cb                                 | 0.01% US345397E748 |

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| NZGB 0.25% 15/05/2028                                        | 0.01% NZGOVDT528C6 |
| Bank Ser 23 Bnk45 Clas Asb 150256 Abs                        | 0.01% US06541BBC19 |
| Credit Suisse Group Ag 140128 0.65 Cb                        | 0.01% CH0517825276 |
| 1988 Clo Ltd Sr 24 4A Class D 150437 Abs                     | 0.01% US68252EAJ01 |
| Wells Fargo Commercial Mtge Tr Ser 20 C58 CI A4 150753 Abs   | 0.01% US95002UAJ07 |
| Cellnex Finance Company Sa 240129 3.625 Cb                   | 0.01% XS2826616596 |
| Standard Chartered Plc 140127 1.456 Cb                       | 0.01% US853254BZ29 |
| Cedar Funding Ltd Sr 18 9A CI Ar 200737 Abs                  | 0.01% US15033EAN85 |
| Austria Republic Of Government 201028 0.00 Gb                | 0.01% AT0000A2VB47 |
| Verus Securitization Trust Series 24 5 Class A1 250669 Abs   | 0.01% US92540HAA41 |
| Preston Ridge Partners Mortgage Sr 23 Nqm3 CI A1 251168 Abs  | 0.01% US69380TAA97 |
| Dunedin City Treasury 070425 Pnote                           | 0.01% NZDCTDT304C3 |
| Gnma Ii 30 Year Single Family 200350 3.00 Mbs Pool No Ma6541 | 0.01% US36179VHS25 |
| Enel Spa 241181 3.35 Cb                                      | 0.01% XS1713463559 |
| Toyota Finance New Zealand Ltd 110926 Frn                    | 0.01% NZTFSDT845C5 |
| Laboratory Corp Of Amer 010430 4.35 Cb                       | 0.01% US50540RAZ55 |
| Hsbc Holdings Plc 191128 Frn                                 | 0.01% US404280EM70 |
| Cardinal Health Inc 151134 5.35 Cb                           | 0.01% US14149YBS63 |
| Bmo 2025C11 As 150258 Abs                                    | 0.01% US05613XAG07 |
| Bpce Sa 130142 1.50 Cb                                       | 0.01% FR0014005V34 |
| Benchmark Mortgage Trust Series 23 B39 Class A5 170756 Abs   | 0.01% US081925AD15 |
| Glencore Funding Llc 040429 5.371 Cb                         | 0.01% US378272BS65 |
| Bmo Mortgage Trust Series 24 5C5 Class A3 150257 Abs         | 0.01% US05593RAC60 |
| Agence Francaise De Developpement Epic 290931 0.125 Gb       | 0.01% FR0014005NA6 |
| 37 Capital Clo 3 Ltd Series 23 1A Class D 150436 Abs         | 0.01% US88429RAG39 |
| Cardinal Health Inc 150229 5.125 Cb                          | 0.01% US14149YBN76 |
| Ubs Group Ag 120230 Frn                                      | 0.01% CH1414003454 |
| Indonesia Republic Of Government 150234 6.625 Gb             | 0.01% IDG000023607 |
| Orix Corp 100929 4.65 Cb                                     | 0.01% US686330AS05 |
| Gbp Boa Ccp                                                  | 0.01% GBPBA CCP    |
| Mview 20161A Ar2 140433 Abs                                  | 0.01% US62432FAS39 |
| Ny 2025299P B 100235 Abs                                     | 0.01% US62957FAC32 |
| Great Wolf Trust Series 24 Wolf Class A 150339 Abs           | 0.01% US39152MAA36 |
| Jp Morgan Chase Commercial Mrtg Sr 22 Opo CI A 050139 Abs    | 0.01% US46655AAA60 |
| Eart 20251A A2 150927 Abs                                    | 0.01% US30167MAB37 |
| Wcore 2024Core A 151141 Abs                                  | 0.01% US951913AA08 |
| Italy Republic Of Government 010952 2.15 Gb                  | 0.01% IT0005480980 |
| Ir233013 Ccp Short Ois Baa Jpy 180635 Pfxd 1 Rflt Tonar      | 0.01% DU0IR2330136 |
| Veralto Corp 180928 5.35 Cb                                  | 0.01% US92338CAD56 |
| Verus Securitization Tr Series 21 7 Class A1 251066 Abs      | 0.01% US92538QAA85 |
| Morgan Stanley 160130 5.173 Cb                               | 0.01% US61747YFK64 |
| Spain Kingdom Of Government 311046 2.90 Gb                   | 0.01% ES00000128C6 |
| Southwick Park Clo Ltd Series 19 4A Class A1r 200732 Abs     | 0.01% US846031AN28 |
| Owens Corning 150230 3.50 Cb                                 | 0.01% US690742AM39 |
| Mars Inc 010330 4.80 Cb                                      | 0.01% US571676AY11 |
| Macquarie Airfinance Hld 270328 5.20 Cb                      | 0.01% US55609NAF50 |
| Dolp Trust Se 21 Nyc CI A 100541 Abs                         | 0.01% US23345LAA70 |
| Fnma 30 Year Conventional 010650 2.50 Mbs Pool Ca6032        | 0.01% US3140QDV275 |
| Income Due - JPY                                             | 0.01% INC DUJ PY   |
| Belgium Kingdom Og Government 220655 3.50 Gb                 | 0.01% BE0000361700 |
| Verus 20221 A3 250167 Abs                                    | 0.01% US92538WAC10 |
| Fnma 30 Year Conventional 011051 2.50 Mbs Pool Cb1805        | 0.01% US3140QMAF10 |
| Finland Republic Of Government 150932 1.50 Gb                | 0.01% FI4000523238 |
| Kiwi Property Group Ltd 121125 4.06 CB                       | 0.01% NZKPGD0040L4 |

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| Italy Republic Of Government 010943 4.45 Gb                     | 0.01% IT0005530032 |
| Rogers Communications Inc 150229 5.00 Cb                        | 0.01% US775109DE81 |
| Fnma 30 Year Convention 010148 4.00 Mbs Pool Bh9216             | 0.01% US3140GYG299 |
| Raiffeisen Bank International Ag 030130 3.875 Cb                | 0.01% XS2893858352 |
| Wells Fargo Commercial Mortgage Ser 24 1Chi Cl B 150735<br>Abs  | 0.01% US95003PAC59 |
| Verus Securitization Trust Series 24 1 Class A2 250169 Abs      | 0.01% US92540EAB92 |
| Irv 2025200P D 140347 Abs                                       | 0.01% US45006HAG65 |
| Chorus Ltd 021230 2.51 Cb                                       | 0.01% NZCNUDT005C1 |
| Buy Usd:Sell Sgd 04/06/2025                                     | 0.01% USDSGD25155B |
| Dunedin City Treasury 240425 Pnote                              | 0.01% NZDCTDT305C0 |
| Navient Student Loan Trust Series 17 2A Class A 271266 Abs      | 0.01% US63939RAA23 |
| Toyota Finance New Zealand Ltd 020525 Pnote                     | 0.01% NZTFSDT904C0 |
| Auckland Council 070525 Pnote                                   | 0.01% NZAKCDT629C5 |
| Freddie Mac Starc Series 24 Hqa1 Class M1 250344 Abs            | 0.01% US35564NBX03 |
| State Of Israel 190230 5.375 Gb                                 | 0.01% US46514Y8A80 |
| Inland Revenue Deposit 230625 Rcd                               | 0.01% DU0IR25623B6 |
| Halseyptoint Clo Ltd Series 20 2A Class Br 200737 Abs           | 0.01% US40638TAN28 |
| Ir233222 Ccp Long Irs Baa Usd 310327 Rfxd 3.851134 Pfltsfr      | 0.01% DU0IR2332223 |
| Canada Government 011248 2.75 Gb                                | 0.01% CA135087D358 |
| Mars Inc 010332 5.00 Cb                                         | 0.01% US571676AZ85 |
| Aib Group Plc 300531 2.875 Cb                                   | 0.01% XS2230399441 |
| Netflix Inc 151129 5.375 Cb                                     | 0.01% US64110LAU08 |
| Buy Usd:Sell Thb 18/06/2025                                     | 0.01% USDTHB25169B |
| Harvest Us Clo Sr 24 1A Class D 180437 Abs                      | 0.01% US41755WAJ99 |
| France Republic Of Government 250566 1.75 Gb                    | 0.01% FR0013154028 |
| Corebridge Global Funding 240629 5.20 Cb                        | 0.01% US00138CBA53 |
| Bmo 20245C7 A3 151157 Abs                                       | 0.01% US09660WAW53 |
| Tikehau Us Clo Iii R Ltd Series 22 2A Class C1r 200136 Abs      | 0.01% US88676NAW74 |
| Hy 2025Sprl D 130140 Abs                                        | 0.01% US44855PAG37 |
| Transpower NZ 5.893% 03/15/2028                                 | 0.01% NZTRPD0328L1 |
| Gnmai 30 Year Single Family 201049 3.00 Mbs Pool Ma6218         | 0.01% US36179U4B51 |
| Gxo Logistics 060529 6.25 Cb                                    | 0.01% US36262GAF81 |
| Campbell Soup Co 210329 5.20 Cb                                 | 0.01% US134429BN85 |
| Jp Morgan Mortgage Trust Sr 24 1 Cl A4 250654 Abs               | 0.01% US46657PAD50 |
| Ctigroup Inc 080426 3.106 Cb                                    | 0.01% US172967MQ12 |
| Ford Motor Credit Company Llc 050327 5.80 Cb                    | 0.01% US345397D831 |
| Bx Commercial Mortgage Tr Sr 24 Airc Cl A 150839 Abs            | 0.01% US12433CAA36 |
| Bx Commercial Mortgage Trust Se 24 XI5 Cl A 150339 Abs          | 0.01% US05612GAA13 |
| Indonesia Government 150730 6.50 Gb                             | 0.01% IDG000024605 |
| Credit Suisse Group Ag 120129 3.869 Cb                          | 0.01% US225401AF50 |
| Korea Republic Of Government 100629 1.875 Gb                    | 0.01% KR103502G966 |
| Informa Plc 231030 3.25 Cb                                      | 0.01% XS2919102207 |
| T-Mobile Usa Inc 150430 3.875 Cb                                | 0.01% US87264ABF12 |
| Fnma 30 Year Conventional 011250 3.0 Mbs Pool No Sd7531         | 0.01% US3132DVLL70 |
| Morgan Stanley Capital I Trust Ser 21 L5 Cls A4 150431 Abs      | 0.01% US61691YAJ01 |
| Huntington Bancshares 150131 Frn                                | 0.01% US446150BE30 |
| Gs Mortgage Securities Trust Ser 2017 Gs7 Clas A4 120850<br>Abs | 0.01% US36254CAV28 |
| Huntington Bancshares Inc 210829 6.208 Cb                       | 0.01% US446150BC73 |
| Motability Operations Group Plc 170130 4.00 Cb                  | 0.01% XS2838537566 |
| Coventry Bldg Society 291029 3.13 Cb                            | 0.01% XS2925933413 |
| Great Wolf Trust Series 24 Wolf Class B 150339 Abs              | 0.01% US39152MAC91 |
| Cas Sr 2024R06 Cl 1M2 250944 Abs                                | 0.01% US20755RAC97 |

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| Fnma 30 Year Conventional 010352 2.00 Mbs Pool No Qd8103        | 0.01% US3133B6AC41 |
| Raiffeisen Bank International Ag 270128 5.75 Cb                 | 0.01% XS2547936984 |
| Celanese Us Holdings Llc 150729 6.33 Cb                         | 0.01% US15089QAN43 |
| Fannie Mae Cas Se 21 R03 Cl 1M2 251241 Abs                      | 0.01% US20754AAB98 |
| Bnp Paribas Sa 130127 1.323 Cb                                  | 0.01% US09659W2N34 |
| Informa Plc 231027 3.00 Cb                                      | 0.01% XS2919101498 |
| Credit Agricole Cib London Branch 260127 1.247 Cb               | 0.01% US22535WAH07 |
| Hyundai Capital America 170926 1.65 Cb                          | 0.01% US44891ABZ93 |
| Cargill Inc 240430 3.875 Cb                                     | 0.01% XS2610788569 |
| Credit Suisse Group Ag 010329 7.75 Cb                           | 0.01% CH1214797172 |
| Banco Santander Sa 220429 3.875 Cb                              | 0.01% XS2806471368 |
| International Flavors And Fragrances Inc 011130 2.30 Cb         | 0.01% US459506AQ49 |
| Cx003151 Ccp Sell Cdx Usd 200629 Cdx.Na.Ig.42.V1 Baa            | 0.01% DU0CX0031513 |
| Arese 21X B 150438 Abs                                          | 0.01% XS2988590688 |
| Bank Series 22 Bnk40 Class A4 150364 Abs                        | 0.01% US06541LBG05 |
| Gcat Sr 21 Nqm5 Class A2 260766 Abs                             | 0.01% US36168KAC18 |
| Spain Kingdom Of Government 300766 3.45 Gb                      | 0.01% ES00000128E2 |
| Fnma 30Year Convention 011148 5.00 Mbs Pool No Bm5538           | 0.01% US3140JAE186 |
| Us 5Yr Note 2506 Fut                                            | 0.01% DU00USV25067 |
| Ald Sa 220227 3.875 Cb                                          | 0.01% FR001400O457 |
| Cooperative Rabobank Ua 311249 4.625 Cb                         | 0.01% XS1877860533 |
| Italy Republic Of Government 011053 4.50 Gb                     | 0.01% IT0005534141 |
| Traton Finance Lux Sa 140128 3.375 Cb                           | 0.01% DE000A3L69X8 |
| Quanta Services Inc 090827 4.75 Cb                              | 0.01% US74762EAK82 |
| Paf Spk9 A1a 150133 Abs                                         | 0.01% AU3FN0096178 |
| Dunedin City Treasury 3.61% 17/07/2025                          | 0.01% NZDCTDT148C4 |
| Sumitomo Mitsui Financial Grp Inc 231029 0.632 Cb               | 0.01% XS2066392452 |
| Ge Capital Uk Funding 180133 5.875 Cb                           | 0.01% XS0340495216 |
| Booking Holdings Inc 010329 3.50 Cb                             | 0.01% XS2776511060 |
| Barclays Plc 151225 6.125 Cb                                    | 0.01% US06738EBN40 |
| Sdart 20251 A2 160827 Abs                                       | 0.01% US80288DAB29 |
| Energy Transfer Lp 011228 6.10 Cb                               | 0.01% US29273VAS97 |
| Gnma2 Single Family 30 Yr Custom 201151 2.50 Mbs Pool<br>785764 | 0.01% US3622ABJH66 |
| Rtx Corp 150129 5.75 Cb                                         | 0.01% US75513ECU38 |
| Korea Republic Of Government 101229 1.375 Gb                    | 0.01% KR103502G9C8 |
| Hungary 220528 6.125 Gb                                         | 0.01% XS2574267188 |
| Fnma 30 Year Conventional 011152 6.0 Mbs Pool Cb5142            | 0.01% US3140QQWC54 |
| Netherlands Kingdom Of Government 150734 2.5 Gb                 | 0.01% NL0015001XZ6 |
| Societe Generale Sa 141226 1.488 Cb                             | 0.01% US83368RAZ55 |
| Romania 240335 5.75 Gb                                          | 0.01% XS2908633683 |
| Irish Government 181032 0.35 Gb                                 | 0.01% IE00BMD03L28 |
| Ubs Group Ag 080230 5.428 Cb                                    | 0.01% US902613BJ61 |
| Buy Usd:Sell Ils 06/05/2025                                     | 0.01% USDILS25126B |
| Banco Santander Sr 140328 5.552 Cb                              | 0.01% US05964HBA23 |
| Mexico United Mexican States Government 070536 6.00 Gb          | 0.01% US91087BAZ31 |
| Danske Bank A S 010428 4.298 Cb                                 | 0.01% US23636ABC45 |
| Kref Ltd Series 21 FI2 Class A 150239 Abs                       | 0.01% US48275RAA59 |
| Futures Margin-JPY                                              | 0.01% FUTMJPY      |
| Glencore Funding Llc 120329 4.875 Cb                            | 0.01% US378272AV04 |
| Portugal Republic Of Government 150629 1.95 Gb                  | 0.01% PTOTEXOE0024 |
| Dp World Crescent Ltd 180729 3.875 Cb                           | 0.01% XS2026710553 |
| Fnma 30 Year Convention 011152 6.00 Mbs Pool No Cb5143          | 0.01% US3140QQWD38 |
| Mexico United Mexican States Government 090235 6.35 Gb          | 0.01% US91087BAV27 |
| E On International Finance Bv 070632 6.375 Cb                   | 0.01% XS0148579666 |
| Barclays Plc 100930 Frn                                         | 0.01% US06738ECU73 |
| Banco Santander Sa 230228 3.80 Cb                               | 0.01% US05964HAF29 |
| Indonesia Republic Of Government 150231 6.50 Gb                 | 0.01% IDG000015207 |

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| Wells Fargo Commercial Mortgage Ser 21 C59 Cls A5 150454<br>Abs | 0.01% US95003CAJ99 |
| Bank5 Sr 24 5Yr11 Cl As 151157 Abs                              | 0.01% US06644WBL19 |
| Us Bancorp 230130 5.384 Cb                                      | 0.01% US91159HJQ48 |
| Gnma Ii 30 Year Single Family 201248 4.50 Mbs Pool Ma5652       | 0.01% US36179UH540 |
| Enbridge Inc 080333 5.70 Cb                                     | 0.01% US29250NBR52 |
| Imcd Nv 300430 3.625 Cb                                         | 0.01% XS2884003778 |
| Raizen Fuels Finance 250237 6.70 Cb                             | 0.01% US75102XAE67 |
| Dte Energy Co 010727 4.95 Cb                                    | 0.01% US233331BM83 |
| Verus 2024Inv2 A1 260869 Abs                                    | 0.01% US92540NAA19 |
| State Street                                                    | 0.01% USSSCOLL     |
| Occidental Petroleum Corp 150727 8.50 Cb                        | 0.01% US674599DZ54 |
| Asb Bank Limited 161126 5.928 Cb                                | 0.01% NZABBDG006C3 |
| Kiwi 2.635% 05/10/2026                                          | 0.01% NZKIWD1026L4 |
| Virgin Money 081228 11.00 Cb                                    | 0.01% XS2718145779 |
| Credit Suisse Group Ag 240627 1.00 Cb                           | 0.01% CH0483180946 |
| Royalty Pharma Plc 020934 5.40 Cb                               | 0.01% US78081BAR42 |
| Permanent Tsb Group Holdings Plc 300629 6.625 Cb                | 0.01% XS2641927574 |
| Us Bancorp 120629 5.775 Cb                                      | 0.01% US91159HJM34 |
| Warnermedia Holdings Inc 150327 3.755 Cb                        | 0.01% US55903VBA08 |
| Bank5 Series 23 5Yr4 Class A3 151256 Abs                        | 0.01% US06211FAV04 |
| Hungary Government 260336 5.50 Gb                               | 0.01% XS2744128369 |
| Jpmcc 2021410T A 050342 Abs                                     | 0.01% US46652WAA18 |
| Ir224546 Ccp Long Irs Baa Usd 171033 Rfxd 4.28 Pflt Sofra       | 0.01% DU0IR2245466 |
| Obx Trust Sr 21 Nqm2 Cl A2 250561 Abs                           | 0.01% US670857AB76 |
| Hyundai Auto Receivables Trust Sr 23 C Cl A2a 150127 Abs        | 0.01% US44918CAB81 |
| Versus Securitization Trust Sr 24 Inv1 Cl A2 250369 Abs         | 0.01% US92540FAB67 |
| Jpmcc Sr 2024Omni Cl A 051039 Abs                               | 0.01% US46593JAA25 |
| Barclays Plc 150625 7.125 Cb                                    | 0.01% XS1998799792 |
| Csail Commercial Mtge Trust Sr 21 C20 Class A3 170354 Abs       | 0.01% US22945EAU55 |
| Dunedin City Treasury 2.9% 15/03/2026                           | 0.01% NZDCTDT160C9 |
| Avanti Master Trust Ser 22 1 Class A2 150754 Frn                | 0.01% NZAVGA1002R5 |
| Barclays Plc 080830 4.918 Cb                                    | 0.01% XS2662538425 |
| Lloyds Banking Group Plc 270625 Frn                             | 0.01% XS1043545059 |
| Texas 2025Twr C 150442 Abs                                      | 0.01% US88231WAE57 |
| Apidos Clo Xv Sr 13 15A Class A1rr 210431 Abs                   | 0.01% US03764QBC50 |
| Royal Bank Of Scotland Group Plc 290626 6.00 Cb                 | 0.01% US780097BQ34 |
| Volkswagen Bank Gmbh 030528 4.375 Cb                            | 0.01% XS2617456582 |
| Fnma 30 Year Conventional 010152 2.00 Mbs Pool Sd8188           | 0.01% US3132DWCZ41 |
| Jp Morgan Mortgage Trust Ser 24 5 Cl A6 251154 Abs              | 0.01% US46658RAF55 |
| Electricite De France Sa 210928 4.50 Cb                         | 0.01% US268317AU88 |
| Santander Uk Group Holdings Plc 210826 1.532 Cb                 | 0.01% US80281LAM72 |
| Electricite De France Sa 180731 5.875 Cb                        | 0.01% XS0132424614 |
| 3650R Commercial Mortgage Trust Sr 21 Pf1 Cl As 151154 Abs      | 0.01% US88581EAH45 |
| Discovery Communications Llc 200328 3.95 Cb                     | 0.01% US25470DAR08 |
| Nisource Inc 010729 5.20 Cb                                     | 0.01% US65473PAS48 |
| Hungary 210951 3.125 Cb                                         | 0.01% XS2388586583 |
| Voya 20191A A1r 151037 Abs                                      | 0.01% US92917NAW83 |
| Aomt Series 21 3 Class A1 250566 Abs                            | 0.01% US03465EAA91 |
| Jp Morgan Mortgage Trust Ser 24 4 Class A5a 251054 Abs          | 0.01% US46657WAH16 |
| General Motors Financial Company Inc 090427 5.00 Cb             | 0.01% US37045XDW39 |
| Amgen Inc 020328 5.15 Cb                                        | 0.01% US031162DP23 |
| Fnma 30 Year Conventional 011151 2.50 Mbs Pool Cb2045           | 0.01% US3140QMHX52 |
| Exelon Corp 150329 5.15 Cb                                      | 0.01% US30161NBM20 |
| Poland Republic Of Government 180354 5.50 Gb                    | 0.01% US731011AZ55 |
| T-Mobile Usa Inc 150427 3.75 Cb                                 | 0.01% US87264ABD63 |
| Natwest Group Plc 100825 8.00 Cb                                | 0.01% US780099CK11 |

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| Ally Financial Inc 151127 7.10 Cb                           | 0.01% US02005NBR08  |
| Hyatt Hotels Corp 300634 5.50 Cb                            | 0.01% US448579AS18  |
| Inland Revenue Deposit 300625 Rcd                           | 0.01% DU0IR25630A3  |
| Netherlands Kingdom Of The Government 150154 2.00 Gb        | 0.01% NL00150012X2  |
| Raiffeisen Bank Intl 180232 Frn                             | 0.01% XS3004031822  |
| Inland Revenue 280725 Rcd                                   | 0.01% DU0IR25728A5  |
| SAUDI Arabia Kingdom Of Government 221030 3.25 Gb           | 0.01% XS2159975700  |
| Saudi International Bond 180733 4.875 Gb                    | 0.01% XS2577135127  |
| Logicor Financing Sarl 170130 1.625 Cb                      | 0.01% XS2431318802  |
| Bank Series 17 Bnk6 Class A4 150760 Abs                     | 0.01% US060352AE10  |
| Inland Revenue Deposit 290925 Rcd                           | 0.01% DU0IR25929A9  |
| Poland Republic Of Government 180934 5.125 Gb               | 0.01% US731011AY80  |
| Bmo Mortgage Trust Series 24 5C5 Class As 150257 Abs        | 0.01% US05593RAAF91 |
| Wells Fargo Commercial Mor Tru Ser 24 C63 Cl As 150857 Abs  | 0.01% US94990FAH47  |
| Solventum Corp 250227 5.45 Cb                               | 0.01% US83444MAN11  |
| Jpmmt 2022Dsc1 A3 250163 Abs                                | 0.01% US46656AAC18  |
| Auckland City Council 100725 2.013 GB                       | 0.01% NZAKCDT484C5  |
| Bank5 Series 24 5Yr10 Class As 151057 Abs                   | 0.01% US06604AAM62  |
| Credit Suisse Ag New York Branch 090425 2.95 Cb             | 0.01% US22550L2C42  |
| Truist Financial Corp 050832 Frn                            | 0.01% US89788MAT99  |
| Venture Cdo Ltd Series 19 36A Class D 200432 Abs            | 0.01% US92332LAF67  |
| Freddie Mac Stacr Series 24 Hqa1 Class M2 250344 Abs        | 0.01% US35564NCA90  |
| Petronas Capital Ltd 030131 4.95 Cb                         | 0.01% USY68856BD76  |
| Ir228525 Ccp Short Ois Baa Jpy 020834 Pfxd 1.295 Rflt Tonar | 0.01% DU0IR2285256  |
| Oracle Corp 091132 6.25 Cb                                  | 0.01% US68389XCJ28  |
| Income Due - EUR                                            | 0.01% INCDUEUR      |
| Meiji Yasuda Life Insura 110954 Frn                         | 0.01% US585270AD32  |
| Ir230359 Ccp Short Irs Baa Eur 201127 Pfxd 2.18 Rflt 6Eubo  | 0.01% DU0IR2303596  |
| Cadence Design Sys Inc 100929 4.30 Cb                       | 0.01% US127387AN80  |
| Citigroup Inc 240728 3.668 Cb                               | 0.01% US172967LP48  |
| Ubs Group Ag 020626 3.875 Cb                                | 0.01% US902613AG32  |
| Petronas Capital Ltd 030435 5.34 Cb                         | 0.01% USY68856BE59  |
| Stacr 2024Dna3 A1 251044 Abs                                | 0.01% US35564NEY58  |
| Imcd Nv 180928 4.875 Cb                                     | 0.01% XS2677668357  |
| Usd Ms Tbcc                                                 | 0.01% USMSTBC       |
| Standard Chartered C                                        | 0.01% USSCCOLL      |
| Abbvie Inc 211129 3.20 Cb                                   | 0.01% US00287YBX67  |
| Broadcom Inc 151135 3.137 Cb                                | 0.01% US11135FBP53  |
| Singapore Republic Of Govt 010933 3.375 Gb                  | 0.01% SG3261987691  |
| Penske Truck Leasing Co Lp 010729 5.25 Cb                   | 0.01% US709599CA09  |
| Korea Hydro And Nuclear Power Co Ltd 270727 4.25 Cb         | 0.01% USY4899GFA68  |
| Natwest Group Plc 300928 5.516 Cb                           | 0.01% US639057AF59  |
| Ir226588 Ccp Short Irs Baa Eur 250144 Rflt 6Eubo Pfxd 2.5   | 0.01% DU0IR2265886  |
| National Grid Plc 200128 0.163 Cb                           | 0.01% XS2289408440  |
| Diamondback Energy Inc 150333 6.25 Cb                       | 0.01% US25278XAV10  |
| Eart 20251A A3 150828 Abs                                   | 0.01% US30167MAC10  |
| Jpmmt 20241 A5 250654 Abs                                   | 0.01% US46657PAG81  |
| Air Lease Corp 150126 2.875 Cb                              | 0.01% US00914AAJ16  |
| Energy Transfer Lp 150228 5.55 Cb 011230 6.40 Cb            | 0.01% US29273VAT70  |
| Netherlands Kingdom Of The Government 150138 0.00 Gb        | 0.01% NL0015000B11  |
| Netherlands Kingdom Of (Government) 150142 3.75 Gb          | 0.01% NL0009446418  |
| Versus Securitization Trust Sr 24 Inv1 Cl A1 250369 Abs     | 0.01% US92540FAA84  |
| Citigroup Inc 310331 4.412 Cb                               | 0.01% US172967MP39  |
| Mercury Nz Ltd 140927 1.56 Gb                               | 0.01% NZMCDYDG003C8 |
| Singapore Republic Of Government 010528 2.625 Gb            | 0.00% SG31B7000002  |
| Income Due - USD                                            | 0.00% INCDUUSD      |
| Logicor Financing Sarl 150727 1.625 Cb                      | 0.00% XS2027364327  |
| Caixabank Sa 180129 6.208 Cb                                | 0.00% US12803RAA23  |



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| Inland Revenue 280126 Rcd                                    | 0.00% DU0IR26128A7 |
| Jp Morgan Mortgage Trust Sr 21 6 Class A3 251051 Abs         | 0.00% US46653PAC14 |
| Fnma 30 Year Conventional 011151 2.50 Mbs Pool Fm9492        | 0.00% US3140XDNR88 |
| Wells Fargo And Co 230130 5.198 Cb                           | 0.00% US95000U3J01 |
| Syngenta Finance Nv 240425 4.892 Cb                          | 0.00% US87164KAG94 |
| Pinewood Finco Plc 300925 3.25 Cb                            | 0.00% XS2052466815 |
| Realty Income Corp 011125 4.625 Cb                           | 0.00% US756109BE34 |
| Diamondback Energy Inc 180434 5.40 Cb                        | 0.00% US25278XAZ24 |
| Tpg 2024Wlsc B 151129 Abs                                    | 0.00% US872973AG72 |
| Connecticut Avenue Securities Ser 24 R03 Cl 2M2 250344 Abs   | 0.00% US207941AB18 |
| Fannie Mae Cas Series 24 R04 Cl 1M2 250544 Abs               | 0.00% US20753GAC50 |
| Credit Agricole Sa London Branch 160626 1.907 Cb             | 0.00% US22535WAG24 |
| Israel State Of Government 300432 1.3 Gb                     | 0.00% IL0011806606 |
| ANZ NZ Ltd 220730 2.95 CB                                    | 0.00% US052528AL09 |
| Qatar Petroleum 120741 3.125 Gb                              | 0.00% XS2359548935 |
| United Kingdom Of Great Britain And Northern 310753 1.50 Gb  | 0.00% GB00BM8Z2V59 |
| Volkswagen Financial Services Nv 050726 1.125 Cb             | 0.00% XS2360602929 |
| Gnma li 30 Year Single Family 201251 2.50 Mbs Pool 785788    | 0.00% US3622ABE995 |
| Gnma li 30 Year Single Family 201148 5.00 Mbs Pool Ma5597    | 0.00% US36179UGE64 |
| Constellation Software Inc 160229 5.158 Cb                   | 0.00% US21037XAC48 |
| Fannie Mae Trust Ser 23 R03 Cl 2M2 250443 Abs                | 0.00% US20753AAA25 |
| EUR BNP Paribas A/C                                          | 0.00% EURBNPP      |
| Permanent Tsb Group Holdings Plc 100730 4.25 Cb              | 0.00% XS2797546624 |
| Ford Credit Auto Owner Trust Sr 23 C Cl A2a 150926 Abs       | 0.00% US344940AB77 |
| Raizen Fuels Finance 050354 6.95 Cb                          | 0.00% US75102XAC02 |
| Towd Point Mortgage Trust Sr 20 1 Cl A2a 250160 Abs          | 0.00% US89178WBB37 |
| Thailand Kingdom Of Government 200631 3.65 Gb                | 0.00% TH0623A3B608 |
| Steel Dynamics Inc 151027 1.65 Cb                            | 0.00% US858119BN92 |
| Versus Securitization Trust Se 23 8 Cl A2 251268 Abs         | 0.00% US92540DAB10 |
| Sumitomo Mitsui Trust Bank Ltd 090328 5.50 Cb                | 0.00% US86563VBH15 |
| Marriott International Inc 151027 5.00 Cb                    | 0.00% US571903BJ14 |
| Ubs Collateral A/C                                           | 0.00% USUBCOLL     |
| General Motors Financial Company Inc 100626 1.50 Cb          | 0.00% US37045XDK90 |
| Nissan Auto Receivables Owner Trust Sr 23 B Cl A3 150328 Abs | 0.00% US65480MAD56 |
| Us Bancorp 230730 5.10 Cb                                    | 0.00% US91159HJS04 |
| Abu Dhabi Crude Oil Pipeline Llc 021147 4.60 Sinking Fund    | 0.00% XS1709535097 |
| Fannie Mae Cas Series 24 R01 Class 1M2 250144 Abs            | 0.00% US20753UAB61 |
| Ontario Province Of 020641 4.65 Gb                           | 0.00% CA683234B984 |
| Gnma li 30 Year Single Family 200549 4.00 Mbs Pool G2 Ma5931 | 0.00% US36179USU78 |
| Kroge Co 150934 5.00 Cb                                      | 0.00% US501044DV05 |
| Bx Commercial Mortgage Tr Sr 24 XI 4 Cl A 150239 Abs         | 0.00% US05611VAA98 |
| Philippines Republic Of The Government 290932 3.556 Gb       | 0.00% US718286CR66 |
| Virgin Money Uk Plc 180328 4.00 Cb                           | 0.00% XS2757511113 |
| Fidelity National Information Services Inc 031225 0.625 Cb   | 0.00% XS2085608326 |
| Caixabank Sa 181126 0.375 Cb                                 | 0.00% XS2258971071 |
| Jp Morgan Mortgage Trust Ser 23 He3 Class A1 250554 Abs      | 0.00% US465985AA77 |
| Volksbank Wien Ag 230326 0.875 Cb                            | 0.00% AT000B122080 |
| Bp Capital Markets Plc 030728 1.594 Cb                       | 0.00% XS1851278777 |
| Santander Uk Group Holdings Plc 100129 6.534 Cb              | 0.00% US80281LAT26 |
| Republic Of Indonesia 110133 4.85 Gb                         | 0.00% US455780DR40 |
| Ireland Government 181030 0.20 Gb                            | 0.00% IE00BKFC899  |
| Nnn Reit Inc 5.60 151033 Cb                                  | 0.00% US637417AS53 |
| Prosus Nv 080251 3.832 Cb                                    | 0.00% USN7163RAQ67 |

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| Ir232875 Ccp Long Irs Baa Krw 170935 Rfxd 3.75 Pflt 3Ksda    | 0.00% DU0IR2328759  |
| Preston Ridge Partners Mortg Ser 23 Nqm3 Class A2 251168 Abs | 0.00% US69380TAB70  |
| Orix Corp 010628 4.477 Cb                                    | 0.00% XS2583644146  |
| Shinhan Bank 120428 4.50 Cb                                  | 0.00% US82460EAV20  |
| Gnma Ii 30 Year Single Family 200119 5.00 Mbs Pool No Ma5712 | 0.00% US36179UKZ48  |
| American Homes 4 Rent 150734 5.50 Cb                         | 0.00% US02666TAH05  |
| Dp World Crescent Ltd 260928 4.848 Cb                        | 0.00% XS1883963990  |
| Deutsche Bank Ag 191130 1.75 Cb                              | 0.00% DE000DL19VS4  |
| Benchmark Mortgage Trust Se 23 V3 Cl A3 150756 Abs           | 0.00% US08163VAC19  |
| Ing Groep Nv 280328 4.017 Cb                                 | 0.00% US456837BB82  |
| Humana Inc 150431 5.375 Cb                                   | 0.00% US444859CA81  |
| Panama Republic Of Government 310136 6.875 Gb                | 0.00% US698299BW36  |
| Indonesia Republic Of Government 150432 6.375 Gb             | 0.00% IDG000018706  |
| Asb Bank Limited 160429 3.19 Cb                              | 0.00% XS2919279633  |
| Saudi Arabian Oil Co 170754 5.75 Gb                          | 0.00% XS2861551898  |
| Vale Overseas Limited 280654 6.40 Cb                         | 0.00% US919111TAS24 |
| Gm Financial Securitized Ser 23 4 Class A2a 161126 Abs       | 0.00% US379930AB67  |
| Enbridge Inc 151128 6.00 Cb                                  | 0.00% US29250NBX21  |
| Indonesia Republic Of Government 150638 7.125 Gb             | 0.00% IDG000021809  |
| Take Two Interactive Software Inc 120629 5.40 Cb             | 0.00% US874054AM15  |
| Freddie Mac Structured Agency Se 19 Hqa2 Cl M2 250449 Abs    | 0.00% US35564MAH88  |
| Cheniere Corpus Christi Holdings Llc 300627 5.125 Cb         | 0.00% US16412XAG07  |
| United Kingdom Of Great Britain And Northern 220768 3.50 Gb  | 0.00% GB00BBJNQY21  |
| Mt Bank Corporation 160129 Frn                               | 0.00% US55261FAU84  |
| Synopsys Inc 010435 5.15 Cb                                  | 0.00% US871607AE70  |
| Logicor Financing Sarl 180729 4.25 Cb                        | 0.00% XS2860968085  |
| Connecticut Avenue Securities Ser 24 R05 Cl 2M2 250744 Abs   | 0.00% US20754XAC74  |
| Blackstone Property Partners EUROpe Holdings 120329 1.75 Cb  | 0.00% XS2051670300  |
| Ir232946 Ccp Short Irs Baa Eur 180675 Rflt 6Eubo Pfxd 2      | 0.00% DU0IR2329468  |
| Qatar Petroleum 120731 2.25 Gb                               | 0.00% XS2357494322  |
| Cx003288 Ccp Sell Cdx Eur 200630 Itraxx Europe 1% Baa        | 0.00% DU0CX0032883  |
| Aviation Capital Group Llc 300126 1.95 Cb                    | 0.00% US05369AAK79  |
| Macquarie Group Ltd 120127 1.34 Cb                           | 0.00% US55608JAR95  |
| Nordic Investment Bank 210230 4.375 Gb                       | 0.00% NZNIBDT013C2  |
| Galaxy Pipeline Assets Bidco Ltd 310336 2.625 Cb             | 0.00% XS2249741245  |
| Entegris Inc                                                 | 0.00% US29362U1043  |
| Mexico City Airport Trust 310747 5.50 Cb                     | 0.00% US59284MAD65  |
| Mexico City Airport Trust 310747 5.50 Cb                     | 0.00% USP6629MAD40  |
| Permanent Tsb Group 250428 6.625 Cb                          | 0.00% XS2611221032  |
| Total Sa 291249 3.369 Cb                                     | 0.00% XS1501166869  |
| Wells Fargo Co 301030 2.879 Cb                               | 0.00% US95000U2G70  |
| Blackstone Property Partners Europe Holdings 291029 3.625 Cb | 0.00% XS2471770862  |
| Ir233007 Ccp Short Ois Baa Jpy 180627 Pfxd 0.5 Rflt Tonar    | 0.00% DU0IR2330078  |
| Deutsche Bank Ag 180129 6.72 Cb                              | 0.00% US251526CS67  |
| Dell International Llc 011029 5.30 Cb                        | 0.00% US24703TAG13  |
| Bank Of America Corp 220432 2.687 Cb                         | 0.00% US06051GJT76  |
| Banks Series 24 5Yr8 Cl C 150857 Abs                         | 0.00% US065923BR47  |
| Williams Companies Inc 150331 2.60 Cb                        | 0.00% US969457BY52  |
| Colt Funding Llc Sr 24 Inv1 Cl A2 251268 Abs                 | 0.00% US12672RAB87  |
| Anheuser Busch Inbev Worldwide Inc 230129 4.75 Cb            | 0.00% US035240AQ30  |
| T Mobile Usa Inc 150425 3.50 Cb                              | 0.00% US87264ABB08  |
| Dowdupont Inc 151125 4.493 Cb                                | 0.00% US26078JAC45  |
| Dollar Tree Inc 150525 4.00 Cb                               | 0.00% US256746AG33  |

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| Cigna Corp 151028 4.375 Cb                                   | 0.00% US125523AH38 |
| Deutsche Telekom International Finance 150630 8.75 Cb        | 0.00% US25156PAC77 |
| Galaxy Pipeline Assets Bidco Ltd 310334 2.16 Cb              | 0.00% XS2300185613 |
| Deutsche Bank Ag New York Branch 241126 2.129 Cb             | 0.00% US251526CE71 |
| International Flavors And Fragrances Inc 011025 1.23 Cb      | 0.00% US459506AN18 |
| Dell International Llc 150626 6.02 Cb                        | 0.00% US24703TAD81 |
| Mfra Trust Series 23 Nqm4 Class A2 251268 Abs                | 0.00% US55286LAB80 |
| Sempre Energy 010228 3.40 Cb                                 | 0.00% US816851BG34 |
| Mexico United Mexican States Government 201136 10.00 Gb      | 0.00% MX0MGO0000B2 |
| Ir222559 Ccp Short Irs Baa Eur 170553 Pfxd 2.0 Rflt 6Eubo    | 0.00% DU0IR2225591 |
| Galaxy Pipeline Assets 300940 Sf                             | 0.00% XS2300197030 |
| Fnma 30 Year Conventional 010951 2.50 Mbs Pool Fm8779        | 0.00% US3140XCXH63 |
| Cbre Services Inc 010429 5.50 Cb                             | 0.00% US12505BAH33 |
| Aercap Ireland Capital Dac 291028 3.00 Cb                    | 0.00% US00774MAW55 |
| Romania Government 250232 6.70 Gb                            | 0.00% RO07A2H5YIN8 |
| British Columbia Province Of 180642 4.30 Cb                  | 0.00% CA1107098Y17 |
| Quebec Province Of 011243 4.25 Gb                            | 0.00% CA74814ZEK53 |
| Income Due - Dkk                                             | 0.00% INCDUDKK     |
| Oracle Corp 091152 6.9 Cb                                    | 0.00% US68389XCK90 |
| Spain Kingdom Of Government 311030 1.25 Gb                   | 0.00% ES0000012G34 |
| Charter Communications Operating Llc 230725 4.908 Cb         | 0.00% US161175AY09 |
| Realty Income Corp 150328 2.10 Cb                            | 0.00% US756109CA03 |
| Msci Inc 010930 3.625 Cb                                     | 0.00% US55354GAK67 |
| Romania Government 150648 5.125 Gb                           | 0.00% XS1837994794 |
| Mercedes Benz Auto Receivables Ser 23 2 Cl A2 161126 Abs     | 0.00% US58769FAB13 |
| Pennsylvania Higher Educatio Series 16 1A Class A 250965 Abs | 0.00% US69343FAA57 |
| Duquesne Light Holdings Inc 011030 2.532 Cb                  | 0.00% US266233AH80 |
| Israel State Of Government 310327 2.00 Gb                    | 0.00% IL0011393449 |
| Celanese Us Holdings Llc 151130 6.55 Cb                      | 0.00% US15089QAX25 |
| Bank Of America Auto Trust Series 23 2A Class A2 170826 Abs  | 0.00% US06054YAB39 |
| Choice Hotels International Inc 150131 3.70 Cb               | 0.00% US169905AG19 |
| Mexico United Mexican States Government 240561 3.771 Gb      | 0.00% US91087BAN01 |
| Nxp Bv 110531 2.50 Cb                                        | 0.00% US62954HBA59 |
| Cvs Health Corp 250338 4.78 Cb                               | 0.00% US126650CY46 |
| Truist Financial Corp 080627 6.047 Cb                        | 0.00% US89788MAN20 |
| Otis Worldwide Corp 160828 5.25 Cb                           | 0.00% US68902VAP22 |
| Enel Spa 080627 1.375 Cb                                     | 0.00% XS2312744217 |
| Volkswagen Financial Services Nv 130427 3.25 Cb              | 0.00% XS2468855593 |
| Amgen Inc 020333 5.25 Cb                                     | 0.00% US031162DR88 |
| T Mobile Usa Inc 010228 4.75 Cb                              | 0.00% US87264AAV70 |
| Connecticut Avenue Securities Se 23 R05 Cl 1M2 250643 Abs    | 0.00% US207942AB90 |
| Gnma 11 30 Year Single Family 200249 4.00 Mbs Pool No Ma5763 | 0.00% US36179UML34 |
| Income Due - TWD                                             | 0.00% INCDUTWD     |
| Crown Castle International Corp 010927 3.65 Cb               | 0.00% US22822VAH42 |
| Connecticut Avenue Securities Ser 24 R05 Cl 2M1 250744 Abs   | 0.00% US20754XAB91 |
| Citibank Colat                                               | 0.00% USCTCOLL     |
| Macquarie Group Ltd 281128 3.763 Cb                          | 0.00% US55608JAK43 |
| Raiffeisen Bank International Ag 150928 6.00 Cb              | 0.00% XS2682093526 |
| Hca Inc 150329 3.375 Cb                                      | 0.00% US404119CJ66 |
| Bank Of Ireland Group Plc 010333 6.75 Cb                     | 0.00% XS2561182622 |
| Tesco Corporate Treasury Services Plc 021128 1.875 Cb        | 0.00% XS2403381069 |
| Spain Kingdom Of Government 300743 3.45 Gb                   | 0.00% ES0000012K95 |

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| Income Due - Krw                                             | 0.00% INCDUKRW     |
| Solvay Sa 030428 3.875 Cb                                    | 0.00% BE6350791073 |
| Brenntag Finance Bv 240428 3.75 Cb                           | 0.00% XS2802928775 |
| Gnma Ii 30 Year Single Family 200951 2.50 Mbs Pool 785622    | 0.00% US3622ABD336 |
| Belgium Kingdom Of Government 220657 2.25 Gb                 | 0.00% BE0000343526 |
| Jpy Boa Ccp                                                  | 0.00% JPYBACCP     |
| Bank Of America Corp 290431 2.592 Cb                         | 0.00% US06051GJB68 |
| Fannie Mae Series 21 R01 Class 1M2 251041 Abs                | 0.00% US20754RAB24 |
| Fnma 30 Year Conventional 010351 2.50 Mbs Pool Br6352        | 0.00% US3140L5BW58 |
| General Mills Inc 231030 3.65 Cb                             | 0.00% XS2809270072 |
| Banco Santander Sa 020429 Frn                                | 0.00% XS2908735504 |
| Bpce Sa 260427 1.75 Cb                                       | 0.00% FR0014009YD9 |
| Inland Revenue Deposit 070525 Rcd                            | 0.00% DU0IR25507A3 |
| Wintershall Dea Finance Bv 250925 0.84 Cb                    | 0.00% XS2054209833 |
| Inland Revenue Deposit 230625 Rcd                            | 0.00% DU0IR25623F7 |
| Inland Revenue Deposit 230625 Rcd                            | 0.00% DU0IR25623E0 |
| Becton Dickinson And Co 130825 0.034 Cb                      | 0.00% XS2375836553 |
| Connecticut Avenue Securi Trust Se 22 R05 Cl 2M2 250442 Abs  | 0.00% US20754DAB38 |
| Inland Revenue Deposit 280725 Rcd                            | 0.00% DU0IR25728B3 |
| General Motors Financial Company Inc 260226 0.85 Cb          | 0.00% XS2125145867 |
| Inland Revenue 281025 Rcd                                    | 0.00% DU0IR25O28A1 |
| Inland Revenue 281125 Rcd                                    | 0.00% DU0IR25N28A3 |
| Inland Revenue Deposit 281125 Rcd                            | 0.00% DU0IR25N28B1 |
| Boa Cad Ccp                                                  | 0.00% CADBACCP     |
| Caixabank Sa 210128 0.625 Cb                                 | 0.00% XS2434702424 |
| Gnma 11 30 Year Single Family 200149 4.50 Mbs Pool No Ma5711 | 0.00% US36179UKY72 |
| Energy Transfer Operating Lp 150429 5.25 Cb                  | 0.00% US29278NAG88 |
| Thailand Kingdom Of Government 170628 2.65 Gb                | 0.00% TH0623038609 |
| Us 10Yr Note 2506 F                                          | 0.00% DU00USX25063 |
| Constellation Brands Inc 151128 4.65 Cb                      | 0.00% US21036PBC14 |
| Isle Of Man 140951 1.625 Cb                                  | 0.00% XS2384582263 |
| Malaysia Government 050734 3.828 Gb                          | 0.00% MYBMS1900047 |
| Sunoco Logistics Partners Operations Lp 011027 4.00 Cb       | 0.00% US86765BAU35 |
| Kilroy Realty Lp 150136 6.25 Cb                              | 0.00% US49427RAS13 |
| Santander Drive Auto Receivab Ser 23 6 Class A2 170527 Abs   | 0.00% US80287DAB38 |
| Oracle Corp 250351 3.95 Cb                                   | 0.00% US68389XCA19 |
| Romania Republic Of Government 270227 3.00 Gb                | 0.00% XS2434895988 |
| Boa Eur Ccp                                                  | 0.00% EURBACCP     |
| Ginnie Mae Remic Trust Series 20 146 Class Ki 201050 Abs     | 0.00% US38382KVX89 |
| Sunnova Hestia Issuer Llc Sr 23 Grid1 Cl 1A 201250 Abs       | 0.00% US86746BAA17 |
| Gnma Ii 30 Year Single Family 201048 5.00 Mbs Pool No Ma5530 | 0.00% US36179UEB44 |
| Thailand Kingdom Of Government 171228 2.875 Gb               | 0.00% TH0623038C04 |
| Fnma 30 Year Conventional 011150 2.50 Mbs Pool Sd1384        | 0.00% US3132DNRD74 |
| Freddie Mac Se 4998 Cl Gi 250850 Abs                         | 0.00% US3137FVA932 |
| Benchmark 2018 B1 Mortgage Trust Se 2018 B1 Cl D 150151 Abs  | 0.00% US08162PAG63 |
| Can 10Yr Bnd 2506 Fu                                         | 0.00% DU00CGX25066 |
| Ginnie Mae Remic Trust Series 2019 151 Class Ia 201249 Abs   | 0.00% US38382BBF94 |
| Micron Technology Inc 011129 6.75 Cb                         | 0.00% US595112BV48 |
| Boa Nzd Ccp                                                  | 0.00% NZBOACCP     |
| GBP BNP Paribas A/C                                          | 0.00% GBPBNPP      |
| Austria Republic Of Government 20092117 2.10 Gb              | 0.00% AT0000A1XML2 |
| Ops08786a Swption Eur 080327 Call Strike 2.25 Bnp            | 0.00% DUOPS08786A5 |
| Mfa 2020-Nqm1 Trust Series 20 Nqm1 Class A3 250849 Abs       | 0.00% US552754AC79 |

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| Huntington Bancshares 181139 Frn                             | 0.00% US446150BF05 |
| Romania Government 140251 4.00 Gb                            | 0.00% XS2201851685 |
| Workday Inc 010429 3.70 Cb                                   | 0.00% US98138HAH49 |
| Marriott International Inc 150529 4.875 Cb                   | 0.00% US571903BP73 |
| Us 30Y Bond 2506 Fut                                         | 0.00% DU00USB25069 |
| Gnma Ii 30 Year Single Family 200349 5.0 Mbs Pool No Ma5819  | 0.00% US36179UPC08 |
| Mxn Boa Ccp                                                  | 0.00% MXNBACCP     |
| Autonation Inc 010828 1.95 Cb                                | 0.00% US05329WAR34 |
| Nelnet Student Loan Tr Ser 2012 5A Class A 271036 Abs        | 0.00% US64033BAA08 |
| Buy Usd:Sell Eur 01/04/2025                                  | 0.00% USDEUR25091B |
| Romania Government 280150 3.375 Gb                           | 0.00% XS2109813142 |
| CHF BNP Paribas A/C                                          | 0.00% CHFBNPP      |
| Thailand Kingdom Of Government 170633 3.35 Gb                | 0.00% TH062303D603 |
| Versus Securitization Trust Ser 21 8 Class A1 251166 Abs     | 0.00% US92538GAA04 |
| Romania Government 170133 7.125 Gb                           | 0.00% XS2571923007 |
| Gnma Ii 30 Year Single Family 200848 5.00 Mbs Pool Ma5400    | 0.00% US36179T7M16 |
| International Flavors And Fragrances Inc 151027 1.832 Cb     | 0.00% US459506AP65 |
| Thailand Kingdom Of Government 170643 3.45 Gb                | 0.00% TH0623A3N603 |
| Connecticut Avenue Securi Trust Se 22 R05 Cl 2M1 250442 Abs  | 0.00% US20754DAA54 |
| Ir232476 Ccp Long Ois Baa Inr 190328 Rfxd 6 Pflt Mibor       | 0.00% DU0IR2324766 |
| Carrier Global Corp 150227 2.493 Cb                          | 0.00% US14448CAP95 |
| American Homes 4 Rent Lp 150731 2.375 Cb                     | 0.00% US02666TAC18 |
| Austria Republic Of Government 300620 0.85 Gb                | 0.00% AT0000A2HLC4 |
| Romania Government 300134 6.375 Gb                           | 0.00% XS2756521303 |
| Freddie Mac Stacr Remic Trust Ser 21 Dnas Cl M2 250134 Abs   | 0.00% US35564KHE29 |
| Fnma 30 Year Conventional 010251 2.50 Mbs Pool Fs2772        | 0.00% US3140XJCJ02 |
| CAD BNP Paribas A/C                                          | 0.00% CADBNPP      |
| Ops08401a Swption Eur 111126 Call Strike 2 Bnp               | 0.00% DUOPS08401A1 |
| Ir227722 Ccp Long Irs Baa Eur 140528 Rfxd 2.5 Pflt 6Eubo     | 0.00% DU0IR2277220 |
| Outstanding Settlement Receipts - EUR                        | 0.00% OSRECEUR     |
| Income Due - Cad                                             | 0.00% INCUDUCAD    |
| Ir233226 Ccp Long Irs Baa Usd 310327 Rfxd 3.851234 Pflt Sofr | 0.00% DU0IR2332264 |
| Ir233291 Ccp Long Ois Baa Cad 180627 Rfxd 3 Pflt 1Cdor       | 0.00% DU0IR2332918 |
| Ops08801a Swption Eur 080925 Call Strike 2.2 Bnp             | 0.00% DUOPS08801A2 |
| Ops08452a Swption Eur 130526 Call Strike 2.05 Bnp            | 0.00% DUOPS08452A4 |
| Ir232917 Ccp Short Irs Baa Usd 180630 Rflt Sofra Pfxd 3.25   | 0.00% DU0IR2329179 |
| Dell International Llc 150730 6.20 Cb                        | 0.00% US24703TAH95 |
| Ir233061 Ccp Long Irs Baa Nzd 180635 Rfxd 4.25 Pflt 3Zbsw    | 0.00% DU0IR2330615 |
| Ir232935 Ccp Short Irs Baa Eur 180632 Pfxd 2.25 Rflt 6Eubo   | 0.00% DU0IR2329351 |
| Ops08399a Swption Eur 110526 Call Strike 1.95 Bnp            | 0.00% DUOPS08399A7 |
| Ir233509 Ccp Short Irs Baa Eur 280340 Pfxd 3 Rflt 6Eubo      | 0.00% DU0IR2335093 |
| Warnermedia Holdings Inc 150329 4.054 Cb                     | 0.00% US55903VBB80 |
| Gnma 30 Year Single Family 201248 5.0 Mbs Pool No Ma5653     | 0.00% US36179UH623 |
| Ginnie Mae Remic Trust Series 18 154 Class Sq 201148 Abs     | 0.00% US38381AXB78 |
| Ir233510 Ccp Long Irs Baa Eur 280335 Rfxd 3 Pflt 6Eubo       | 0.00% DU0IR2335101 |
| Ron Bnp Paribas A/C                                          | 0.00% RONBNPP      |
| Us Ult 10Yr 2506 F                                           | 0.00% DU00UXY25061 |

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| Ir232893 Ccp Long Ois Baa Inr 170927 Rfxd 6 Pflt Mibor       | 0.00% DU0IR2328932 |
| Ir222104 Ccp Short Irs Baa Usd 190425 Pfxd 3.5 Rflt Sofra    | 0.00% DU0IR2221046 |
| Ir232871 Ccp Long Irs Baa Mxn 150927 Rfxd 8.25 Pflt 1Mxni    | 0.00% DU0IR2328718 |
| Federal National Mort Ass Series 2012 153 Class B 250742 Abs | 0.00% US3136ABDT75 |
| Ir233404 Ccp Short Irs Baa Eur 190356 Pfxd 2.61 Rflt 6Eubo   | 0.00% DU0IR2334047 |
| Ir232934 Ccp Short Irs Baa Eur 180630 Pfxd 2.25 Rflt 6Eubo   | 0.00% DU0IR2329344 |
| Fhlmc Gold 30 Year 010241 4.00 Mbs Pool G07479               | 0.00% US3128M9UC41 |
| Cs006915 Ccp Sell Cds Usd 200630 Ice Cd Chile 1% Baa         | 0.00% DU0CS0069158 |
| Ir232872 Ccp Long Irs Baa Mxn 050935 Rfxd 8.75 Pflt 1Mxni    | 0.00% DU0IR2328726 |
| Aviva Plc 141136 6.125 Cb                                    | 0.00% XS0138717441 |
| Ir233003 Ccp Short Irs Baa Aud 180635 Rflt 6Bbsw Pfxd 4.25   | 0.00% DU0IR2330037 |
| Government National Mortgage Ser 2015 119 Cl Sn 200845 Abs   | 0.00% US38379MVJ07 |
| Bank Of Tokyo Cash at Call                                   | 0.00% NZDBOT11     |
| Ir232914 Ccp Short Irs Baa Usd 180627 Rflt Sofra Pfxd 3.25   | 0.00% DU0IR2329146 |
| Ginnie Mae Remic Trust Series 19 01 Class Sn 200149 Abs      | 0.00% US38381BZG21 |
| Aus 3Yr 2506 Bond Fu                                         | 0.00% DU000YT25061 |
| Gnma li 30 Year Single Family 200349 4.5 Mbs Pool Ma5818     | 0.00% US36179UPB25 |
| Hkd Bnp Paribas A/C                                          | 0.00% HKDBNPP      |
| Wells Fargo Mortgage Backed Ser 19 3 Class A1 260749 Abs     | 0.00% US949831AA92 |
| Gnma li 30 Year Single Family 200545 4.00 Mbs Pool Ma2827    | 0.00% US36179RD891 |
| Cs006913 Ccp Sell Cds Usd 200630 Ice Cd Philip 1% Baa        | 0.00% DU0CS0069133 |
| Government National Mrtg Assoc Ser 2016 138 Cl Gi 201046 Abs | 0.00% US38376MCG06 |
| Fhlmc Gold 30 Year 010241 4.00 Mbs Pool V80552               | 0.00% US3132L5TH62 |
| Ir232965 Ccp Short Ois Baa Gbp 180627 Pfxd 3.5 Rflt Sonia    | 0.00% DU0IR2329658 |
| Ir232876 Ccp Long Irs Baa Pln 170927 Rfxd 4.75 Pflt 6Wibo    | 0.00% DU0IR2328767 |
| Cx003204 Ccp Sell Cdx Usd 201234 Cdx.Na.Ig.43.V1 1% Baa      | 0.00% DU0CX0032040 |
| Ir232890 Ccp Short Irs Baa Huf 170927 Rflt 6Hufi Pfxd 6.25   | 0.00% DU0IR2328908 |
| Ir233025 Ccp Long Ois Baa Chf 180635 Rfxd 0.75 Pflt Saron    | 0.00% DU0IR2330250 |
| Ice 3Mth 2512 Fut                                            | 0.00% GB00J14RQY19 |
| Ir233289 Ccp Long Irs Baa Eur 180627 Rfxd 2.5 Pflt 6Eubo     | 0.00% DU0IR2332892 |
| Ir232880 Ccp Long Irs Baa Zar 170935 Rfxd 9.25 Pflt 3Zali    | 0.00% DU0IR2328809 |
| Federal National Mort Ass Series 2012 111 Class B 251042 Abs | 0.00% US3136A9EA25 |
| New Zealand Rural Land Company Ltd                           | 0.00% NZNZLE000553 |
| Ir232896 Ccp Long Irs Baa Huf 170935 Rfxd 6.75 Pflt 6Hufi    | 0.00% DU0IR2328965 |
| Ir233290 Ccp Short Ois Baa Gbp 180627 Pfxd 3.75 Rflt Sonia   | 0.00% DU0IR2332900 |
| Ir232883 Ccp Long Irs Baa Zar 170927 Rfxd 7.5 Pflt 3Zali     | 0.00% DU0IR2328833 |
| Ir232882 Ccp Long Irs Baa Thb 170927 Rfxd 1.75 Pflt Thb6m    | 0.00% DU0IR2328825 |



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| Verus Securitization Trust Series 24 3 Class A2 250469 Abs   | 0.00% US92540MAB19 |
| Government National Mrtg Assoc Ser 2016 138 Cl Di 201046 Abs | 0.00% US38376MCC91 |
| Cs006916 Ccp Sell Cds Usd 200630 Ice Cd Peru 1% Baa          | 0.00% DU0CS0069166 |
| Baa Huf Ccp                                                  | 0.00% HUFBACCP     |
| Ils Bnp Paribas A/C                                          | 0.00% ILSBNPP      |
| Ir232869 Ccp Long Ois Baa Cop 170930 Rfxd 8.75 Pflt Copid    | 0.00% DU0IR2328692 |
| Ir232933 Ccp Short Irs Baa Eur 180629 Pfxd 2.25 Rflt 6Eubo   | 0.00% DU0IR2329336 |
| Cs006908 Ccp Sell Cds Usd 200630 Ice Cd Indon 1% Baa         | 0.00% DU0CS0069083 |
| Ir232866 Ccp Short Ois Baa Cop 170927 Pfxd 8.25 Rflt Copid   | 0.00% DU0IR2328668 |
| Ir233288 Ccp Short Irs Baa Usd 180627 Pfxd 3.5 Rflt Sofra    | 0.00% DU0IR2332884 |
| DKK BNP Paribas A/C                                          | 0.00% DKKBNPP      |
| Ir232864 Ccp Long Ois Baa Cop 170935 Rfxd 9.25 Pflt Copid    | 0.00% DU0IR2328643 |
| Westpac New Zealand Ltd 11am CallCash                        | 0.00% WBCNZD11     |
| Ir233210 Ccp Short Ois Baa Gbp 070937 Pfxd 4.25 Rflt Sonio   | 0.00% DU0IR2332108 |
| SEK BNP Paribas A/C                                          | 0.00% SEKBNPP      |
| Ir230025 Ccp Long Irs Baa Czk 190335 Rfxd 3.75 Pflt 6Prib    | 0.00% DU0IR2300253 |
| JPY BNP Paribas A/C                                          | 0.00% JPYBNPP      |
| Obx Trust Series 24 Nqm1 Class A2 261163 Abs                 | 0.00% US67448LAB80 |
| Aud 10Yr 2506 Bond F                                         | 0.00% DU000XT25063 |
| Baa Hkd Ccp                                                  | 0.00% HKBOACCP     |
| SGD BNP Paribas A/C                                          | 0.00% SGDBNPP      |
| Effect Exposure EUR                                          | 0.00% EUREFFE      |
| Ir232948 Ccp Long Irs Baa Eur 180627 Rfxd 1.75 Pflt Estro    | 0.00% DU0IR2329484 |
| Outstanding Settlement Receipts - CAD                        | 0.00% USDEFFE      |
| Euro Short Btp 2506                                          | 0.00% DE000F1B2NE2 |
| Constellation Soft Com Stk Npv Temp                          | 0.00% DU0B15C4L6W0 |
| Effect Exposure AUD                                          | 0.00% AUDEFFE      |
| Elmwood Clo Iii Ltd Ser 23 1A Class A 170436 Abs             | 0.00% US29001YAA10 |
| Japan Government Of 200634 1.10 Gb                           | 0.00% JP1103751Q74 |
| Idr Bnp Paribas A/C                                          | 0.00% IDRBNPP      |
| Rub Bnp Paribas A/C                                          | 0.00% RUBBNPP      |
| Dunedin City Treasury 2.09% 15/11/2026                       | 0.00% NZDCTDT173C2 |
| KRW BNP Paribas A/C                                          | 0.00% KRWBNPP      |
| Auckland City Council 3.338% 27/07/2026                      | 0.00% NZAKCDT410C0 |
| Effect Exposure Cad                                          | 0.00% CADEFFE      |
| Government National Mortgage Association 2 150441 3.50 Tba   | 0.00% US21H0326478 |
| ZARBNP Paribas A/C                                           | 0.00% ZARBNPP      |
| NZ Local Govt Funding Agency 150425 2.75 GB                  | 0.00% NZLGFDT008C2 |
| Effect Exposure GBP                                          | 0.00% GBPEFFE      |
| Baa Sgd Ccp                                                  | 0.00% SGDMGCCP     |
| Futures Margin-Sek                                           | 0.00% FUTMSEK      |
| Futures Margin-Chf                                           | 0.00% FUTMCHF      |
| Ir224706 Ccp Short Irs Baa Eur 101153 Pfxd 2.5 Rflt 6Eubo    | 0.00% DU0IR2247066 |
| Ir232878 Ccp Long Irs Baa Krw 170927 Rfxd 2.5 Pflt 3Ksda     | 0.00% DU0IR2328783 |
| Boa Czk Ccp                                                  | 0.00% CZBOACCP     |
| Ir233049 Ccp Short Irs Baa Nok 180635 Pfxd 4 Rflt 6Nibo      | 0.00% DU0IR2330490 |
| Ops08757a Swption Eur 070425 Put Strike 2.751 Baa            | 0.00% DUOPS08757A6 |
| Pln Boa Ccp                                                  | 0.00% PLNBACCP     |
| Ir232895 Ccp Short Irs Baa Czk 170927 Rflt 6Prib Pfxd 3.5    | 0.00% DU0IR2328957 |

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|-------------------------------------------------------------|--------------------|
| Ir232877 Ccp Short Irs Baa Pln 170935 Rflt 6Wibo Pfxd 5     | 0.00% DU0IR2328775 |
| Ops08766a Swption Usd 070425 Put Strike 3.854 Ms            | 0.00% DUOPS08766A7 |
| Ir232862 Ccp Short Irs Baa Clp 170935 Pfxd 5.75 Rflt Clpid  | 0.00% DU0IR2328627 |
| Ir232868 Ccp Short Irs Baa Clp 170927 Pfxd 5.5 Rflt Clpid   | 0.00% DU0IR2328684 |
| Ops08816a Swption Eur 140425 Put Strike 2.723 Jpm           | 0.00% DUOPS08816A0 |
| Cs006911 Ccp Buy Cds Eur 200630 Ice Cd Nxtln 1% Baa         | 0.00% DU0CS0069117 |
| Zar Boa Ccp                                                 | 0.00% ZABOACCP     |
| Ops08825a Swption Usd 140425 Put Strike 3.849 Ms            | 0.00% DUOPS08825A1 |
| Ops08850a Swption Usd 280425 Put Strike 3.914 Ms            | 0.00% DUOPS08850A9 |
| Ir232528 Ccp Short Ois Baa Inr 190330 Pfxd 6 Rflt Mibor     | 0.00% DU0IR2325284 |
| Ops08398a Swption Eur 110526 Call Strike 2.065 Bnp          | 0.00% DUOPS08398A9 |
| Euro Btp 2506 Fut                                           | 0.00% DE000F1B2NF9 |
| Ir230956 Ccp Short Irs Baa Brl 020130 Rflt Bzdio Pfxd 13.25 | 0.00% DU0IR2309569 |
| Ops08451a Swption Eur 130526 Call Strike 2.105 Bnp          | 0.00% DUOPS08451A6 |
| Ir233405 Ccp Long Irs Baa Eur 190356 Rfxd 2.53 Pflt Estro   | 0.00% DU0IR2334054 |
| Ops08800a Swption Eur 080925 Call Strike 2.4625 Bnp         | 0.00% DUOPS08800A4 |
| Ops08842a Swption Usd 210425 Put Strike 3.811 Ms            | 0.00% DUOPS08842A6 |
| Ops08836a Swption Eur 220425 Call Strike 2.645 Jpm          | 0.00% DUOPS08836A8 |
| Nok Boa Ccp                                                 | 0.00% NOBOACCP     |
| Ir232867 Ccp Long Irs Baa Cny 170927 Rfxd 1.5 Pflt Cnrr7    | 0.00% DU0IR2328676 |
| Ir232475 Ccp Short Ois Baa Inr 190326 Pfxd 6.25 Rflt Mibor  | 0.00% DU0IR2324758 |
| Ops08867a Swption Eur 280425 Call Strike 2.654 Citi         | 0.00% DUOPS08867A3 |
| Ops08835a Swption Eur 220425 Put Strike 2.645 Jpm           | 0.00% DUOPS08835A0 |
| Ops08400a Swption Eur 111126 Call Strike 2.0845 Bnp         | 0.00% DUOPS08400A3 |
| Ops08866a Swption Eur 280425 Put Strike 2.654 Citi          | 0.00% DUOPS08866A5 |
| Ir232967 Ccp Long Ois Baa Gbp 180629 Rfxd 3.5 Pflt Sonia    | 0.00% DU0IR2329674 |
| Ir233046 Ccp Long Irs Baa Nok 180630 Rfxd 4 Pflt 6Nibo      | 0.00% DU0IR2330466 |
| Ops08818a Swption Eur 140425 Call Strike 2.723 Jpm          | 0.00% DUOPS08818A6 |
| Ir232920 Ccp Short Irs Baa Usd 180635 Rflt Sofra Pfxd 3.25  | 0.00% DU0IR2329203 |
| Ir232971 Ccp Long Ois Baa Gbp 180635 Rfxd 3.5 Pflt Sonia    | 0.00% DU0IR2329716 |
| Ops08767a Swption Usd 070425 Call Strike 3.854 Ms           | 0.00% DUOPS08767A5 |
| Ir232881 Ccp Short Irs Baa Thb 170930 Pfxd 2 Rflt Thb6m     | 0.00% DU0IR2328817 |
| Ops08756a Swption Eur 070425 Call Strike 2.751 Baa          | 0.00% DUOPS08756A8 |
| Eur Buxl 30Yr 2506 F                                        | 0.00% DE000F1B2NK9 |
| Ir226587 Ccp Long Irs Baa Eur 250139 Rfxd 3 Pflt 6Eubo      | 0.00% DU0IR2265878 |
| Ops08843a Swption Usd 210425 Call Strike 3.811 Ms           | 0.00% DUOPS08843A4 |
| Ops08826a Swption Usd 140425 Call Strike 3.849 Ms           | 0.00% DUOPS08826A9 |
| Ir232911 Ccp Long Irs Baa Eur 250229 Rfxd 2.325 Pflt 6Eubo  | 0.00% DU0IR2329112 |
| Ir233034 Ccp Long Irs Baa Sek 180630 Rfxd 2.5 Pflt 3Msek    | 0.00% DU0IR2330342 |
| Ops08851a Swption Usd 280425 Call Strike 3.914 Ms           | 0.00% DUOPS08851A7 |
| Ir233037 Ccp Long Irs Baa Sek 180635 Rfxd 2.75 Pflt 3Msek   | 0.00% DU0IR2330375 |
| Ir218858 Ccp Long Ois Baa Gbp 211272 Rfxd 3.0 Pflt Sonio    | 0.00% DU0IR2188583 |
| Ir233011 Ccp Long Ois Baa Jpy 180632 Rfxd 0.75 Pflt Tonar   | 0.00% DU0IR2330110 |
| Ir233043 Ccp Long Irs Baa Nok 180627 Rfxd 4 Pflt 6Nibo      | 0.00% DU0IR2330433 |

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|--------------------------------------------------------------|---------------------|
| Ir232988 Ccp Short Ois Baa Cad 180635 Rflt 1Cdor Pfxd 3      | 0.00% DU0IR2329880  |
| Ops08787a Swption Eur 080327 Call Strike 2.347 Bnp           | 0.00% DUOPS08787A3  |
| Sell Eur:Buy Usd 01/04/2025                                  | 0.00% EURUSD25091S  |
| Us Ultra Bond 2506 F                                         | 0.00% DU00USU25069  |
| Chf Boa Ccp                                                  | 0.00% CHFBACCP      |
| Ir232474 Ccp Short Irs Baa Mxn 180326 Pfxd 8.75 Rflt 1Mxni   | 0.00% DU0IR2324741  |
| Ir230955 Ccp Short Irs Baa Brl 040127 Rflt Bzdio Pfxd 13.75  | 0.00% DU0IR2309551  |
| Ir232976 Ccp Long Ois Baa Gbp 180655 Rfxd 3.75 Pflt Sonia    | 0.00% DU0IR2329765  |
| Ir233235 Ccp Short Irs Baa Usd 151134 Pfxd 3.863808Rfltsofra | 0.00% DU0IR2332355  |
| Ir232940 Ccp Long Irs Baa Eur 180645 Rfxd 2.5 Pflt 6Eubo     | 0.00% DU0IR2329401  |
| Ir232937 Ccp Short Irs Baa Eur 180635 Pfxd 2.5 Rflt 6Eubo    | 0.00% DU0IR2329377  |
| Deutsche Bank Coll                                           | 0.00% USDBCOLL      |
| Euro Bobl 2506 Fut                                           | 0.00% DU00EBV25067  |
| Ir224544 Ccp Short Cpi Baa Usd 171033 Rflt Cpurnsa Pfxd 2.62 | 0.00% DU0IR2245441  |
| Boa Aud Ccp                                                  | 0.00% AUDBACCP      |
| Ir232968 Ccp Long Ois Baa Gbp 180630 Rfxd 3.5 Pflt Sonia     | 0.00% DU0IR2329682  |
| Cx003289 Ccp Buy Cdx Eur 200630 Itraxx Europe 1 % Baa        | 0.00% DU0CX0032891  |
| Eur Oat 2506 Fut                                             | 0.00% DE000F1B2NL7  |
| Long Gilt 2506 Fut                                           | 0.00% GB00MDWGGKH25 |
| Ir232942 Ccp Long Irs Baa Eur 180655 Rfxd 2.25 Pflt 6Eubo    | 0.00% DU0IR2329427  |
| Sek Boa Ccp                                                  | 0.00% SEBOACCP      |
| Ir232865 Ccp Long Irs Baa Cny 170930 Rfxd 1.5 Pflt Cnrr7     | 0.00% DU0IR2328650  |
| Ir226589 Ccp Long Irs Baa Eur 250149 Rfxd 2 Pflt 6Eubo       | 0.00% DU0IR2265894  |
| Cx003142 Sell Cds Usd 151256 Cmbx-Na-Bbb-17 3% Jpm           | 0.00% DU0CX0031422  |
| Ir224545 Ccp Short Irs Baa Usd 171028 Pfxd 4.36 Rflt Sofra   | 0.00% DU0IR2245458  |
| Us 2Yr Note 2506 Fut                                         | 0.00% DU00US225061  |
| Ir233223 Ccp Short Irs Baa Usd 310132 Pfxd3.822482 Rfltsofra | 0.00% DU0IR2332231  |
| Ir230360 Ccp Long Irs Baa Eur 201127 Rfxd 2.143 Pflt 3Eubo   | 0.00% DU0IR2303604  |
| Ir224543 Ccp Long Cpi Baa Usd 171028 Rfxd 2.57 Pflt Cpurnsa  | -0.01% DU0IR2245433 |
| Usd Citi Tbcc                                                | -0.01% USCITTBC     |
| Eur Bund 2506 Fut                                            | -0.01% DE000F1B2NG7 |
| Sell Ils:Buy Usd 06/05/2025                                  | -0.01% ILSUSD25126S |
| Ir233010 Ccp Long Ois Baa Jpy 180630 Rfxd 0.75 Pflt Tonar    | -0.01% DU0IR2330102 |
| Sell Thb:Buy Usd 18/06/2025                                  | -0.01% THBUSD25169S |
| Sell Sgd:Buy Usd 04/06/2025                                  | -0.01% SGDUSD25155S |
| Futures Margin-Cad                                           | -0.01% FUTMCAD      |
| Futures Margin - AUD                                         | -0.01% FUTMAUD      |
| Ir228526 Ccp Long Ois Baa Jpy 020844 Rfxd 2.16 Pflt Tonar    | -0.01% DU0IR2285264 |
| Sell Usd:Buy Jpy 01/04/2025                                  | -0.01% USDJPY25091S |
| Sell Chf:Buy Usd 08/05/2025                                  | -0.02% CHFUSD25128S |
| Sell Myr:Buy Usd 11/06/2025                                  | -0.02% MYRUSD25162S |
| Sell Krw:Buy Usd 11/06/2025                                  | -0.02% KRWUSD25162S |
| Ir233224 Ccp Short Irs Baa Usd 310829 Pfxd 3.798699 Rfltsofr | -0.02% DU0IR2332249 |
| Sell Cad:Buy Usd 08/04/2025                                  | -0.02% CADUSD25098S |

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|---------------------------------------|----------------------|
| Futures Margin-EURo                   | -0.03% FUTMEUR       |
| Outstanding Settlement Payments - EUR | -0.03% OSPAYEUR      |
| Sell Idr:Buy Usd 11/06/2025           | -0.04% IDRUSD25162S  |
| Futures Margin-GBP                    | -0.04% FUTMGBP       |
| BNP USD Coll Acct                     | -0.05% USBPCOLL      |
| Sell Aud:Buy Usd 12/06/2025           | -0.05% AUDUSD25163S  |
| Boa Collateral                        | -0.06% USBACOLL      |
| Sell Nzd:Buy Aud 01/05/2025           | -0.06% NZDAUD25121S  |
| Outstanding Settlement Payments - NZD | -0.06% OSPAYNZD      |
| Sell Aud:Buy Usd 02/04/2025           | -0.07% AUDUSD25092S  |
| Sell Usd:Buy Aud 02/04/2025           | -0.07% USDAUD25092S  |
| Sell Jpy:Buy Usd 09/06/2025           | -0.07% JPYUSD25160S  |
| Sell Jpy:Buy Usd 07/05/2025           | -0.08% JPYUSD25127S  |
| Outstanding Settlement Payments - JPY | -0.08% OSPAYJPY      |
| Management Fees                       | -0.09% MGMNZD        |
| Sell Nzd:Buy Usd 07/05/2025           | -0.12% NZDUSD25127S  |
| Sell Gbp:Buy Usd 04/06/2025           | -0.12% GBPUSD25155S  |
| Sell Usd:Buy Jpy 03/04/2025           | -0.15% USDJPY25093S  |
| Sell Aud:Buy Nzd 20/05/2025           | -0.26% AUDNZD25140S  |
| Sell Jpy:Buy Usd 03/04/2025           | -0.36% JPYUSD25093S  |
| Sell Jpy:Buy Usd 19/05/2025           | -0.36% JPYUSD25139S  |
| Sell Aud:Buy Nzd 01/05/2025           | -0.56% AUDNZD25121S  |
| Sell Gbp:Buy Nzd 22/05/2025           | -0.87% GBPNZD25142S  |
| Sell Jpy:Buy Nzd 22/05/2025           | -1.01% JPYNZD25142S  |
| Sell Usd:Buy Eur 09/04/2025           | -1.05% USDEUR25099S  |
| Outstanding Settlement Payments - USD | -1.11% OSPAYUSD      |
| Sell Eur:Buy Usd 09/04/2025           | -3.49% EURUSD25099S  |
| Sell Eur:Buy Nzd 22/05/2025           | -3.63% EURNZD25142S  |
| Sell Usd:Buy Nzd 07/05/2025           | -9.07% USDNZD25127S  |
| Sell Usd:Buy Nzd 22/05/2025           | -19.33% USDNZD25142S |