

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Harbour Investment Funds	1	Offer number	OFR10909
Fund name	Harbour Active Growth Fund		Fund number	FND16569
Period disclosure applies [dd/mm/yyyy]	30/09/2025			
Asset name	% of fund net assets		Security code	
First Sentier Global Listed Infrastructure Fund PIE		4.38%		
Baillie Gifford Worldwide Discovery Fund		3.81%	IE00BK63G481	
TPG Private Equity Oppotunites Fund		2.79%		
ANZ NZD Cash		2.73%		
Infratil Limited		2.10%	NZIFTE0003S3	
Revolution Private Debt Fund (NZD) PIE		1.93%		
GD1 Fund 3 L.P.		1.81%		
NVIDIA		1.80%	US67066G1040	
Icehouse IVX Investment		1.75%		
Mainfreight Limited		1.58%	NZMFTE0001S9	
Microsoft		1.39%	US5949181045	
EBOS Group Limited Ordinary Shares		1.38%	NZEBOE0001S6	
Apple		1.31%	US0378331005	
Summerset Group Ltd		1.30%	NZSUME0001S0	
NZ Government Stock 15/05/2031 1.50%		1.26%	NZGOVDT531C0	
The A2 Milk Company Limited		1.16%	NZATME0002S8	
JP Morgan AUD Cash		1.04%		
Precinct Prop NZ Ltd & Prec Prop Inv Lt		0.96%	NZAPTE0001S3	
Scales NZ		0.95%	NZSCLE0002S8	
Ryman Healthcare Limited		0.95%	NZRYME0001S4	
Goodman Group		0.89%	AU000000GGMG2	
Macquarie Margin Cash		0.88%		
Meta Platforms		0.87%	US30303M1027	
NZ Government Stock 15/04/2037 2.75%		0.86%	NZGOVDT437C0	
Auckland International Airport Limited		0.83%	NZAIAE0002S6	
Goodman Property Trust		0.82%	NZCPTE0001S9	
NZ Government Stock 15/05/2028 0.25%		0.82%	NZGOVDT528C6	
Kiwi Property Group Limited		0.78%	NZKPGE0001S9	
NZ Government Stock 20/04/2029 3.00%		0.78%	NZGOVDT429C7	
Contact Energy Limited		0.77%	NZCENE0001S6	
Alphabet		0.73%	US02079K1079	
Xero Limited		0.73%	NZXROE0001S2	
Life360 Inc		0.71%	AU0000045098	
NZ Government Stock 14/04/2033 3.50%		0.67%	NZGOVDT433C9	
Broadcom		0.67%	US11135F1012	
CSL Limited		0.64%	AU000000CSL8	
Mastercard		0.60%	US57636Q1040	
Amazon.com		0.59%	US0231351067	
BHP Group Limited		0.58%	AU000000BHP4	
Vital Healthcare Property Trust		0.58%	NZCHPE0001S4	
Challenger Limited		0.57%	AU000000CGF5	
NZ Government Stock 15/05/2032 2.00%		0.53%	NZGOVDT532C8	
NZ Government Stock 15/05/2026 0.50%		0.51%	NZGOVDT526C0	
Mercury NZ Limited		0.50%	NZMRPE0001S2	
NZ Government Stock 15/05/2034 4.25%		0.50%	NZGOVDT534C4	
NZ Government Stock 15/05/2041 1.75%		0.49%	NZGOVDT541C9	
Argosy Property Limited		0.49%	NZARGE0010S7	
Telix Pharmaceuticals Limited		0.48%	AU000000TLX2	
NZGS Index Linked Bond 20/09/2030 3.00%		0.47%	NZIIBDT003C0	
Freightways Group Limited		0.46%	NZFREE0001S0	
Meridian Energy Limited		0.45%	NZMELE0002S7	
Serko Limited		0.45%	NZSKOE0001S7	
Spark New Zealand Limited		0.44%	NZTELE0001S4	
Property for Industry		0.43%	NZPFIE0001S5	
Government Index Link Bd 20/09/35 2.50%		0.43%	NZIIBDT004C8	
Arista Networks		0.40%	US0404132054	
Gentrack Group Limited		0.39%	NZGTKE0002S9	
Vista Group International Limited		0.39%	NZVGLE0003S1	
NZ Government Stock 15/05/2054 5.00%		0.37%	NZGOVDT554C2	
Resmed Inc		0.37%	AU000000RMD6	

Stride Property Ltd & Stride Inv Mgmt	0.37% NZSPGE0001S2
Fisher & Paykel Healthcare Corp Ltd	0.36% NZFAPE0001S2
Partners Group Holding AG	0.35% CH0024608827
Taiwan Semiconductor Manufacturing Company	0.35% US8740391003
Ameriprise Financial	0.34% US03076C1062
Icehouse Growth Fund II Fund	0.33%
Macquarie Group Limited	0.33% AU000000MQG1
Industria De Diseno	0.33% ES0148396007
Pacific Edge Limited	0.30% NZPEBE0002S1
Alibaba Group Holding	0.30% KYG017191142
Monster Beverage	0.29% US61174X1090
Mettler-Toledo	0.29% US5926881054
Capital One	0.29% US14040H1059
Tencent Holdings	0.28% KYG875721634
Icehouse IV Sustainable Technology Fund	0.28%
Eli Lilly & Co	0.28% US5324571083
Rheinmetall Ag	0.27% DE0007030009
Fastenal	0.27% US3119001044
AbbVie	0.26% US00287Y1091
IDEXX Laboratories	0.26% US45168D1046
QUALCOMM	0.26% US7475251036
Rightmove	0.26% GB00BGDT3G23
Eurofins Scientific SE	0.26% FR0014000MR3
Chorus Limited	0.26% NZCNUE0001S2
NZ Government Stock 15/05/2036 4.25%	0.26% NZGOVDT536C9
Hoya	0.25% JPB3837800006
RELX PLC	0.25% GB00B2B0DG97
KLA Corporation	0.25% US4824801009
Taiwan Semiconductor Manufacturing Company	0.25% TW0002330008
Uber Technologies	0.24% US90353T1007
Channel Infrastructure NZ Limited	0.24% NZNZRE0001S9
Amphenol Corp	0.24% US0320951017
Costco Wholesale	0.24% US22160K1051
Port of Tauranga	0.24% NZPOTE0003S0
Grupo Financiero Banorte SAB de CV	0.23% MXP370711014
Emcor Group	0.23% US29084Q1004
Zoetis	0.23% US98978V1035
Netflix	0.23% US64110L1061
Amadeus IT Group SA	0.23% ES0109067019
Goldman Sachs Group	0.23% US38141G1040
J.P. Morgan Chase & Co.	0.22% US46625H1005
Aroa Biosurgery Limited	0.22% NZARXE0001S1
Shopify	0.22% CA82509L1076
NZ Government Stock 15/05/2030 4.50%	0.22% NZGOVDT530C2
Mercadolibre	0.21% US58733R1023
Vector Limited	0.21% NZVCTE0001S7
Fonterra Cooperative Grp 08/11/29 4.60%	0.21% NZFCGDG006C2
Firststrand	0.21% ZAE000066304
Chemed Corp	0.20% US16359R1032
Copart	0.20% US2172041061
Linde PLC	0.20% IE000S9YS762
Games Workshop Group	0.19% GB0003718474
Ge Aerospace	0.19% US3696043013
Bank Of America	0.18% US0605051046
Danaher Corp	0.18% US2358511028
BYD Company	0.17% CNE100000296
Sea Ltd - ADR	0.17% US81141R1005
Deere & Co	0.17% US2441991054
Asia Commercial Bank	0.17% VN000000ACB8
LPL Financial Holdings	0.17% US50212V1008
NZ Rural Land Company Limited	0.17% NZNZLE0001S2
MakeMyTrip	0.16% MU0295S00016
Constellation Energy Corp	0.16% US21037T1097
Nextera Energy	0.16% US65339F1012
Welltower	0.16% US95040Q1040

Breville Group Limited	0.16% AU000000BRG2
Singapore Exchange	0.16% SG1J26887955
JP Morgan USD Cash	0.16%
Nu Holdings	0.15% KYG6683N1034
Banco BTG Pactual SA Units	0.15% BRBPACUNT006
Sky Network Television Limited	0.15% NZSKTE0001S6
Ulta Beauty	0.15% US90384S3031
PEXA Group Limited	0.15% AU0000158594
Asml Holding NV NY	0.15% USN070592100
Grupo Mexico SAB De CV	0.15% MXP370841019
Carvana Co	0.15% US1468691027
Stryker Corp	0.15% US8636671013
Intuit	0.15% US4612021034
Block	0.14% US8522341036
Trip.com Group	0.14% KYG90666F1019
SAP SE	0.14% DE0007164600
Hdfc Bank Ltd ADR	0.14% US40415F1012
Advanced Micro Devices	0.14% US0079031078
Investore Property Limited	0.14% NZIPLE0001S3
Rabobank NZ Limited 05/04/2029 5.31%	0.14% NZRABDT023C5
Napier Port Holdings Limited	0.14% NZNPHE0005S2
Siemens AG	0.14% DE0007236101
Yum Brands	0.13% US9884981013
Toyota Finance NZ Ltd 30/09/31 4.844%	0.13% NZTFSDT892C7
Samsung Electronics Co	0.13% KR7005930003
Applovin Corp	0.13% US03831W1080
Deckers Outdoor	0.13% US2435371073
Kkr & Co Inc	0.13% US48251W1045
Teledyne Technologies	0.13% US8793601050
Oracle Corporation	0.13% US68389X1054
Rabobank NZ Limited 08/12/2026 FRN	0.13% NZRABDT021C9
Hubbell Inc	0.13% US4435106079
Charles Schwab	0.13% US8085131055
ASB Bank Limited 18/10/2027 FRN	0.13% NZABBDT045C6
Scentre Group	0.12% AU000000SCG8
HomeCo Daily Needs REIT	0.12% AU0000113136
ICICI Bank ADR	0.12% US45104G1040
Westpac NZ Ltd 02/34 6.73% Call 02/29	0.12% NZWNZD02T2L8
Datadog Inc	0.12% US23804L1035
BDO Unibank	0.12% PHY077751022
KMD Brands Limited	0.12% NZKMDE0001S3
Intuitive Surgical	0.11% US46120E6023
Vulcan Steel Limited	0.11% AU0000181984
Banco Bilbao Vizcaya	0.11% ES0113211835
Ares Management Corp	0.11% US03990B1017
MUGF Bank Limited 24/11/2026 FRN	0.11% NZMUFDT004C2
Pfisterer Holding SE	0.11% DE000PFSE212
Skellerup Ltd	0.11% NZSKXE0001S8
Xcel Energy	0.11% US98389B1008
ServiceNow	0.11% US81762P1021
Al Rajhi Bank	0.11% SA0007879113
Astrazeneca PLC ADR	0.11% US0463531089
Chubb	0.11% CH0044328745
Transurban Group	0.11% AU000000TCL6
Infineon Technologies AG	0.11% DE0006231004
Cigna Group	0.11% US1255231003
Unilever PLC ADR	0.11% US9047677045
Natera	0.10% US6323071042
Chugai Pharmaceutical Co	0.10% JP3519400000
Citigroup Inc	0.10% US1729674242
Fifth Third Bancorp	0.10% US3167731005
Home Depot Inc	0.10% US4370761029
Accenture PLC	0.10% IE00B4BNMY34
Ero Copper Corp	0.10% CA2960061091
Huntington Bancshares	0.10% US4461501045

International Fin Corp 13/12/29 4.875%	0.10% NZIFCDT015C6
Coupang Inc	0.10% US22266T1097
Verisk Analytics	0.10% US92345Y1064
ANZ Bank NZ Limited 20/02/2030 4.63%	0.10% NZANBDT026C2
Schneider Electric SE	0.10% FR0000121972
Allstate Corp	0.10% US0200021014
SK Hynix	0.09% KR7000660001
Cisarua Mountain Dairy Pt	0.09% ID1000164700
Telstra Group Limited 06/09/2030 4.75%	0.09% AU3CB0313203
Crowdstrike Holdings	0.09% US22788C1053
Keysight Technologies	0.09% US49338L1035
Renesas Electronics Corp	0.09% JP3164720009
Bank For Foreign Trade JSC	0.09% VN000000VCB4
AMP Limited (AUD)	0.09% AU000000AMP6
Oceania Healthcare Limited	0.09% NZOCAE0002S0
Inretail Peru Corp	0.09% PAL1801171A1
China Resources Mixc	0.09% KYG2122G1064
Entegris	0.09% US29362U1043
Vertiv Holdings	0.09% US92537N1081
Kiwibank Limited 11/12/2029 4.746%	0.09% NZKIWD1229L4
Telstra Group Limited 06/03/2034 5.65%	0.09% AU3CB0307387
Waste Connections Inc	0.09% CA94106B1013
Steel Dynamics	0.08% US8581191009
Toyota Finance NZ Ltd 23/04/29 5.697%	0.08% NZTFSDT873C7
Metlife Inc	0.08% US59156R1086
Phu Nhuan Jewelry JSC	0.08% VN000000PNJ6
Encompass Health	0.08% US29261A1007
Galaxy Digital	0.08% US36317J2096
Rakuten Bank	0.08% JP3967220009
American International Group	0.08% US0268747849
Adyen NV	0.08% NL0012969182
Auckland Intl Airport 04/12/2031 5.452%	0.08% AU3CB0310183
Auckland Council 17/05/2029 4.85%	0.08% AU3CB0309706
Hongfa Technology Co	0.08% CNE000000JK6
Apollo Global Management	0.08% US03769M1062
Deutsche Telekom AG	0.08% DE0005557508
Experian PLC	0.07% GB00B19NLV48
Roper Technologies	0.07% US7766961061
Generation Development Group Limited	0.07% AU0000005126
ING Groep N.V.	0.07% US4568371037
Bank of New Zealand 01/09/2028 5.872%	0.07% NZBNZDT403C4
National Storage REIT	0.07% AU000000NSR2
Tesla	0.07% US88160R1014
Unitedhealth Group	0.07% US91324P1021
BeiGene ADR	0.07% US07725L1026
Tourism Holdings Ltd	0.07% NZHELE0001S9
Atlas Arteria	0.07% AU0000013559
Keyence Corp	0.07% JP3236200006
Region Group	0.07% AU0000025302
ANZ Banking Group Limited	0.07% AU000000ANZ3
Old Dominion Freight Line	0.07% US6795801009
Westpac Banking Corporation	0.07% AU000000WBC1
ASB Bank Limited 16/03/2027 4.50%	0.07% XS2597991988
Great-West Lifeco	0.07% CA39138C1068
Synopsys	0.07% US8716071076
Samsara	0.07% US79589L1061
International Container Terminal Services	0.06% PHY411571011
Colgate-Palmolive Co	0.06% US1941621039
Powerco Limited 07/03/2030 6.397%	0.06% NZPWCDT011C5
Valero Energy Corp	0.06% US91913Y1001
SM Investments Corp	0.06% PHY806761029
Spie SA	0.06% FR0012757854
Kiwibank Limited 02/04/2027 FRN	0.06% AU3FN0086211
Auckland Council 26/06/2028 FRN	0.06% NZAKCDT644C4
Credo Technology Group Holding	0.06% KYG254571055

Arena REIT	0.06%	AU000000ARF6
Roblox Corp	0.06%	US7710491033
Unicredit Spa	0.06%	IT0005239360
NZ Government Stock 15/04/2027 4.50%	0.06%	NZGOVDT427C1
Housing New Zealand Ltd 24/04/30 2.183%	0.06%	NZHNZD0230L2
Sartorius Stedim Biotech	0.06%	FR0013154002
Christchurch Intl Airprt 15/04/31 5.44%	0.06%	NZCHCDT006C9
Hubspot Inc	0.05%	US4435731009
UDC Endeavour Tst 2025-1 Class A 12/37	0.05%	NZUDCE1001R4
JP Morgan NZD Cash	0.05%	
Rio Tinto Limited	0.05%	AU000000RIO1
Argenx SE ADR	0.05%	US04016X1019
BE Semiconductor	0.05%	NL0012866412
Wheaton Precious Metals	0.05%	CA9628791027
NZ Government Stock 15/05/2051 2.75%	0.05%	NZGOVDT551C8
Bank Central Asia Tbk Pt	0.05%	ID1000109507
Rockwell Automation	0.05%	US7739031091
Strategy	0.05%	US5949724083
Tradeweb Markets	0.05%	US8926721064
Sumber Alfaria Trijaya	0.05%	ID1000128705
Standard Chartered	0.05%	GB0004082847
Auckland Council 17/06/2039 5.745%	0.05%	NZAKCDT614C7
NZ Government Stock 15/05/2035 4.5%	0.05%	NZGOVDT535C1
Westpac NZ Limited 24/09/2029 4.337%	0.05%	NZWZNZD0929L8
Saab Ab Common Stock Sek	0.05%	SE0021921269
Auckland Intl Airport 16/11/2033 6.482%	0.05%	AU3CB0304350
Procter & Gamble	0.05%	US7427181091
CyberArk Software	0.05%	IL0011334468
Government Index Link Bd 20/09/50 3.25%	0.05%	NZIIBDT006C3
Bank of New Zealand 19/11/2029 4.889%	0.05%	NZBNZDT406C7
Bank Mandiri Persero Tbk	0.05%	ID1000095003
Marsh & McLennan Cos Inc	0.05%	US5717481023
Tokyo Seimitsu	0.05%	JP3580200008
Hoa Phat Group JSC	0.04%	VN000000HPG4
Sanford Ltd Ords	0.04%	NZSANE0001S0
Coles Group Limited	0.04%	AU0000030678
ASM International NV	0.04%	NL0000334118
Watts Water Technologies	0.04%	US9427491025
Summerset Group Holdings 21/09/27 2.30%	0.04%	NZSUMD0030L6
Charter Hall Group	0.04%	AU000000CHCO
Bank of New Zealand 23/11/2026 FRN	0.04%	NZBNZDT404C2
FP Ignition Trust 2024-1 Class A 07/31	0.04%	NZFP11001R7
Precinct Property NZ Ltd 28/05/27 2.85%	0.04%	NZPCTDT003C7
NZ Local Gov Fund Agency 20/04/29 1.50%	0.04%	NZLGFDT012C4
Jiangsu Hengrui Medicine	0.04%	CNE0000014W7
NZ Local Gov Fund Agency 14/04/33 3.50%	0.04%	NZLGFDT009C0
Auckland Council 27/09/2028 5.734%	0.04%	NZAKCDT595C8
Luxshare Precision Industry	0.04%	CNE100000TP3
Property for Industry Ltd 13/09/30 5.43	0.04%	NZPFIDT030C0
Coinbase Global	0.04%	US19260Q1076
Metlifecare Limited 30/09/2026 3.00%	0.04%	NZMETDT001C2
International Paper	0.04%	US4601461035
ANZ Perpetual Preference Shares	0.04%	NZANBEP002C6
Contact Energy Limited 03/12/31 5.414%	0.04%	AU3CB0321966
Telstra Group Limited	0.04%	AU000000TLS2
Argosy Property Limited 27/10/27 2.20%	0.04%	NZARGDT003C2
Ayala Corp	0.04%	PHY0486V1154
New Zealand Exchange Limited	0.04%	NZNZXE0001S7
Recruit Holdings Co	0.04%	JP3970300004
Credicorp	0.04%	BMG2519Y1084
Community Housing Fund 26/09/28 3.472%	0.04%	NZCHFD0928L6
Summerset Group Holdings 08/03/30 6.43%	0.04%	NZSUMD0050L4
Contemporary Amperex Technology	0.04%	CNE100003662
Prada Spa	0.04%	IT0003874101
Monolithic Power Systems	0.04%	US6098391054

Spotify Technology	0.04%	LU1778762911
GPT Group 24/08/2026 3.657%	0.03%	AU3CB0239366
AvalonBay Communities	0.03%	US0534841012
KE Holdings	0.03%	KYG5223Y1089
Dexus	0.03%	AU000000DXS1
Cognex Corporation	0.03%	US1924221039
ANZ Bank NZ Limited Preference Shares	0.03%	NZANBDP001C9
Capitec Bank Holdings	0.03%	ZAE000035861
Westpac NZ Ltd 09/32 6.19% Reset 09/27	0.03%	NZWNZD01T2L9
Tower Limited	0.03%	NZTWRE0011S2
Transpower NZ Limited 29/11/2028 4.977%	0.03%	AU3CB0294528
Q Card 2025-1 Cls A 04/32 Call 04/27	0.03%	NZFPFD1066R7
Pdd Holdings Inc ADR	0.03%	US7223041028
Stockland	0.03%	AU000000SGP0
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	0.03%	NZANBDT024C7
Lasertec	0.03%	JP3979200007
Elite Material	0.03%	TW0002383007
Nippon Sanso Holdings	0.03%	JP3711600001
Military Commercial Joint	0.03%	VN000000MBB5
GPT Group	0.03%	AU000000GPT8
Heartland Group Holdings Limited	0.03%	NZHGHE0007S9
Westpac NZ Limited 06/07/2026 FRN	0.03%	NZWNZD0726L8
Asset Plus Limited	0.03%	NZNAPE0007S3
FUTU Holdings ADR	0.03%	US36118L1061
Sky City Entertainment Group	0.03%	NZSKCE0001S2
ASB Bank Limited 15/06/2026 5.346%	0.03%	US00216NAG43
Ingenia Communities Group	0.03%	AU000000INA9
Kiwibank Limited 05/10/2026 2.635%	0.03%	NZKIWD1026L4
CSX Corp	0.03%	US1264081035
Pinterest Inc - Class A	0.03%	US72352L1061
SBS Bank 07/03/2029 6.14%	0.03%	NZSBBDT370C8
Community Finance Housing 07/28 5.701%	0.03%	NZCFLD0728P3
Asian Development Bank 10/02/28 1.125%	0.03%	NZADBBDT012C4
Qualitas Limited	0.03%	AU0000195265
Macquarie Bank Ltd 02/35 FRN Call 02/30	0.03%	AU3FN0090262
Fonterra Co-operative Grp 05/32 5.236%	0.03%	AU3CB0321735
Powerco Limited 06/08/2030 2.36%	0.03%	NZPWCDT010C7
Mayora Indah Tbk Pt	0.03%	ID1000060007
Precinct Property NZ Ltd 09/05/28 5.25%	0.03%	NZPCTDT004C5
salesforce.com	0.03%	US79466L3024
GE Vernova	0.03%	US36828A1016
Westpac NZ Limited 24/02/2026 1.4396%	0.03%	NZWNZD0226L9
Suncorp Group Ltd	0.03%	AU000000SUN6
RenaissanceRe Holdings	0.02%	BMG7496G1033
TR Group Limited 11/10/2028 7.202%	0.02%	NZTRGD1028L5
Coca-Cola	0.02%	US1912161007
Mercury 17/11/2028 2.918%	0.02%	AU3CB0284677
Targa Resources Corp	0.02%	US87612G1013
Q Card 2025-3 Cls A 08/32 Call 08/27	0.02%	NZFPFD1070R9
Vertex Pharmaceuticals	0.02%	US92532F1003
Investore Property Ltd 25/02/2027 4.00%	0.02%	NZIPLDT003C9
Transpower NZ Limited 30/06/30 5.233%	0.02%	AU3CB0300655
Alnylam Pharmaceuticals	0.02%	US02043Q1076
Resimac Versailles Tst 2023-1 A 12/54	0.02%	NZRVGB1001R9
Kiwi Property Group Ltd 19/06/30 5.35%	0.02%	NZKPGD0070L1
Transpower NZ Ltd 08/04/2026 1.52%	0.02%	NZTRPD0080L8
Xiaomi Corp	0.02%	KYG9830T1067
Briscoes Group	0.02%	NZBGRE0001S4
ASB Bank Limited 16/11/2026 5.928%	0.02%	NZABBDG006C3
Winton Land Limited	0.02%	NZWINE0003S1
National Australia Bank 18/11/30 FRN	0.02%	AU3FN0057402
UDC Endeavour Tst 2022-1 Class A 12/35	0.02%	NZUDCC1001R8
Avanti Rimu 2025-1 Cls A1 05/57	0.02%	NZAVGC1001R3
Chorus Limited 18/09/2030 5.974%	0.02%	AU3CB0302578
Bank of New Zealand 07/06/2027 4.985%	0.02%	NZBNZDT401C8

Summerset Group Holdings 09/03/29 6.59%	0.02% NZSUMD0040L5
Community Housing Fund 26/09/30 3.893%	0.02% NZCHFD0930L2
Auckland Council 28/09/2050 2.95%	0.02% NZAKCDT520C6
Auckland Intl Airport 02/11/2029 6.22%	0.01% NZAIAD0270L6
Q Card 2024-2 CIs A 08/31 Call 08/26	0.01% NZFPFD1062R6
Summerset Group Holdings 23/05/31 5.70%	0.01% NZSUMD0060L3
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.01% NZGMBDT009C3
Reliance Industries Ltd	0.01% US7594701077
Digico Infrastructure REIT	0.01% AU0000367088
Micron Technology	0.01% US5951121038
NZ Local Gov Fund Agency 15/04/37 2.00%	0.01% NZLGFD016C5
Westpac NZ Limited 16/02/2027 3.696%	0.01% NZWNZD0227L7
Kiwi Property Group Ltd 12/11/25 4.06%	0.01% NZKPGD0040L4
MTF Opala Trust 2023 Class A 16/09/200	0.01% NZOPATFAT017
Lifestyle Communities Limited	0.01% AU000000LIC9
Wellington Intl Airport 04/09/30 6.02%	0.01% NZWIAD0100L9
Khang Dien House Trading & Investment	0.01% VN000000KDH2
Toyota Finance NZ Ltd 06/12/27 5.75%	0.01% NZTFSDT821C6
Healthco Healthcare and Wellness REIT	0.01% AU0000169302
Chipotle Mexican Grill	0.01% US1696561059
GMT Bond Issuer Ltd 20/12/2027 3.656%	0.01% NZGMBDT008C5
Property for Industry Ltd 01/10/25 4.25	0.01% NZPFIDT020C1
Chorus Limited 02/12/2030 2.51%	0.01% NZCNUDT005C1
JP Morgan GBP Cash	0.01%
Ryman Healthcare Limited 18/12/26 2.55%	0.01% NZRYMD0010L2
JP Morgan VND Cash	0.01%
Kiwibank Limited 19/10/2027 5.737%	0.01% NZKIWD1027L2
Grupo Financiero Galicia	0.01% US3999091008
Kiwibank Ltd 12/05/33 6.40% Reset 05/28	0.01% NZKIWD01T2L3
Commonwealth Bank Ord	0.01% AU000000CBA7
Vector Limited 06/10/2026 1.575%	0.01% NZVCTDT011C2
ASB Bank Limited 21/06/2027 5.524%	0.01% NZABBDT044C9
Christchurch Intl Airprt 19/05/28 5.18%	0.01% NZCHCDT005C1
Meridian Energy Ltd 21/03/2030 5.40%	0.01% NZMELDT105C9
Argosy Property Limited 29/10/26 2.90%	0.01% NZARGDT002C4
Chorus Limited 12/28 6.38%	0.01% NZCNUDT003C6
GMT Bond Issuer Ltd 04/09/2030 2.559%	0.01% NZGMBDT006C9
Housing New Zealand Ltd 10/09/35 1.534%	0.01% NZHNZD0935L6
Regis Healthcare Limited	0.01% AU000000REG6
Aspen Group	0.01% AU000000APZ8
Mercury NZ Limited 19/06/2028 5.64%	0.01% NZMICYDG006C1
Bank of New Zealand 25/05/2028 5.536%	0.01% NZBNZDT402C6
Insurance Aust Gp 06/38 5.32% Call 6/28	0.01% NZIAGDT004C1
Clarity Pharmaceuticals Limited	0.01% AU0000165375
Spark Finance Limited 18/03/2030 2.60%	0.01% AU3CB0266708
Cedar Woods Prop Ltd	0.01% AU000000CWP1
Christchurch City Hldgs 06/04/28 5.043%	0.01% NZCCHDT901C1
Meridian Energy Ltd 20/09/2028 5.91%	0.01% NZMELDT096C0
Waypoint REIT	0.01% AU0000088064
Avanti NZ 23-1 12/31 CIs A Call 12/27	0.01% NZAVGB1001R5
Kiwibank Ltd 12/30 2.36% Rest 12/25	0.01% NZKIWD1230L2
Alterity Therapeutics Limited	0.01% AU0000043945
Auckland Intl Airport 17/11/2026 3.29%	0.01% NZAIAD0240L9
HMC Capital Limited	0.01% AU0000058943
Bank of New Zealand 08/06/2026 1.884%	0.01% NZBNZDT397C8
Dalrymple Bay Infrastructure Limited	0.01% AU0000120628
Transpower NZ Limited 08/09/26 2.047%	0.01% NZTRPD0090L7
Fonterra Cooperative Grp 14/11/25 4.15%	0.01% NZFCGDG005C4
Christchurch City Hldgs 05/11/26 3.01%	0.01% NZCCHDT895C5
Napier Port Holdings 23/03/2028 5.52%	0.01% NZNPHD0010L9
Resimac Versailles Tst 2023-1 AB 12/54	0.00% NZRVGB1002R7
Turners Automotive Group Limited	0.00% NZVNLE0001S1
Calbee	0.00% JP3220580009
Spark Finance Limited 05/06/2026 1.90%	0.00% AU3CB0272466
Wesfarmers Limited 23/06/28 1.941%	0.00% AU3CB0281046

Contact Energy Limited 06/04/2029 5.62%	0.00% NZCEND0080L7
Transpower NZ Limited 16/09/27 4.627%	0.00% NZTRPD0100L4
Dunedin City Treasury 18/04/2028 1.93%	0.00% NZDCTDT199C7
Auckland Council 04/10/2027 FRN	0.00% NZAKCDT620C4
Genesis Energy Limited 14/03/2028 4.17%	0.00% NZGNEDG006C0
Rabobank NZ Limited 05/04/2027 FRN	0.00% NZRABDT022C7
ANZ Bank NZ Limited 16/02/2028 5.22%	0.00% NZANBDT025C4
NZGT Tributum Limited RCD 22/12/25	0.00% NZTMND1116R2
Avanti RMBS 2022-1 07/54 Class A1	0.00% NZAVGA1001R7
Centuria Industrial REIT	0.00% AU000000CIP0
Christchurch Intl Airprt 05/04/27 5.53%	0.00% NZCIADT003C7
Spark Finance Limited 07/09/2026 3.94%	0.00% NZSPFD0570L5
Cromwell Property Group	0.00% AU000000CMW8
APA Group	0.00% AU000000APA1
10 Yr Commonwealth T Bd Future 15/12/25	0.00% XMZ5 Comdty
Resimac Prime Trust 2022-1 CI A1 06/54	0.00% NZRVGA1035R9
Rabobank NZ Limited 16/03/2026 FRN	0.00% NZRABDT020C1
Dunedin City Treasury 15/04/2026 3.98%	0.00% NZDCTDT109C6
US Masters Residential Property Fund	0.00% AU000000URF4
Bank of China (NZ) Ltd 15/05/2026 FRN	0.00% NZBOCDT004C6
NZGT Tributum Limited RCD 28/11/25	0.00% NZTMND1115R4
Wgtn Intl Airport 01/04/2030 5.63%	0.00% NZWIAD0060L5
Mercury NZ Limited 11/09/2027 1.56%	0.00% NZMICYDG003C8
Kiwi Property Group Ltd 27/08/29 6.24%	0.00% NZKPGD0060L2
Auckland Intl Airport 09/05/2028 5.67%	0.00% NZAIAD0250L8
Wellington Intl Airport 14/08/26 2.50%	0.00% NZWIAD0070L4
Housing New Zealand Ltd 15/10/27 4.422%	0.00% NZHNZD0008L2
Oceania Healthcare Ltd 13/09/28 3.30%	0.00% NZOCADT002C1
Wgtn Intl Airport 9/31 3.32% Reset 9/26	0.00% NZWIAD0080L3
China Construction Bank NZ 09/02/22 FRN	0.00% NZCCBDT014C9
International Fin Corp 19/12/28 4.875%	0.00% NZIFCDT016C4
PACCAR	0.00% US6937181088
Kiwi Property Group Ltd 19/07/28 2.85%	0.00% NZKPGD0050L3
Investore Property Ltd 31/08/27 2.40	0.00% NZIPLDT002C1
GMT Bond Issuer Ltd 04/09/2028 2.262%	0.00% NZGMBDT007C7
Toyota Finance New Zealand 11/09/26 FRN	0.00% NZTFSDT845C5
ANZ USD Cash	0.00%
Centuria Capital Group	0.00% AU000000CNI5
SBS Bank 18/03/2027 4.32%	0.00% NZSBBDT297C3
10 Year USD Treasury Note 19/12/2025	0.00% TYZ5 Comdty
Auckland Intl Airport 17/11/2028 5.29%	0.00% NZAIAD0260L7
Christchurch City Hldgs 15/10/27 FRN	0.00% NZCCHDT907C8
Arvida Group Limited 22/02/2028 2.87%	0.00% NZARVDT001C7
TR Group Limited 05/10/2026 3.532%	0.00% NZTRGD1026L9
JP Morgan PHP Cash	0.00%
Paychex	0.00% US7043261079
Abacus Storage King REIT	0.00% AU0000286213
Dunedin City Treasury 15/11/2026 2.09%	0.00% NZDCTDT173C2
Dunedin City Treasury 16/11/2026 0.676%	0.00% NZDCTDT191C4
Alterity Option 26/02/2027 0.028	0.00% AU0000392524
Radius Residential Care Limited	0.00% NZRADE0005S4
Roche Holding AG	0.00% CH0012032048
Toyota Finance New Zealand 18/05/26 FRN	0.00% NZTFSDT835C6
JP Morgan CAD Cash	0.00%
Gaztransport Et Technigaz	0.00% FR0011726835
China Construction Bank NZ 02/11/26 FRN	0.00% NZCCBDT015C6
Novo Nordisk A/S	0.00% DK0062498333
Gentex	0.00% US3719011096
Lam Research	0.00% US5128073062
Domino's Pizza	0.00% US25754A2015
Lam Research	0.00% US5128071082
Hannover Rueck SE	0.00% DE0008402215
JP Morgan HKD Cash	0.00%
Kenvue Inc	0.00% US49177J1025
Sherwin-Williams Co	0.00% US8243481061

Reliance	0.00%	US7595091023
JP Morgan EUR Cash	0.00%	
HF Sinclair	0.00%	US4039491000
JP Morgan CNY Cash	0.00%	
Sonova Holding AG	0.00%	CH0012549785
Rollins	0.00%	US7757111049
eMemory Technology	0.00%	TW0003529004
JP Morgan WON Cash	0.00%	
Constellation Software	0.00%	CA21037X1006
Elevance Health Inc	0.00%	US0367521038
Marriott International	0.00%	US5719032022
Foshan Haitian Flavouring and Food Company	0.00%	CNE100006Z53
Electronic Arts	0.00%	US2855121099
West Fraser Timber Co	0.00%	CA9528451052
Fedex Corp	0.00%	US31428X1063
Martin Marietta Materials	0.00%	US5732841060
Bank Rakyat Indonesia	0.00%	ID1000118201
Ilex Corp	0.00%	US45167R1041
Global Data Centre Group	0.00%	AU0000137879
McKesson Corp	0.00%	US58155Q1031
National Bank Of Canada	0.00%	CA6330671034
Miscellaneous securities	0.00%	
Opthea Limited	0.00%	AU000000OPT2
Opthea Limited Option 30/06/2026	0.00%	AU0000338162
UBCO Limited	0.00%	
Woolworths Group Limited	-0.01%	AU000000WOW2
Vicinity Centres	-0.02%	AU000000VCX7
Perpetual Limited	-0.02%	AU000000PPT9
National Australia Bank Ords	-0.03%	AU000000NAB4
Magellan Financial Group Limited	-0.03%	AU000000MFG4
Ansell Limited	-0.03%	AU000000ANN9
QBE Insurance Group Limited	-0.04%	AU000000QBE9
Computershare Limited	-0.05%	AU000000CPU5
Sonic Healthcare Ltd	-0.06%	AU000000SHL7
Wesfarmers Ltd	-0.07%	AU000000WES1
ASX Limited	-0.08%	AU000000ASX7
Westpac Banking Group Limited	-0.13%	AU000000WBC1
BUY USD:SELL NZD 08/10/2025	10.84%	
BUY NZD:SELL USD 08/10/2025	10.65%	
BUY NZD:SELL USD 07/11/2025	10.63%	
BUY NZD:SELL AUD 12/12/2025	3.38%	
Application - Receivables	2.41%	
BUY EUR:SELL NZD 08/10/2025	1.29%	
BUY NZD:SELL EUR 08/10/2025	1.26%	
BUY NZD:SELL EUR 07/11/2025	1.06%	
BUY AUD:SELL NZD 08/10/2025	0.95%	
BUY NZD:SELL AUD 08/10/2025	0.92%	
BUY NZD:SELL HKD 07/11/2025	0.84%	
BUY HKD:SELL NZD 08/10/2025	0.80%	
BNZ IRS 04/08/2028 Receivable Leg	0.79%	
BUY NZD:SELL HKD 08/10/2025	0.78%	
BUY NZD:SELL AUD 07/11/2025	0.78%	
ANZ IRS 01/12/2025 Receivable Leg	0.52%	
BUY NZD:SELL AUD 16/10/2025	0.43%	
ANZ IRS 29/09/2030 Receivable Leg	0.39%	
WBC IRS 21/02/2028 Receivable Leg	0.38%	
BUY JPY:SELL NZD 08/10/2025	0.35%	
BUY NZD:SELL JPY 08/10/2025	0.34%	
WBC IRS 21/08/2034 Receivable Leg	0.32%	
ANZ IRS 11/02/2027 Receivable Leg	0.31%	
BUY NZD:SELL JPY 07/11/2025	0.29%	
BUY NZD:SELL CAD 07/11/2025	0.29%	
BUY CAD:SELL NZD 08/10/2025	0.27%	
BNZ IRS 16/04/2027 Receivable Leg	0.27%	
BUY NZD:SELL CAD 08/10/2025	0.27%	

ANZ IRS 01/08/2026 Receivable Leg	0.27%
WBC IRS 14/02/2028 Receivable Leg	0.26%
CBA IRS 03/07/2028 Receivable Leg	0.26%
WBC IRS 12/11/2029 Receivable Leg	0.20%
ASB Bank Deposit A/C 12/3/2026	0.19%
BUY STG:SELL NZD 08/10/2025	0.11%
BNZ IRS 11/10/2029 Receivable Leg	0.11%
BUY NZD:SELL STG 08/10/2025	0.11%
BUY NZD:SELL STG 07/11/2025	0.10%
WBC IRS 07/06/2039 Receivable Leg	0.09%
WBC CCS 06/03/2034 Receivable Leg	0.08%
WBC CCS 04/12/2031 Receivable Leg	0.07%
ANZ IRS 18/09/2040 Receivable Leg	0.07%
WBC IRS 19/08/2027 Receivable Leg	0.07%
BUY CHF:SELL NZD 08/10/2025	0.07%
BUY NZD:SELL CHF 08/10/2025	0.07%
BUY NZD:SELL CHF 07/11/2025	0.07%
WBC IRS 12/01/2039 Receivable Leg	0.07%
ANZ IRS 29/07/2039 Receivable Leg	0.07%
Jarden Margin Account NZD	0.06%
CBA CCS 16/03/2027 Receivable Leg	0.05%
WBC CCS 16/11/2033 Receivable Leg	0.05%
BNZ IRS 26/01/2028 Receivable Leg	0.04%
WBC IRS 29/09/2027 Receivable Leg	0.03%
WBC IRS 25/03/2026 Receivable Leg	0.03%
CBA CCS 15/06/2026 Receivable Leg	0.03%
ANZ OIS 19/02/2026 Receivable Leg	0.03%
WBC CCS 17/11/2028 Receivable Leg	0.02%
BUY AUD:SELL NZD 12/12/2025	0.02%
WBC Swap Margin Account NZD	0.02%
CBA IRS 07/02/2028 Receivable Leg	0.01%
ANZ IRS 17/12/2026 Receivable Leg	0.01%
WBC IRS 03/12/2026 Receivable Leg	0.01%
CBA Swap Margin Account NZD	0.01%
Wpac Bank Deposit AC 16/2/2026	0.01%
ASB Bank Deposit A/C 3/3/2026	0.01%
Kiwibank Deposit A/C 15/1/2026	0.01%
Wpac Bank Deposit AC 2/4/2026	0.00%
ASB Bank Deposit A/C 2/12/2025	0.00%
MUFG Bank Depoit A/C 18/12/2025	0.00%
ASB Bank Deposit A/C 14/4/2026	0.00%
Industrial and Comm Bank of China Ltd 3/2/2026	0.00%
Industrial and Comm Bank of China Ltd 2/4/2026	0.00%
Bank of China NZD Call Account	0.00%
WBC OIS 27/11/2025 Receivable Leg	0.00%
FX Spot	0.00%
Jarden Margin Account AUD	0.00%
WBC OIS 27/11/2025 Payable Leg	0.00%
WBC IRS 03/12/2026 Payable Leg	-0.01%
CBA IRS 07/02/2028 Payable Leg	-0.01%
ANZ IRS 17/12/2026 Payable Leg	-0.01%
Jarden Margin Account USD	-0.02%
SELL NZD:BUY AUD 12/12/2025	-0.02%
ANZ OIS 19/02/2026 Payable Leg	-0.02%
WBC CCS 17/11/2028 Payable Leg	-0.02%
BNZ Swap Margin Account NZD	-0.03%
WBC IRS 25/03/2026 Payable Leg	-0.03%
CBA CCS 15/06/2026 Payable Leg	-0.03%
WBC IRS 29/09/2027 Payable Leg	-0.03%
ANZ Swap Margin Account NZD	-0.03%
BNZ IRS 26/01/2028 Payable Leg	-0.04%
ANZ IRS 18/09/2040 Payable Leg	-0.05%
WBC CCS 16/11/2033 Payable Leg	-0.05%
CBA CCS 16/03/2027 Payable Leg	-0.07%
ANZ IRS 29/07/2039 Payable Leg	-0.07%

WBC IRS 12/01/2039 Payable Leg	-0.07%
SELL CHF:BUY NZD 07/11/2025	-0.07%
WBC IRS 19/08/2027 Payable Leg	-0.07%
SELL CHF:BUY NZD 08/10/2025	-0.07%
SELL NZD:BUY CHF 08/10/2025	-0.07%
WBC CCS 04/12/2031 Payable Leg	-0.08%
WBC CCS 06/03/2034 Payable Leg	-0.09%
WBC IRS 07/06/2039 Payable Leg	-0.10%
SELL STG:BUY NZD 07/11/2025	-0.10%
BNZ IRS 11/10/2029 Payable Leg	-0.10%
SELL STG:BUY NZD 08/10/2025	-0.11%
SELL NZD:BUY STG 08/10/2025	-0.11%
WBC IRS 12/11/2029 Payable Leg	-0.19%
CBA IRS 03/07/2028 Payable Leg	-0.25%
ANZ IRS 01/08/2026 Payable Leg	-0.26%
BNZ IRS 16/04/2027 Payable Leg	-0.26%
WBC IRS 14/02/2028 Payable Leg	-0.26%
SELL CAD:BUY NZD 08/10/2025	-0.27%
SELL NZD:BUY CAD 08/10/2025	-0.27%
SELL CAD:BUY NZD 07/11/2025	-0.29%
SELL JPY:BUY NZD 07/11/2025	-0.29%
ANZ IRS 11/02/2027 Payable Leg	-0.31%
WBC IRS 21/08/2034 Payable Leg	-0.33%
SELL NZD:BUY JPY 08/10/2025	-0.35%
SELL JPY:BUY NZD 08/10/2025	-0.35%
WBC IRS 21/02/2028 Payable Leg	-0.37%
ANZ IRS 29/09/2030 Payable Leg	-0.39%
SELL AUD:BUY NZD 16/10/2025	-0.45%
ANZ IRS 01/12/2025 Payable Leg	-0.53%
BNZ IRS 04/08/2028 Payable Leg	-0.78%
SELL AUD:BUY NZD 07/11/2025	-0.78%
SELL HKD:BUY NZD 08/10/2025	-0.80%
SELL NZD:BUY HKD 08/10/2025	-0.80%
SELL HKD:BUY NZD 07/11/2025	-0.84%
SELL NZD:BUY AUD 08/10/2025	-0.95%
SELL AUD:BUY NZD 08/10/2025	-0.95%
SELL EUR:BUY NZD 07/11/2025	-1.06%
SELL NZD:BUY EUR 08/10/2025	-1.28%
SELL EUR:BUY NZD 08/10/2025	-1.29%
Application - Payables	-2.42%
SELL AUD:BUY NZD 12/12/2025	-3.47%
SELL USD:BUY NZD 07/11/2025	-10.62%
SELL USD:BUY NZD 08/10/2025	-10.84%
SELL NZD:BUY USD 08/10/2025	-10.84%
UNITED STATES 4.5% 11/54	0.02%
US DOLLAR	0.01%
REPURCHASE 4.32% 10/25	0.24%
FRENCH 2.75% 02/30	-0.02%
REPUBLIC OF 2.1% 08/27	-0.01%
UNITED 4.125% 08/44	-0.23%
GNMA II 3.5% 05/55	0.00%
UMBS MORTPASS 6.5% 12/53	0.00%
REPUBLIC OF 8.875% 02/35	-0.24%
NEDERLANDSE 2.5% 09/27	0.00%
KINGDOM OF 3.45% 10/34	0.00%
UNITED 4.625% 02/55	0.04%
FRENCH 0.75% 02/28	-0.03%
FRENCH 2.75% 10/27	0.01%
TBA UMBS SINGLE FAMILY 5%	-0.01%
PEOPLE'S 1.65% 05/35	0.00%
UMBS MORTPASS 6.5% 08/53	0.00%
CANADA BOND 4% 03/29	0.04%
KINGDOM OF SPAIN 0% 01/28	-0.04%
PROVINCE OF 3.6% 09/33	0.02%
GACI FIRST 5.625% 07/34	-0.02%

JAPAN BOND FIXED 2% 12/44	0.01%
UNITED 1.875% 02/41	-0.01%
GNMA II 3.5% 10/54	0.01%
UNITED STATES 0.5% 01/28	-0.01%
BARCLAYS STEP 05/65	0.00%
PEOPLE'S 2.19% 09/54	0.00%
UNITED 4.375% 07/54	0.00%
PROVINCE OF 3.65% 06/33	0.00%
GNMA II 3.5% 06/55	0.01%
EAGLE FUNDING 5.5% 08/30	0.01%
FHLMC REMICS FLT 03/50	0.01%
KINGDOM OF 2.4% 05/28	0.01%
GNMA II 3.5% 11/54	0.03%
FHLMC REMICS FLT 02/55	0.01%
REPUBLIC OF 5.5% 03/36	0.01%
UMBS MORTPASS 2.5% 01/52	0.02%
GACI FIRST 5.25% 01/30	0.01%
DBS BANK LTD 3.989% 08/28	0.00%
QUEENSLAND 4.5% 08/35	0.00%
CANADIAN 4.495% 12/27	0.02%
UMBS MORTPASS 6.5% 08/53	0.01%
FHLMC REMICS FLT 02/55	0.00%
JAPAN BOND 2.3% 12/54	0.03%
ELSTREE FUNDING FLT 01/65	0.00%
FEDERATION 3.519% 04/28	0.01%
UBS 2.583% 09/27	0.00%
MITSUBISHI UFJ VAR 04/31	0.00%
JAPAN BOND 2.4% 03/45	0.07%
TORONTO-DOMI 2.776% 09/27	0.02%
CANADA BOND 3.25% 12/33	0.01%
KINGDOM OF 2.5% 11/29	0.00%
HSBC HOLDINGS VAR 09/32	0.00%
ALDBROOK FLT 12/66	0.10%
SANTANDER UK FLT 09/29	0.02%
TREASURY CORP 2.25% 09/33	-0.01%
SCULPTOR FLT 10/34	-0.10%
GOLDMAN SACHS VAR 04/31	-0.01%
PEOPLE'S 2.04% 11/34	-0.01%
YEN	0.25%
WELLS FARGO & VAR 04/34	0.00%
REPUBLIC OF 7.3% 08/33	-0.24%
JAPAN BOND 0.1% 03/28	0.00%
DBS BANK FLT 05/27	0.00%
UMBS MORTPASS 6% 09/53	0.00%
REPUBLIC OF 3.25% 06/54	0.00%
JAPAN BOND 0.4% 06/40	-0.25%
UNITED 3.375% 11/48	0.00%
CROSS 2024-H6 VAR 09/69	0.00%
UNITED 1.125% 01/33	0.00%
ASB BANK LTD 2.971% 03/30	0.00%
WELLS FARGO & VAR 07/32	0.00%
NEW SOUTH 1.75% 03/34	0.00%
MAYBANK 3.439% 06/27	0.00%
BAIN CAPITAL FLT 10/34	0.00%
DEUTSCHE BANK VAR 09/35	0.00%
UBS 3.146% 06/31	0.00%
UMBS MORTPASS 6.5% 08/53	0.00%
STANDARD 3.324% 05/27	0.00%
SUMITOMO MITSUI VAR 07/36	0.00%
WINCHESTER 1 FLT 10/56	0.00%
KINGDOM OF 3.15% 04/35	0.00%
ALBACORE EURO FLT 07/35	0.00%
AMETEK INC ZERO 11/25	0.00%
JPMORGAN CHASE VAR 01/36	0.00%
BANK OF 3.3004% 07/29	0.00%

H LUNDBECK 3.375% 06/29	0.00%
REALTY 3.375% 06/31	0.00%
PROVINCE OF 4.45% 09/34	0.00%
PRET 2025-RPL4 STEP 03/65	0.00%
37 CAPITAL CLO FLT 07/34	0.00%
ROCKFORD TOWER FLT 08/36	0.00%
VMED O2 UK 5.625% 04/32	0.00%
GATWICK 3.875% 06/35	0.01%
FRONTIER FLT 12/66	-0.01%
WELLS FARGO & VAR 04/31	0.00%
KOOKMIN BANK 2.625% 09/29	0.00%
ABU DHABI 4.375% 10/31	0.00%
ROYAL BANK OF VAR 08/31	0.00%
ACHMEA BANK 2.75% 09/32	0.00%
ARBOUR CLO VII FLT 12/38	0.00%
UMBS MORTPASS 6% 08/53	0.00%
NATIONAL 2.845% 03/32	0.00%
PROVINCE OF 4.15% 06/34	0.00%
CO-OPERATIVE FLT 06/27	0.02%
MORGAN STANLEY VAR 07/28	0.04%
EQUINIX EUROPE 2 4% 05/34	0.04%
PNC FINANCIAL VAR 01/31	0.01%
ATLANTIC AVENUE FLT 01/35	0.02%
UNITED 4.125% 02/27	0.05%
JAPAN BOND 2.2% 03/64	0.01%
MORGAN STANLEY FLT 01/29	0.00%
ARBOUR CLO IV FLT 04/34	0.00%
CURZON FLT 07/49	0.02%
UNIVERSAL 3.75% 06/32	0.00%
DRIVER FLT 11/33	0.02%
UMBS MORTPASS 5% 02/53	0.00%
WERFEN 3.625% 02/32	0.00%
HAYFIN EMERALD FLT 07/38	0.00%
UBS 2.783% 09/30	-0.02%
REPUBLIC OF 8% 01/30	0.00%
GNMA II MORTPASS 3% 01/52	0.00%
MFB MAGYAR 4.375% 06/30	0.00%
MORGAN STANLEY VAR 01/36	0.00%
STRATTON FLT 06/49	0.00%
TOWD POINT FLT 04/51	0.00%
IHG FINANCE 3.625% 09/31	0.00%
KINGDOM OF 3.2% 10/35	0.00%
FAIR OAKS LOAN FLT 01/35	0.01%
TORONTO-DOMI 3.191% 02/29	0.00%
PEOPLE'S 1.92% 01/55	0.00%
CANADIAN 2.625% 10/29	0.00%
BAYER US 6.5% 11/33	0.00%
CANADIAN FLT 09/28	0.00%
KINGDOM OF 5.125% 01/28	0.00%
UMBS MORTPASS 6.5% 07/53	0.00%
UNITED 2.875% 05/52	0.00%
DIGITAL 3.875% 07/34	0.00%
NEW YORK N Y 4.375% 05/37	0.00%
JAPAN BOND 2.2% 06/54	0.00%
JPMORGAN CHASE VAR 01/31	0.00%
GOLUB CAPITAL FLT 04/35	0.01%
UNITED 5.375% 01/56	0.00%
MORGAN STANLEY FLT 07/28	0.01%
ATLAS SENIOR FLT 01/35	0.00%
UMBS MORTPASS 6.5% 11/53	0.00%
UMBS MORTPASS 5% 08/52	0.00%
NEXI SPA 3.875% 05/31	0.00%
UMBS MORTPASS 5% 02/53	0.01%
CENCORA INC 3.625% 05/32	0.00%
UMBS MORTPASS 6% 08/53	0.00%

REPUBLIC OF 5.4% 08/34	0.00%
MORGAN STANLEY VAR 07/31	0.00%
UBS GROUP AG VAR 08/33	0.00%
JAPAN BOND 0.5% 03/49	0.00%
JAPAN BOND 1.8% 03/54	0.00%
T-MOBILE USA 4.2% 10/29	0.00%
GAIF BOND 4.742% 06/30	0.00%
BANK OF AMERICA VAR 01/36	0.00%
MADISON PARK FLT 01/32	0.00%
HALEON UK 2.875% 09/28	0.00%
HENLEY CLO VII FLT 04/34	0.00%
ORACLE CORP 0% 11/25	0.00%
UNITED STATES 1.75% 01/28	0.00%
EUROPEAN 3.75% 10/45	0.00%
ROMANIA BOND 5.125% 09/31	0.00%
STANDARD 2.595% 10/28	0.01%
PRET 2025-RPL2 STEP 08/64	0.00%
BANK OF AMERICA VAR 04/34	0.00%
KOREA 2.7331% 07/28	0.01%
RMAC NO 3 PLC 3 FLT 02/47	0.00%
DANSKE BANK A/S FLT 06/27	0.01%
UNITED 0.125% 07/31	0.03%
IRIDIUM CAPITAL FLT 03/27	0.00%
WESTPAC 3.131% 04/31	0.00%
ORDE SERIES FLT 06/56	-0.01%
PROVINCE OF 4.15% 06/34	-0.04%
KINGDOM OF 4.75% 01/28	-0.04%
BPCE SA VAR 02/36	-0.04%
NORTHWOODS FLT 06/31	-0.04%
HENLEY CLO VII FLT 04/34	-0.04%
TORONTO-DOMI 4.814% 07/27	-0.03%
KINGDOM OF 5.375% 01/31	-0.03%
FEDERAL 2.3% 02/33	0.00%
FORD MOTOR 5.125% 11/26	0.00%
LCM 35 LTD 35A FLT 10/34	0.00%
DEUTSCHE BANK VAR 02/31	0.00%
REPUBLIC OF 4.125% 07/45	0.00%
GS VAR 09/52	0.00%
BRITISH 3.75% 01/35	-0.01%
ATHENE GLOBAL FLT 02/27	0.00%
REPUBLIC OF 6.85% 08/35	0.00%
FORD MOTOR 5.8% 03/27	-0.01%
JAPAN BOND 0.1% 03/29	0.00%
TRINITAS CLO VI FLT 01/34	0.00%
REPUBLIC OF 3.375% 07/35	-0.01%
GOLDMAN SACHS VAR 04/32	-0.03%
ROYAL BANK OF 0.01% 10/28	0.00%
BELFIUS BANK 2.875% 02/31	0.00%
ROMANIA BOND 6.25% 09/34	0.02%
STANDARD VAR 07/27	-0.02%
ROYAL BANK 4.851% 12/26	0.01%
UMBS MORTPASS 5% 02/53	-0.01%
37 CAPITAL CLO FLT 04/35	0.01%
UNITED STATES OF 4% 02/34	0.04%
STANDARD VAR 07/34	0.02%
REPUBLIC OF 5.375% 02/35	0.05%
UNITED STATES 2.25% 08/49	0.00%
SR-BOLIGKRED 3.125% 02/32	0.00%
CITIGROUP VAR 06/54	0.00%
BROWN & BROWN 4.9% 06/30	0.00%
FEDERATION 4.193% 10/32	0.00%
AFG 2025-1NC FLT 07/56	0.00%
SILVER ROCK CLO FLT 01/35	0.00%
BNP PARIBAS SA VAR 05/30	0.00%
NYO COMMERCIAL FLT 11/38	0.00%

GOLDMAN SACHS VAR 07/35	0.00%
FHLMC REMICS FLT 02/55	0.00%
GNMA II MORTPASS 3% 04/52	0.00%
GACI FIRST 5% 01/29	0.00%
KOREA 4.875% 08/27	0.00%
MADISON PARK FLT 10/34	0.03%
BARCLAYS PLC VAR 08/30	0.03%
MAN EURO CLO FLT 10/36	0.04%
REPUBLIC OF 6.95% 08/31	0.02%
CAISSE DE 2.75% 09/30	-0.06%
QUEENSLAND 2% 08/33	-0.04%
RAK CAPITAL BOND 5% 03/35	-0.02%
QNB FINANCE 4.875% 01/29	0.00%
ING BELGIUM SA 3% 02/31	0.00%
KINGDOM OF 3.375% 03/32	0.00%
HARBOUR NO 2 FLT 10/54	0.00%
GREENSAIF 6.129% 02/38	0.00%
MACQUARIE 2.778% 02/30	0.00%
YORKSHIRE 2.75% 01/30	0.00%
UMBS MORTPASS 4.5% 08/52	0.00%
LLOYDS BANKING VAR 06/30	0.00%
TREASURY CORP 4.25% 12/32	0.00%
BNP PARIBAS SA VAR 01/33	0.00%
CIE DE 3% 04/32	0.00%
ROMANIA 3.75% 02/34	0.00%
MAGYAR 4.5% 11/31	0.00%
UBS GROUP AG VAR 04/32	0.00%
SEAPPOINT PARK FLT 05/32	0.00%
AVIS BUDGET 1.66% 02/28	0.00%
SANTANDER UK VAR 01/29	0.00%
ATLAS FUNDING FLT 09/61	0.00%
RAMP SERIES FLT 09/35	0.00%
ROMANIA 1.75% 07/30	0.00%
VMED O2 UK 5.625% 04/32	0.00%
ATHENE 5.684% 02/26	0.00%
SANDOZ 3.97% 04/27	0.00%
CREDIT AGRICOLE 3% 12/30	0.00%
AUBURN 15 PLC FLT 07/45	0.00%
SANTANDER UK PLC 3% 03/29	0.00%
CWABS FLT 04/47	0.00%
BARCLAYS PLC VAR 03/35	0.00%
ONE NEW YORK FLT 01/36	0.00%
NEW SOUTH WALES 2% 03/33	0.00%
QUEENSLAND 1.75% 07/34	0.00%
SUCI SECOND 6% 10/28	0.00%
GCAT 2022-INV2 VAR 04/52	0.00%
EXTENDED STAY FLT 07/38	0.00%
GOLDMAN SACHS VAR 04/30	0.00%
WELLS FARGO & FLT 09/29	0.00%
CROWN CASTLE INC 0% 10/25	0.00%
CAISSE DE 2.875% 03/31	0.00%
REPUBLIC OF 6.9% 08/37	0.02%
AIR LEASE CORP 0% 10/25	0.04%
SOUND POINT CLO FLT 07/32	0.02%
AVOLON TLB BORROWER 1 (U	0.00%
KONA SPC LTD FLT 09/26	0.00%
UNITED STATES OF 3% 02/48	0.01%
EXPORT 7.13% 03/29	0.00%
CSMC 2020-FACT FLT 10/37	0.01%
ABU DHABI 5.375% 05/29	1.53%
NOMURA HOME FLT 02/36	0.01%
UBS GROUP AG VAR 09/29	0.01%
TREASURY CORP OF 2% 09/35	0.00%
UNITED STATES OF 3% 02/49	-0.01%
HUNGARY BOND 4% 07/29	-0.01%

JPMORGAN CHASE VAR 07/35	-0.01%
COVENTRY 2.625% 10/29	0.00%
BANK OF AMERICA VAR 10/26	0.00%
HSBC HOLDINGS VAR 08/28	0.00%
KINGDOM OF 3.775% 06/32	0.00%
SCULPTOR FLT 10/34	0.00%
CIMA LUXEMBOURG 1% 04/27	0.00%
CWABS INC VAR 02/35	-0.01%
OBX VAR 01/52	0.00%
UBS GROUP AG VAR 01/29	-0.01%
UNITED STATES ZERO 10/25	-1.57%
PENSKE TRUCK 1.7% 06/26	-0.02%
AMCO - ASSET 4.625% 02/27	0.00%
WELLS FARGO & VAR 12/35	-0.01%
FEDERATION 2.632% 04/31	-0.01%
TSB BANK PLC 3.319% 03/29	-0.01%
HUNGARY BOND 4.5% 06/34	-1.53%
UNITED STATES 2.5% 01/29	-0.01%
SUMITOMO 0.01% 10/27	-0.01%
TOWD POINT VAR 10/59	-0.01%
GACI FIRST 4.75% 02/30	0.00%
BANCO 6.607% 11/28	0.00%
PMT LOAN TRUST VAR 07/51	0.00%
WIND RIVER FLT 10/34	0.00%
REPUBLIC OF 7.6% 08/39	0.00%
KINGDOM OF 2.41% 03/35	0.00%
UNITED 1.25% 07/51	0.00%
HSBC HOLDINGS VAR 03/28	0.00%
UNITED 0.125% 01/32	0.00%
JAPAN BOND 0.7% 06/51	0.00%
CITIGROUP INC VAR 06/35	0.00%
WELLS FARGO & VAR 01/35	0.00%
ROMANIA BOND 5.25% 03/30	0.00%
REPUBLIC OF 2.625% 06/28	0.00%
UMBS MORTPASS 2.5% 01/51	0.01%
MORGAN STANLEY VAR 03/35	-0.01%
UNITED 0.625% 10/50	0.00%
CIM TRUST VAR 08/64	0.00%
GPMT 2021-FL4 FLT 12/36	0.00%
BARCLAYS PLC VAR 08/29	-0.01%
BANK OF AMERICA VAR 01/28	0.00%
ARGENT FLT 07/36	0.00%
UNITED 1.375% 11/40	0.00%
ARBOUR CLO XI FLT 05/38	0.00%
HALEON UK 4.625% 09/33	0.00%
UBS GROUP AG VAR 11/33	0.00%
UMBS MORTPASS 6.5% 08/53	0.00%
GACI FIRST 5.25% 01/34	0.00%
POLARIS 2022-1 FLT 10/59	0.00%
REPUBLIC OF 9% 01/40	-0.01%
AMERICAN TOWER 3.9% 05/30	0.00%
LLOYDS BANKING VAR 05/32	0.00%
CITIGROUP INC VAR 05/32	0.01%
LEHMAN XS TRUST FLT 07/37	-0.01%
REPUBLIC OF 2.375% 12/28	0.00%
ROMANIA 5.25% 05/32	0.00%
SINGAPORE DOLLAR	0.00%
PRET 2021-RN3 STEP 09/51	0.00%
MORGAN STANLEY FLT 03/37	0.01%
BANCA MONTE 0.875% 10/27	-0.01%
NEWGATE FUNDING FLT 12/50	0.01%
HSBC HOLDINGS VAR 05/33	-0.01%
ROYAL BANK OF VAR 08/30	0.00%
CASSA 5.75% 05/26	0.00%
ARBOR 2.7563% 05/53	0.03%

REPUBLIC OF 5.375% 02/35	-0.02%
DEUTSCHE BANK VAR 11/30	0.01%
SANDSTONE PEAK FLT 10/34	-0.01%
ROMANIA BOND 5.25% 03/30	0.07%
MERRILL LYNCH VAR 10/47	-0.07%
ING GROEP NV VAR 02/35	0.00%
SERBIA 1.65% 03/33	0.00%
ARBOR REALTY FLT 01/37	0.00%
JAPAN BOND 0.7% 12/50	0.00%
GS VAR 04/52	0.00%
CVC CORDATUS FLT 08/33	0.00%
VENTURE 36 CLO FLT 04/32	0.00%
JAPAN BOND 0.7% 03/51	0.00%
VIBRANT CLO XI FLT 07/32	0.00%
SUMITOMO 0.409% 11/29	0.00%
BPCE SA VAR 05/35	0.00%
BARCLAYS PLC VAR 01/27	0.00%
KSA SUKUK 5.268% 10/28	0.00%
BLACKROCK FLT 07/34	0.00%
BRISTOL-MYERS 5.2% 02/34	0.00%
UBS AG/LONDON 0.25% 01/26	0.00%
CITIGROUP VAR 05/51	0.00%
REALKREDIT 1.5% 10/53	0.00%
REPUBLIC OF 4.875% 02/30	0.00%
JPMORGAN CHASE VAR 01/30	0.00%
REPUBLIC OF 4.85% 01/29	0.01%
BNP PARIBAS SA VAR 04/32	0.00%
GNMA 2024-H02 FLT 01/74	0.00%
BDS 2021-FL10 FLT 12/36	0.00%
REPUBLIC OF 6.25% 03/36	0.00%
JAPAN BOND 1.8% 09/44	0.00%
GACI FIRST 4.875% 02/35	0.00%
FHLMC REMICS FLT 04/49	0.01%
UNITED STATES ZERO 10/25	0.01%
SERBIA 1% 09/28	0.00%
VERUS STEP 10/68	0.02%
UNITED 3.875% 04/29	0.00%
MORGAN STANLEY VAR 11/29	0.01%
BANCA MONTE DEI VAR 09/27	0.01%
SP-KIINNITYSL 3.25% 05/31	0.01%
CANADA SQUARE FLT 06/58	0.00%
PLENTI PL-GREEN FLT 04/36	0.00%
FIELDSTONE FLT 11/36	0.01%
HCA INC 5.75% 03/35	0.02%
UMBS MORTPASS 2% 03/52	0.01%
ABU DHABI 5% 05/35	0.01%
NATWEST GROUP VAR 01/30	0.01%
SMB PRIVATE FLT 02/55	0.01%
HSBC HOLDINGS VAR 06/29	0.00%
SANTANDER UK 3.625% 01/26	0.00%
ROMANIA 5.625% 05/37	0.00%
MARVELL 1.65% 04/26	0.00%
ONTARIO 0.9% 05/41	0.00%
CHASE HOME VAR 03/63	0.00%
NEW SOUTH 4.75% 09/35	0.00%
LCM 30 LTD 30A FLT 04/31	0.01%
ROMANIA 6.625% 09/29	0.01%
TP ICAP 2.625% 11/28	0.01%
CSMC 2% 01/60	0.00%
LT AUTORAHOITUS FLT 05/35	0.00%
UMBS MORTPASS 6.5% 07/53	0.01%
BANK 4.25% 03/37	0.00%
GNMA II 3.5% 01/55	0.01%
OBX 2023-NQM8 STEP 09/63	0.00%
SOUNDVIEW HOME FLT 11/36	0.00%

CWABS FLT 01/36	0.00%
HARVEST CLO XVI FLT 10/31	0.00%
UBS GROUP AG VAR 06/27	0.02%
KOREA HOUSING 0.01% 06/26	0.01%
POUND STERLING	0.01%
UNITED STATES 3.5% 02/33	0.01%
STANDARD VAR 01/28	0.01%
ALTERNATIVE FLT 05/46	0.01%
NOMURA 2.329% 01/27	0.00%
MORTIMER BTL FLT 06/53	0.01%
AUSTRALIAN DOLLAR	0.00%
CVC CORDATUS FLT 09/31	0.00%
NEW STEP 10/63	0.01%
GACI FIRST 5.125% 02/53	0.01%
REPUBLIC OF 5.6% 01/35	0.01%
ROMANIA 6.625% 09/29	0.01%
FNMA MORTPASS 3.5% 01/59	0.01%
SOUNDVIEW HOME FLT 12/36	0.01%
REPUBLIC OF 6.15% 08/32	0.01%
KINGDOM OF 4.875% 07/33	0.01%
NEW CENTURY VAR 06/31	0.01%
STRATTON BTL FLT 01/54	0.02%
REPUBLIC OF 4.125% 01/37	0.01%
HSBC HOLDINGS VAR 09/30	0.00%
FAIRFAX 2.75% 03/28	0.02%
HENLEY CLO II FLT 01/34	0.01%
UMBS MORTPASS 6.5% 05/53	0.01%
HSBC HOLDINGS VAR 06/31	0.02%
INTESA 6.625% 06/33	0.01%
JAPAN BOND 0.7% 09/51	0.01%
LT AUTORAHOITUS FLT 07/33	0.01%
NORWEGIAN KRONE	0.01%
UMBS MORTPASS 2% 03/52	0.01%
UNITED 6.625% 01/38	0.01%
GNMA II MORTPASS 3% 12/52	0.01%
FREMONT HOME FLT 11/36	0.01%
SWEDISH KRONA	0.01%
CITIGROUP VAR 11/51	0.01%
UNITED 5.85% 07/32	0.01%
TBW VAR 07/37	0.01%
WEST 3.129% 06/50	0.00%
MERRILL LYNCH FLT 08/37	0.00%
KINGDOM OF 4.875% 07/33	0.00%
522 FUNDING CLO FLT 10/31	0.02%
TOWD POINT VAR 04/60	0.02%
BARCLAYS PLC VAR 01/33	0.00%
SOUTHERN 5.45% 03/35	0.01%
DRYDEN 27 R FLT 04/33	0.02%
ROMANIA BOND 6.25% 09/34	0.02%
CIFC FUNDING FLT 10/30	0.02%
ASHFORD FLT 04/35	0.01%
DUTCH PROPERTY FLT 07/58	0.01%
CROWN CASTLE INC 0% 10/25	0.02%
ROMANIA MEDIUM 2% 01/32	0.00%
GA GLOBAL 2.25% 01/27	0.01%
UMBS MORTPASS 6.5% 08/53	0.01%
PRET 2021-RN2 STEP 07/51	0.01%
NEWGATE FUNDING FLT 12/50	0.01%
KINGDOM OF 3.75% 03/37	0.01%
PFP 2024-11 LTD FLT 09/39	0.01%
CITIMORTGAGE FLT 02/37	0.00%
JAPAN BOND 0.5% 09/46	0.06%
ROMANIA 2.75% 04/41	0.00%
ROMANIA 2.875% 04/42	0.01%
ROMANIA 2.125% 03/28	0.00%

CANADIAN DOLLAR	0.04%
UBS GROUP AG VAR 09/33	0.00%
JP MORGAN FLT 10/36	0.01%
CHARTER 3.85% 04/61	0.00%
COMMONWEALTH 2.5% 05/30	0.01%
CARLYLE GLOBAL FLT 01/33	0.00%
UMBS MORTPASS 3.5% 12/54	0.00%
AVOLON 2.528% 11/27	0.00%
MDGH GMTN RSC 5.5% 04/33	0.00%
WASHINGTON 6.5% 03/36	0.00%
TBA GNMA2 SINGLE 3%	0.00%
UMBS MORTPASS 2% 03/52	0.00%
UMBS MORTPASS 6.5% 03/53	0.00%
UNITED 0.625% 07/32	0.00%
CWABS FLT 06/47	0.07%
ALTERNATIVE FLT 02/47	0.06%
TEXAS NAT 5.169% 04/41	0.00%
NEWGATE FUNDING FLT 12/50	0.01%
UNITED STATES 4.25% 05/35	0.00%
BAYER US 4.25% 12/25	0.14%
NEW RESIDENTIAL VAR 07/59	0.01%
GRIFFITH PARK FLT 11/31	0.01%
UMBS MORTPASS 2.5% 02/51	0.00%
FORD MOTOR 2.9% 02/28	0.01%
FEDERATION 3.582% 07/32	0.00%
BLACKROCK FLT 10/31	0.01%
FNMA MORTPASS 3% 03/60	0.02%
CROWN POINT CLO FLT 10/31	0.00%
UMBS MORTPASS 2% 02/52	0.03%
ASN BANK NV BOND 3% 03/31	0.01%
ROMANIA MEDIUM 5% 09/26	0.01%
TOWD POINT VAR 01/60	0.01%
UNITED KINGDOM 1.5% 07/53	0.01%
REPUBLIC OF 1.375% 06/30	0.11%
UNITED 2.375% 11/49	0.00%
TBA UMBS SINGLE FAMILY 6%	0.01%
CITIGROUP FLT 06/37	0.01%
RALI SERIES FLT 03/47	0.00%
CHARTER 3.95% 06/62	0.00%
PREFERRED TERM FLT 12/36	0.00%
ALTERNATIVE FLT 12/46	0.07%
NUEVO SOL	0.01%
ABU DHABI 4.5% 05/30	0.01%
LEHMAN XS TRUST FLT 11/35	0.00%
UBS GROUP AG VAR 04/31	0.00%
DEVELOPMENT BANK 4% 08/27	0.00%
GLENCORE FUNDING 0% 10/25	0.01%
NORDEA KREDIT 1.5% 10/53	0.00%
ROMANIA 1.375% 12/29	0.00%
UMBS MORTPASS 6% 12/52	0.01%
ROMANIA BOND 2% 04/33	0.01%
SERBIA 2.05% 09/36	0.28%
KINGDOM OF SAUDI 5% 01/53	-0.26%
QUEENSLAND 1.5% 08/32	-0.01%
TBA UMBS SINGLE FAMILY 5%	0.00%
COMMONWEALTH 1.75% 06/51	-0.01%
SMB PRIVATE 1.29% 07/53	-0.28%
UMBS MORTPASS 2% 03/52	0.00%
BARINGS CLO LTD FLT 01/31	0.01%
HSBC HOLDINGS VAR 03/32	-0.01%
GNMA II MORTPASS 3% 02/55	0.04%
UMBS MORTPASS 6.5% 08/53	-0.03%
DEUTSCHE ALT-A FLT 09/47	0.05%
CENTEX HOME FLT 01/32	-0.05%
UNITED MEXICAN 5% 04/51	0.03%

WON	-0.03%
PENSKE TRUCK ZERO 10/25	0.01%
UNITED 0.125% 10/25	-0.01%
AUTONOMOUS 4.22% 04/35	0.01%
UNITED STATES OF 3% 08/48	-0.01%
CSMC VAR 07/56	0.01%
GOLDEN ST TOB 3% 06/46	-0.01%
RALI SERIES 6% 06/36	0.00%
MORGAN STANLEY FLT 04/36	0.00%
UMBS MORTPASS 6.5% 07/53	0.00%
UMBS MORTPASS 6% 05/53	0.00%
RALI SERIES FLT 06/37	0.00%
ING GROEP NV VAR 03/35	0.00%
STRUCTURED FLT 01/37	0.00%
CANADIAN 1.5% 12/44	0.02%
STRUCTURED FLT 10/36	0.00%
QNB FINANCE 1.375% 01/26	0.01%
UMBS MORTPASS 2% 02/52	0.01%
UNITED 0.375% 09/27	0.02%
THORNBURG FLT 06/37	0.01%
JP MORGAN FLT 10/35	0.00%
DOCTORS CO AN 4.5% 01/32	0.00%
STRUCTURED FLT 10/36	0.01%
UMBS MORTPASS 2.5% 02/51	0.01%
MFA 2020-NQM2 VAR 04/65	0.01%
TBA UMBS SINGLE FAMILY 4%	0.01%
REPERFORMING FLT 03/35	0.01%
WAMU MORTGAGE FLT 10/46	0.02%
CHL MORTGAGE 6% 05/37	0.00%
SOVEREIGN IN 1.5% 05/31	0.00%
JAPAN BOND 2.4% 03/55	0.00%
UMBS MORTPASS 6.5% 06/53	0.01%
BEAR STEARNS VAR 01/36	0.01%
OPTION ONE FLT 01/37	0.02%
REPUBLIC OF 6% 08/28	0.01%
MALAYSIAN RINGGIT	0.02%
WAMU MORTGAGE FLT 02/46	0.00%
UMBS MORTPASS 2% 03/52	0.00%
OPTION ONE FLT 03/37	0.00%
FHLMC REMICS FLT 06/41	0.00%
CWABS FLT 07/37	0.00%
JAPAN BOND 1.7% 09/44	0.04%
ROADSTER 2.375% 12/32	0.01%
UNITED STATES OF 2% 08/51	0.00%
UMBS MORTPASS 6.5% 02/53	0.00%
TBA UMBS SINGLE 5.5%	0.00%
TBA UMBS SINGLE FAMILY 3%	-0.02%
CHL MORTGAGE 6.5% 11/47	0.00%
UMBS MORTPASS 6.5% 06/53	0.00%
GE-WMC FLT 10/35	0.00%
UMBS MORTPASS 6.5% 10/53	0.00%
MANSARD FLT 12/49	0.00%
STRUCTURED FLT 01/36	0.00%
UMBS MORTPASS 6.5% 02/53	0.00%
MF1 2021-FL6 FLT 07/36	0.00%
VOYA CLO 2017-1 FLT 04/30	0.01%
ROMANIA 1.375% 12/29	0.00%
UMBS MORTPASS 6.5% 07/53	0.00%
TBA UMBS SINGLE FAMILY 2%	0.00%
UNITED 0.625% 11/27	0.00%
SMB PRIVATE FLT 07/53	0.00%
RALI SERIES VAR 10/37	0.00%
KKR CLO 9 LTD 9 FLT 07/30	0.00%
TBA GNMA2 SINGLE 2.5%	0.00%
GNMA II MORTPASS 3% 03/52	0.00%

ROMANIA BOND 2.625% 12/40	0.01%
GSR MORTGAGE VAR 11/35	0.00%
STARWOOD VAR 04/65	0.00%
CANADA BOND 2.75% 03/30	0.01%
UMBS MORTPASS 2% 02/52	0.01%
TBA UMBS SINGLE FAMILY 3%	0.00%
KOMMUNALBANKEN 1.9% 01/27	0.00%
MFA 2020-NQM2 VAR 04/65	0.00%
UMBS MORTPASS 3% 05/51	0.00%
UMBS MORTPASS 3.5% 11/34	0.00%
MORGAN STANLEY FLT 07/36	0.00%
UMBS MORTPASS 2.5% 06/31	0.00%
AMERICAN 3.7% 04/28	0.00%
UMBS MORTPASS 4% 11/49	0.00%
WAMU MORTGAGE VAR 09/36	0.00%
NEW ZEALAND DOLLAR	-0.01%
CSMC VAR 10/37	0.00%
UMBS MORTPASS 4% 05/48	-0.01%
TBA UMBS SINGLE 4.5%	-0.01%
TBA UMBS SINGLE FAMILY 4%	0.00%
TBA GNMA2 SINGLE 6.5%	0.00%
GNMA II 3.5% 07/52	0.00%
CZECH KORUNA	-0.01%
UMBS MORTPASS 6.5% 08/53	0.00%
CASSA 4.375% 10/30	-0.01%
CHASE MORTGAGE VAR 07/37	0.00%
REPUBLIC OF 3.25% 06/33	0.00%
TERWIN MORTGAGE FLT 11/33	0.00%
TBA GNMA2 SINGLE 6.5%	0.00%
NYKREDIT 1% 10/53	0.00%
GNMA 2017-121 PE 3% 07/46	0.00%
TBA UMBS SINGLE 2.5%	0.00%
DANISH KRONE	0.00%
GNMA 2017-133 EC 3% 05/47	0.00%
RUSSIAN RUBLE	0.01%
JUBILEE PLACE 8 FLT 03/62	0.00%
REPUBLIC OF 4% 12/31	0.00%
BAHT	0.00%
SRC SUKUK 4.375% 04/29	0.00%
REPUBLIC OF 1.375% 12/29	0.00%
REPUBLIC OF 1.5% 12/30	0.00%
REPUBLIC OF 3.25% 03/53	0.00%
TBA UMBS SINGLE 2.5%	0.00%
ZLOTY	-0.01%
NEW ISRAELI SHEQEL	0.00%
YUAN RENMINBI	0.00%
HONG KONG DOLLAR	-0.01%
MEXICAN PESO	0.00%
RAND	0.00%
FORINT	0.01%
NORDEA KREDIT 1% 10/50	0.01%
NORDEA KREDIT 1.5% 10/53	0.01%
REALKREDIT 1% 10/53	0.00%
NYKREDIT 1% 10/50	0.00%
NYKREDIT 1% 10/50	0.01%
NORDEA KREDIT 1.5% 10/53	0.00%
JYSKE REALKREDIT 1% 10/50	0.00%
NORDEA KREDIT 1% 10/53	0.00%
REALKREDIT 1% 10/50	0.02%
NORDEA KREDIT 1.5% 10/50	0.00%
JYSKE 1.5% 07/50	0.00%
NYKREDIT 1.5% 10/50	0.00%
JYSKE 1.5% 10/50	0.00%
NYKREDIT 1% 10/53	0.00%
NYKREDIT 1.5% 10/37	0.00%

JYSKE 1.5% 10/37	0.00%
NYKREDIT 2.5% 10/47	0.00%
NYKREDIT 2.5% 10/36	0.01%
JYSKE REALKREDIT 1% 10/50	0.00%
REALKREDIT 2% 10/47	0.01%
ROMANIA NEW LEU	0.01%
LUMEN TECHNOLOGIES INC	0.00%
ELSTREE 2025-2 FLT 10/65	0.00%
UNITS	0.00%
KUWAIT 4.652% 10/35	0.00%
KUWAIT 4.016% 10/28	0.00%
KUWAIT 4.136% 10/30	0.00%
REPURCHASE 4.24% 10/25	-0.01%
TBA UMBS SINGLE 4.5%	0.00%
TBA GNMA2 SINGLE 2.5%	-0.01%
TBA UMBS SINGLE 5.5%	-0.01%
TBA UMBS SINGLE FAMILY 4%	0.00%
TBA UMBS SINGLE FAMILY 2%	0.00%
SWISS FRANC	0.00%
TBA GNMA2 SINGLE 3%	0.00%
TBA UMBS SINGLE 6.5%	0.01%
TBA UMBS SINGLE FAMILY 6%	0.00%
TBA UMBS SINGLE FAMILY 3%	0.00%
TBA UMBS SINGLE 6.5%	0.01%
TBA UMBS SINGLE FAMILY 5%	0.08%
REPURCHASE VAR 12/49	0.04%
REPURCHASE VAR 12/49	0.00%
GACI FIRST VAR 12/49	0.00%
BNP PARIBAS SA 4% 10/25	0.00%
EURO	0.00%
TBA UMBS SINGLE FAMILY 2%	0.00%
TBA UMBS SINGLE FAMILY 5%	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EUR	-0.01%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - NZD	-0.07%
CURRENCY CONTRACT - NZD	-0.03%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	-0.01%
CURRENCY CONTRACT - USD	-0.08%
CURRENCY CONTRACT - NZD	-0.04%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - GBP	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CAD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - AUD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - SGD	0.01%

CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - NZD	0.01%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - NZD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.472% USD0927	0.00%
CURRENCY CONTRACT - BRL	0.00%
IRS EURI/2.75 EUR0336	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.75% USD1255	0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	0.01%
OIS SONIA /3.75% GBP0331	-0.02%
CURRENCY CONTRACT - NZD	0.00%
OIS SOFR /3.75% USD1235	0.00%
CURRENCY CONTRACT - NZD	0.02%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS BBR /3.5 AUD0331	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - JPY	0.02%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - EUR	0.00%
OIS SONIA /4% GBP0328	0.01%
IRS BBR /4.5 AUD0335	0.02%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - DKK	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3% USD0327	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - DKK	0.01%
CURRENCY CONTRACT - MXN	0.00%
CURRENCY CONTRACT - CNY	0.03%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - USD	0.04%
OIS SONIA /4% GBP0336	0.02%
IRS EURI/2.213 EUR0355	0.00%
OIS SOFR /3.75% USD0930	0.00%
CURRENCY CONTRACT - DKK	0.01%
OIS SOFR /3.7% USD0535	0.00%
OIS SOFR /3.75% USD1230	0.00%
CURRENCY CONTRACT - DKK	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS SOFR /3.75% USD0927	0.01%
CURRENCY CONTRACT - EUR	-0.01%
CURRENCY CONTRACT - CHF	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - BRL	-0.01%
CURRENCY CONTRACT - CHF	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.02%
IRS BBR /4.25 AUD0935	-0.02%
CURRENCY CONTRACT - NZD	0.00%
OIS TONAR /1.25% JPY0935	0.00%
CURRENCY CONTRACT - EUR	0.00%

CURRENCY CONTRACT - TRY	0.00%
OIS SORA /1.5% SGD0930	0.00%
CURRENCY CONTRACT - NZD	0.00%
NDIRS CNRE/1.5 CNY0331	0.00%
CURRENCY CONTRACT - INR	0.00%
OIS SOFR /3.3% USD0230	0.00%
CURRENCY CONTRACT - AUD	0.00%
NDIRS CD_K/2.75 KRW0336	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CDI CDX.NA 1 USD0630	0.00%
IRS EURI/2.5 EUR0331	0.00%
CURRENCY CONTRACT - KRW	0.00%
OIS SOFR /4.115% USD1154	0.00%
IRS EURI/1.889 EUR0927	0.00%
OIS SOFR /4.1% USD1153	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS BBR /4.5 AUD0935	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - BRL	0.03%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.325% USD0230	-0.01%
OIS TONAR /1% JPY0332	-0.01%
CURRENCY CONTRACT - USD	-0.01%
OIS SOFR /3.995% USD1154	-0.01%
CURRENCY CONTRACT - USD	-0.01%
OIS SOFR /3.765% USD0255	-0.01%
OIS SOFR /3.25% USD0335	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - MXN	0.00%
CURRENCY CONTRACT - TRY	0.02%
OIS SONIA /4.5% GBP0356	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - NZD	0.00%
OIS TONAR /1% JPY0644	0.00%
OIS SOFR /4.005% USD0955	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS BBR /4.25 AUD0336	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS EURI/2.3425 EUR0130	0.00%
OIS TONAR /1% JPY0934	0.00%
CURRENCY CONTRACT - IDR	0.00%
OIS SOFR /3.25% USD0355	0.00%
OIS SOFR /3.75% USD1226	0.00%
OIS SOFR /3.3% USD0927	1.89%
CURRENCY CONTRACT - RON	1.46%
OIS SOFR /3.958% USD1154	0.94%
OIS SOFR /3.772% USD0355	0.01%
CURRENCY CONTRACT - USD	0.59%

OIS SOFR /3.803% USD0255	0.53%
OIS SOFR /2.964% USD1126	0.10%
CURRENCY CONTRACT - USD	0.17%
CURRENCY CONTRACT - USD	0.05%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.00%
NDIRS CNRE/1.5 CNY0331	0.01%
CURRENCY CONTRACT - USD	0.01%
OIS ESTR /2.027% EUR1029	0.00%
OIS REPO_C/3.18% CAD0633	0.02%
CURRENCY CONTRACT - USD	0.64%
CURRENCY CONTRACT - USD	0.63%
OIS SONIA /3.5% GBP0927	0.02%
CURRENCY CONTRACT - NZD	0.68%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - JPY	0.02%
OIS SOFR /3.806% USD0255	0.01%
CURRENCY CONTRACT - TRY	1.53%
CURRENCY CONTRACT - EUR	1.05%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.97%
CURRENCY CONTRACT - RON	0.21%
CURRENCY CONTRACT - EUR	0.16%
OIS SOFR /3.959% USD1154	0.04%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	-0.02%
IRS EURI/3 EUR0333	0.00%
CURRENCY CONTRACT - INR	-0.64%
CURRENCY CONTRACT - USD	-0.63%
OIS SONIA /3% GBP0627	-0.68%
CURRENCY CONTRACT - EUR	-1.53%
CURRENCY CONTRACT - USD	-1.05%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.97%
CURRENCY CONTRACT - KRW	-0.21%
CURRENCY CONTRACT - TRY	-0.16%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - RON	0.00%
IRS BBR /4.25 AUD0335	0.00%
CURRENCY CONTRACT - AUD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
OIS TONAR /1.5% JPY0954	0.00%
CURRENCY CONTRACT - ILS	-0.01%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - NZD	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - PLN	-0.01%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%

CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - TWD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - PLN	0.00%
OIS TONAR /1% JPY0335	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CDI CDX.NA 1 USD1230	0.00%
JPN 10Y 12/15/2025	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - KRW	0.00%
OIS SONIA /4.5% GBP0955	0.01%
CURRENCY CONTRACT - GBP	0.01%
CURRENCY CONTRACT - PLN	0.01%
CURRENCY CONTRACT - GBP	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.01%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS SOFR /1% USD1226	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - RON	0.17%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - INR	-0.07%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.93% USD0655	-0.01%
CURRENCY CONTRACT - RON	-0.01%
OIS SORA /2% SGD0935	0.00%
CURRENCY CONTRACT - IDR	-0.01%
OIS ESTR /1.922% EUR1029	-0.01%
CURRENCY CONTRACT - KRW	-0.06%
CURRENCY CONTRACT - NZD	-0.17%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - CZK	0.00%

CURRENCY CONTRACT - KRW	0.00%
OIS SOFR /3.954% USD1154	-0.01%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - IDR	-0.02%
CURRENCY CONTRACT - TWD	0.02%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - IDR	-0.01%
CURRENCY CONTRACT - IDR	-0.01%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - INR	-0.01%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - CNY	0.02%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.964% USD1154	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - RON	0.00%
IRS EURI/2.75 EUR0939	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
US 10YR ULTRA 12/19/2025	0.00%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - IDR	0.01%
IRS EURI/2.25 EUR0937	0.00%
OIS SOFR /4.129% USD1154	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - NGN	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.02%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - GBP	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - CHF	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CHF	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /1.75% USD0627	0.00%
CURRENCY CONTRACT - BRL	0.01%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - SEK	-0.01%
CURRENCY CONTRACT - SEK	-0.01%
IRS EURI/2 EUR0328	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - INR	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - INR	-0.01%
CURRENCY CONTRACT - TWD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	0.00%

CURRENCY CONTRACT - TWD	0.00%
IRS EURI/3 EUR0356	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - KRW	-0.01%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - INR	0.00%
OIS SOFR /3.861% USD0229	0.00%
EURO-BTP 12/08/2025	0.00%
CURRENCY CONTRACT - USD	0.16%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CNY	0.00%
IRS BBR /4.5 AUD0635	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NGN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - TWD	0.00%
OIS SOFR /3.907% USD0335	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - HUF	0.00%
CURRENCY CONTRACT - CNY	-0.02%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	-0.23%
CURRENCY CONTRACT - USD	-0.07%
CURRENCY CONTRACT - CZK	-0.02%
CURRENCY CONTRACT - EUR	-0.01%
OIS REPO_C/3.5% CAD0933	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - HUF	-0.09%
OIS REPO_C/3.3% CAD0633	-0.02%
CURRENCY CONTRACT - USD	-0.25%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CNY	-0.02%
IRS BBR /4.75 NZD0629	0.00%
CURRENCY CONTRACT - EUR	-0.02%
OIS REPO_C/3.897% CAD0626	0.00%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.860% USD0255	0.00%
CURRENCY CONTRACT - THB	0.00%
CURRENCY CONTRACT - THB	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SONIA /4% GBP0935	0.00%
CURRENCY CONTRACT - KRW	0.00%
OIS TONAR /0.75% JPY0330	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%

CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CZK	0.00%
OIS REPO_C/2.88% CAD0933	-0.01%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
OIS REPO_C/3.925% CAD0626	0.00%
OIS SOFR /3.94% USD0826	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - NGN	0.00%
CURRENCY CONTRACT - EUR	0.00%
OIS SOFR /3.850% USD0229	0.00%
CURRENCY CONTRACT - HUF	0.00%
OIS REPO_C/1.9% CAD1229	0.00%
CURRENCY CONTRACT - USD	0.00%
3 MONTH SOFR 09/15/2026	0.00%
OIS REPO_C/3.25% CAD0333	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NOK	0.00%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CNY	-0.03%
CURRENCY CONTRACT - USD	0.00%
OIS REPO_C/2.85% CAD0929	0.00%
CURRENCY CONTRACT - USD	-0.03%
CURRENCY CONTRACT - USD	-0.03%
CURRENCY CONTRACT - USD	-0.04%
CURRENCY CONTRACT - TWD	-0.02%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - USD	-0.04%
CURRENCY CONTRACT - CNY	-0.02%
CURRENCY CONTRACT - USD	-0.01%
OIS SOFR /3.771% USD0255	0.00%
CURRENCY CONTRACT - USD	-1.53%
OIS SOFR /3.905% USD0826	-0.01%
CURRENCY CONTRACT - NGN	-0.01%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - KRW	-0.28%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
IRS EUR/3.37 EUR1028	0.00%
CURRENCY CONTRACT - EUR	-0.01%
CURRENCY CONTRACT - RON	0.00%
IRS EUR/0.0635 EUR1152	0.00%
CAN 10YR BOND 12/18/2025	0.00%
CURRENCY CONTRACT - TRY	0.00%

OIS TONAR /0.75% JPY0327	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
OIS ESTR /1.795% EUR1029	0.00%
IRS STIB/2.4737 SEK0230	0.00%
CURRENCY CONTRACT - EUR	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - MXN	-0.01%
CURRENCY CONTRACT - IDR	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - MXN	0.00%
OIS SOFR /3.96% USD0655	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - TWD	0.00%
3 MONTH SOFR 09/14/2027	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - RON	-0.01%
NDIRS MIBO/5.75 INR0331	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - NGN	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS TONAR /0.4% JPY0639	0.00%
3 MONTH SOFR 06/16/2026	-0.02%
US 10YR NOTE 12/19/2025	0.00%
CURRENCY CONTRACT - CNY	0.00%
3 MONTH SOFR 06/15/2027	0.00%
OIS REPO_C/3.25% CAD0653	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
US 5YR NOTE 12/31/2025	0.00%
3 MONTH SOFR 03/16/2027	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CNY	-0.08%
CURRENCY CONTRACT - USD	-0.04%
OIS TONAR /1% JPY1234	0.00%
CURRENCY CONTRACT - PLN	0.00%
OIS SOFR /3.691% USD0528	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.00%
OIS REPO_C/3% CAD0633	0.00%
CURRENCY CONTRACT - TWD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS REPO_C/3.5% CAD0626	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - USD	0.00%

AUST 10Y BOND 12/15/2025	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - EUR	-0.01%
CURRENCY CONTRACT - USD	0.00%
OIS REPO_C/3.7% CAD0933	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.00%
3 MONTH SOFR 12/15/2026	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - MXN	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - ILS	-0.01%
CURRENCY CONTRACT - ILS	-0.03%
OIS TONAR /1.25% JPY0635	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /4% USD0626	0.00%
OIS REPO_C/3% CAD0336	0.00%
OIS TONAR /0.6% JPY1229	0.00%
OIS SOFR /4.25% USD1225	0.00%
FXO BRL USD 5.48 1125 P	0.00%
OIS REPO_C/2.85% CAD0633	0.00%
OIS SOFR /3.5% USD0955	0.00%
EURO-SCHATZ 12/08/2025	0.00%
CURRENCY CONTRACT - KZT	-1.91%
IRS EUR/3 EUR0327	-1.46%
CES JPY/USD 1226	-0.95%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - TWD	-0.59%
CURRENCY CONTRACT - USD	-0.54%
CURRENCY CONTRACT - USD	-0.11%
OIS TONAR /0.75% JPY0927	-0.17%
FXO BRL USD 5.475 1225 P	-0.05%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - KZT	-0.01%
CURRENCY CONTRACT - EGP	0.00%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - ZAR	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - PLN	-0.65%
CURRENCY CONTRACT - PLN	-0.64%
CURRENCY CONTRACT - CNY	-0.02%
CURRENCY CONTRACT - KZT	-0.69%
CURRENCY CONTRACT - USD	-0.01%
OIS SOFR /3.662% USD0528	-0.02%
CURRENCY CONTRACT - TRY	-0.01%
CAN 5YR BOND 12/18/2025	-1.52%
CURRENCY CONTRACT - USD	-1.05%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EGP	-0.96%
OIS REPO_C/1.712% CAD1029	-0.21%
CURRENCY CONTRACT - KZT	-0.16%
CURRENCY CONTRACT - EGP	-0.04%
CURRENCY CONTRACT - KZT	-0.01%
CURRENCY CONTRACT - KZT	0.00%

CURRENCY CONTRACT - KZT	0.00%
IRS EURI/0.451 EUR0550	-0.01%
CURRENCY CONTRACT - TRY	-0.01%
CURRENCY CONTRACT - KZT	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CAD	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CNY	0.00%
IRS BBR /4.25 NZD0330	0.00%
FXO BRL USD 5.47 1125 P	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
EURO-BOBL 12/08/2025	0.00%
CURRENCY CONTRACT - EGP	0.00%
CURRENCY CONTRACT - EGP	-0.01%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	-0.17%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CES JPY/USD 0931	0.00%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - CNY	0.00%
LONG GILT 12/29/2025	-0.01%
CURRENCY CONTRACT - EGP	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
CDI CDX.NA 1 USD1229	0.00%
CURRENCY CONTRACT - TRY	-0.01%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - TRY	-0.01%
OIS TONAR /0.85% JPY0933	-0.01%
IRS BBR /3.75 NZD0627	0.00%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	-0.01%
FXO CZK EUR 24.20 0326 P	0.00%
IRS PRIB/1.9125 CZK0129	-0.02%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
FXO HUF EUR 393.0 1125 P	0.00%
OIS SARON /0.3% CHF0227	0.00%
OIS SARON /0.282% CHF0227	0.00%
FXO CZK EUR 24.10 0326 P	0.00%
CURRENCY CONTRACT - NOK	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	-0.01%
FXO CZK EUR 24.25 0226 P	0.00%
FXO HUF EUR 387.0 1225 P	0.00%
CURRENCY CONTRACT - KZT	0.02%
OIS SOFR /3.905% USD0826	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - SGD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - JPY	0.02%
CURRENCY CONTRACT - USD	0.06%
FXO HUF EUR 386.0 1225 P	0.01%
FXO USD EUR 1.11 1125 P	0.01%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.01%

FXO CZK EUR 24.20 0326 P	0.00%
FXO CZK EUR 24.20 0226 P	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NOK	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NOK	0.01%
CURRENCY CONTRACT - USD	0.01%
FXO HKD USD 7.80 0826 C	0.01%
AUST 3YR BOND 12/15/2025	0.01%
CURRENCY CONTRACT - KZT	0.01%
CURRENCY CONTRACT - CNY	0.01%
EURO-BUXL 30Y 12/08/2025	0.00%
OIS SARON /0.294% CHF0227	0.00%
FXO HKD USD 7.80 0826 C	0.01%
FXO HKD USD 7.80 0826 C	0.01%
EURO-BUND PUT 10/24/2025	0.01%
FXO HKD USD 7.80 0826 C	0.00%
FXO SEK USD 10.20 1125 C	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS SARON /0.3% CHF0227	0.00%
CURRENCY CONTRACT - RON	0.07%
OIS SARON /0.282% CHF0227	0.00%
CURRENCY CONTRACT - THB	0.23%
FXO HKD USD 7.80 0826 C	0.07%
CURRENCY CONTRACT - USD	1.56%
CURRENCY CONTRACT - TRY	0.04%
CURRENCY CONTRACT - USD	0.24%
FXO USD EUR 1.145 1025 P	0.00%
CURRENCY CONTRACT - USD	0.00%
FXO USD EUR 1.129 1025 P	0.01%
CURRENCY CONTRACT - NOK	0.00%
CURRENCY CONTRACT - USD	0.26%
OIS SARON /0.294% CHF0227	0.00%
FXO USD EUR 1.131 1025 P	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - NOK	0.00%
CURRENCY CONTRACT - USD	0.00%
FXO USD AUD 0.622 1025 P	0.00%
FXO USD AUD 0.625 1025 P	0.00%
FXO USD AUD 0.617 1025 P	0.01%
FXO SEK USD 10.12 1025 C	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS TONAR /0% JPY0331	0.00%
CDI CDX.NA 1 USD1229	0.00%
CDS INDON 1 USD1225	0.01%
CDS PHILIP 1 USD1225	0.00%
CDS INDON 1 USD1225	0.00%
CDI CDX.NA 1 USD0630	0.02%
CDS KOREA 1 USD0630	0.01%
CDS KOREA 1 USD0630	0.00%
CDS KOREA 1 USD1229	0.00%
CDS KOREA 1 USD1230	0.01%
CDI CDX.NA 1 USD1230	0.00%
CURRENCY CONTRACT - JPY	0.01%
CURRENCY CONTRACT - USD	0.00%
SOP P SWP 0.028 EUR1025	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NOK	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - JPY	0.01%
CURRENCY CONTRACT - USD	0.04%

SOP C SWP 0.033 USD1025	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NOK	0.00%
SOP C SWP 0.026 EUR1025	0.00%
SOP C SWP 0.025 EUR1025	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
SOP C SWP 0.033 USD1025	0.01%
FXO HKD USD 7.85 0826 C	0.04%
SOP P SWP 0.027 EUR1025	0.01%
SOP C SWP 0.035 USD1025	0.00%
CURRENCY CONTRACT - THB	0.01%
EURO-BUND CALL 10/24/2025	0.01%
CES JPY/USD 0931	0.04%
CURRENCY CONTRACT - RON	0.00%
SOP C SWP 0.025 EUR1025	0.01%
FXO HKD USD 7.85 0826 C	0.01%
CURRENCY CONTRACT - USD	0.01%
SOP C SWP 0.033 USD1025	0.01%
CES JPY/USD 1226	0.04%
FXO HKD USD 7.85 0826 C	0.01%
FXO HKD USD 7.85 0826 C	0.00%
CURRENCY CONTRACT - CNY	0.01%
SOP P SWP 0.038 USD1025	0.00%
10 YEAR US 10/24/2025	0.04%
FXO HKD USD 7.85 0826 C	0.06%
SOP P SWP 0.027 EUR1025	0.01%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NOK	0.03%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NOK	0.01%
10 YEAR US 10/24/2025	0.03%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
FXO BRL USD 5.80 1125 C	0.00%
SOP C SWP 0.035 USD1025	0.00%
SOP P SWP 0.036 USD1025	0.01%
CURRENCY CONTRACT - JPY	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.02%
IRS EURI/0.0635 EUR1152	0.00%
FXO BRL USD 5.77 1125 C	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - SGD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.905% USD0826	0.00%
CURRENCY CONTRACT - KZT	0.01%
FXO BRL USD 5.25 1125 P	0.01%
CURRENCY CONTRACT - JPY	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NOK	0.00%
FXO BRL USD 5.22 1125 P	0.00%
3MO EURO 06/14/2027	0.00%
IRS BBR /3.75 NZD0627	0.00%
3MO EURO 03/15/2027	0.00%
FXO BRL USD 5.80 1225 C	0.01%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%

SOP P SWP 0.036 USD1025	0.00%
SOP P SWP 0.036 USD1025	0.00%
3MO EURO 12/14/2026	0.00%
CURRENCY CONTRACT - PLN	0.00%
CDS INDON 1 USD1225	0.01%
CURRENCY CONTRACT - USD	0.01%
3MO EURO 09/14/2026	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - TRY	0.00%
CDS INDON 1 USD1225	0.01%
3MO EURO 06/15/2026	0.10%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.01%
FXO BRL USD 5.275 1225 P	0.65%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.01%
3MO EURO 03/16/2026	0.64%
IRS PRIB/1.9125 CZK0129	0.00%
CURRENCY CONTRACT - EGP	0.01%
CDS KOREA 1 USD1230	0.00%
CURRENCY CONTRACT - CNY	0.01%
CDS KOREA 1 USD0630	0.69%
OIS TONAR /0.85% JPY0933	0.01%
CURRENCY CONTRACT - KZT	0.00%
CDS KOREA 1 USD0630	0.00%
IRS BBR /4.25 NZD0330	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - EGP	0.01%
CURRENCY CONTRACT - EGP	0.08%
OIS TONAR /0.4% JPY0639	1.53%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.17%
IRS EURI/3 EUR0327	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CAD	0.01%
CURRENCY CONTRACT - USD	0.01%
CDS PHILIP 1 USD1225	0.01%
CURRENCY CONTRACT - USD	0.04%
CURRENCY CONTRACT - KZT	0.25%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - EGP	0.00%
CURRENCY CONTRACT - KZT	0.04%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - EGP	0.01%
CURRENCY CONTRACT - KZT	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.23%
CURRENCY CONTRACT - TRY	1.52%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EGP	0.00%
CURRENCY CONTRACT - KZT	0.28%
OIS SOFR /3.662% USD0528	0.00%
CURRENCY CONTRACT - CNY	0.01%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - PLN	0.02%
CURRENCY CONTRACT - ZAR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%

CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - KZT	0.02%
CURRENCY CONTRACT - USD	1.05%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS SOFR /3.5% USD0955	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - TWD	0.01%
CURRENCY CONTRACT - KZT	0.00%
OIS REPO_C/1.712% CAD1029	0.00%
OIS SOFR /4.25% USD1225	0.00%
OIS REPO_C/3% CAD0336	0.00%
OIS TONAR /0.75% JPY0927	0.00%
CDS KOREA 1 USD1229	0.00%
OIS REPO_C/3.5% CAD0626	0.00%
OIS REPO_C/2.85% CAD0633	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /4% USD0626	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - ILS	0.01%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
EURO-BUND 12/08/2025	0.96%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - ILS	0.21%
CURRENCY CONTRACT - MXN	0.03%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.16%
OIS TONAR /1.25% JPY0635	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - KZT	0.00%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TWD	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS EURI/3.37 EUR1028	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
OIS REPO_C/3% CAD0633	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS TONAR /0.6% JPY1229	0.00%
OIS SOFR /3.691% USD0528	0.00%
OIS REPO_C/3.25% CAD0653	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NGN	0.00%
CURRENCY CONTRACT - CNY	0.01%
CURRENCY CONTRACT - USD	-0.01%

CURRENCY CONTRACT - USD	0.00%
OIS REPO_C/3.7% CAD0933	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
NDIRS MIBO/5.75 INR0331	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - TWD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS STIB/2.4737 SEK0230	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS TONAR /1% JPY1234	0.03%
CURRENCY CONTRACT - USD	-0.03%
CURRENCY CONTRACT - USD	0.00%
OIS REPO_C/3.925% CAD0626	0.00%
OIS SOFR /3.96% USD0655	0.01%
OIS SOFR /1% USD1226	-0.01%
CURRENCY CONTRACT - MXN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - MXN	-0.01%
CURRENCY CONTRACT - USD	0.01%
IRS BBR /4.75 NZD0629	-0.01%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS TONAR /0% JPY0331	0.01%
CURRENCY CONTRACT - TRY	-0.01%
CURRENCY CONTRACT - NGN	0.01%
OIS TONAR /0.75% JPY0327	-0.01%
OIS REPO_C/2.85% CAD0929	0.01%
CURRENCY CONTRACT - RON	-0.01%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - TRY	-0.01%
OIS SOFR /3.771% USD0255	0.01%
CURRENCY CONTRACT - USD	-0.01%
OIS REPO_C/3.897% CAD0626	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - KRW	-0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
OIS SOFR /3.905% USD0826	0.00%
CURRENCY CONTRACT - KZT	0.08%
OIS ESTR /1.795% EUR1029	-0.09%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - IDR	0.02%
CURRENCY CONTRACT - USD	-0.02%
CURRENCY CONTRACT - TWD	0.00%

CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - CNY	-0.02%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - USD	0.03%
CURRENCY CONTRACT - NOK	-0.03%
CURRENCY CONTRACT - CNY	0.03%
CURRENCY CONTRACT - USD	-0.03%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	-0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - JPY	-0.01%
OIS SOFR /1.75% USD0627	0.06%
CURRENCY CONTRACT - USD	-0.06%
CURRENCY CONTRACT - USD	0.04%
CURRENCY CONTRACT - USD	-0.04%
CURRENCY CONTRACT - USD	0.03%
CURRENCY CONTRACT - NGN	-0.03%
CURRENCY CONTRACT - HUF	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS EUR/0.451 EUR0550	0.00%
CURRENCY CONTRACT - ILS	0.00%
OIS SOFR /3.94% USD0826	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
EURO-OAT 12/08/2025	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CZK	0.00%
OIS SOFR /3.850% USD0229	0.00%
OIS REPO_C/3.25% CAD0333	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - ILS	0.00%
US ULTRA BOND 12/19/2025	0.00%
OIS REPO_C/2.88% CAD0933	0.00%
OIS SONIA /4% GBP0935	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.860% USD0255	0.00%
CURRENCY CONTRACT - THB	0.00%
CURRENCY CONTRACT - THB	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - HUF	0.00%
CURRENCY CONTRACT - EUR	0.00%
OIS REPO_C/1.9% CAD1229	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CZK	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - HUF	0.00%
CURRENCY CONTRACT - NGN	0.00%

CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.01%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.00%
IRS BBR /4.5 AUD0635	0.00%
CURRENCY CONTRACT - TWD	0.00%
OIS REPO_C/3.3% CAD0633	0.01%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - IDR	0.00%
OIS SOFR /3.907% USD0335	0.00%
CURRENCY CONTRACT - JPY	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS EURI/3 EUR0356	0.00%
CURRENCY CONTRACT - RON	0.00%
OIS REPO_C/3.5% CAD0933	0.00%
CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - ILS	0.00%
CURRENCY CONTRACT - RON	0.00%
OIS TONAR /0.75% JPY0330	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TWD	0.01%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - TWD	0.00%
CURRENCY CONTRACT - SEK	0.01%
CURRENCY CONTRACT - INR	0.02%
CURRENCY CONTRACT - SEK	0.01%
CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - BRL	0.01%
CURRENCY CONTRACT - BRL	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
OIS SOFR /3.861% USD0229	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CHF	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CHF	0.00%
CURRENCY CONTRACT - NGN	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - INR	0.00%
IRS EURI/2 EUR0328	0.00%
CURRENCY CONTRACT - GBP	0.00%
OIS TONAR /1.5% JPY0954	0.00%
CURRENCY CONTRACT - EUR	0.00%

CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - CNY	0.00%
IRS EURI/2.75 EUR0939	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - RON	0.00%
OIS SOFR /4.129% USD1154	0.00%
CURRENCY CONTRACT - CNY	0.00%
OIS SOFR /3.964% USD1154	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.04%
CURRENCY CONTRACT - TWD	0.02%
OIS SOFR /3.954% USD1154	0.00%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CZK	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - RON	0.00%
OIS SOFR /3.93% USD0655	0.00%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - RON	0.02%
CURRENCY CONTRACT - INR	0.03%
CURRENCY CONTRACT - INR	0.03%
CURRENCY CONTRACT - NZD	0.01%
CURRENCY CONTRACT - CNY	0.03%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - USD	0.01%
IRS EURI/2.25 EUR0937	0.00%
CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - IDR	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SONIA /4.5% GBP0955	0.00%
OIS ESTR /1.922% EUR1029	0.02%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - CNY	0.01%
CURRENCY CONTRACT - USD	0.00%

CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - GBP	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - GBP	0.00%
OIS SORA /2% SGD0935	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
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CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - PLN	0.04%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - USD	0.03%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - TWD	0.02%
CURRENCY CONTRACT - NZD	0.01%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - PLN	0.02%
CURRENCY CONTRACT - ILS	0.01%
CURRENCY CONTRACT - RON	0.01%
CURRENCY CONTRACT - IDR	0.03%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - TRY	0.01%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - PLN	0.00%
CURRENCY CONTRACT - NZD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NZD	0.01%
CURRENCY CONTRACT - RON	0.00%
IRS BBR /4.25 AUD0335	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS SOFR /2.964% USD1126	0.00%
CURRENCY CONTRACT - TRY	0.01%
CURRENCY CONTRACT - RON	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - KRW	0.01%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - TRY	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.01%

CURRENCY CONTRACT - TRY	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - RON	0.01%
OIS SOFR /3.806% USD0255	0.02%
CURRENCY CONTRACT - EUR	0.01%
OIS SOFR /3.959% USD1154	0.01%
CURRENCY CONTRACT - INR	0.01%
CURRENCY CONTRACT - RON	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - AUD	0.01%
OIS SONIA /3.5% GBP0927	0.02%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - JPY	0.01%
OIS SOFR /3.25% USD0355	0.01%
IRS EURI/3 EUR0333	0.03%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS TONAR /1% JPY0335	0.04%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
IRS EURI/2.3425 EUR0130	0.02%
CURRENCY CONTRACT - IDR	0.01%
CURRENCY CONTRACT - USD	0.01%
OIS SOFR /3.772% USD0355	0.00%
OIS SOFR /3.803% USD0255	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS ESTR /2.027% EUR1029	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SONIA /3% GBP0627	0.00%
OIS SOFR /3.958% USD1154	0.04%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - RON	0.01%
OIS SOFR /3.3% USD0927	0.00%
NDIRS CNRE/1.5 CNY0331	0.00%
OIS REPO_C/3.18% CAD0633	0.00%
CURRENCY CONTRACT - IDR	0.01%
OIS SOFR /3.75% USD1226	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.25% USD0335	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.02%
IRS BBR /4.25 AUD0336	0.00%
CURRENCY CONTRACT - USD	0.19%
CURRENCY CONTRACT - CNY	0.06%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - NZD	0.08%
CURRENCY CONTRACT - CNY	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - USD	0.03%
OIS SONIA /4.5% GBP0356	0.00%
OIS SOFR /4.005% USD0955	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - MXN	0.01%
CURRENCY CONTRACT - TRY	0.00%
OIS SOFR /3.765% USD0255	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.995% USD1154	0.00%

CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.325% USD0230	0.00%
IRS EURI/1.889 EUR0927	0.00%
IRS BBR /4.5 AUD0935	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS TONAR /1% JPY0934	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS EURI/2.5 EUR0331	0.00%
OIS SOFR /4.1% USD1153	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /4.115% USD1154	0.01%
CURRENCY CONTRACT - KRW	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS TONAR /1% JPY0332	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.3% USD0230	0.00%
NDIRS CD_K/2.75 KRW0336	0.04%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - INR	0.08%
CURRENCY CONTRACT - NZD	0.03%
OIS SORA /1.5% SGD0930	0.00%
CURRENCY CONTRACT - TRY	0.00%
CURRENCY CONTRACT - EUR	0.00%
CURRENCY CONTRACT - AUD	0.00%
IRS BBR /4.25 AUD0935	0.03%
CURRENCY CONTRACT - NZD	0.01%
NDIRS CNRE/1.5 CNY0331	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - CHF	0.01%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - BRL	0.00%
IRS EURI/2.213 EUR0355	0.01%
OIS TONAR /1% JPY0644	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.75% USD0927	0.00%
CURRENCY CONTRACT - CHF	0.00%
OIS TONAR /1.25% JPY0935	0.00%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - DKK	0.05%
CURRENCY CONTRACT - USD	0.01%
OIS SOFR /3.75% USD0930	0.03%
CURRENCY CONTRACT - DKK	0.00%
OIS SOFR /3.7% USD0535	0.00%
OIS SONIA /4% GBP0336	0.02%
OIS SOFR /3% USD0327	0.02%
OIS SOFR /3.75% USD1230	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CNY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - MXN	0.00%
CURRENCY CONTRACT - DKK	0.00%
CURRENCY CONTRACT - USD	0.01%
OIS SONIA /4% GBP0328	0.08%
CURRENCY CONTRACT - USD	0.00%
IRS BBR /4.5 AUD0335	0.03%
CURRENCY CONTRACT - DKK	0.00%

CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.05%
CURRENCY CONTRACT - USD	-0.05%
CURRENCY CONTRACT - NZD	0.00%
IRS BBR /3.5 AUD0331	0.00%
OIS SOFR /3.75% USD1235	0.00%
CURRENCY CONTRACT - NZD	0.00%
OIS SONIA /3.75% GBP0331	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.75% USD1255	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
IRS EURI/2.75 EUR0336	0.00%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - JPY	0.00%
CURRENCY CONTRACT - USD	0.00%
OIS SOFR /3.472% USD0927	0.00%
CURRENCY CONTRACT - BRL	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - SGD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - NZD	0.18%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.02%
CURRENCY CONTRACT - AUD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.01%
CURRENCY CONTRACT - CAD	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - GBP	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - NZD	-0.01%
CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - NZD	0.00%
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CURRENCY CONTRACT - NZD	0.00%
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CURRENCY CONTRACT - USD	-0.01%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - NZD	0.00%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - EUR	0.01%
CURRENCY CONTRACT - USD	0.00%
CURRENCY CONTRACT - USD	0.07%
CURRENCY CONTRACT - NZD	0.00%