

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	INVESTNOW KIWISAVER SCHEME	Offer number	OFR12933
Fund name	INVESTNOW RUSSELL INVESTMENTS	Fund number	FND20546
	GLOBAL FIXED INTEREST FUND		
Period disclosure applies [dd/mm/yyyy]	30/09/2025		
Asset name	% of fund net assets	Security code	
Bought NZD / Sold USD		89.23% (blank)	
Bought USD / Sold EUR		16.22% (blank)	
US 10YR NOTE (CBT)Dec25		10.32% (blank)	
US 10yr Ultra Fut Dec25		9.82% (blank)	
Bought USD / Sold JPY		9.71% (blank)	
OIS_SWAP CITIFCM RF 3.73460% PFI 20250918-20270918) [71588]		9.24% (blank)	
Bought USD / Sold CNY		7.69% (blank)	
US 2YR NOTE (CBT) Dec25		6.47% (blank)	
Bought NZD / Sold EUR		6.46% (blank)	
Bought USD / Sold MXN		5.78% (blank)	
OIS_SWAP CITIFCM RF 3.74200% PFI 20250527-20270527) [71027]		4.88% (blank)	
OIS_SWAP CITIFCM RF 3.76800% PFI 20250522-20270522) [71002]		4.86% (blank)	
OIS_SWAP CITIFCM RF 3.74300% PFI 20250522-20270522) [71001]		4.83% (blank)	
US 5YR NOTE (CBT) Dec25		4.54% (blank)	
Cash Held at Broker		4.38% (blank)	
Bought JPY / Sold USD		4.16% (blank)	
Bought USD / Sold GBP		4.01% (blank)	
Bought CNY / Sold USD		3.88% (blank)	
Bought MXN / Sold USD		3.77% (blank)	
Bought USD / Sold AUD		3.63% (blank)	
Bought USD / Sold NZD		3.07% (blank)	
Bought USD / Sold PLN		2.68% (blank)	
NEW ZEALAND DOLLAR CASH		2.43% (blank)	
EURO-BUND FUTURE Dec25		2.35% DE000F1ZLHP8	
Bought USD / Sold CAD		1.78% (blank)	
Bought KRW / Sold USD		1.70% (blank)	
Bought USD / Sold COP		1.65% (blank)	
OIS_SWAP CITIFCM RF 3.38200% PFI 20250917-20270917) [71276]		1.59% (blank)	
Bought EUR / Sold USD		1.52% (blank)	
UNITED STATES DOLLAR CASH		1.47% (blank)	
Bought USD / Sold CZK		1.43% (blank)	
Bought USD / Sold THB		1.43% (blank)	
Bought SEK / Sold USD		1.40% (blank)	
JPN 10Y BOND(OSE) Dec25		1.40% (blank)	
Bought USD / Sold IDR		1.37% (blank)	
TBA true cash reduction		1.37% (blank)	
AUST 3YR BOND FUT Dec25		1.33% (blank)	
TITULOS DE TESORERIA		1.30% COL17CT03862	
Bought PLN / Sold USD		1.28% (blank)	
OIS_SWAP CITIFCM RF 3.39000% PFI 20250917-20270917) [71274]		1.13% (blank)	
OIS_SWAP CITIFCM RF 3.38900% PFI 20250917-20270917) [71272]		1.13% (blank)	
OIS_SWAP CITIFCM RF 3.38600% PFI 20250917-20270917) [71277]		1.13% (blank)	
G2SF 4.5 10/22		1.13% US21H0426A28	
Bought USD / Sold HKD		1.11% (blank)	
US TREASURY N/B		1.11% US91282CMY48	
NEW ZEALAND GOVERNMENT		1.11% NZGOVDT531C0	
TREASURY BILL		1.09% US912797RQ20	
CAN 10YR BOND FUT Dec25		1.08% (blank)	
Bought EUR / Sold GBP		1.05% (blank)	
CHINA GOVERNMENT BOND		1.04% CND100089K10	
Bought USD / Sold ZAR		0.94% (blank)	

Bought USD / Sold CHF	0.93% (blank)
Bought USD / Sold PEN	0.90% (blank)
Bought HKD / Sold USD	0.90% (blank)
UNITED MEXICAN STATES	0.88% JP548400AQ85
US TREASURY N/B	0.85% US912810SQ22
BUNDESREPUB. DEUTSCHLAND	0.83% DE0001102580
OIS_SWAP CITIFCM RF 3.36400% PFI t 20240820-20540820) [71701]	0.83% (blank)
CHINA DEVELOPMENT BANK	0.81% CND10008R1W1
Bought GBP / Sold USD	0.80% (blank)
INTRTSWP CITIFCM RF 3.96000% PFI t 20230119-20330119) [62934]	0.79% (blank)
Bought NOK / Sold EUR	0.77% (blank)
TREASURY BILL	0.76% US912797RN98
CZECH REPUBLIC	0.75% CZ0001005037
REPUBLIC OF INDONESIA	0.74% JP536000AQ50
Bought INR / Sold USD	0.73% (blank)
JAPAN (30 YEAR ISSUE)	0.72% JP1300841QA6
REPUBLIC OF COLOMBIA	0.72% XS3178859388
Bought USD / Sold INR	0.71% (blank)
Euro-BTP Future Dec25	0.71% DE000F1ZLHN3
BUNDESREPUB. DEUTSCHLAND	0.70% DE0001102531
BUNDESREPUB. DEUTSCHLAND	0.70% DE000BU2Z049
POLAND GOVERNMENT BOND	0.68% PL0000117024
US TREASURY N/B	0.68% US9128283F58
Bought CNH / Sold USD	0.67% (blank)
EAGLE FUNDING LUXCO SARL	0.67% USL2660VAA37
CHINA DEVELOPMENT BANK	0.65% CND10008R1X9
LONG GILT FUTURE Dec25	0.65% GB00MW9TYF35
BUNDESSCHATZANWEISUNGEN	0.64% DE000BU22106
Bought NZD / Sold GBP	0.62% (blank)
AUST 10Y BOND FUT Dec25	0.61% (blank)
JAPAN (10 YEAR ISSUE)	0.60% JP1103551K72
INDONESIA GOVERNMENT	0.60% IDG000023607
INDONESIA GOVERNMENT	0.59% IDG000023904
A10 2021-LRMR A	0.59% US00217CAA09
TREASURY CORP VICTORIA	0.58% AU3SG0002256
MEX BONOS DESARR FIX RT	0.57% MX0MGO0000R8
US TREASURY N/B	0.56% US9128285M81
EURO-BUXL 30Y BND Dec25	0.56% DE000F1ZLHS2
CHINA GOVERNMENT BOND	0.55% CND10006KWD3
INTRTSWP HSBBLN RF 3.60250% PFI t 20231019-20281019) [65228]	0.55% (blank)
US TREASURY N/B	0.54% US9128282A70
UNITED MEXICAN STATES	0.53% XS1218289103
JAPAN (30 YEAR ISSUE)	0.52% JP1300571HC4
CONTE 14X A	0.51% XS3149797022
MEX BONOS DESARR FIX RT	0.47% MX0MGO0000P2
CHASE 2025-9 A4	0.46% US16160UAD72
JNPPK 2023-1A AR	0.46% US48206KAQ94
AUSTRALIAN DOLLAR CASH	0.46% (blank)
PROVINCE OF QUEBEC	0.46% CA74814ZFY15
KINBN 2025-RPL1X A	0.45% XS3009458137
FR SL1256	0.44% US31427NME66
BX 2024-BIO C	0.43% US05612AAJ51
REPUBLIC OF SOUTH AFRICA	0.43% ZAG000107004
FR SD8329	0.43% US3132DWHE66
ROMANIA	0.43% XS2258400162
Bought NZD / Sold CHF	0.43% (blank)
AUSTRALIAN GOVERNMENT	0.42% AU0000097495
RIKISBREF	0.42% IS0000033884
CHINA GOVERNMENT BOND	0.42% CND10008DYH1
PRPM 2025-1 A1	0.42% US69382GAA58
INDONESIA GOVERNMENT	0.41% IDG000013806
Bought NOK / Sold USD	0.41% (blank)

BONOS DE TESORERIA	0.41% PEP01000C5G4
US TREASURY N/B	0.41% US91282CHA27
MALAYSIA GOVERNMENT	0.41% MYBMO1900020
RCKT 2024-CES7 A1A	0.41% US749414AA67
Bought NZD / Sold CAD	0.41% (blank)
NEW ZEALAND GVT ILB	0.41% NZIIBDT004C8
JAPAN (30 YEAR ISSUE)	0.41% JP1300801PA2
FR QG1835	0.40% US3133C2BC18
UNITED KINGDOM GILT	0.40% GB00BDRHNP05
G2 MA9017	0.40% US36179YAS37
FUNDD 2025-1X A	0.40% XS3033039440
Bought USD / Sold ILS	0.40% (blank)
MALAYSIA GOVERNMENT	0.39% MYBMX0700034
Bought USD / Sold NOK	0.39% (blank)
JAPAN (40 YEAR ISSUE)	0.39% JP1400081F45
BELGIUM KINGDOM	0.38% BE0000357666
MEX BONOS DESARR FIX RT	0.38% MX0MGO0000D8
THAILAND GOVERNMENT BOND	0.38% TH0623X3BC03
FR SD8331	0.38% US3132DWHG15
Bought USD / Sold CNH	0.37% (blank)
HMIR 2022-1 M1C	0.37% US43730GAC50
US TREASURY N/B	0.37% US912810QB70
JAPAN (40 YEAR ISSUE)	0.37% JP1400171Q50
US TREASURY N/B	0.37% US912828ZN34
POLAND GOVERNMENT BOND	0.36% PL0000116760
Bought GBP / Sold EUR	0.35% (blank)
Bought CLP / Sold USD	0.35% (blank)
Bought AUD / Sold USD	0.35% (blank)
REPUBLIC OF AUSTRIA	0.34% AT0000A33SH3
PROGS 2024-1 A	0.34% AU3FN0088134
KOREA TREASURY BOND	0.34% KR103502GE63
ARES 2020-56A BR2	0.33% US04018NBA81
NEW ZEALAND GOVERNMENT	0.33% NZGOVDT528C6
FR SD3902	0.33% US3132E0KP61
Bought USD / Sold SGD	0.32% (blank)
TSY INFL IX N/B	0.32% US912810QP66
FR SD8432	0.32% US3132DWLM37
BONOS Y OBLIG DEL ESTADO	0.32% ES0000012K20
JAPAN (10 YEAR ISSUE)	0.31% JP1103661N43
ROMANIA	0.31% XS2364200514
MEX BONOS DESARR FIX RT	0.30% MX0MGO0001E4
JAPAN (30 YEAR ISSUE)	0.30% JP1300851R17
Bought ZAR / Sold USD	0.30% (blank)
UNITED KINGDOM GILT	0.30% GB00BFWFPP71
OIS_SWAP CITIFCM RF 3.39000% PFI 20250917-20270917) [71275]	0.30% (blank)
OIS_SWAP CITIFCM RF 3.38900% PFI 20250917-20270917) [71273]	
OIS_SWAP CITIFCM RF 3.38600% PFI 20250917-20270917) [71278]	0.30% (blank)
AUSTRALIAN GOVERNMENT	0.30% AU3TB0000150
US TREASURY N/B	0.29% US91282CKS97
FIGRE 2024-SL1 A1	0.29% US31684JAA43
BX 2025-ROIC D	0.29% US05593VAL71
INDONESIA GOVERNMENT	0.29% IDG000009804
MF1 2024-FL14 A	0.28% US55416AAA79
AQUE 2025-14X A	0.28% XS3173759302
REPUBLIC OF SOUTH AFRICA	0.28% ZAG000125972
AUSTRALIAN GOVERNMENT	0.28% AU3TB0000135
CANADIAN GOVERNMENT	0.28% CA135087M847
FN CB5405	0.28% US3140QRAF07
BUONI POLIENNALI DEL TES	0.27% IT0005582421
BUNDESREPUB. DEUTSCHLAND	0.27% DE0001102507
NEW ZEALAND GOVERNMENT	0.27% NZGOVDT526C0
CIFCE 7X B	0.26% XS3112631968

MEX BONOS DESARR FIX RT	0.26% MX0MGO0000H9
NORWEGIAN GOVERNMENT	0.25% NO0010821598
BONOS Y OBLIG DEL ESTADO	0.25% ES0000012N35
Bought PEN / Sold USD	0.25% (blank)
UNITED MEXICAN STATES	0.25% XS3185370973
NORWEGIAN GOVERNMENT	0.24% NO0010930522
ELMW5 2020-2A ARR	0.24% US29003BAQ41
MEX BONOS DESARR FIX RT	0.24% MX0MGO000102
BUNDESREPUB. DEUTSCHLAND	0.24% DE0001135325
LMILE 2021-1A C	0.24% XS2320421253
G2SF 5 10/24	0.24% US21H0506A54
INTRTSWP CITIFCM RF 1.44980% PFI 20250917-20300917) [71179]	0.24% (blank)
RFR 2025-SGRM B	0.24% US74984NAE40
SROCK 2023-1X B	0.23% XS2585546042
NORWEGIAN GOVERNMENT	0.23% NO0010844079
PRPM 2025-RCF4 A1	0.23% US69382WAA09
CANADIAN GOVERNMENT	0.23% CA135087P998
MERRI 2023-1X A	0.23% XS2647850903
TITULOS DE TESORERIA	0.23% COL17CT02625
NEW ZEALAND GOVERNMENT	0.23% NZGOVDT541C9
VDCDE 2025-1A A2	0.23% XS3045501718
EMIR 2021-2 M2	0.22% US26982AAG94
RRAM 2024-33A A2	0.22% US78110QAE52
GRLPK 2025-1A D1RR	0.22% US39310AAJ97
OIS_SWAP CITIFCM RF 13.28500% PFI 20250828-20310102) [71523]	0.22% (blank)
NETHERLANDS GOVERNMENT	0.22% NL0015000LS8
NEW ZEALAND GOVERNMENT	0.22% NZGOVDT427C1
JAPAN (20 YEAR ISSUE)	0.22% JP1201561G37
JPMMT 2025-HE2 A1	0.22% US46593XAA19
BCC 2025-3A D1	0.22% US056914AJ30
AUSTRALIAN GOVERNMENT	0.22% AU0000274706
AFRICA FINANCE CORP	0.22% XS1983289791
PRPM 2025-7 A1	0.22% US69382YAA64
BABSN 2025-5A D1	0.22% US06765BAE74
TREASURY BILL	0.22% US912797RM16
JAPAN (5 YEAR ISSUE)	0.22% JP1051491MA0
HAZEL 2025-1X C	0.22% XS3021376093
CANADIAN GOVERNMENT	0.21% CA135087Q491
OIS_SWAP CITIFCM RF 13.28000% PFI 20250828-20310102) [71524]	0.21% (blank)
RCKT 2025-CES2 A1A	0.21% US74942BAA98
HK GOVT BOND PROGRAMME	0.21% HK0000345436
NEW ZEALAND GOVERNMENT	0.21% NZGOVDT534C4
OCPE 2020-4X BRR	0.21% XS3127992942
BRAVO 2025-CES1 A1A	0.21% US10569PAA49
UNITED MEXICAN STATES	0.20% US91087BBK52
NEW ZEALAND GVT ILB	0.20% NZIIBDT005C5
NORWEGIAN GOVERNMENT	0.20% NO0010875230
MEX BONOS DESARR FIX RT	0.20% MX0MGO0001D6
AUSTRALIAN GOVERNMENT	0.20% AU3TB0000192
EUROPEAN CURRENCY UNIT CASH	0.20% (blank)
NEW ZEALAND GOVERNMENT	0.19% NZGOVDT530C2
NETHERLANDS GOVERNMENT	0.19% NL0014555419
FIGRE 2025-HE2 A	0.19% US31684KAA16
UNITED KINGDOM GILT	0.19% GB00BN65R313
CANADIAN GOVERNMENT	0.19% CA135087H235
TITULOS DE TESORERIA	0.19% COL17CT02914
NORWEGIAN GOVERNMENT	0.19% NO0012837642
AGRICUL DEV BANK CHINA	0.19% CND10008RFV1
ROMANIA	0.19% XS2434895806
NEW ZEALAND GOVERNMENT	0.19% NZGOVDT551C8
POLAND GOVERNMENT BOND	0.19% PL0000116851
UNITED KINGDOM GILT	0.19% GB00BM8Z2T38

VDCM 2025-AZ C	0.19% US91825CAE57
JAPAN (40 YEAR ISSUE)	0.19% JP1400061D58
JPMMT 2024-CES1 A1A	0.18% US46658CAA99
MALAYSIA GOVERNMENT	0.18% MYBMT1800039
JAPAN (30 YEAR ISSUE)	0.18% JP1300811Q17
OIS_SWAP CITIFCM RF 4.03400% PFI 20250516-20300516) [70964]	0.18% (blank)
NETHERLANDS GOVERNMENT	0.17% NL0015002F72
CANADIAN GOVERNMENT	0.17% CA135087R978
BX 2024-MDHS B	0.17% US12433BAC19
RCKT 2024-CES9 A1A	0.17% US749426AA06
VDCUK 2024-1A A2	0.17% XS2808282201
MEDL 2023-2 A	0.17% AU3FN0082194
GRADE 2025-LOC4 A1A	0.17% US79589VAN47
ARCLO 2021-FL4 A	0.17% US03880RAA77
UNITED KINGDOM GILT	0.17% GB00B3KJDS62
JAPAN (30 YEAR ISSUE)	0.17% JP1300861R49
UNITED KINGDOM GILT	0.16% GB00BT7J0027
INTRTSWP CITIFCM RF 2.53940% PFI 20250917-20300917) [71357]	0.16% (blank)
NEXTERA ENERGY CAPITAL	0.16% US65339KKB51
BUNDESREPUB. DEUTSCHLAND	0.16% DE0001102457
VERIZON COMMUNICATIONS	0.16% XS1405766624
AT&T INC	0.16% XS2180007549
ICG PLC	0.16% XS2117435904
BANK OF MONTREAL	0.16% US06368BGS16
MEDIOBANCA DI CRED FIN	0.16% XS2729836234
WABTEC TRANSPORTATION	0.16% XS2345035963
WUESTENROT&WUERTTEMBERG	0.16% XS2378468420
CITIGROUP INC	0.16% US172967LW98
FRESENIUS MED CARE III	0.16% US35805BAB45
CANADIAN GOVERNMENT	0.16% CA135087Q236
IBM CORP	0.16% XS2583742668
RFR 2025-SGRM C	0.16% US74984NAG97
ENBRIDGE INC	0.16% US29250NAN57
AMERICAN MEDICAL SYST EU	0.16% XS2452433910
EXXON MOBIL CORPORATION	0.16% XS2196322403
ENBW ENERGIE BADEN - WU	0.16% XS2381277008
MARRIOTT INTERNATIONAL	0.16% US571903BN26
MERCURY GENERAL CORP	0.16% US589400AB62
FRANCE (GOVT OF)	0.16% FR0013404969
ENGIE SA	0.16% CH1277582016
US TREASURY N/B	0.16% US91282CMP31
GENERAL MOTORS FINL CO	0.16% US37045XEH52
NORDSON CORP	0.16% US655663AA07
ENBW INTL FINANCE BV	0.16% CH1244321795
PACIFIC GAS & ELECTRIC	0.16% US694308KL02
SSE PLC	0.16% XS2439704318
TYSON FOODS INC	0.16% US902494BK88
KROGER CO	0.16% US501044DN88
F&G ANNUITIES & LIFE INC	0.16% US30190AAC80
ENTERPRISE PRODUCTS OPER	0.16% US29379VBR33
GENERAL MILLS INC	0.16% XS2605914105
ZIMMER BIOMET HOLDINGS	0.16% XS2079105891
UBS GROUP AG	0.16% US225401BE76
AVERY DENNISON CORP	0.16% US053611AJ82
CIFC 2014-5A A1R3	0.16% US12550ABD72
M&T BANK CORPORATION	0.16% US55261FAS39
G2 788099	0.16% US3622AD3G15
EUROBANK SA	0.15% XS2724510792
KRAFT HEINZ FOODS CO	0.15% XS1405784015
KEURIG DR PEPPER INC	0.15% US49271VAP58
MASCO CORP	0.15% US574599BS40
CENCOSUD SA	0.15% US15132HAH49
MERCK KGAA	0.15% XS2011260705

EQT AB	0.15% XS2463988795
CNO FINANCIAL GROUP INC	0.15% US12621EAL74
IBERDROLA FINANZAS SAU	0.15% XS2405855375
POLAND GOVERNMENT BOND	0.15% PL0000115291
MIRAE ASSET SECURITIES	0.15% XS2739009855
HY 2025-SPRL D	0.15% US44855PAG37
AIRCATTLE LTD	0.15% US00928QAU58
CELULOSA ARAUCO CONSTITU	0.15% US151191BB89
HERCULES CAPITAL INC	0.15% US427096AJ17
INTRTSWP CITIFCM RF 1.37450% PFlt 20250408-20300408) [70627]	0.15% (blank)
Bought EUR / Sold NZD	0.15% (blank)
TIKEHAU CAPITAL SCA	0.15% FR001400KKX9
ITC HOLDINGS CORP	0.15% US465685AR63
XPO INC	0.15% US98379KAA07
NOKIA OYJ	0.15% US654902AE56
M&G PLC	0.15% XS1888930150
UNITED KINGDOM GILT	0.15% GB00BPSNBB36
JPMMT 2025-CES2 A1	0.15% US46595TAC45
MORGAN STANLEY DIRECT	0.15% US61774AAD54
ERSTE&STEIERMAR BANK DD	0.15% AT0000A2RZL4
JAPAN (30 YEAR ISSUE)	0.15% JP1300871R70
LMLOG 1A B	0.15% XS2356568928
TAURS 2021-UK1A B	0.15% XS2303819333
ALLIANZ SE	0.15% DE000A351U49
ENI USA INC	0.15% US51808BAE20
KINBN 2024-RPL1X A	0.15% XS2763608689
US TREASURY N/B	0.15% US91282CLJ89
US TREASURY N/B	0.15% US91282CLM19
BLUE OWL CAPITAL CORP	0.15% US69121KAG94
IBERDROLA INTL BV	0.15% XS2295333988
NORTHERN TRUST CORP	0.15% US665859AS34
MATTEL INC	0.14% US577081BF84
NMRR 2015-11R 4A2	0.14% US65541HAS04
JDE PEET'S NV	0.14% US47216QAB95
BANCO INBURSA	0.14% US05969LAB71
DARDEN RESTAURANTS INC	0.14% US237194AL90
ORACLE CORP	0.14% US68389XBW48
TRANSCANADA PIPELINES	0.14% CA89353ZAY49
FREEPORT INDONESIA PT	0.14% US69377FAA49
NATIONAL GRID PLC	0.14% XS2289408440
AMCOR UK FINANCE PLC	0.14% XS2193669657
ARCADIS NV	0.14% XS2594025814
WMG ACQUISITION CORP	0.14% US92933BAT17
CENTENE CORP	0.14% US15135BAR24
INFORMA PLC	0.14% XS2068065163
FORD MOTOR CREDIT CO LLC	0.14% XS2724457457
ENEL FINANCE INTL NV	0.14% XS2751666426
FIDELITY NATL INFO SERV	0.14% XS2085655590
SANTANDER UK GROUP HLDGS	0.14% US80281LAG05
EQUINIX INC	0.14% US29444UBR68
DH EUROPE FINANCE II	0.14% XS2050406177
FORD MOTOR COMPANY	0.14% US345370BR09
T-MOBILE USA INC	0.14% US87264ABV61
CREDIT AGRICOLE SA	0.14% US22535WAJ62
SOCIETE GENERALE	0.14% US83368RBV33
NORDEA BANK ABP	0.14% US65557FAH91
SOUTHERN CAL EDISON	0.14% US842400GJ61
KIRBY CORPORATION	0.14% US497266AC03
AVANGRID INC	0.14% US05351WAB90
PRPM 2025-4 A1	0.14% US69382KAA60
HEXCEL CORP	0.14% US428291AN87
INFRASTRUCTURA ENERGETI	0.14% US456829AC41
BANGKOK BANK PCL/HK	0.14% US059895AW22
FISERV INC	0.14% US337738BD90

US TREASURY N/B	0.14% US91282CEP23
BERRY GLOBAL INC	0.14% XS2093881030
FIRSTENERGY PENN ELECTRI	0.14% US708696BY48
GIVAUDAN FIN EUROPE	0.14% XS2715302001
SANDOZ FINANCE B.V.	0.14% XS2715297672
SUDZUCKER INT FINANCE	0.14% XS2550868801
INTESA SANPAOLO SPA	0.14% XS2598063480
BX 2024-VLT4 C	0.14% US05612TAE55
ALLY FINANCIAL INC	0.14% US02005NBU37
UNITED KINGDOM GILT	0.14% GB00BQC82C90
EDP FINANCE BV	0.14% US26835PAH38
HCA INC	0.14% US404121AJ49
ORLEN SA	0.14% XS2647371843
3I GROUP PLC	0.14% XS2626289222
SINGAPORE GOVERNMENT	0.14% SG3261987691
SANTOS FINANCE LTD	0.14% XS1681539539
SHERWIN-WILLIAMS CO	0.14% US824348AX47
RCKT 2024-CES3 A1A	0.14% US74942AAA16
FERGUSON FINANCE PLC	0.13% US314890AC87
BARCLAYS PLC	0.13% XS2552367687
CONSTELLATION BRANDS INC	0.13% US21036PBK30
MEX BONOS DESARR FIX RT	0.13% MX0MGO0000B2
CAPITAL ONE FINANCIAL CO	0.13% US14040HCS22
COMMERZBANK AG	0.13% XS2560994381
EPR PROPERTIES	0.13% US26884UAD19
ABERDEEN GROUP PLC	0.13% XS1698906259
INDOFOOD CBP SUKSES MAKM	0.13% XS2349180104
CONAGRA BRANDS INC	0.13% US205887CF79
FIGRE 2025-PF2 A	0.13% US316918AA90
PEPSICO INC	0.13% US713448DP06
UNITED KINGDOM GILT	0.13% GB00B00NY175
REG24 2021-5A BR	0.13% US75889HAQ39
RAIFFEISEN BANK INTL	0.13% XS2189786226
TIME WARNER CABLE LLC	0.13% XS0630584166
KILROY REALTY LP	0.13% US49427RAN26
MOLNLYCKE HOLDING AB	0.13% XS2270406452
ZURICH FINANCE IRELAND	0.13% XS2283177561
UNITED KINGDOM GILT	0.13% GB00BMGR2809
SPRINT CAPITAL CORP	0.13% US852060AD48
VINCI SA	0.13% FR0013397452
NORWEGIAN GOVERNMENT	0.13% NO0010786288
INRETAIL CONSUMER	0.13% US45790TAB17
RCKT 2025-CES4 A1A	0.13% US74937YAA64
ARCREN 2025-FL1 AS	0.12% US03881KAC71
CREDITO EMILIANO SPA	0.12% XS2412556461
RAIFFEISENBANK AS	0.12% XS2348241048
LEGAL & GENERAL GROUP	0.12% XS1580239207
PRPM 2025-2 A1	0.12% US69382HAA32
OPEN TEXT CORP	0.12% US683715AF36
TEXAS EASTERN TRANSMISSI	0.12% US882389CC14
AUSTRALIAN GOVERNMENT	0.12% AU0000217101
NGPL PIPECO LLC	0.12% US62912XAC83
MEX BONOS DESARR FIX RT	0.12% MX0MGO0000U2
Cashflow Pending Settlement	0.12% (blank)
BUONI POLIENNALI DEL TES	0.12% IT0005217390
NVENT FINANCE SARL	0.12% US67078AAD54
ROMANIA	0.12% XS2109813142
PRPM 2024-RCF6 A1	0.12% US74390FAA75
SYNCHRONY FINANCIAL	0.12% US87165BAP85
US TREASURY N/B	0.12% US91282CLD10
XTO ENERGY INC	0.12% US98385XAM83
PIEDMONT OPERATING PARTN	0.12% US720198AG56
LIONT 2024-1 A1A	0.12% AU3FN0087870
BABSN 2020-1A A1R2	0.12% US06762LAR96
SEMPRA	0.12% US816851BA63

SANTANDER HOLDINGS USA	0.12% US80282KBJ43
PRPM 2024-5 A1	0.12% US69381KAA79
GLENCORE CAP FIN DAC	0.12% CH1305916889
AUSTRALIAN GOVERNMENT	0.12% AU0000047003
CZECH REPUBLIC	0.12% CZ0001006696
MSRR 2015-R3 9B	0.12% US61690TAV52
RMIR 2021-2 M2	0.12% US75049GAC33
DK 2024-SPBX A	0.12% US23346LAA61
COREBRIDGE FINANCIAL INC	0.12% US21871XAP42
ENSTAR GROUP LTD	0.12% US29359UAB52
INTRTSWP CITIFCM RF 3.31345% PFI 20240619-20340619) [67761]	0.11% (blank)
JAPAN (10 YEAR ISSUE)	0.11% JP1103461H35
CANADIAN GOVERNMENT	0.11% CA135087ZS68
LOBLAW COMPANIES LIMITED	0.11% CA53947ZAD92
JPMMT 2025-CES1 A1	0.11% US46658XAC92
REDS 2024-1 A1	0.11% AU3FN0084638
ENBRIDGE ENERGY PARTNERS	0.11% US29250RAX44
VDCM 2025-AZ B	0.11% US91825CAC91
BRIGHTHOUSE FINANCIAL IN	0.11% US10922NAH61
TOLL BROS FINANCE CORP	0.11% US88947EAT73
NRG ENERGY INC	0.11% US629377CL46
LSEGA FINANCING PLC	0.11% US50220PAC77
SPECTRA ENERGY PARTNERS	0.11% US84756NAE94
SUZANO AUSTRIA GMBH	0.11% US86964WAL63
ARCREN 2025-FL1 B	0.11% US03881KAE38
TREASURY BILL	0.11% US912797RC34
TREASURY BILL	0.11% US912797RE99
POLAR TANKERS INC	0.11% US73102QAA40
Bought USD / Sold HUF	0.11% (blank)
BUNDESREPUB. DEUTSCHLAND	0.11% DE0001102499
CHARTER COMM OPT LLC/CAP	0.11% US161175BA14
POLAND GOVERNMENT BOND	0.11% PL0000113783
OAKTREE SPECIALTY LEND	0.11% US67401PAC23
CROATIA	0.11% XS2997390153
EMERA INC	0.11% CA290876AE12
MEX BONOS DESARR FIX RT	0.11% MX0MGO0000J5
ROMANIA	0.11% XS2330514899
LGENERGYSOLUTION	0.11% US50205MAB54
AUSTRALIAN GOVERNMENT	0.11% AU0000381832
AUSTRALIAN GOVERNMENT	0.11% AU000XCLWAP3
PRPM 2025-6 A1	0.10% US69395KAA16
JAPAN (30 YEAR ISSUE)	0.10% JP1300461F39
PENTAIR FINANCE SARL	0.10% US709629AR06
CVS HEALTH CORP	0.10% US126650CN80
DUERO 1 A	0.10% XS1843432078
PRPM 2025-3 A1	0.10% US74449DAA37
VAR ENERGI ASA	0.10% XS2599156192
BELGIUM KINGDOM	0.10% BE0000360694
BERKSHIRE HATHAWAY FIN	0.10% XS2014291707
RIKISBREF	0.10% IS0000035574
OMIR 2021-1A M1C	0.10% US67401FAJ93
BONOS Y OBLIG DEL ESTADO	0.10% ES0000012G00
MOTOROLA SOLUTIONS INC	0.10% US620076BN89
INTRTSWP CITIFCM RF 1.69850% PFI 20241218-20291218) [68555]	0.10% (blank)
HSBC HOLDINGS PLC	0.10% XS2553547444
ASCENDAS REIT	0.10% XS2349343090
FIGRE 2024-HE6 A	0.09% US31684DAA72
JAPAN (20 YEAR ISSUE)	0.09% JP1201791N14
ROMANIA	0.09% XS1968706876
UNITED KINGDOM GILT	0.09% GB00BLH38158
BUNDESREPUB. DEUTSCHLAND	0.09% DE0001102473
SK HYNIX INC	0.09% US78392BAG23
LLPL CAPITAL PTE LTD	0.09% US50201PAA49

FIRST-CITIZENS BANK/TRST	0.09% US125581GX07
BNP PARIBAS	0.09% US05581KAC53
FIGRE 2024-HE1 A	0.09% US31684HAA86
MCDONALD'S CORP	0.09% US58013MEF77
CANADIAN GOVERNMENT	0.09% CA135087H722
FIGRE 2023-HE3 A	0.09% US31684CAA99
ENI SPA	0.08% XS2334852253
AMERICA MOVIL SAB DE CV	0.08% US02364WBH79
BX 2024-MDHS A	0.08% US12433BAA52
RCKT 2024-CES2 A1A	0.08% US74938PAA49
TRANSCANADA TRUST	0.08% CA89356BAD07
INTRTSWP CITIFCM RF 2.63150% PFI 20250618-20300618) [70545]	0.08% (blank)
IDOLT 2023-1 A	0.08% AU3FN0079703
INTRTSWP CITIFCM RF 1.53950% PFI 20250917-20300917) [71356]	0.08% (blank)
AMERICA MOVIL SAB DE CV	0.08% XS1379122523
BUNDESREPUB. DEUTSCHLAND	0.08% DE0001102515
INDONESIA GOVERNMENT	0.08% IDG000024605
US LONG BOND(CBT) Dec25	0.08% (blank)
Bought IDR / Sold USD	0.08% (blank)
VOLKSWAGEN INTL FIN NV	0.08% XS1206541366
CWHEL 2006-RES 5C1B	0.07% US23242YBF16
BONOS Y OBLIG DEL ESTADO	0.07% ES0000012J07
BARC 2022-RPL1 A	0.07% US06745CAA80
Bought USD / Sold KRW	0.07% (blank)
PROGS 2024-2 A	0.07% AU3FN0092037
CWALT 2007-2CB 2A1	0.06% US02149HAR12
RIKISBREF	0.06% IS0000037265
CWHEL 2006-RES 5D1B	0.06% US23242YBH71
VAR ENERGI ASA	0.06% US92212WAA80
CWHEL 2006-F 2A1A	0.06% US23242LAB99
MEX BONOS DESARR FIX RT	0.06% MX0MGO0000Y4
BUNDESREPUB. DEUTSCHLAND	0.06% DE0001135481
BMIR 2023-1 M1A	0.05% US07876XAA19
MEXICO GENERADORA DE ENE	0.05% US592838AA44
JAPAN (30 YEAR ISSUE)	0.05% JP1300821Q49
BELGIUM KINGDOM	0.05% BE0000355645
RMIR 2021-2 M1B	0.05% US75049GAB59
FRANCE (GOVT OF)	0.05% FR001400QMF9
APPLE INC	0.05% US037833ER75
TITULOS DE TESORERIA	0.05% COL17CT03342
INDONESIA GOVERNMENT	0.05% IDG000012907
BANK OF NOVA SCOTIA	0.05% US0641598S88
Other Payable Receivable	0.05% (blank)
BONOS DE TESORERIA	0.05% PEP01000C5E9
JAPANESE YEN CASH	0.05% (blank)
FRANCE (GOVT OF)	0.05% FR0013257524
CZECH REPUBLIC	0.04% CZ0001005375
NETHERLANDS GOVERNMENT	0.04% NL0009446418
HSBC HOLDINGS PLC	0.04% US404280BK42
SEMPRA	0.04% US816851BM02
INTL FLAVOR & FRAGRANCES	0.04% US459506AP65
HUNGARY GOVERNMENT BOND	0.04% HU0000405550
derivatives cash offset MTM	0.04% (blank)
BONOS TESORERIA PESOS	0.04% CL0002454248
ARCLO 2021-FL3 A	0.04% US03880KAA25
Bought HUF / Sold USD	0.04% (blank)
UNITED KINGDOM POUND CASH	0.04% (blank)
UNITED KINGDOM GILT	0.04% GB00B52WS153
INDONESIAN RUPIAH CASH	0.04% (blank)
OCCIDENTAL PETROLEUM COR	0.03% US674599CY98
CWALT 2007-16CB 1A5	0.03% US02152AAE91
CWALT 2007-5CB 1A12	0.03% US02150EAM57
SWEDBANK AB	0.03% XS2555706337

CWALT 2006-27CB A12	0.03% US02147YAM75
WMALT 2007-OC2 A1	0.03% US93936LAA52
AUSTRALIAN GOVERNMENT	0.03% AU0000018442
NETHERLANDS GOVERNMENT	0.03% NL0015031501
HELLENIC REPUBLIC	0.03% GR0124041758
NMRR 2015-11R 3A2	0.02% US65541HAQ48
COLOMBIAN PESO CASH	0.02% (blank)
INDONESIA GOVERNMENT	0.02% IDG000020801
THAILAND BAHT CASH	0.02% (blank)
MSM 2006-5AR A	0.02% US61748HYQ81
OIS_SWAP CITIFCM RF 3.36400% PFlt 20240820-20540820) [68463]	0.02% (blank)
BUNDESREPUB. DEUTSCHLAND	0.02% DE0001135275
PERUVIAN SOL	0.02% (blank)
BUNDESREPUB. DEUTSCHLAND	0.02% DE0001102481
SOUTH AFRICAN RAND CASH	0.02% (blank)
Bought CAD / Sold USD	0.01% (blank)
CWHEL 2006-F 1A	0.01% US23242LAA17
LABMH 2001-B M1	0.01% US52519SAL79
Bought CHF / Sold NZD	0.01% (blank)
FHAMS 2005-FA8 1A6	0.01% US32051GYL30
MALAYSIAN RINGGIT CASH	0.01% (blank)
CWALT 2006-18CB A7	0.01% US02147FAR73
INDONESIA GOVERNMENT	0.01% IDG000015207
INDONESIA GOVERNMENT	0.01% IDG000021809
INDONESIA GOVERNMENT	0.01% IDG000020900
POLISH ZLOTY CASH	0.01% (blank)
INDONESIA GOVERNMENT	0.01% IDG000024506
MLMI 2005-A5 A3	0.01% US59020UYN98
INDONESIA GOVERNMENT	0.01% IDG000024001
CANADIAN DOLLAR CASH	0.01% (blank)
NORWEGIAN KRONE	0.01% (blank)
RIKISBREF	0.01% IS0000020386
GMACM 2006-HE3 A2	0.01% US38012TAB89
KOREAN WON CASH	0.00% (blank)
CHINESE YUAN RENMINBI ONSHORE - CASH	0.00% (blank)
CHILEAN PESO	0.00% (blank)
SINGAPORE DOLLAR CASH	0.00% (blank)
Bought GBP / Sold NZD	0.00% (blank)
Bought CAD / Sold NZD	0.00% (blank)
BONOS Y OBLIG DEL ESTADO	0.00% ES0000012M85
HMH 2017-NSS E	0.00% US40390AAJ07
SWISS FRANC CASH	0.00% (blank)
GSR 2005-AR6 1A4	0.00% US362341RW13
CZECH KORUNA CASH	0.00% (blank)
SWEDISH KRONA CASH	0.00% (blank)
MEXICAN PESO CASH	0.00% (blank)
1USD	0.00% (blank)
WAMU 2007-HY3 4A1	0.00% US933634AJ62
Fx Spot Pending Settlement	0.00% (blank)
ICELANDIC KRONA	-0.03% (blank)
INTRTSWP CITIFCM RFlt PF 3.96000% 20230119-20330119) [65542]	-0.12% (blank)
CDS GOLDLN PF 1.000% Q 20250320-20300620 (US91087BAC46 /) [64215] 06/30	-0.15% US91087BAC46
INTRTSWP CITIFCM RFlt PF 2.25670% 20250218-20550218) [70292]	-0.16% (blank)
CDS MORGWM PF 1.000% Q 20250320-20300620 (US91087BAC46 /) [64216] 06/30	-0.17% US91087BAC46
CDS BNPALN PF 1.000% Q 20250320-20300620 (US91087BAC46 /) [64628] 06/30	-0.17% US91087BAC46
CDS MORGWM PF 1.000% Q 20250320-20300620 (US91087BAC46 /) [64214] 06/30	-0.21% US91087BAC46
CDS BARCNY PF 1.000% Q 20250320-20300620 (US91087BAC46 /) [64231] 06/30	-0.24% US91087BAC46

EURO-BOBL FUTURE Dec25	-0.33% DE000F1ZLHQ6
OIS_SWAP CITIFCM RFit PF 3.53700% 20240515-20540515) [67688]	-0.39% (blank)
EURO-SCHATZ FUT Dec25	-0.66% DE000F1ZLHR4
OIS_SWAP CITIFCM RFit PF 3.36400% 20240820-20540820) [68422]	-0.85% (blank)
Euro-OAT Future Dec25	-1.00% DE000F1ZLHU8
INTRTSWP CITIFCM RFit PF 3.56780% 20250707-20300707) [71279]	-1.06% (blank)
Cash at Bank (BNZ)	-2.21%
US ULTRA BOND CBT Dec25	-2.26% (blank)
Trade Pending Settlement	-3.26% (blank)
Cleared CDS CDX.EM.44 1.0000000000 ICE CLEAR CREDIT	-3.94% (blank)
GSCENY 12/30	
derivatives cash offset	-253.83% (blank)